

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 1.2em; font-weight: bold;">2020</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2020 or fiscal plan year beginning <u>01/01/2020</u> and ending <u>12/31/2020</u>	
A This return/report is for:	☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) ☒ a single-employer plan ☐ a DFE (specify) ____
B This return/report is:	☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C If the plan is a collectively-bargained plan, check here.	☐
D Check box if filing under:	☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)

Part II	Basic Plan Information —enter all requested information				
1a Name of plan <u>IBM 401 (K) PLUS PLAN</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;">1b Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;"><u>005</u></td> </tr> <tr> <td colspan="2">1c Effective date of plan <u>07/01/1983</u></td> </tr> </table>	1b Three-digit plan number (PN) ▶	<u>005</u>	1c Effective date of plan <u>07/01/1983</u>	
1b Three-digit plan number (PN) ▶	<u>005</u>				
1c Effective date of plan <u>07/01/1983</u>					
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>INTERNATIONAL BUSINESS MACHINES CORPORATION</u> <u>NEW ORCHARD ROAD, MD 261</u> <u>ARMONK, NY 10504</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td>2b Employer Identification Number (EIN) <u>13-0871985</u></td> </tr> <tr> <td>2c Plan Sponsor's telephone number <u>800-796-9876</u></td> </tr> <tr> <td>2d Business code (see instructions) <u>541519</u></td> </tr> </table>	2b Employer Identification Number (EIN) <u>13-0871985</u>	2c Plan Sponsor's telephone number <u>800-796-9876</u>	2d Business code (see instructions) <u>541519</u>	
2b Employer Identification Number (EIN) <u>13-0871985</u>					
2c Plan Sponsor's telephone number <u>800-796-9876</u>					
2d Business code (see instructions) <u>541519</u>					

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	07/09/2021	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

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

Form 5500 (2020)
v. 200204

3a Plan administrator's name and address ☒ 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: a Sponsor's name c Plan Name		4b EIN 4d PN	
5 Total number of participants at the beginning of the plan year		5	179859
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)	70367
a(2) Total number of active participants at the end of the plan year		6a(2)	64398
b Retired or separated participants receiving benefits.....		6b	10864
c Other retired or separated participants entitled to future benefits		6c	96838
d Subtotal. Add lines 6a(2) , 6b , and 6c		6d	172100
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.		6e	546
f Total. Add lines 6d and 6e		6f	172646
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)		6g	170646
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: 2E 2F 2J 2K 2O 3J 2G 2S 2T			
b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:			
9a Plan funding arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor		9b Plan benefit arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)			
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☐ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary		b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☒ <u>3</u> A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☒ G (Financial Transaction Schedules)	

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2020 Form M-1 annual report. If the plan was not required to file the 2020 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

<div>SCHEDULE A</div> <div>(Form 5500)</div> <div>Department of the Treasury</div> <div>Internal Revenue Service</div> <div>Department of Labor</div> <div>Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div>	<div>Insurance Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> <div>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).</div>	<div>OMB No. 1210-0110</div> <div>2020</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020		
A Name of plan IBM 401 (K) PLUS PLAN	B Three-digit plan number (PN) ▶	005
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985	

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

(a) Name of insurance carrier
METROPOLITAN LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-5581829	65978	0117479	6467	01/01/2020	12/31/2020

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

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

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

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

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

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

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	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end.....	5	
6	Contracts With Allocated Funds:		
a	State the basis of premium rates ▶		
b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. Specify nature of costs ▶	6d	
e	Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity (3) ☐ other (specify) ▶		
f	If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ☐		
7	Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)		
a	Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee (3) ☐ guaranteed investment (4) ☐ other ▶		
b	Balance at the end of the previous year	7b	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	4129125
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. ▶

<div>SCHEDULE A</div> <div>(Form 5500)</div> <div>Department of the Treasury</div> <div>Internal Revenue Service</div> <div>Department of Labor</div> <div>Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div>	<div>Insurance Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> <div>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).</div>	<div>OMB No. 1210-0110</div> <div>2020</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020	
A Name of plan IBM 401 (K) PLUS PLAN	B Three-digit plan number (PN) ▶ 005
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985

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

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

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	030345		01/01/2020	12/31/2020

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

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

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

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

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

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

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	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end.....	5	475881295

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

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

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

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

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

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

(5) Total deductions	7e(5)	0
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f	Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	0
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Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

<div>SCHEDULE A (Form 5500) <div>Department of the Treasury Internal Revenue Service</div><div>Department of Labor Employee Benefits Security Administration</div><div>Pension Benefit Guaranty Corporation</div></div>	<div>Insurance Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> <div>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).</div>	<div>OMB No. 1210-0110</div> <div>2020</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020	
A Name of plan IBM 401 (K) PLUS PLAN	B Three-digit plan number (PN) ▶ 005
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985

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

(a) Name of insurance carrier
METROPOLITAN LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-5581829	65978	32810		01/01/2020	12/31/2020

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end.....	5	
6	Contracts With Allocated Funds:		
a	State the basis of premium rates ▶		
b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. Specify nature of costs ▶	6d	
e	Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity (3) ☐ other (specify) ▶		
f	If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ☐		
7	Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)		
a	Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee (3) ☒ guaranteed investment (4) ☐ other ▶		
b	Balance at the end of the previous year	7b	1573370149
c	<div style="display: flex;"> <div style="flex: 1;"> Additions: (1) Contributions deposited during the year (2) Dividends and credits..... (3) Interest credited during the year..... (4) Transferred from separate account..... (5) Other (specify below) ▶ </div> <div style="flex: 1; border: 1px solid black; padding: 2px;"> <div style="display: flex; border-bottom: 1px solid black;"> <div style="width: 10%;">7c(1)</div> <div></div> </div> <div style="display: flex; border-bottom: 1px solid black;"> <div style="width: 10%;">7c(2)</div> <div></div> </div> <div style="display: flex; border-bottom: 1px solid black;"> <div style="width: 10%;">7c(3)</div> <div style="text-align: right;">44721558</div> </div> <div style="display: flex; border-bottom: 1px solid black;"> <div style="width: 10%;">7c(4)</div> <div></div> </div> <div style="display: flex; border-bottom: 1px solid black;"> <div style="width: 10%;">7c(5)</div> <div></div> </div> <div style="height: 40px;"></div> </div> </div>		
	(6) Total additions	7c(6)	44721558
d	Total of balance and additions (add lines 7b and 7c(6))	7d	1618091707
e	<div style="display: flex;"> <div style="flex: 1;"> Deductions: (1) Disbursed from fund to pay benefits or purchase annuities during year (2) Administration charge made by carrier..... (3) Transferred to separate account..... (4) Other (specify below) ▶ </div> <div style="flex: 1; border: 1px solid black; padding: 2px;"> <div style="display: flex; border-bottom: 1px solid black;"> <div style="width: 10%;">7e(1)</div> <div style="text-align: right;">3</div> </div> <div style="display: flex; border-bottom: 1px solid black;"> <div style="width: 10%;">7e(2)</div> <div></div> </div> <div style="display: flex; border-bottom: 1px solid black;"> <div style="width: 10%;">7e(3)</div> <div></div> </div> <div style="display: flex; border-bottom: 1px solid black;"> <div style="width: 10%;">7e(4)</div> <div></div> </div> <div style="height: 40px;"></div> </div> </div>		
	(5) Total deductions	7e(5)	3
f	Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	1618091704

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. ▶

<div>SCHEDULE C</div> <div>(Form 5500)</div> <div>Department of the Treasury Internal Revenue Service</div> <div>Department of Labor Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div>	<div>Service Provider Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div>	OMB No. 1210-0110
		2020
		This Form is Open to Public Inspection.

For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

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

Part I

Service Provider Information (see instructions)

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

1

Information on Persons Receiving Only Eligible Indirect Compensation

- a

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

☒ Yes ☐ No
- b

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

(b)

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

HUELER INVESTMENT SERVICES, INC.

41-2019329

(b)

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

GLOBAL TRUST COMPANY

12 GILL STREET
SUITE 2600
WOBURN, MA 01801

(b)

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

FIDELITY INVESTMENTS INSTITUTIONAL

04-2647786

(b)

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

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

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

STATESTREET

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
18 19 25 28 50 51 62 67 99	PARTY-IN-INTEREST	6466746	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

PRUDENTIAL INSURANCE COMPANY

22-1211670

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 67	PARTY-IN-INTEREST	4839232	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

PIMCO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 99	PARTY-IN-INTEREST	4441058	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

METROPOLITAN LIFE INSURANCE COMPANY

13-5581829

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
73	PARTY-IN-INTEREST	4423114	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

RBC CAPITAL MARKETS

41-1416330

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
67	PARTY-IN-INTEREST	3239708	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BRIDGEWATER

13-2871809

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	2879092	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

NEW YORK LIFE INSURANCE COMPANY

13-5582869

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 67	PARTY-IN-INTEREST	2202381	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FIDELITY INVESTMENTS INSTITUTIONAL

04-2647786

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
37 64 99 50 65 60 49	PARTY-IN-INTEREST	2057955	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

MASSACHUSETTS MUTUAL LIFE INSURANCE

04-1590850

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
67	PARTY-IN-INTEREST	2022144	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

VANGUARD

23-1945930

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	1895660	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

WESTERN ASSET MANAGEMENT

52-1200960

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	1866583	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

THE LOOMIS, SAYLES & COMPANY, L.P.

04-3200030

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	1553867	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

IBM

13-0871985

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
14 99 35 50	EMPLOYER	1159132	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BLACKROCK FINANCIAL MANAGEMENT

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	926858	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MACKAY SHIELDS, LLC

13-5582869

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	684144	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

JP MORGAN

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	567218	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NEUBERGER BERMAN

02-0654486

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	509879	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

BARINGS LLC

51-0504477

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	488678	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

FINANCIAL ENGINES

94-3250323

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
26 28	PARTY-IN-INTEREST	471855	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PRICEWATERHOUSECOOPERS LLP

13-4008324

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	PARTY-IN-INTEREST	310500	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTHEAST RETIREMENT SERVICES, INC.

04-2686260

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	PARTY-IN-INTEREST	285196	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

AON HEWITT INVESTMENT CONSULTING

171 MADISON AVENUE
NEW YORK, NY 10016

(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	97500	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JELLYVISION LAB, INC.

848 W. EASTMAN STREET
CHICAGO, IL 60642

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16	PARTY-IN-INTEREST	72120	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

IVINS, PHILLIPS AND BARKER

1700 PENNSYLVANIA AVENUE, NW
SUITE 600
WASHINGTON, DC 20006

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	PARTY-IN-INTEREST	53120	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

TOWERS WATSON

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16	PARTY-IN-INTEREST	28766	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MORNINGSTAR

22 WEST WASHINGTON STREET
CHICAGO, IL 60602

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN-INTEREST	20591	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BUCK CONSULTANTS

13-3954297

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16	PARTY-IN-INTEREST	16406	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

EVESTMENT ALLIANCE LLC

90-0905513

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN-INTEREST	15557	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TAMALE

94-2901952

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN-INTEREST	9280	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MERCER INVESTMENT CONSULTING INC.

61-0736136

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27	PARTY-IN-INTEREST	8864	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

ANDERSEN TAX LLC

100 FIRST STREET
SAN FRANCISCO, CA 94105

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	PARTY-IN-INTEREST	5250	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DODGE & COX BALANCED 430 W 7TH STREET KANSAS CITY, MO 64105	0.10%

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DODGE & COX GLBL BND 430 W 7TH STREET KANSAS CITY, MO 64105	0.08%

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DODGE & COX GLOBAL 430 W 7TH STREET KANSAS CITY, MO 64105	0.10%

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
DODGE & COX INCOME 430 W 7TH STREET KANSAS CITY, MO 64105	0.08%	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
DODGE & COX INTL STK 430 W 7TH STREET KANSAS CITY, MO 64105	0.10%	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
DODGE & COX STOCK 430 W 7TH STREET KANSAS CITY, MO 64105	0.10%	

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

<p style="text-align: center;">SCHEDULE D (Form 5500)</p> <p style="text-align: center; font-size: small;">Department of the Treasury Internal Revenue Service</p> <hr/> <p style="text-align: center; font-size: small;">Department of Labor Employee Benefits Security Administration</p>	<p style="text-align: center;">DFE/Participating Plan Information</p> <p style="text-align: center; font-size: small;">This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</p> <p style="text-align: center; font-weight: bold;">▶ File as an attachment to Form 5500.</p>	<p style="text-align: center; font-size: small;">OMB No. 1210-0110</p> <hr/> <p style="text-align: center; font-size: large; font-weight: bold;">2020</p> <hr/> <p style="text-align: center; font-size: small;">This Form is Open to Public Inspection.</p>
<p>For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020</p>		
<p>A Name of plan IBM 401 (K) PLUS PLAN</p>	<p>B Three-digit plan number (PN) ▶ 005</p>	
<p>C Plan or DFE sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION</p>	<p>D Employer Identification Number (EIN) 13-0871985</p>	
<p>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)</p>		
<p>a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD EMPLOYEE BENEFIT INDEX FND</p>		
<p>b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY</p>		
<p>c EIN-PN 23-3080210-001</p>	<p>d Entity code C</p>	<p>e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 7540605711</p>
<p>a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TOTAL STOCK MRKT INDEX TRS</p>		
<p>b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY</p>		
<p>c EIN-PN 23-3046114-001</p>	<p>d Entity code C</p>	<p>e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 6742324255</p>
<p>a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD RUSSELL 1000 VALUE INDX TR</p>		
<p>b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY</p>		
<p>c EIN-PN 22-6932951-001</p>	<p>d Entity code C</p>	<p>e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 918550624</p>
<p>a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD RUSSELL 2000 VALUE INDX TR</p>		
<p>b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY</p>		
<p>c EIN-PN 22-6932945-001</p>	<p>d Entity code C</p>	<p>e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 575196304</p>
<p>a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD EUROPEAN STOCK INDEX TRUST</p>		
<p>b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY</p>		
<p>c EIN-PN 20-4062712-001</p>	<p>d Entity code C</p>	<p>e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 423515544</p>
<p>a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD RUSSELL 1000 GROWTH INDX T</p>		
<p>b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY</p>		
<p>c EIN-PN 22-6932947-001</p>	<p>d Entity code C</p>	<p>e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 2301487058</p>
<p>a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD PACIFIC STOCK INDEX TRUST</p>		
<p>b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY</p>		
<p>c EIN-PN 20-4062727-001</p>	<p>d Entity code C</p>	<p>e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 345490498</p>

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

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

c EIN-PN 22-6932966-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 916594135
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a Name of MTIA, CCT, PSA, or 103-12 IE: PIMCO COMMODITIES PLUS TRUST II

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

c EIN-PN 26-6114268-137	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
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a Name of MTIA, CCT, PSA, or 103-12 IE: PRIVEST

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

c EIN-PN 22-1211670-020	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 475881295
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a Name of MTIA, CCT, PSA, or 103-12 IE: AQR GLOBAL RISK PARITY ENHANCED LIQ

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

c EIN-PN 90-6194032-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 634254542
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a Name of MTIA, CCT, PSA, or 103-12 IE: BRIDGEWATER ALL WEATHER PORTFOLIO

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

c EIN-PN 35-2427182-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1179405214
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a Name of MTIA, CCT, PSA, or 103-12 IE: STATE STREET MSCI INDIA INDEX NON-L

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

c EIN-PN 04-3339578-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 147874551
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a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

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

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

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

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

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

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

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

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

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

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 2020 This Form is Open to Public Inspection.
For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020		
A Name of plan IBM 401 (K) PLUS PLAN		B Three-digit plan number (PN) ► 005
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION		D Employer Identification Number (EIN) 13-0871985

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

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	LEHMAN BROTHERS HOLDINGS INC. 745 SEVENTH AVENUE NEW YORK, NY 10019	524ESC7M6 12/21/2007 - 12/28/2017 6.75

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
9850000	0	425	15833450	9850000	5983450

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	LEHMAN BROTHERS HOLDINGS INC. 745 SEVENTH AVENUE NEW YORK, NY 10019	524ESCXA3 5/17/2007 - 11/30/2056 5.86

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
1730000	0	0	2563380	0	2563380

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	SIGMA FINANCE CORPORATION M AND C CORP SERVICES LTD BOX 309GT,UGLAND HOUSE,S.CHURCH ST GEORGETOWN, GRAND CAYMAN KY1-1104 KY	8265Q0XQ0 6/4/2007 - 6/4/2009 VARIABLE

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
10000000	0	0	9439900	9384053	55847

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

Schedule G (Form 5500) 2020
v. 200204

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

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

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

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

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

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

Part II Schedule of Leases in Default or Classified as Uncollectible

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

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

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

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

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

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

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

Part III Nonexempt Transactions

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

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

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2020 This Form is Open to Public Inspection
For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020		
A Name of plan IBM 401 (K) PLUS PLAN	B Three-digit plan number (PN) ►	005
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985	

Part I	Asset and Liability Statement		
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
	Assets	(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash.....	1a	4731965	31224518
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	652433503	745433418
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	1265849909	1639449175
(2) U.S. Government securities	1c(2)	8309908887	9271485609
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	2386547387	2796642649
(B) All other	1c(3)(B)	2522157929	2866608179
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	56395138	49742180
(B) Common	1c(4)(B)	10368000379	11078026109
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)	791424802	837958193
(8) Participant loans	1c(8)	210870942	201566150
(9) Value of interest in common/collective trusts	1c(9)	19537657903	20545893222
(10) Value of interest in pooled separate accounts	1c(10)	463834694	475881295
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	1155249818	1179405214
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	7311951527	8590580829
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	2065032587	2291698926

		(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:		
(1)	Employer securities.....	1d(1) 1063653342	952217755
(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 58165700712	63553813421
Liabilities			
g	Benefit claims payable	1g	
h	Operating payables	1h	
i	Acquisition indebtedness.....	1i	
j	Other liabilities.....	1j 1521720211	1958692628
k	Total liabilities (add all amounts in lines 1g through 1j)	1k 1521720211	1958692628
Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l 56643980501	61595120793

Part II Income and Expense Statement

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

		(a) Amount	(b) Total
a	Contributions:		
(1)	Received or receivable in cash from: (A) Employers	2a(1)(A) 583302564	
	(B) Participants	2a(1)(B) 1019744518	
	(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)	1603047082
b	Earnings on investments:		
(1)	Interest:		
	(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A) 2979638	
	(B) U.S. Government securities	2b(1)(B) 143730105	
	(C) Corporate debt instruments	2b(1)(C) 193327482	
	(D) Loans (other than to participants)	2b(1)(D) 22101153	
	(E) Participant loans.....	2b(1)(E) 9633233	
	(F) Other	2b(1)(F) 28239933	
	(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)	400011544
(2)	Dividends: (A) Preferred stock.....	2b(2)(A) 1198169	
	(B) Common stock	2b(2)(B) 270211348	
	(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C) 709687193	
	(D) Total dividends. Add lines 2b(2)(A), (B), and (C)	2b(2)(D)	981096710
(3)	Rents	2b(3)	
(4)	Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A) 32488832285	
	(B) Aggregate carrying amount (see instructions).....	2b(4)(B) 32119535572	
	(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)	369296713
(5)	Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	
	(B) Other	2b(5)(B) 1355791538	
	(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)	1355791538

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		3275504943
(7) Net investment gain (loss) from pooled separate accounts.....	2b(7)		42046601
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		167987980
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		975927150
c Other income	2c		28024326
d Total income. Add all income amounts in column (b) and enter total.....	2d		9198734587

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	4210926843	
(2) To insurance carriers for the provision of benefits	2e(2)	2117365	
(3) Other.....	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		4213044208
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)	1254715	
(2) Contract administrator fees	2i(2)	2057955	
(3) Investment advisory and management fees	2i(3)	17292693	
(4) Other.....	2i(4)	13944724	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		34550087
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		4247594295

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		4951140292
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) ☒ Unmodified (2) ☐ Qualified (3) ☐ Disclaimer (4) ☐ Adverse

b Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

(1) ☐ DOL Regulation 2520.103-8 (2) ☐ DOL Regulation 2520.103-12(d) (3) ☒ neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

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

(1) Name: PRICEWATERHOUSECOOPERS LLP

(2) EIN: 13-4008324

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

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

Part IV Compliance Questions

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

During the plan year:

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

	Yes	No	Amount
4a		X	

	Yes	No	Amount
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		27836730
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X	
4d		X	
e Was this plan covered by a fidelity bond?	X		150000000
4e	X		150000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?		X	
4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?		X	
4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)		X	
4j		X	
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		X	
4k		X	
l Has the plan failed to provide any benefit when due under the plan?		X	
4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)		X	
4m		X	
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			

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

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

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

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

<div>SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Retirement Plan Information</div> <div>This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2020</div> <div>This Form is Open to Public Inspection.</div>
For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020		
A Name of plan IBM 401 (K) PLUS PLAN		B Three-digit plan number (PN) ▶ 005
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION		D Employer Identification Number (EIN) 13-0871985
Part I	Distributions	
All references to distributions relate only to payments of benefits during the plan year.		
1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....		1 0
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 04-6568107		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year		3 11909
Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)	
4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ☐ Yes ☐ No ☐ N/A If the plan is a defined benefit plan, go to line 8.		
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.		
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)		6a
b Enter the amount contributed by the employer to the plan for this plan year		6b
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....		6c
If you completed line 6c, skip lines 8 and 9.		
7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ☐ Yes ☐ No ☐ N/A		
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ☐ Yes ☐ No ☐ N/A		
Part III	Amendments	
9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box..... ☐ Increase ☐ Decrease ☐ Both ☐ No		
Part IV	ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.	
10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?		☐ Yes ☒ No
11 a Does the ESOP hold any preferred stock?		☐ Yes ☒ No
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)		☐ Yes ☒ No
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?		☐ Yes ☒ No
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule R (Form 5500) 2020 v. 200204		

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 deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment).....

b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....

c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....

14a	
14b	
14c	

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

a The corresponding number for the plan year immediately preceding the current plan year.....

b The corresponding number for the second preceding plan year.....

15a	
15b	

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

a Enter the number of employers who withdrew during the preceding plan year.....

b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers.....

16a	
16b	

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

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

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

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

a Enter the percentage of plan assets held as:
 Stock: _____% Investment-Grade Debt: _____% High-Yield Debt: _____% Real Estate: _____% Other: _____%

b Provide the average duration of the combined investment-grade and high-yield debt:
☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☐ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

c What duration measure was used to calculate line 19(b)?
☐ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify): _____

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

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

b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:
☐ Yes.
☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.
☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.
☐ No. Other. Provide explanation _____

ACCOUNTANT'S OPINION AND FINANCIAL STATEMENTS

Schedule H, Line 3

PLAN NAME: IBM 401(K) PLUS PLAN

PLAN SPONSOR'S NAME: INTERNATIONAL BUSINESS MACHINE CORPORATION

EIN: 13-0871985

PLAN NUMBER: 005

International Business Machine Corporation –IBM 401(K) Plus Plan, Financial Statements, 12/31/2020

IBM 401(k) Plus Plan
Financial Statements
December 31, 2020

IBM 401(k) PLUS PLAN

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



Report of Independent Auditors

To the Administrator of IBM 401(k) Plus Plan

We have audited the accompanying financial statements of IBM 401(k) Plus Plan (the "Plan"), which comprise the statements of net assets available for benefits as of December 31, 2020 and 2019, and the related statement of changes in net assets available for benefits for the year ended December 31, 2020, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

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

Auditors' Responsibility

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

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

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

Opinion

In our opinion, the financial statements referred to above present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2020 and 2019 and the changes in net assets available for benefits for the year ended December 31, 2020, in accordance with accounting principles generally accepted in the United States of America.

Other Matter

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental schedules of loans or fixed income obligations in default or classified as uncollectible at December 31, 2020, and of assets (held at end of year) at December 31, 2020 are presented for the purpose of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of the Plan's management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves and other additional procedures, in accordance with auditing standards generally accepted in the United States of America. In our opinion, the information is fairly stated in all material respects in relation to the financial statements as a whole.

A handwritten signature in black ink, appearing to read "PricewaterhouseCoopers LLP", written over a horizontal line.

June 25, 2021

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

	<u>2020</u>	<u>2019</u>
	(Dollars in thousands)	
Assets:		
Investments, at fair value (Note 3)	\$51,729,502	\$47,561,441
Investments in fully benefit-responsive investment contracts, at contract value (Note 5) . . .	<u>9,739,727</u>	<u>9,055,960</u>
Total investments	61,469,229	56,617,402
Receivables:		
Notes receivable from participants	201,566	210,871
Income, sales proceeds and other receivables	<u>159,125</u>	<u>136,602</u>
Total receivables	<u>360,692</u>	<u>347,473</u>
Total assets	<u>61,829,921</u>	<u>56,964,875</u>
Liabilities:		
Payable for investments purchased	<u>837,576</u>	<u>612,314</u>
Total liabilities	<u>837,576</u>	<u>612,314</u>
Net assets available for benefits	<u><u>\$60,992,345</u></u>	<u><u>\$56,352,561</u></u>

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

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

	<u>2020</u>
	(Dollars in thousands)
Additions to net assets attributed to:	
Investment income/(loss):	
Net appreciation in fair value of investments	\$ 6,201,755
Interest income from investments	91,846
Dividends	981,097
	<u>7,274,698</u>
Interest income on notes receivable from participants	9,633
Contributions:	
Participants	1,019,745
Employer	583,303
	<u>1,603,047</u>
Total additions	<u>8,887,378</u>
Deductions from net assets attributed to:	
Distributions to participants	4,213,044
Administrative expenses, net	<u>34,550</u>
Total deductions	<u>4,247,594</u>
Net increase in net assets during the year	4,639,784
Net assets available for benefits:	
Beginning of year	<u>56,352,561</u>
End of year	<u><u>\$ 60,992,345</u></u>

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

IBM 401(k) PLUS PLAN NOTES TO FINANCIAL STATEMENTS

NOTE 1 - DESCRIPTION OF THE PLAN

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

General

The Plan was established by resolution of International Business Machines Corporation’s Retirement Plans Committee (the “Committee”) effective July 1, 1983 and Plan assets are held in trust for the benefit of its participants. The Plan offers all eligible active, full-time and part-time regular and long-term supplemental United States (U.S.) employees of International Business Machines Corporation (“IBM”) and certain of its domestic related companies and partnerships an opportunity to defer from one to eighty percent of their eligible compensation for before-tax 401(k) and/or Roth 401(k) contributions to any of 34 primary investment funds and about 150 mutual funds in an “Expanded Choice - Mutual Funds tier.” In addition, participants are able to contribute up to ten percent of their eligible compensation on an after-tax basis. Annual contributions are subject to the legal limits permitted by Internal Revenue Service (“IRS”) regulations.

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

At December 31, 2020 and 2019, the number of participants with an account balance in the Plan was 170,646 and 177,658 respectively.

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

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

Administration

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

Contributions

Generally, IBM employer contributions are based upon the IBM pension formula for which the employee was eligible on December 31, 2007, or on hire date on or after January 1, 2005. If a participant’s IBM Personal Pension Plan eligibility as of December 31, 2007 was (1) the Pension Credit Formula, the participant is eligible to receive a 6 percent matching contribution and a 4 percent automatic contribution; or (2) the Personal Pension Account, the participant is eligible to receive a 6 percent matching contribution and a 2 percent automatic contribution. Generally, if the participant was hired or rehired on or after January 1, 2005, and is not in one of the job families described below, then the participant is eligible for a 5 percent employer matching contribution and a 1 percent automatic contribution. If a participant is in any one of the following categories: (1) GBS Application Development Specialist Job Family hired or rehired on or after April 15, 2013; (2) Multi Vendor Service Representative hired or rehired on or after April 1, 2015; (3) Systems Services Representative hired or rehired on or after November 1, 2015; or (4) is in one of the following job families in IBM GTS Infrastructure Services on or after January 1, 2016 (a) IT Specialist; (b) Technical Services; (c) Project Management (excluding Project Executives and Delivery Project Executives); (d) Enterprise Operations; and (e) Product Services, then the participant is eligible for a 2 percent matching contribution and a 1 percent automatic contribution. A contribution equal to 5 percent of eligible compensation (referred to as a “Special Savings Award”) will be added to the accounts of participants who are non-exempt

employees at each year-end, determinable on December 15, who participated in the Pension Credit Formula as of December 31, 2007 and have been continuously employed by IBM since that date. The Special Savings Award will be contributed to eligible participants on the last business day of the year.

Newly hired employees are automatically enrolled at 5 percent of eligible salary and performance pay after approximately 30 days of employment with IBM, unless they elect otherwise. New hires become eligible for the IBM automatic contribution and the IBM matching contribution after completing the applicable service requirement, which generally is one year. GBS Application Development Specialist Job Family hires, Multi Vendor Service Representative hires on or after April 1, 2015 and Systems Services Representative hires on or after November 1, 2015 have a service requirement of two years. GBS Entry Professional Hires on or after April 1, 2015 shall become eligible for these employer contributions only upon promotion.

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

- after completing certain service and/or age requirements;
- due to a business transaction (including a divestiture, outsourcing or similar transaction) and the participant accepts employment with the buyer; or
- due to death;

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

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

Participants are able to choose to have their contributions invested entirely in one of, or in any combination of, the 34 primary funds and about 150 mutual funds in the Expanded Choice - Mutual Funds tier, in multiples of one percent. If participants do not make an investment election, then contributions will be invested in the default Target Date fund that most closely corresponds to the year in which they will reach age 65.

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

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

Participant Accounts

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

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

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

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

Consistent with provisions established by the IRS, the Plan's 2020 limit on employee salary and performance pay deferrals was \$19,500. Participants who were age 50 or older during 2020 could take advantage of a higher 401(k) contribution limit of \$26,000. The 2020 maximum annual deferral amount for employees residing in Puerto Rico was limited by local government regulations to \$19,500. Puerto Rico participants who were age 50 or older in 2020 could take advantage of a higher contribution limit of \$21,000.

Vesting

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

Distributions

Participants who have terminated employment or are eligible for in-service distributions (e.g. have reached age 59 1/2) may request ad hoc distributions (\$500 minimum) or a full distribution.

In addition, participants may also elect to receive the balance of their account in semi-monthly, monthly, quarterly, semi-annual or annual installments. Eligible participants may request installments over a fixed period of time or at a flat dollar amount (\$500 minimum per period for a flat dollar election). Distributions are subject to the required minimum distribution rules for participants who have reached age 72.

Withdrawals for financial hardship are permitted provided they are for an immediate and significant financial need, and the distribution is necessary to satisfy that need. Employees must submit evidence of hardship to the record keeper who will determine whether the situation qualifies for a hardship withdrawal based on guidance from the Plan administrator. A hardship withdrawal is taxed as ordinary income to the employee and may be subject to the 10 percent additional tax on early distributions.

Under the Coronavirus Aid, Relief, and Economic Security Act ("CARES Act") the Plan adopted the following for qualifying Coronavirus related reasons in 2020 only:

1. Waiver of required minimum distribution payable in 2020; and
2. CARES Act distributions up to the lesser of \$100,000 or 100% of the account balance.

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

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

Participant Loans

Participants may borrow up to one-half of the value of their account balance, not to exceed \$50,000, within a twelve month period. Loans will be granted in \$1 increments subject to a minimum loan amount of \$500. Participants are limited to two simultaneous outstanding Plan loans. Repayment of a loan is made through semi-monthly payroll deductions. Loans originated under the Plan have a repayment term of one to four years for a general purpose loan or one to ten years for a primary residence loan. There are a limited number of outstanding loans originated under acquired company plans that were merged into the Plan having repayment terms greater than 10 years and up to a maximum term of 30 years. The loans originated under the Plan bear a fixed rate of interest, set quarterly, for the term of the loan, determined by the Plan administrator to be 1.25 points above the prime rate. The interest is credited to the participant's account as the semi-monthly repayments of principal and interest are made. Interest rates on outstanding loans at December 31, 2020 and 2019 ranged from 3.25 percent to 10.75 percent.

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

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

Under the CARES Act the Plan adopted the following loan provisions for qualifying Coronavirus related reasons in 2020 only:

1. CARES Act Loans up to the lesser of \$100,000 or 100% of the account balance; and
2. CARES Act Loan Deferrals allows eligible participants to defer repayment of their Plan loan(s) until December 31, 2020. Deferred loans were re-amortized and repayments restarted in January 2021.

Termination of Service

If the value of a participant's account is \$1,000 or less, it will be distributed to the participant in a lump-sum payment following the termination of the participant's employment with IBM. If the account balance is greater than \$1,000 at the time of separation, the participant may defer distribution of the account until age 72.

Termination of the Plan

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

Risks and Uncertainties

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

Securities Lending

The Plan implemented a securities lending program with the Trustee, for the Plan's separately managed accounts, in mid-August 2020. The program allows the Trustee to loan securities, which are assets of the Plan, to approved brokers/dealers (the "Borrowers"). Funds not included in this program are the IBM Stock Fund and Interest Income Fund.

The Trustee requires the Borrowers, pursuant to a security loan agreement, to deliver collateral to secure each loan in an amount that is at least equal to 102% of the fair value of the securities loaned. The Plan bears the risk of loss with respect to any unfavorable change in fair value of the invested cash collateral. However, the Borrowers bear the risk of loss related to the decrease in the fair value of the non-cash collateral and, therefore, would have to deliver additional securities to maintain the required collateral. In the event of default by any of the Borrowers, the Trustee shall indemnify the Plan by purchasing replacement securities equal to the number of unreturned loaned securities, to the extent that such replacement securities are available on the open market and if to the extent that such proceeds are insufficient or the collateral is unavailable, the purchase of replacement securities shall be made at Trustee's expense or, if replacement securities are not able to be purchased, the Trustee shall credit the Plan for the market value of the unreturned securities. In each case, the Trustee would apply the proceeds from the collateral for such a loan to make the Plan whole.

Loans are collateralized as either cash or non-cash (typically 102%-105%). Cash collateral is invested in a U.S. government money market account. Non-cash collateral accepted in the program are securities issued or guaranteed by the U.S. government or its agencies. On December 31, 2020, the Plan had \$113 million of open loans backed by \$71.8 million of cash collateral and \$46.7 million of non-cash collateral (105% collateral). Securities lending may be permitted in certain commingled funds and in funds within the Expanded Choice – Mutual Funds tier. The prospectus for each fund will disclose if lending is permitted and the risks involved.

NOTE 2 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Presentation

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

Use of Estimates

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

Valuation of Investments

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

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

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

Assets are classified within the fair value hierarchy according to the lowest level input that is significant to the fair value measurement. Valuation techniques used maximize the use of observable inputs and minimize the use of unobservable inputs. The valuation methodology is applied consistently from period to period.

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

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

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

Over-the-counter derivatives are typically valued using proprietary pricing models that use readily observable market parameters that are actively quoted and can be validated to external sources, including industry pricing services. Depending on the types and contractual terms of derivatives, fair value can be modeled using a series of techniques, such as the Black-Scholes option pricing model, simulation models or a combination of various models, which are consistently applied. Where derivative products have been established for some time, the Plan uses models that are widely accepted in the financial services industry. These models reflect the contractual terms of the derivatives, including the period to maturity, and market-based parameters such as interest rates, volatility and the credit quality of the counterparty. Further, many of these models do not contain a high level of subjectivity, as the methodologies used in the models do not require significant judgment, and inputs to the model are readily observable from actively quoted markets, as is the case for “plain vanilla” interest rate swaps, option contracts and credit default swaps. Short-term interest bearing cash securities are valued at amortized cost, which includes cost and accrued interest and approximates fair value. Short-term investments represent securities with original maturities of one year or less. These assets are classified as Level 1 or Level 2.

The methods described above may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, while the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

Security Transactions and Related Investment Income

Security transactions are accounted for as of the trade date. Realized gains/losses on investment transactions are determined using the specific identification method. Dividend income is recorded on the ex-dividend date and interest income is recorded on the accrual basis.

The Plan presents in the statement of changes in net assets available for benefits the net change in the fair value of its investments, which consists of realized gains and losses and the unrealized appreciation and depreciation on those investments

Administrative Expenses and Investment Management Fees

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

Revenue Sharing

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

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

NOTE 3 — INVESTMENTS

The following tables set forth by level, within the fair value hierarchy, the Plan's investments at fair value at December 31, 2020 and 2019.

Investments at Fair Value as of December 31, 2020

(Dollars in Thousands)	Level 1	Level 2	Level 3	Total
Equity:				
Equity mutual funds	\$ 5,491,214	\$ —	\$ 69	\$ 5,491,283
IBM Corporation common stock	952,218	—	—	952,218
Equity securities	6,540,408	4,566,561	985	11,107,955
Fixed income:				
Government securities	—	5,707,196	—	5,707,196
Corporate bonds	—	2,445,836	13	2,445,849
Mortgage and asset-backed securities	1,347	86,534	—	87,881
Fixed income mutual funds	1,613,529	—	—	1,613,529
Cash and cash equivalents	74,376	—	—	74,376
Derivatives	2,502	1,692	—	4,194
Other mutual funds	1,471,258	—	—	1,471,258
Subtotal	16,146,852	12,807,818	1,066	28,955,736
Investments measured at net asset value using the NAV practical expedient (1)	—	—	—	22,773,766
Total investments at fair value	\$16,146,852	\$12,807,818	\$ 1,066	\$51,729,502

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

There were no material purchases, sales or transfers into or out of Level 3 for the period ending December 31, 2020.

Investments at Fair Value as of December 31, 2019

(Dollars in Thousands)	Level 1	Level 2	Level 3	Total
Equity:				
Equity mutual funds	\$ 4,681,069	\$ —	\$ 64	\$ 4,681,133
IBM Corporation common stock	1,063,653	—	—	1,063,653
Equity securities	5,948,393	4,469,482	2,030	10,419,905

Fixed income:

Government securities	—	4,981,713	—	4,981,713
Corporate bonds	—	2,025,099	21	2,025,120
Mortgage and asset-backed securities	—	70,387	—	70,387
Fixed income mutual funds	1,369,661	—	—	1,369,661
Cash and cash equivalents	20,644	88	—	20,732
Derivatives	2,135	3,153	—	5,288
Other mutual funds	<u>1,258,917</u>	<u>—</u>	<u>—</u>	<u>1,258,917</u>
Subtotal	14,344,471	11,549,922	2,115	25,896,508
Investments measured at net asset value using the NAV practical expedient (1)	<u>—</u>	<u>—</u>	<u>—</u>	<u>21,664,934</u>
Total investments at fair value	<u>\$ 14,344,471</u>	<u>\$ 11,549,922</u>	<u>\$ 2,115</u>	<u>\$ 47,561,441</u>

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

There were no material purchases, sales or transfers into or out of Level 3 for the period ending December 31, 2019.

Fair Value of Investments that Calculate Net Asset Value

The following table summarizes investments measured at fair value based on net asset value per share at December 31, 2020 and 2019, respectively:

Investments at fair value:	2020	2019
	(Dollars in thousands)	
Commingled Equity funds	\$ 19,911,639	\$ 18,647,209
Other funds	1,825,971	2,048,002
Short-term Investment funds	<u>1,036,156</u>	<u>969,722</u>
Total investments measured at net asset value using the NAV practical expedient ...	<u>\$ 22,773,766</u>	<u>\$ 21,664,934</u>

Generally, under ordinary market conditions, investments in the funds included in the table above provide daily market liquidity to Plan participants and the Plan, facilitating daily participant transactions (issuances and redemptions). Investment in some of these funds may be subject to redemption restrictions at the fund's discretion in limited situations including, but not limited to, a major market event, closure of a market on which any significant portion of the assets of the fund are invested, a situation deemed to be an emergency by the fund, and a situation in which price or value of the assets cannot be promptly and accurately ascertained. At December 31, 2020 and 2019, no funds were subject to redemption restrictions.

NOTE 4 — DERIVATIVES

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

Derivative instruments are carried at fair value. The net fair value of derivative financial instruments reported in investments, at fair value within the statement of net assets available for benefits was an asset of \$4.2 million and an asset of \$5.3 million as of December 31, 2020 and 2019, respectively. The gross notional amount of the derivative financial instruments was \$898 million and \$673 million as of December 31, 2020 and 2019, respectively.

NOTE 5 — INVESTMENT CONTRACTS

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

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

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

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

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

- Bankruptcy of the plan sponsor or other plan sponsor events which cause a significant withdrawal from the Plan.

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

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

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

Investment Contracts at December 31,	2020	2019
	(Dollars in thousands)	
Contract value:		
Synthetic GICs	\$ 8,121,635	\$ 7,482,590
Separate account GICs	<u>1,618,091</u>	<u>1,573,370</u>
Total Investment Contracts	<u>\$ 9,739,727</u>	<u>\$ 9,055,960</u>

NOTE 6 - TAX STATUS

The Trust established under the Plan is qualified under Section 401(a) of the Internal Revenue Code of 1986 and Section 1081.01 of the Puerto Rico Internal Revenue Code (2011), and the Trustee intends for the Trust to remain dual-qualified in this manner. The Plan received a favorable determination letter from the IRS on February 17, 2017, and received a favorable determination letter from the Hacienda (Puerto Rico) in July 2017 dated August 29, 2016.

Subsequent to the periods covered by the determination letters from the IRS and the Hacienda, the Plan was amended. The Plan administrator and Counsel continue to believe the Plan is designed and is being operated in compliance with the applicable requirements of the Internal Revenue Code and the Puerto Rico Internal Revenue Code (2011).

U.S. GAAP requires plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the Internal Revenue Service. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2020, there are no uncertain positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements and does not believe this position will change in the next twelve months. The Plan is subject to routine audits by taxing jurisdictions.

NOTE 7 - RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500

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

December 31,	
2020	2019
(Dollars in thousands)	

Net assets available for benefits per the financial statements	\$ 60,992,345	\$ 56,352,561
Plus:		
Adjustment from contract value to fair value for fully benefit-responsive investment contracts held by the Interest Income Fund.	602,776	291,419
Net assets available for benefits per the Form 5500.	<u>\$ 61,595,121</u>	<u>\$ 56,643,981</u>

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

	Year Ended December 31, 2020
	(Dollars in thousands)
Total investment income and interest income on notes receivable from participants per the financial statements	\$ 7,284,331
Less:	
Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2019	<u>291,419</u>
Plus:	
Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2020	<u>602,776</u>
Total investment income per the Form 5500	<u>\$ 7,595,688</u>

NOTE 8 - RELATED-PARTY TRANSACTIONS

At December 31, 2020, a significant portion of the Plan's assets were managed by SSGA, an affiliate of SSBT. SSBT also acts as the Trustee for the Plan and, therefore, these investments in addition to participant loans qualify as party-in-interest transactions. The Plan also pays a fee to the Trustee. These transactions qualify as party-in-interest transactions as well.

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

At December 31, 2020 and 2019, the Plan held 7,565,013 and 7,935,662 shares of IBM common stock valued at \$952 million and \$1,064 million, respectively. During the year ended December 31, 2020, purchases of IBM common stock by the Plan totaled \$124 million and sales of IBM common stock by the Plan totaled \$182 million.

NOTE 9 – SUBSEQUENT EVENTS

On October 8, 2020, IBM announced that it will separate the managed infrastructure services unit of its Global Technology Services (GTS) segment into a new public company (Kyndryl). The managed infrastructure services unit is comprised of outsourcing and other infrastructure modernization and management services. The separation is expected to be achieved through a U.S. federal tax-free spin-off to IBM shareholders and completed by the end of 2021. It will be subject to customary market, regulatory and other closing conditions, including final IBM Board of Directors' approval. The announcement did not have any impact on the Plans's financial statements.

Kyndryl employees will remain part of the IBM controlled group of corporations through the date that Kyndryl is spun off and becomes an independent publicly traded company ("the Spin Off"). Kyndryl employees will not have a termination of employment or a right to roll over their IBM 401(k) Plus Plan account until the Spin Off. After the Spin Off, Kyndryl employees with IBM 401(k) Plus Plan balances of at least \$1,000 will have a choice to leave their IBM 401(k) Plus Plan account at IBM or roll it over to Kyndryl's 401(k) plan. At this time, we are not able to estimate the financial impact to the Plan.

IBM 401(k) PLUS PLAN AT DECEMBER 31, 2020
Schedule G, Part I - Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible

(a)*	(b) Identity and address of Obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items					(d) Original amount of loan	Amount received during reporting year		(g) Unpaid balance at end of year	Amount Overdue	
		Security ID	Issue Date	Maturity Date	Interest Rate	Capitalized Interest		(e) Principal	(f) Interest		(h) Principal	(i) Interest
	Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019	524ESC7M6	12/21/2007	12/28/2017	6.75	\$ —	\$ 9,850,000	\$ —	\$ 425	\$ 15,833,450	\$ 9,850,000	\$ 5,983,450
	Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019	524ESCXA3	5/17/2007	11/30/2056	5.86	—	1,730,000	—	—	2,563,380	—	2,563,380
	Sigma Finance Corp., M&C Corp. Services LTD, Box 309GT, Ugland House, South Church St., George Town, Grand Cayman, Grand Cayman Islands	8265Q0XQ0	6/4/2007	6/4/2009	variable	—	10,000,000	—	—	9,439,900	9,384,053	55,847

* Party-in-interest

Schedule G, Part I - Overdue Loan Explanation

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

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

AT DECEMBER 31, 2020

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
	IBM Stock Fund			
*	International Business Machines Corporation Managed by State Street Global Advisors	IBM Common Stock 7,565,013 shares State Street Bank and Trust Company Government Short-Term Investment Fund		\$ 952,217,755 1,201,297
	Mutual Funds			
	Administered by Fidelity	Expanded Choice - Mutual Funds (refer to Exhibit A - investments)		8,431,475,186
	Vanguard Emerging Markets Stock Index Fund	Vanguard Emerging Markets Stock Index Fund Institutional Plus Shares 1,350,873 shares		144,525,487
	Commingled Funds			
	Vanguard Employee Benefit Index Fund	Large Company Index		7,540,605,711
	Vanguard Total Stock Market Index Trust	Total Stock Market Index		6,742,324,255
	Vanguard Russell 1000 Growth Index Trust	Large Cap Growth Index		2,301,487,058
	Vanguard Russell 1000 Value Index Trust	Large Cap Value Index		918,550,624
	Vanguard Russell 2000 Growth Index Trust	Small Cap Growth Index		916,594,135
	Bridgewater All Weather Portfolio III, LTD.	Balanced Fund		1,179,405,214
	Vanguard Russell 2000 Value Index Trust	Small Cap Value Index		575,196,304
	Vanguard European Stock Index Trust	European Stock Index		423,515,544
	Vanguard Pacific Stock Index Trust	Pacific Stock Index		345,490,498
	AQR Global Risk Parity Enhanced Liquidity Fund	Balanced Fund		634,254,542

* Party-In-Interest

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
Separately-Managed Funds				
	Managed by State Street Global Advisors	Small/Mid Cap Stock Index (refer to Exhibit B - investments)		4,679,882,554
	Managed by State Street Global Advisors	Total International Stock Market Index (refer to Exhibit C - investments)		5,132,976,152
	Managed by Neuberger Berman Fixed Income	Total Bond Market (refer to Exhibit D - investments)		4,498,936,136
	Managed by State Street Global Advisors	Inflation Protected Bond (refer to Exhibit E - investments)		2,421,449,867
	Managed by State Street Global Advisors	Real Estate Investment Trust (refer to Exhibit F - investments)		1,103,604,630
	Managed by State Street Global Advisors	International Real Estate Index (refer to Exhibit G - investments)		494,054,707
	Managed by Pacific Investment Management Company (PIMCO)	High Yield and Emerging Markets Bond (refer to Exhibit H - investments)		374,643,459
	Managed by JP Morgan Investment Management	High Yield Debt (refer to Exhibit I - investments)		159,892,643
	Managed by PGIM	Emerging Markets Debt (Refer to Exhibit J - investments)		158,693,976
	Managed by Western Asset Management Company	Long Term Credit (Refer to Exhibit K - investments)		358,011,692
	Managed by Loomis, Sayles and Company	Long Term Credit (Refer to Exhibit L - investments)		539,865,883

* Party-In-Interest

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
	Separately-Managed Funds (continued)			
	Underlying assets managed by various investment companies	Interest Income Fund (refer to Exhibit M - investments)		\$11,022,290,587
*	Mass Mutual Life Insurance Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.63%		
	Royal Bank of Canada	Synthetic GIC Wrapper Contract, Rate of Interest 2.84%		
*	State Street Bank and Trust Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.84%		
*	The Prudential Insurance Company of America	Synthetic GIC Wrapper Contract, Rate of Interest 2.62%		
*	New York Life Insurance Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.48%		
*	Voya Retirement Insurance and Annuity Company	Synthetic GIC Wrapper Contract, Rate of Interest 1.17%		
*	Metropolitan Life Insurance Company	Separate Account GIC Contract, Rate of Interest 2.73%		
*	Notes receivable from participants	Interest rates range: 3.25% - 10.75% Terms: one to thirty years		201,566,150
	Interest-Bearing Cash			
	Managed by State Street Global Advisors	State Street Bank and Trust Company Government Short-Term Investment Fund		558,291,337

* Party-In-Interest

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2020

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	AMCAP FUND	MUTUAL FUNDS	1,079,550	\$ 43,237,469
	AMERICAN THE GROWTH FUND			
	OF	MUTUAL FUNDS	1,550,834	105,512,184
	AMERICAN BALANCED FUND	MUTUAL FUNDS	1,739,680	53,010,635
	AMERICAN FUNDS INVESTMENT			
	CO	MUTUAL FUNDS	462,841	20,833,945
	AMERICAN FUNDS NEW			
	ECONOMY F	MUTUAL FUNDS	898,484	54,141,905
	AMERICAN FUNDS NEW WORLD			
	FUN	MUTUAL FUNDS	821,680	73,161,580
	AMERICAN FUNDS CAPITAL			
	WORLD G	MUTUAL FUNDS	488,341	29,277,606
	AMERICAN FUNDS EUROPACIFIC			
	GRO	MUTUAL FUNDS	811,819	56,866,228
	AMERICAN FUNDS			
	FUNDAMENTAL INV	MUTUAL FUNDS	855,609	60,022,921
	AMERICAN MUTUAL FUND	MUTUAL FUNDS	792,334	35,729,393
	AMERICAN NEW PERSPECTIVE			
	FUND	MUTUAL FUNDS	909,862	55,629,047
	AMERICAN WASHINGTON			
	MUTUAL INV	MUTUAL FUNDS	787,439	39,987,594
	CAPITAL WORLD BOND FUND	MUTUAL FUNDS	529,583	11,529,804
	DFA EMERGING MARKETS			
	PORTFOLIO	MUTUAL FUNDS	770,402	25,552,895
	DFA EMERGING MARKETS VALUE			
	POR	MUTUAL FUNDS	819,769	23,875,469
	DFA GLOBAL REAL ESTATE			
	SECURIT	MUTUAL FUNDS	1,418,327	15,402,435
	DFA INTERNATIONAL SMALL			
	COMPAN	MUTUAL FUNDS	637,948	13,163,443
	DFA INTERNATIONAL VALUE			
	PORTFO	MUTUAL FUNDS	510,020	8,719,422
	DFA INTERNATIONAL VECTOR			
	EQUIT	MUTUAL FUNDS	503,631	6,446,628
	DFA LARGE CAP INTERNATIONAL			
	PO	MUTUAL FUNDS	524,902	13,449,617
	DFA US CORE EQUITY 1			
	PORTFOLIO	MUTUAL FUNDS	1,457,420	43,747,327
	DFA US SMALL CAP PORTFOLIO	MUTUAL FUNDS	769,792	29,936,178
	DFA US TARGETED VALUE			
	PORTFOLI	MUTUAL FUNDS	1,197,814	28,577,973
	DFA US VECTOR EQUITY			
	PORTFOLIO	MUTUAL FUNDS	392,852	8,209,349
	DODGE + COX BALANCED FUND	MUTUAL FUNDS	382,459	39,216,293

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	DODGE + COX GLOBAL BOND FUND	MUTUAL FUNDS	953,228	11,588,943
	DODGE + COX GLOBAL STOCK FUND	MUTUAL FUNDS	972,319	13,041,133
	DODGE + COX INCOME FUND	MUTUAL FUNDS	6,126,007	90,340,360
	DODGE + COX INTERNATIONAL STOC	MUTUAL FUNDS	1,163,635	51,360,230
	DODGE + COX STOCK FUND	MUTUAL FUNDS	639,471	124,092,362
	FIDELITY ADVISOR FLOATING RATE	MUTUAL FUNDS	2,131,855	20,065,344
	FIDELITY ADVISOR STRATEGIC INC	MUTUAL FUNDS	3,505,268	45,330,244
	FIDELITY BLUE CHIP GROWTH FUND	MUTUAL FUNDS	2,852,209	471,994,751
	FIDELITY CANADA FUND	MUTUAL FUNDS	246,154	13,381,876
	FIDELITY CAPITAL + INCOME FUND	MUTUAL FUNDS	7,445,078	80,620,409
	FIDELITY CHINA REGION FUND	MUTUAL FUNDS	1,815,080	102,088,999
	FIDELITY CONTRAFUND	MUTUAL FUNDS	19,885,905	336,915,622
	FIDELITY CONVERTIBLE SECURITIE	MUTUAL FUNDS	828,262	33,605,317
	FIDELITY DIVERSIFIED INTERNATI	MUTUAL FUNDS	506,168	24,312,671
	FIDELITY DIVIDEND GROWTH FUND	MUTUAL FUNDS	1,103,379	34,512,518
	FIDELITY EMERGING ASIA FUND	MUTUAL FUNDS	1,231,872	85,872,958
	FIDELITY EQUITY INCOME FUND IN	MUTUAL FUNDS	289,004	18,046,885
	FIDELITY EUROPE FUND/UNITED ST	MUTUAL FUNDS	255,330	11,036,383
	FIDELITY FOCUSED STOCK FUND	MUTUAL FUNDS	1,679,600	52,932,822
	FIDELITY FREEDOM 2005 FUND	MUTUAL FUNDS	84,052	1,041,047
	FIDELITY FREEDOM 2010 FUND	MUTUAL FUNDS	315,751	5,147,997
	FIDELITY FREEDOM 2015 FUND	MUTUAL FUNDS	698,699	9,441,747
	FIDELITY FREEDOM 2020 FUND	MUTUAL FUNDS	2,380,515	41,295,488
	FIDELITY FREEDOM 2025 FUND	MUTUAL FUNDS	3,137,716	48,822,144
	FIDELITY FREEDOM 2030 FUND	MUTUAL FUNDS	1,803,210	35,135,418
	FIDELITY FREEDOM 2035 FUND	MUTUAL FUNDS	1,574,551	26,346,262
	FIDELITY FREEDOM 2040 FUND	MUTUAL FUNDS	1,239,366	15,093,944
	FIDELITY FREEDOM 2045 FUND	MUTUAL FUNDS	597,662	8,143,395
	FIDELITY FREEDOM 2050 FUND	MUTUAL FUNDS	407,374	5,655,980
	FIDELITY FREEDOM 2055 FUND	MUTUAL FUNDS	101,393	1,646,198
	FIDELITY FREEDOM 2060 FUND	MUTUAL FUNDS	14,232	216,106
	FIDELITY FREEDOM 2065 FUND	MUTUAL FUNDS	975	18,283
	FIDELITY FREEDOM INCOME FUND	MUTUAL FUNDS	709,019	8,663,595
	FIDELITY GNMA FUND	MUTUAL FUNDS	1,358,016	16,230,879
	FIDELITY GOVERNMENT INCOME FUN	MUTUAL FUNDS	3,027,002	33,556,219
	FIDELITY GROWTH COMPANY FUND	MUTUAL FUNDS	23,582,342	783,951,375

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	FIDELITY GROWTH DISCOVERY FUND	MUTUAL FUNDS	1,347,323	70,431,471
	FIDELITY HIGH INCOME FUND	MUTUAL FUNDS	2,329,435	20,564,510
	FIDELITY INDEPENDENCE FUND	MUTUAL FUNDS	805,766	37,740,821
	FIDELITY INTERNATIONAL DISCOVER	MUTUAL FUNDS	229,025	12,257,483
	FIDELITY INTERNATIONAL REAL ESTATE	MUTUAL FUNDS	689,119	9,394,870
	FIDELITY INTERNATIONAL SMALL CAP	MUTUAL FUNDS	590,338	18,308,757
	FIDELITY JAPAN FUND/UNITED STATES	MUTUAL FUNDS	390,169	7,911,017
	FIDELITY LARGE CAP STOCK FUND	MUTUAL FUNDS	778,038	27,579,333
	FIDELITY LATIN AMERICA FUND/UNITED	MUTUAL FUNDS	832,319	19,616,309
	FIDELITY LEVERAGED COMPANY STOCK	MUTUAL FUNDS	981,683	40,779,799
	FIDELITY LIMITED TERM GOVERNMENT	MUTUAL FUNDS	3,491,454	36,298,218
	FIDELITY LOW PRICED STOCK FUND	MUTUAL FUNDS	902,633	44,059,270
	FIDELITY MID CAP STOCK FUND	MUTUAL FUNDS	1,117,690	42,064,316
	FIDELITY NEW MARKETS INCOME FUND	MUTUAL FUNDS	1,547,660	23,782,842
	FIDELITY OTC PORTFOLIO	MUTUAL FUNDS	23,627,193	424,709,457
	FIDELITY OVERSEAS FUND/UNITED	MUTUAL FUNDS	308,865	18,520,990
	FIDELITY PACIFIC BASIN FUND	MUTUAL FUNDS	542,020	24,105,092
	FIDELITY PURITAN TRUST FIDELITY	MUTUAL FUNDS	2,894,075	82,426,603
	FIDELITY REAL ESTATE INCOME FUND	MUTUAL FUNDS	1,416,260	16,894,250
	FIDELITY REAL ESTATE INVESTMENT	MUTUAL FUNDS	610,271	24,326,806
	FIDELITY SMALL CAP DISCOVERY FUND	MUTUAL FUNDS	2,527,517	61,335,780
	FIDELITY SMALL CAP STOCK FUND	MUTUAL FUNDS	1,127,593	23,518,402
	FIDELITY TOTAL BOND FUND	MUTUAL FUNDS	5,797,616	66,217,040
	FIDELITY TREND FUND	MUTUAL FUNDS	319,886	48,962,580
	FIDELITY VALUE FUND	MUTUAL FUNDS	1,589,481	19,269,881
	INTERNATIONAL GROWTH AND INCOME	MUTUAL FUNDS	191,327	7,403,290
	PIMCO ALL ASSET FUND	MUTUAL FUNDS	1,013,123	12,688,862
	PIMCO COMMODITY REAL RETURN STRATEGY	MUTUAL FUNDS	3,851,028	23,108,656
	PIMCO DIVERSIFIED INCOME FUND	MUTUAL FUNDS	2,857,312	33,061,444
	PIMCO DYNAMIC BOND FUND	MUTUAL FUNDS	1,240,548	13,574,115
	PIMCO EMERGING MARKETS BOND FUND	MUTUAL FUNDS	1,045,871	11,562,734

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	PIMCO EMERGING MARKETS LOCAL C	MUTUAL FUNDS	535,320	3,822,480
	PIMCO HIGH YIELD FUND	MUTUAL FUNDS	2,307,535	21,258,122
	PIMCO INCOME FUND	MUTUAL FUNDS	1,319,718	16,177,520
	PIMCO INTERNATIONAL BOND FUND	MUTUAL FUNDS	3,065,817	34,380,436
	PIMCO INTERNATIONAL BOND FUND	MUTUAL FUNDS	1,058,792	11,498,950
	PIMCO INVESTMENT GRADE CREDIT	MUTUAL FUNDS	5,075,608	57,750,799
	PIMCO LONG TERM US GOVERNMENT	MUTUAL FUNDS	6,779,580	41,075,197
	PIMCO LOW DURATION ESG FUND	MUTUAL FUNDS	976,394	9,494,639
	PIMCO LOW DURATION FUND/UNITED	MUTUAL FUNDS	2,955,609	29,595,883
	PIMCO MORTGAGE BACKED SECURITI	MUTUAL FUNDS	456,485	5,044,017
	PIMCO REALESTATEREALRETURN STR	MUTUAL FUNDS	4,061,060	34,156,268
	PIMCO STOCKSPLUS FUND/UNITED S	MUTUAL FUNDS	2,918,330	34,233,641
	PIMCO TOTAL RETURN ESG FUND	MUTUAL FUNDS	917,725	8,971,340
	PIMCO TOTAL RETURN FUND	MUTUAL FUNDS	5,847,986	62,778,128
	SMALLCAP WORLD FUND INC	MUTUAL FUNDS	633,450	52,827,405
	US DOLLAR		(0)	(0)
	VANGUARD DIVIDEND GROWTH FUND	MUTUAL FUNDS	8,607,856	289,280,462
	VANGUARD EQUITY INCOME FUND	MUTUAL FUNDS	1,236,916	99,143,220
	VANGUARD EXPLORER FUND	MUTUAL FUNDS	565,267	68,318,474
	VANGUARD FTSE SOCIAL INDEX FUN	MUTUAL FUNDS	2,049,538	55,024,816
	VANGUARD GLOBAL EQUITY FUND	MUTUAL FUNDS	622,368	23,794,072
	VANGUARD GLOBAL MINIMUM VOLATI	MUTUAL FUNDS	436,154	11,933,541
	VANGUARD GLOBAL WELLESLEY INCO	MUTUAL FUNDS	12,779	350,954
	VANGUARD GLOBAL WELLINGTON FUN	MUTUAL FUNDS	43,029	1,286,280
	VANGUARD GNMA FUND	MUTUAL FUNDS	2,513,950	27,248,392
	VANGUARD GROWTH AND INCOME FUN	MUTUAL FUNDS	659,869	62,725,202
	VANGUARD HIGH YIELD CORPORATE	MUTUAL FUNDS	8,158,078	49,374,156
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	612,427	14,946,142
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	305,207	9,539,468
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	606,359	18,595,527

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date,rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ <u>Par Value</u>		
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	833,303	25,416,948
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	1,185,779	35,372,178
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	1,611,851	46,863,671
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	2,144,034	60,972,432
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	3,314,453	93,314,757
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	2,238,066	59,172,526
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	1,261,692	31,185,318
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	22,625	633,475
	VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	6,130	231,722
	VANGUARD INTERMEDIATE TERM BON	MUTUAL FUNDS	6,832,067	86,508,578
	VANGUARD INTERMEDIATE TERM INV	MUTUAL FUNDS	4,058,537	42,752,546
	VANGUARD INTERMEDIATE TERM TRE	MUTUAL FUNDS	6,361,379	74,475,062
	VANGUARD INTERNATIONAL EXPLORE	MUTUAL FUNDS	724,093	14,913,492
	VANGUARD INTERNATIONAL GROWTH	MUTUAL FUNDS	1,039,799	168,846,179
	VANGUARD INTERNATIONAL VALUE F	MUTUAL FUNDS	402,365	16,368,135
	VANGUARD LONG TERM BOND INDEX	MUTUAL FUNDS	1,465,655	24,377,870
	VANGUARD LONG TERM INVESTMENT	MUTUAL FUNDS	6,908,015	82,564,894
	VANGUARD LONG TERM TREASURY FU	MUTUAL FUNDS	6,797,271	96,178,907
	VANGUARD MID CAP GROWTH FUND	MUTUAL FUNDS	2,791,548	94,567,185
	VANGUARD MID CAP INDEX FUND	MUTUAL FUNDS	1,945,453	111,400,548
	VANGUARD PRIMECAP CORE FUND	MUTUAL FUNDS	3,878,822	113,264,968
	VANGUARD SELECTED VALUE FUND	MUTUAL FUNDS	1,142,706	29,933,305
	VANGUARD SHORT TERM BOND INDEX	MUTUAL FUNDS	5,421,700	59,417,074
	VANGUARD SHORT TERM FEDERAL FU	MUTUAL FUNDS	4,980,319	55,963,159
	VANGUARD SHORT TERM INVESTMENT	MUTUAL FUNDS	8,009,433	89,181,543
	VANGUARD SHORT TERM TREASURY F	MUTUAL FUNDS	11,609,633	125,493,429

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2020

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	1 800 FLOWERS.COM INC CL A	COMMON STOCK USD.01	17,200	\$ 447,200
	10X GENOMICS INC CLASS A	COMMON STOCK	40,800	5,777,280
	1LIFE HEALTHCARE INC	COMMON STOCK USD.001	57,000	2,488,050
	1ST CONSTITUTION BANCORP	COMMON STOCK	6,975	110,693
	1ST SOURCE CORP	COMMON STOCK	11,030	444,509
	2U INC	COMMON STOCK USD.001	50,800	2,032,508
	3D SYSTEMS CORP	COMMON STOCK USD.001	79,639	834,617
	89BIO INC	COMMON STOCK USD.001	4,400	107,228
	8X8 INC	COMMON STOCK USD.001	73,400	2,530,098
	A MARK PRECIOUS METALS INC	COMMON STOCK USD.01	3,400	87,210
	A10 NETWORKS INC	COMMON STOCK USD.00001	43,400	427,924
	AAON INC	COMMON STOCK USD.004	27,352	1,922,413
	AAR CORP	COMMON STOCK USD1.0	23,300	843,926
	AARON S CO INC/THE	COMMON STOCK USD.5	21,959	416,343
	ABEONA THERAPEUTICS INC	COMMON STOCK USD.01	20,900	32,813
	ABERCROMBIE + FITCH CO CL A	COMMON STOCK USD.01	42,848	872,385
	ABM INDUSTRIES INC	COMMON STOCK USD.01	44,600	1,782,270
	ACACIA COMMUNICATIONS INC	COMMON STOCK USD.0001	26,100	1,991,811
	ACACIA RESEARCH CORP	COMMON STOCK USD.001	33,100	130,414
	ACADEMY SPORTS + OUTDOORS IN	COMMON STOCK USD.01	17,200	356,556
	ACADIA HEALTHCARE CO INC	COMMON STOCK USD.01	63,355	3,184,222
	ACADIA PHARMACEUTICALS INC	COMMON STOCK USD.0001	79,178	4,232,856
	ACADIA REALTY TRUST	REIT USD.001	59,107	838,728
	ACCEL ENTERTAINMENT INC	COMMON STOCK USD.0001	29,300	295,930
	ACCELERATE DIAGNOSTICS INC	COMMON STOCK	21,492	162,909
	ACCELERON PHARMA INC	COMMON STOCK USD.001	36,680	4,692,839
	ACCO BRANDS CORP	COMMON STOCK USD.01	64,534	545,312
	ACCOLADE INC	COMMON STOCK	10,900	474,150
	ACCURAY INC	COMMON STOCK USD.001	61,985	258,477
	ACELRX PHARMACEUTICALS INC	COMMON STOCK	47,568	58,984
	ACI WORLDWIDE INC	COMMON STOCK USD.005	79,700	3,062,871
	ACNB CORP	COMMON STOCK USD2.5	6,125	153,125
	ACUITY BRANDS INC	COMMON STOCK USD.01	26,690	3,231,892
	ACUSHNET HOLDINGS CORP	COMMON STOCK USD.001	23,087	935,947
	ACUTUS MEDICAL INC	COMMON STOCK USD.001	5,314	153,096
	ADAPTHEALTH CORP	COMMON STOCK	19,900	747,444
	ADAPTIVE BIOTECHNOLOGIES	COMMON STOCK USD.0001	53,400	3,157,542
	ADDUS HOMECARE CORP	COMMON STOCK USD.001	11,100	1,299,699
	ADIANT PLC	COMMON STOCK USD.001	59,172	2,147,819
	ADMA BIOLOGICS INC	COMMON STOCK USD.0001	39,691	77,397
	ADT INC	COMMON STOCK USD.01	119,000	934,150
	ADTALEM GLOBAL EDUCATION INC	COMMON STOCK USD.01	35,032	1,189,336

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		Shares/ Par Value		
	ADTRAN INC	COMMON STOCK USD.01	31,737	468,755
	ADVANCED DRAINAGE SYSTEMS IN	COMMON STOCK USD.01	40,400	3,376,632
	ADVANCED EMISSIONS SOLUTIONS	COMMON STOCK	10,600	58,300
	ADVANCED ENERGY INDUSTRIES	COMMON STOCK USD.001	26,409	2,560,881
	ADVANSIX INC	COMMON STOCK USD.01	19,129	382,389
	ADVERUM BIOTECHNOLOGIES INC	COMMON STOCK USD.0001	58,400	633,056
	AECOM	COMMON STOCK USD.01	108,870	5,419,549
	AEGION CORP	COMMON STOCK USD.01	21,291	404,316
	AEGLEA BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	29,682	233,597
	AERIE PHARMACEUTICALS INC	COMMON STOCK USD.001	25,795	348,490
	AEROJET ROCKETDYNE HOLDINGS	COMMON STOCK USD.1	49,326	2,606,879
	AEROVIRONMENT INC	COMMON STOCK USD.0001	14,501	1,260,137
	AFFILIATED MANAGERS GROUP	COMMON STOCK USD.01	31,300	3,183,210
	AFFIMED NV	COMMON STOCK USD.01	57,946	337,246
	AGCO CORP	COMMON STOCK USD.01	44,200	4,556,578
	AGENUS INC	COMMON STOCK USD.01	101,965	324,249
	AGILE THERAPEUTICS INC	COMMON STOCK USD.0001	79,500	228,165
	AGILYSYS INC	COMMON STOCK USD.3	12,700	487,426
	AGIOS PHARMACEUTICALS INC	COMMON STOCK USD.001	41,491	1,880,137
	AGNC INVESTMENT CORP	REIT USD.01	387,800	6,049,680
	AGREE REALTY CORP	REIT USD.0001	39,440	2,625,915
	AGROFRESH SOLUTIONS INC	COMMON STOCK	20,600	46,762
	AIR LEASE CORP	COMMON STOCK USD.01	74,568	3,312,311
	AIR TRANSPORT SERVICES GROUP	COMMON STOCK USD.01	39,600	1,241,064
	AKEBIA THERAPEUTICS INC	COMMON STOCK USD.0001	92,339	258,549
	AKERO THERAPEUTICS INC	COMMON STOCK USD.0001	7,910	204,078
	AKOUOS INC	COMMON STOCK	9,800	194,334
	AKOUSTIS TECHNOLOGIES INC	COMMON STOCK USD.001	21,488	262,798
	ALAMO GROUP INC	COMMON STOCK USD.1	6,900	951,855
	ALARM.COM HOLDINGS INC	COMMON STOCK	34,126	3,530,335
	ALASKA COMM SYSTEMS GROUP	COMMON STOCK USD.01	61,900	228,411
	ALBANY INTL CORP CL A	COMMON STOCK USD.001	20,619	1,513,847
	ALBERTSONS COS INC CLASS A	COMMON STOCK USD.01	26,800	562,573
	ALBIREO PHARMA INC	COMMON STOCK USD.01	14,000	525,140
	ALCOA CORP	COMMON STOCK USD.01	130,374	3,005,121
	ALECTOR INC	COMMON STOCK USD.0001	32,796	496,203
	ALERUS FINANCIAL CORP	COMMON STOCK USD1.0	8,400	229,908
	ALEXANDER + BALDWIN INC	REIT	49,808	855,701
	ALEXANDER S INC	REIT USD1.0	1,514	419,908
	ALICO INC	COMMON STOCK USD1.0	4,280	132,766
	ALIGOS THERAPEUTICS INC	COMMON STOCK USD.0001	10,700	295,855
	ALKERMES PLC	COMMON STOCK USD.01	106,775	2,223,938
	ALLAKOS INC	COMMON STOCK USD.001	18,938	2,651,320
	ALLEGHANY CORP	COMMON STOCK USD1.0	9,714	5,864,245
	ALLEGHENY TECHNOLOGIES INC	COMMON STOCK USD.1	84,300	1,494,219
	ALLEGIANCE BANCSHARES INC	COMMON STOCK USD1.0	14,201	484,680
	ALLEGiant TRAVEL CO	COMMON STOCK USD.001	8,840	1,672,882
	ALLEGRO MICROSYSTEMS INC	COMMON STOCK USD.01	23,700	631,842

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		Shares/ Par Value		
	ALLETE INC	COMMON STOCK	35,004	2,267,256
	ALLIANCE DATA SYSTEMS CORP	COMMON STOCK USD.01	32,800	2,430,480
	ALLIED MOTION TECHNOLOGIES	COMMON STOCK	5,100	260,611
	ALLISON TRANSMISSION HOLDING	COMMON STOCK USD.01	78,899	3,402,914
	ALLOGENE THERAPEUTICS INC	COMMON STOCK USD.001	36,267	915,379
	ALLOVIR INC	COMMON STOCK	12,100	465,124
	ALLSCRIPTS HEALTHCARE SOLUTI	COMMON STOCK USD.01	107,386	1,550,654
	ALLY FINANCIAL INC	COMMON STOCK USD.1	264,264	9,423,654
	ALNYLAM PHARMACEUTICALS INC	COMMON STOCK USD.01	81,458	10,587,096
	ALPHA + OMEGA SEMICONDUCTOR	COMMON STOCK	13,875	328,005
	ALPHA PRO TECH LTD	COMMON STOCK USD.01	4,800	53,520
	ALPHATEC HOLDINGS INC	COMMON STOCK USD.0001	45,216	656,536
	ALTA EQUIPMENT GROUP INC	COMMON STOCK USD.0001	11,400	112,632
	ALTABANCORP	COMMON STOCK USD.01	11,500	321,080
	ALTAIR ENGINEERING INC A	COMMON STOCK	30,200	1,757,036
	ALTERYX INC CLASS A	COMMON STOCK	38,320	4,666,993
	ALTICE USA INC A	COMMON STOCK USD.01	153,150	5,799,791
	ALTISOURCE PORTFOLIO SOL	COMMON STOCK USD1.0	4,400	56,672
	ALTRA INDUSTRIAL MOTION CORP	COMMON STOCK USD.001	43,378	2,509,764
	ALX ONCOLOGY HOLDINGS INC	COMMON STOCK USD.001	6,400	551,680
	AMALGAMATED BK OF NEW YORK A	COMMON STOCK USD.01	8,800	120,912
	AMBAC FINANCIAL GROUP INC	COMMON STOCK USD.01	31,400	482,932
	AMBARELLA INC	COMMON STOCK USD.00045	22,251	2,134,909
	AMC ENTERTAINMENT HLDS CL A	COMMON STOCK USD.01	35,747	75,784
	AMC NETWORKS INC A	COMMON STOCK	18,349	656,344
	AMDOCS LTD	COMMON STOCK GBP.0001	93,150	6,607,130
	AMEDISYS INC	COMMON STOCK USD.001	22,779	6,681,764
	AMER NATL BNKSHS/DANVILLE VA	COMMON STOCK USD1.0	8,097	212,222
	AMERANT BANCORP INC	COMMON STOCK USD.1	12,459	189,377
	AMERCO	COMMON STOCK USD.25	6,483	2,943,023
	AMERESCO INC CL A	COMMON STOCK USD.0001	17,400	908,976
	AMERICA S CAR MART INC	COMMON STOCK USD.01	4,200	461,328
	AMERICAN ASSETS TRUST INC	REIT USD.01	34,848	1,006,410
	AMERICAN AXLE + MFG HOLDINGS	COMMON STOCK USD.01	78,750	656,775
	AMERICAN CAMPUS COMMUNITIES	REIT USD.01	97,902	4,187,269
	AMERICAN EAGLE OUTFITTERS	COMMON STOCK USD.01	104,975	2,106,848
	AMERICAN EQUITY INVT LIFE HL	COMMON STOCK USD1.0	66,455	1,838,145
	AMERICAN FINANCE TRUST INC	REIT	77,800	578,054
	AMERICAN FINANCIAL GROUP INC	COMMON STOCK	50,972	4,466,167
	AMERICAN HOMES 4 RENT A	REIT USD.01	194,035	5,821,050
	AMERICAN NATIONAL GROUP INC	COMMON STOCK USD.01	5,200	499,824

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		Shares/ Par Value		
	AMERICAN OUTDOOR BRANDS INC	COMMON STOCK	9,550	162,637
	AMERICAN PUBLIC EDUCATION	COMMON STOCK USD.01	10,000	304,800
	AMERICAN RENAL ASSOCIATES HO	COMMON STOCK USD.01	9,582	109,714
	AMERICAN SOFTWARE INC CL A	COMMON STOCK USD.1	20,700	355,419
	AMERICAN STATES WATER CO	COMMON STOCK	24,769	2,056,847
	AMERICAN SUPERCONDUCTOR CORP	COMMON STOCK USD.01	15,300	442,647
	AMERICAN VANGUARD CORP	COMMON STOCK USD.1	19,899	308,832
	AMERICAN WELL CORP CLASS A	COMMON STOCK USD.01	34,900	884,017
	AMERICAN WOODMARK CORP	COMMON STOCK	11,700	1,098,045
	AMERICOLD REALTY TRUST	REIT USD.01	145,118	5,417,255
	AMERIS BANCORP	COMMON STOCK USD1.0	44,553	1,772,278
	AMERISAFE INC	COMMON STOCK USD.01	13,424	770,940
	AMES NATIONAL CORP	COMMON STOCK USD2.0	7,569	181,807
	AMICUS THERAPEUTICS INC	COMMON STOCK USD.01	182,853	4,222,076
	AMKOR TECHNOLOGY INC	COMMON STOCK USD.001	69,800	1,052,584
	AMN HEALTHCARE SERVICES INC	COMMON STOCK USD.01	31,617	2,239,763
	AMNEAL PHARMACEUTICALS INC	COMMON STOCK USD.01	71,100	324,927
	AMPHASTAR PHARMACEUTICALS IN	COMMON STOCK USD.0001	23,700	476,607
	AMYRIS INC	COMMON STOCK	57,400	462,551
	ANAPLAN INC	COMMON STOCK USD.0001	94,400	6,782,640
	ANAPTYSBIO INC	COMMON STOCK USD.001	13,529	290,874
	ANAVEX LIFE SCIENCES CORP	COMMON STOCK USD.001	33,943	183,292
	ANDERSONS INC/THE	COMMON STOCK	22,570	553,191
	ANGIODYNAMICS INC	COMMON STOCK USD.01	25,200	386,316
	ANI PHARMACEUTICALS INC	COMMON STOCK USD.0001	6,964	202,235
	ANIKA THERAPEUTICS INC	COMMON STOCK USD.01	10,100	457,126
	ANNALY CAPITAL MANAGEMENT IN	REIT USD.01	993,910	8,398,540
	ANNEXON INC	COMMON STOCK	9,900	247,797
	ANTARES PHARMA INC	COMMON STOCK USD.01	113,100	451,269
	ANTERIX INC	COMMON STOCK USD.0001	8,100	304,560
	ANTERO MIDSTREAM CORP	COMMON STOCK	212,100	1,635,291
	ANTERO RESOURCES CORP	COMMON STOCK USD.01	169,500	923,775
	ANWORTH MORTGAGE ASSET CORP	REIT USD.01	84,988	230,317
	APARTMENT INCOME REIT CO	REIT USD.01	106,000	4,071,460
	APARTMENT INVT + MGMT CO A	REIT USD.01	123,600	652,608
	APELLIS PHARMACEUTICALS INC	COMMON STOCK USD.0001	41,833	2,392,848
	API GROUP CORP	COMMON STOCK USD.0001	93,900	1,704,285
	APOGEE ENTERPRISES INC	COMMON STOCK USD.333	17,856	565,678
	APOLLO COMMERCIAL REAL ESTAT	REIT USD.01	91,303	1,105,883
	APOLLO GLOBAL MANAGEMENT INC	COMMON STOCK	121,300	5,941,274
	APOLLO MEDICAL HOLDINGS INC	COMMON STOCK USD.001	19,205	350,875
	APPFOLIO INC A	COMMON STOCK USD.0001	11,000	2,070,461
	APPIAN CORP	COMMON STOCK USD.0001	25,400	4,117,086
	APPLE HOSPITALITY REIT INC	REIT NPV	140,376	1,911,680

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	APPLIED GENETIC TECHNOLOGIES	COMMON STOCK USD.001	16,500	67,485
	APPLIED INDUSTRIAL TECH INC	COMMON STOCK	26,925	2,099,88
	APPLIED MOLECULAR TRANSPORT	COMMON STOCK USD.0001	8,300	255,391
	APPLIED OPTOELECTRONICS INC	COMMON STOCK USD.001	14,500	123,395
	APPLIED THERAPEUTICS INC	COMMON STOCK USD.0001	6,833	150,394
	APREA THERAPEUTICS INC	COMMON STOCK USD.001	5,100	25,092
	APTARGROUP INC	COMMON STOCK USD.01	45,651	6,249,165
	APTINYX INC	COMMON STOCK USD.01	17,400	60,204
	APYX MEDICAL CORP	COMMON STOCK USD.001	24,977	179,834
	AQUESTIVE THERAPEUTICS INC	COMMON STOCK USD.001	13,800	73,830
	ARAMARK	COMMON STOCK USD.01	162,209	6,241,802
	ARAVIVE INC	COMMON STOCK USD.0001	8,600	48,504
	ARBOR REALTY TRUST INC	REIT USD.01	86,600	1,227,988
	ARCBEST CORP	COMMON STOCK USD.01	15,800	755,264
	ARCH CAPITAL GROUP LTD	COMMON STOCK USD.01	277,941	10,025,332
	ARCH RESOURCES INC	COMMON STOCK USD.01	10,400	455,208
	ARCHROCK INC	COMMON STOCK USD.01	90,636	784,908
	ARCONIC CORP	COMMON STOCK USD.01	67,000	2,083,027
	ARCOSA INC	COMMON STOCK USD.01	32,300	1,873,118
	ARCTURUS THERAPEUTICS HOLDIN	COMMON STOCK USD.001	16,200	702,756
	ARCUS BIOSCIENCES INC	COMMON STOCK USD.0001	28,300	734,668
	ARCUTIS BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	12,199	343,158
	ARDAGH GROUP SA	COMMON STOCK EUR.01	9,900	170,379
	ARDELYX INC	COMMON STOCK USD.000001	51,755	334,855
	ARDMORE SHIPPING CORP	COMMON STOCK USD.01	11,900	38,913
	ARENA PHARMACEUTICALS INC	COMMON STOCK USD.0001	40,474	3,109,617
	ARES COMMERCIAL REAL ESTATE	REIT USD.01	24,600	292,986
	ARES MANAGEMENT CORP A	COMMON STOCK	70,500	3,317,025
	ARGAN INC	COMMON STOCK USD.15	10,100	449,349
	ARGO GROUP INTERNATIONAL	COMMON STOCK USD1.0	22,584	986,921
	ARLINGTON ASSET INVESTMENT A	REIT USD.01	18,800	71,064
	ARLO TECHNOLOGIES INC	COMMON STOCK USD.001	55,052	428,855
	ARMADA HOFFLER PROPERTIES IN	REIT USD.01	38,700	434,214
	ARMOUR RESIDENTIAL REIT INC	REIT USD.0001	46,869	505,717
	ARMSTRONG WORLD INDUSTRIES	COMMON STOCK USD.01	33,403	2,484,849
	ARRAY TECHNOLOGIES INC	COMMON STOCK USD.001	40,600	1,751,484
	ARROW ELECTRONICS INC	COMMON STOCK USD1.0	51,701	5,147,270
	ARROW FINANCIAL CORP	COMMON STOCK USD1.0	9,241	276,398
	ARROWHEAD PHARMACEUTICALS IN	COMMON STOCK USD.001	70,989	5,446,986
	ARTESIAN RESOURCES CORP CL A	COMMON STOCK USD1.0	5,341	198,044
	ARTISAN PARTNERS ASSET MA A	COMMON STOCK USD.01	37,300	1,877,682
	ARVINAS INC	COMMON STOCK USD.001	23,599	2,004,263
	ASBURY AUTOMOTIVE GROUP	COMMON STOCK USD.01	13,065	1,904,093
	ASGN INC	COMMON STOCK USD.01	35,452	2,961,306
	ASHLAND GLOBAL HOLDINGS INC	COMMON STOCK	39,870	3,157,704
	ASPEN AEROGELS INC	COMMON STOCK USD.00001	19,700	328,793

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	ASPEN GROUP INC	COMMON STOCK USD.001	23,600	262,668
	ASPEN TECHNOLOGY INC	COMMON STOCK USD.1	48,000	6,252,000
	ASPIRA WOMEN S HEALTH INC	COMMON STOCK USD.0001	48,300	324,093
	ASSEMBLY BIOSCIENCES INC	COMMON STOCK USD.001	18,200	110,110
	ASSETMARK FINANCIAL HOLDINGS	COMMON STOCK USD.001	11,700	283,140
	ASSOCIATED BANC CORP	COMMON STOCK USD.01	101,222	1,824,740
	ASSURED GUARANTY LTD	COMMON STOCK USD.01	54,558	1,718,031
	ASTEC INDUSTRIES INC	COMMON STOCK USD.2	14,600	845,048
	ASTRONICS CORP	COMMON STOCK USD.01	17,405	230,268
	ASURE SOFTWARE INC	COMMON STOCK USD.01	9,000	63,900
	AT HOME GROUP INC	COMMON STOCK USD.01	33,500	517,910
	ATARA BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	52,700	1,034,501
	ATEA PHARMACEUTICALS INC	COMMON STOCK USD.001	8,800	367,664
	ATHENE HOLDING LTD CLASS A	COMMON STOCK USD.001	81,921	3,534,072
	ATHENEX INC	COMMON STOCK USD.001	44,547	492,690
	ATHERSYS INC	COMMON STOCK USD.001	113,021	197,787
	ATHIRA PHARMA INC	COMMON STOCK USD.0001	7,600	260,300
	ATKORE INC	COMMON STOCK USD.01	32,649	1,342,200
	ATLANTIC CAPITAL BANCSHARES	COMMON STOCK	15,300	243,576
	ATLANTIC POWER CORP	COMMON STOCK	58,147	122,109
	ATLANTIC UNION BANKSHARES CO	COMMON STOCK USD1.33	52,475	1,728,527
	ATLANTICUS HOLDINGS CORP	COMMON STOCK	3,400	83,742
	ATLAS AIR WORLDWIDE HOLDINGS	COMMON STOCK USD.01	17,301	943,597
	ATLASSIAN CORP PLC CLASS A	COMMON STOCK USD.1	92,300	21,703,137
	ATN INTERNATIONAL INC	COMMON STOCK USD.01	7,600	317,376
	ATOMERA INC	COMMON STOCK USD.001	8,900	143,201
	ATRECA INC A	COMMON STOCK USD.0001	20,001	323,016
	ATRICURE INC	COMMON STOCK USD.001	32,200	1,792,574
	ATRION CORPORATION	COMMON STOCK USD.1	999	641,598
	AUBURN NATL BANCORPORATION	COMMON STOCK USD.01	1,600	66,704
	AUTONATION INC	COMMON STOCK USD.01	41,498	2,896,145
	AVALARA INC	COMMON STOCK USD.0001	58,300	9,613,087
	AVANGRID INC	COMMON STOCK USD.01	38,338	1,819,731
	AVANOS MEDICAL INC	COMMON STOCK USD.01	31,962	1,466,417
	AVANTOR INC	COMMON STOCK USD.01	350,100	9,855,315
	AVAYA HOLDINGS CORP	COMMON STOCK USD.001	62,232	1,191,743
	AVENUE THERAPEUTICS INC	COMMON STOCK USD.0001	4,500	26,775
	AVEO PHARMACEUTICALS INC	COMMON STOCK USD.001	14,700	84,819
	AVID BIOSERVICES INC	COMMON STOCK USD.001	38,900	448,906
	AVID TECHNOLOGY INC	COMMON STOCK USD.01	24,100	382,467
	AVIDITY BIOSCIENCES INC	COMMON STOCK	9,500	242,440
	AVIENT CORP	COMMON STOCK USD.01	63,566	2,560,438
	AVIS BUDGET GROUP INC	COMMON STOCK USD.01	36,220	1,351,006
	AVISTA CORP	COMMON STOCK	47,894	1,922,465
	AVNET INC	COMMON STOCK USD1.0	66,426	2,430,532
	AVROBIO INC	COMMON STOCK USD.0001	21,804	303,948
	AXALTA COATING SYSTEMS LTD	COMMON STOCK USD1.0	150,620	4,300,201
	AXCELIS TECHNOLOGIES INC	COMMON STOCK USD.001	22,875	666,120

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	AXIS CAPITAL HOLDINGS LTD	COMMON STOCK USD.0125	59,881	3,017,404
	AXOGEN INC	COMMON STOCK USD.01	24,100	431,390
	AXON ENTERPRISE INC	COMMON STOCK USD.00001	44,600	5,464,838
	AXONICS MODULATION TECHNOLOG	COMMON STOCK USD.0001	20,370	1,016,870
	AXOS FINANCIAL INC	COMMON STOCK USD.01	38,500	1,444,905
	AXSOME THERAPEUTICS INC	COMMON STOCK USD.0001	18,402	1,588,831
	AXT INC	COMMON STOCK USD.001	23,900	228,723
	AZEK CO INC/THE	COMMON STOCK	52,100	2,003,245
	AZZ INC	COMMON STOCK USD1.0	18,100	858,664
	B. RILEY FINANCIAL INC	COMMON STOCK USD.0001	11,800	521,796
	B+G FOODS INC	COMMON STOCK USD.01	42,900	1,189,617
	BADGER METER INC	COMMON STOCK USD1.0	19,655	1,848,749
	BALCHEM CORP	COMMON STOCK USD.0667	23,247	2,678,519
	BALLY S CORP	COMMON STOCK USD.01	11,898	597,637
	BANC OF CALIFORNIA INC	COMMON STOCK USD.01	28,450	418,500
	BANCFIRST CORP	COMMON STOCK USD1.0	13,100	768,970
	BANCO LATINOAMERICANO COME E	COMMON STOCK	21,593	341,817
	BANCORP INC/THE	COMMON STOCK USD1.0	35,608	486,049
	BANCORPSOUTH BANK	COMMON STOCK	65,981	1,909,312
	BANDWIDTH INC CLASS A	COMMON STOCK USD.001	13,900	2,136,013
	BANK FIRST CORP	COMMON STOCK USD1.0	4,530	293,635
	BANK OF COMMERCE HOLDINGS	COMMON STOCK	13,100	129,690
	BANK OF HAWAII CORP	COMMON STOCK USD.01	27,603	2,114,942
	BANK OF MARIN BANCORP/CA	COMMON STOCK	9,400	322,796
	BANK OF N.T. BUTTERFIELD+SON	COMMON STOCK BMD1.0	33,500	1,043,860
	BANK OZK	COMMON STOCK	85,459	2,672,303
	BANKFINANCIAL CORP	COMMON STOCK USD.01	14,225	124,896
	BANKUNITED INC	COMMON STOCK USD.01	63,853	2,220,807
	BANKWELL FINANCIAL GROUP INC	COMMON STOCK NPV	4,400	86,020
	BANNER CORPORATION	COMMON STOCK USD.01	24,200	1,127,478
	BAR HARBOR BANKSHARES	COMMON STOCK USD2.0	10,670	241,035
	BARNES GROUP INC	COMMON STOCK USD.01	31,600	1,601,804
	BARRETT BUSINESS SVCS INC	COMMON STOCK USD.01	5,100	347,871
	BAYCOM CORP	COMMON STOCK	5,000	75,850
	BCB BANCORP INC	COMMON STOCK	14,700	162,729
	BEACON ROOFING SUPPLY INC	COMMON STOCK USD.01	36,750	1,476,983
	BEAM THERAPEUTICS INC	COMMON STOCK USD.01	27,370	2,234,487
	BEAZER HOMES USA INC	COMMON STOCK USD.001	22,037	333,861
	BED BATH + BEYOND INC	COMMON STOCK USD.01	85,159	1,512,424
	BEL FUSE INC CL B	COMMON STOCK USD.1	6,800	102,204
	BELDEN INC	COMMON STOCK USD.01	30,309	1,269,947
	BELLRING BRANDS INC CLASS A	COMMON STOCK USD.01	28,231	686,296
	BENCHMARK ELECTRONICS INC	COMMON STOCK USD.1	22,719	691,976
	BENEFITFOCUS INC	COMMON STOCK USD.001	18,300	264,984
	BERKELEY LIGHTS INC	COMMON STOCK	8,500	759,985
	BERKSHIRE HILLS BANCORP INC	COMMON STOCK USD.01	29,736	509,080
	BERRY CORP	COMMON STOCK USD.001	35,600	131,008
	BERRY GLOBAL GROUP INC	COMMON STOCK USD.01	94,681	5,320,125
	BEYOND MEAT INC	COMMON STOCK	37,200	4,650,000

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	BEYONDSRING INC	COMMON STOCK USD.0001	9,121	111,276
	BGC PARTNERS INC CL A	COMMON STOCK USD.01	202,998	811,992
	BIG LOTS INC	COMMON STOCK USD.01	26,371	1,132,107
	BIGCOMMERCE HOLDINGS SER 1	COMMON STOCK	9,800	628,670
	BIGLARI HOLDINGS INC B	COMMON STOCK	632	70,278
	BILL.COM HOLDINGS INC	COMMON STOCK USD.00001	51,800	7,070,700
	BIO TECHNE CORP	COMMON STOCK USD.01	26,900	8,542,095
	BIOCRIST PHARMACEUTICALS INC	COMMON STOCK USD.01	134,189	999,708
	BIODELIVERY SCIENCES INTL	COMMON STOCK USD.001	65,968	277,066
	BIOHAVEN PHARMACEUTICAL HOLD	COMMON STOCK	33,451	2,867,085
	BIOLIFE SOLUTIONS INC	COMMON STOCK USD.001	9,250	368,983
	BIOMARIN PHARMACEUTICAL INC	COMMON STOCK USD.001	127,494	11,179,949
	BIOSIG TECHNOLOGIES INC	COMMON STOCK USD.001	5,715	22,289
	BIOTELEMETRY INC	COMMON STOCK USD.001	23,362	1,683,933
	BIOXCEL THERAPEUTICS INC	COMMON STOCK USD.001	7,487	345,899
	BJ S RESTAURANTS INC	COMMON STOCK	15,350	590,822
	BJ S WHOLESALE CLUB HOLDINGS	COMMON STOCK USD.01	97,700	3,642,256
	BLACK DIAMOND THERAPEUTICS I	COMMON STOCK	12,200	391,010
	BLACK HILLS CORP	COMMON STOCK USD1.0	43,825	2,693,046
	BLACK KNIGHT INC	COMMON STOCK	106,939	9,448,061
	BLACKBAUD INC	COMMON STOCK USD.001	33,201	1,997,393
	BLACKLINE INC	COMMON STOCK USD.01	36,111	4,816,485
	BLACKSTONE MORTGAGE TRU CL A	REIT USD.01	95,835	2,638,338
	BLOOM ENERGY CORP A	COMMON STOCK USD.0001	65,200	1,868,632
	BLOOMIN BRANDS INC	COMMON STOCK USD.01	58,823	1,142,343
	BLUCORA INC	COMMON STOCK USD.0001	33,608	534,703
	BLUE BIRD CORP	COMMON STOCK USD.0001	12,800	233,728
	BLUEBIRD BIO INC	COMMON STOCK USD.01	45,100	1,951,477
	BLUEGREEN VACATIONS HOLDING	COMMON STOCK USD.01	9,680	130,970
	BLUEPRINT MEDICINES CORP	COMMON STOCK USD.001	39,320	4,409,738
	BLUEROCK RESIDENTIAL GROWTH	REIT USD.01	20,200	255,934
	BMC STOCK HOLDINGS INC	COMMON STOCK USD.01	46,793	2,511,848
	BOINGO WIRELESS INC	COMMON STOCK	31,700	403,224
	BOISE CASCADE CO	COMMON STOCK USD.01	26,326	1,258,383
	BOK FINANCIAL CORPORATION	COMMON STOCK USD.00006	21,212	1,452,598
	BONANZA CREEK ENERGY INC	COMMON STOCK	13,100	253,223
	BOOT BARN HOLDINGS INC	COMMON STOCK USD.0001	20,152	873,791
	BOOZ ALLEN HAMILTON HOLDINGS	COMMON STOCK USD.01	95,700	8,343,126
	BOSTON BEER COMPANY INC A	COMMON STOCK USD.01	6,300	6,264,027
	BOSTON OMAHA CORP CL A	COMMON STOCK	9,720	268,758
	BOSTON PRIVATE FINL HOLDING	COMMON STOCK USD1.0	57,155	482,960
	BOTTOMLINE TECHNOLOGIES (DE)	COMMON STOCK USD.001	30,843	1,626,660

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	BOX INC CLASS A	COMMON STOCK USD.0001	98,500	1,777,925
	BOYD GAMING CORP	COMMON STOCK USD.01	58,759	2,521,936
	BRADY CORPORATION CL A	COMMON STOCK USD.01	31,800	1,679,676
	BRAINSTORM CELL THERAPEUTICS	COMMON STOCK USD.0001	18,900	85,523
	BRANDYWINE REALTY TRUST	REIT USD.01	113,749	1,354,751
	BRIDGEBIO PHARMA INC	COMMON STOCK	52,149	3,708,315
	BRIDGEWATER BANCSHARES INC	COMMON STOCK USD.001	9,900	123,651
	BRIGHAM MINERALS INC CL A	COMMON STOCK USD.01	23,800	261,562
	BRIGHT HORIZONS FAMILY SOLUT	COMMON STOCK USD.001	42,498	7,351,729
	BRIGHTCOVE	COMMON STOCK USD.001	32,700	601,680
	BRIGHTHOUSE FINANCIAL INC	COMMON STOCK USD.01	62,203	2,252,060
	BRIGHTSPHERE INVESTMENT GROU	COMMON STOCK USD.001	40,700	784,696
	BRIGHTVIEW HOLDINGS INC	COMMON STOCK USD.01	23,900	361,368
	BRINK S CO/THE	COMMON STOCK USD1.0	33,900	2,440,800
	BRINKER INTERNATIONAL INC	COMMON STOCK USD.1	32,904	1,861,379
	BRISTOW GROUP INC	COMMON STOCK USD.01	4,520	118,966
	BRIXMOR PROPERTY GROUP INC	REIT USD.01	212,900	3,523,495
	BROADMARK REALTY CAPITAL INC	REIT	89,200	909,840
	BROADSTONE NET LEASE INC A	COMMON STOCK USD.00025	29,400	575,652
	BROOKDALE SENIOR LIVING INC	COMMON STOCK USD.01	127,189	563,447
	BROOKFIELD INFRASTRUCTURE A	COMMON STOCK	21,802	1,576,285
	BROOKFIELD PROPERTY REIT I A	REIT USD.01	30,707	458,763
	BROOKFIELD RENEWABLE COR A	COMMON STOCK USD.01	73,227	4,266,937
	BROOKLINE BANCORP INC	COMMON STOCK USD.01	54,323	654,049
	BROOKS AUTOMATION INC	COMMON STOCK USD.01	51,793	3,514,155
	BROWN + BROWN INC	COMMON STOCK USD.1	166,960	7,915,574
	BRP GROUP INC A	COMMON STOCK USD.01	32,600	977,022
	BRT APARTMENTS CORP	REIT USD3.0	13,200	200,640
	BRUKER CORP	COMMON STOCK USD.01	73,935	4,002,102
	BRUNSWICK CORP	COMMON STOCK USD.75	56,347	4,295,895
	BRYN MAWR BANK CORP	COMMON STOCK USD1.0	13,600	416,092
	BUCKLE INC/THE	COMMON STOCK USD.01	20,081	586,365
	BUILDERS FIRSTSOURCE INC	COMMON STOCK USD.01	82,961	3,385,638
	BUNGE LTD	COMMON STOCK USD.01	96,417	6,323,027
	BURLINGTON STORES INC	COMMON STOCK USD.0001	45,895	12,003,837
	BUSINESS FIRST BANCSHARES	COMMON STOCK USD1.0	17,684	360,046
	BWX TECHNOLOGIES INC	COMMON STOCK USD.01	68,098	4,104,947
	BYLINE BANCORP INC	COMMON STOCK USD.01	17,800	275,010
	C + F FINANCIAL CORP	COMMON STOCK USD1.0	1,500	55,665
	C4 THERAPEUTICS INC	COMMON STOCK	10,200	337,926
	CABALETTA BIO INC	COMMON STOCK USD.00001	8,675	108,264
	CABLE ONE INC	COMMON STOCK USD.01	3,800	8,465,336
	CABOT CORP	COMMON STOCK USD1.0	37,599	1,763,743
	CACI INTERNATIONAL INC CL A	COMMON STOCK USD.1	17,716	4,417,130
	CACTUS INC A	COMMON STOCK USD.01	33,210	865,785
	CADENCE BANCORP	COMMON STOCK	82,828	1,360,036
	CADIZ INC	COMMON STOCK USD.01	10,300	109,695
	CAESARS ENTERTAINMENT INC	COMMON STOCK	126,547	9,398,646

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		Shares/ Par Value		
	CAESARSTONE LTD	COMMON STOCK	17,577	226,568
	CAI INTERNATIONAL INC	COMMON STOCK USD.0001	10,882	339,954
	CAL MAINE FOODS INC	COMMON STOCK USD.01	28,249	1,060,467
	CALAMP CORP	COMMON STOCK USD.01	23,900	237,088
	CALAVO GROWERS INC	COMMON STOCK USD.001	11,360	788,725
	CALEDONIA MINING CORP PLC	COMMON STOCK	3,600	57,168
	CALERES INC	COMMON STOCK USD.01	26,423	413,520
	CALIFORNIA BANCORP INC	COMMON STOCK	5,100	79,356
	CALIFORNIA WATER SERVICE GRP	COMMON STOCK USD.01	33,175	1,873,494
	CALITHERA BIOSCIENCES INC	COMMON STOCK USD.001	37,137	182,343
	CALIX INC	COMMON STOCK	36,600	1,089,216
	CALLAWAY GOLF COMPANY	COMMON STOCK USD.01	62,907	1,510,397
	CALYXT INC	COMMON STOCK	2,446	10,322
	CAMBIUM NETWORKS CORP	COMMON STOCK USD.0001	3,900	97,812
	CAMBRIDGE BANCORP	COMMON STOCK USD1.0	4,314	300,902
	CAMDEN NATIONAL CORP	COMMON STOCK	10,250	366,745
	CAMDEN PROPERTY TRUST	REIT USD.01	66,998	6,694,440
	CAMPING WORLD HOLDINGS INC A	COMMON STOCK USD.01	23,200	604,360
	CANNAE HOLDINGS INC	COMMON STOCK USD.0001	62,156	2,751,646
	CANTEL MEDICAL CORP	COMMON STOCK USD.1	25,573	2,103,436
	CAPITAL BANCORP INC/MD	COMMON STOCK USD.01	6,100	84,973
	CAPITAL CITY BANK GROUP INC	COMMON STOCK USD.01	10,481	257,623
	CAPITOL FEDERAL FINANCIAL IN	COMMON STOCK USD.01	89,067	1,113,338
	CAPRI HOLDINGS LTD	COMMON STOCK	101,500	4,263,000
	CAPSTAR FINANCIAL HOLDINGS I	COMMON STOCK USD1.0	7,383	108,899
	CAPSTEAD MORTGAGE CORP	REIT USD.01	56,100	325,941
	CARA THERAPEUTICS INC	COMMON STOCK USD.001	28,413	429,889
	CARDIOVASCULAR SYSTEMS INC	COMMON STOCK	27,300	1,194,648
	CARDLYTICS INC	COMMON STOCK	18,219	2,601,127
	CARDTRONICS PLC A	COMMON STOCK USD.01	25,244	891,113
	CAREDX INC	COMMON STOCK USD.001	34,640	2,509,668
	CARETRUST REIT INC	REIT USD.01	64,154	1,422,936
	CARGURUS INC	COMMON STOCK USD.001	63,800	2,024,374
	CARLISLE COS INC	COMMON STOCK USD1.0	36,300	5,794,280
	CARLYLE GROUP INC/THE	COMMON STOCK USD1.0	85,600	2,691,264
	CARPARTS.COM INC	COMMON STOCK USD.001	20,300	251,517
	CARPENTER TECHNOLOGY	COMMON STOCK USD5.0	33,138	964,979
	CARRIAGE SERVICES INC	COMMON STOCK USD.01	12,400	388,368
	CARROLS RESTAURANT GROUP INC	COMMON STOCK USD.01	24,600	154,488
	CARS.COM INC	COMMON STOCK USD.01	47,100	532,230
	CARTER BANKSHARES INC	COMMON STOCK USD1.0	17,910	191,995
	CARTER S INC	COMMON STOCK USD.01	31,028	2,918,804
	CARVANA CO	COMMON STOCK USD.001	39,470	9,454,644
	CASA SYSTEMS INC	COMMON STOCK	24,000	148,080
	CASELLA WASTE SYSTEMS INC A	COMMON STOCK USD.01	35,456	2,196,499
	CASEY S GENERAL STORES INC	COMMON STOCK NPV	26,251	4,688,954
	CASI PHARMACEUTICALS INC	COMMON STOCK USD.01	40,700	120,065
	CASPER SLEEP INC	COMMON STOCK USD.000001	11,400	70,110
	CASS INFORMATION SYSTEMS INC	COMMON STOCK USD.5	9,889	384,781
	CASSAVA SCIENCES INC	COMMON STOCK USD.001	15,600	106,392

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	CASTLE BIOSCIENCES INC	COMMON STOCK USD.001	7,093	556,878
	CATABASIS PHARMACEUTICALS IN	COMMON STOCK USD.001	12,900	27,606
	CATALYST BIOSCIENCES INC	COMMON STOCK USD.001	15,400	97,174
	CATALYST PHARMACEUTICALS INC	COMMON STOCK USD.001	76,189	254,471
	CATCHMARK TIMBER TRUST INC A	REIT USD.01	27,800	260,208
	CATHAY GENERAL BANCORP	COMMON STOCK USD.01	50,497	1,715,637
	CATO CORP CLASS A	COMMON STOCK USD.033	18,250	175,018
	CAVCO INDUSTRIES INC	COMMON STOCK USD.01	6,100	1,070,245
	CB FINANCIAL SERVICES INC	COMMON STOCK	3,300	66,033
	CBIZ INC	COMMON STOCK USD.01	35,543	945,799
	CBTX INC	COMMON STOCK USD.01	13,800	352,038
	CDK GLOBAL INC	COMMON STOCK USD.01	87,086	4,513,667
	CECO ENVIRONMENTAL CORP	COMMON STOCK USD.01	25,798	179,554
	CEL SCI CORP	COMMON STOCK USD.01	20,554	239,660
	CELLULAR BIOMEDICINE GROUP I	COMMON STOCK USD.001	9,000	165,420
	CELSIUS HOLDINGS INC	COMMON STOCK USD.001	24,000	1,207,440
	CENTERSPACE	REIT	8,400	593,376
	CENTRAL GARDEN + PET CO	COMMON STOCK USD.01	7,539	291,081
	CENTRAL GARDEN AND PET CO A	COMMON STOCK USD.01	27,700	1,006,341
	CENTRAL PACIFIC FINANCIAL CO	COMMON STOCK	19,000	361,190
	CENTRAL VALLEY COMM BANCORP	COMMON STOCK	4,300	64,027
	CENTURY ALUMINUM COMPANY	COMMON STOCK USD.01	35,300	389,359
	CENTURY BANCORP INC CL A	COMMON STOCK USD1.0	2,300	177,928
	CENTURY CASINOS INC	COMMON STOCK USD.01	12,800	81,792
	CENTURY COMMUNITIES INC	COMMON STOCK USD.01	20,200	884,356
	CERECOR INC	COMMON STOCK USD.001	1,124	2,967
	CERENCE INC	COMMON STOCK USD.01	25,600	2,572,288
	CERIDIAN HCM HOLDING INC	COMMON STOCK USD.01	81,600	8,695,296
	CERUS CORP	COMMON STOCK USD.001	108,500	750,820
	CEVA INC	COMMON STOCK USD.001	15,200	691,600
	CHAMPIONX CORP	COMMON STOCK USD.01	124,797	1,909,394
	CHANGE HEALTHCARE INC	COMMON STOCK USD.001	174,700	3,258,155
	CHANNELADVISOR CORP	COMMON STOCK USD.001	19,000	303,620
	CHARLES RIVER LABORATORIES	COMMON STOCK USD.01	34,591	8,642,907
	CHART INDUSTRIES INC	COMMON STOCK USD.01	25,109	2,957,589
	CHASE CORP	COMMON STOCK USD.1	5,100	515,151
	CHATHAM LODGING TRUST	REIT USD.01	32,100	346,680
	CHECKPOINT THERAPEUTICS INC	COMMON STOCK USD.0001	9,546	25,297
	CHEESECAKE FACTORY INC/THE	COMMON STOCK USD.01	29,326	1,086,822
	CHEFS WAREHOUSE INC/THE	COMMON STOCK USD.01	17,964	543,711
	CHEGG INC	COMMON STOCK USD.001	85,800	7,750,314
	CHEMED CORP	COMMON STOCK USD1.0	11,064	5,892,797
	CHEMOCENTRYX INC	COMMON STOCK USD.001	33,333	2,156,863
	CHEMOURS CO/THE	COMMON STOCK	117,700	2,917,783
	CHEMUNG FINANCIAL CORP	COMMON STOCK USD.01	1,612	54,727
	CHENIERE ENERGY INC	COMMON STOCK USD.003	163,560	9,818,507
	CHERRY HILL MORTGAGE INVESTM	REIT USD.01	13,259	121,187

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	CHESAPEAKE UTILITIES CORP	COMMON STOCK USD.4867	12,732	1,377,730
	CHIASMA INC	COMMON STOCK USD.01	26,298	114,396
	CHICO S FAS INC	COMMON STOCK USD.01	91,700	145,803
	CHILDREN S PLACE INC/THE	COMMON STOCK USD.1	9,700	485,970
	CHIMERA INVESTMENT CORP	REIT USD.01	127,787	1,309,817
	CHIMERIX INC	COMMON STOCK USD.001	35,100	169,533
	CHINOOK THERAPEUTICS INC	COMMON STOCK USD.0001	11,989	190,146
	CHOICE HOTELS INTL INC	COMMON STOCK USD.01	24,370	2,601,010
	CHOICEONE FINANCIAL SVCS INC	COMMON STOCK	8,100	249,561
	CHROMADDEX CORP	COMMON STOCK USD.001	31,077	149,170
	CHURCHILL DOWNS INC	COMMON STOCK	26,895	5,238,877
	CHUY S HOLDINGS INC	COMMON STOCK USD.01	11,500	304,635
	CIDARA THERAPEUTICS INC	COMMON STOCK USD.0001	23,600	47,200
	CIENA CORP	COMMON STOCK USD.01	108,900	5,755,365
	CIM COMMERCIAL TRUST CORP	REIT USD.001	10,367	147,626
	CIMAREX ENERGY CO	COMMON STOCK USD.01	70,319	2,637,666
	CIMPRESS PLC	COMMON STOCK EUR.01	12,007	1,053,494
	CINCINNATI BELL INC	COMMON STOCK USD.01	34,553	527,970
	CINEMARK HOLDINGS INC	COMMON STOCK USD.001	74,521	1,297,411
	CIRCOR INTERNATIONAL INC	COMMON STOCK USD.01	13,272	510,176
	CIRRUS LOGIC INC	COMMON STOCK USD.001	41,600	3,419,520
	CIT GROUP INC	COMMON STOCK USD.01	68,697	2,466,222
	CITI TRENDS INC	COMMON STOCK USD.01	7,514	373,296
	CITIZENS + NORTHERN CORP	COMMON STOCK USD1.0	9,196	182,449
	CITIZENS INC	COMMON STOCK	38,100	218,313
	CITY HOLDING CO	COMMON STOCK USD2.5	10,999	764,980
	CITY OFFICE REIT INC	REIT USD.01	28,400	277,468
	CIVISTA BANCSHARES INC	COMMON STOCK	11,712	205,311
	CLARUS CORP	COMMON STOCK USD.0001	16,845	259,413
	CLEAN ENERGY FUELS CORP	COMMON STOCK USD.0001	90,500	711,330
	CLEAN HARBORS INC	COMMON STOCK USD.01	36,020	2,741,122
	CLEARFIELD INC	COMMON STOCK USD.01	6,500	160,680
	CLEARWATER PAPER CORP	COMMON STOCK USD.0001	11,116	419,629
	CLEARWAY ENERGY INC A	COMMON STOCK USD.01	23,290	688,220
	CLEARWAY ENERGY INC C	COMMON STOCK	57,012	1,820,393
	CLEVELAND CLIFFS INC	COMMON STOCK USD.125	281,519	4,098,917
	CLIPPER REALTY INC	REIT USD.01	7,699	54,278
	CLOUDERA INC	COMMON STOCK USD.00005	137,602	2,001,693
	CLOUDFLARE INC CLASS A	COMMON STOCK USD.001	77,477	5,887,477
	CLOVIS ONCOLOGY INC	COMMON STOCK USD.001	55,800	267,840
	CMC MATERIALS INC	COMMON STOCK USD.001	20,235	3,061,556
	CNA FINANCIAL CORP	COMMON STOCK USD2.5	19,924	776,239
	CNB FINANCIAL CORP/PA	COMMON STOCK	11,900	253,351
	CNO FINANCIAL GROUP INC	COMMON STOCK USD.01	94,958	2,110,916
	CNX RESOURCES CORP	COMMON STOCK USD.01	163,149	1,762,009
	CO DIAGNOSTICS INC	COMMON STOCK USD.001	18,000	167,400
	COASTAL FINANCIAL CORP/WA	COMMON STOCK	8,200	172,200
	COCA COLA CONSOLIDATED INC	COMMON STOCK USD1.0	3,300	878,691
	CODEXIS INC	COMMON STOCK USD.0001	35,727	779,920
	CODIAK BIOSCIENCES INC	COMMON STOCK USD.0001	3,900	125,980
	CODORUS VALLEY BANCORP INC	COMMON STOCK USD2.5	8,334	141,345
	COEUR MINING INC	COMMON STOCK USD.01	163,017	1,687,226

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	COGENT COMMUNICATIONS HOLDIN	COMMON STOCK USD.001	28,268	1,788,201
	COGNEX CORP	COMMON STOCK USD.002	118,500	9,513,773
	COHEN + STEERS INC	COMMON STOCK USD.01	16,936	1,258,345
	COHERENT INC	COMMON STOCK USD.01	16,410	2,551,842
	COHERUS BIOSCIENCES INC	COMMON STOCK USD.0001	40,946	711,641
	COHU INC	COMMON STOCK USD1.0	28,399	1,084,274
	COLFAX CORP	COMMON STOCK USD.001	69,400	2,653,856
	COLLECTORS UNIVERSE	COMMON STOCK USD.001	7,603	573,266
	COLLEGIUM PHARMACEUTICAL INC	COMMON STOCK USD.001	25,400	508,762
	COLONY BANKCORP	COMMON STOCK USD1.0	5,400	80,219
	COLONY CAPITAL INC	REIT USD.01	334,333	1,608,142
	COLONY CREDIT REAL ESTATE IN	REIT USD.01	61,718	462,885
	COLUMBIA BANKING SYSTEM INC	COMMON STOCK	47,633	1,810,552
	COLUMBIA FINANCIAL INC	COMMON STOCK USD.01	33,900	527,484
	COLUMBIA PROPERTY TRUST INC	REIT USD.01	75,963	1,089,309
	COLUMBIA SPORTSWEAR CO	COMMON STOCK	20,177	1,763,066
	COLUMBUS MCKINNON CORP/NY	COMMON STOCK USD.01	16,200	622,728
	COMFORT SYSTEMS USA INC	COMMON STOCK USD.01	24,194	1,274,056
	COMMERCE BANCSHARES INC	COMMON STOCK USD5.0	75,337	4,949,641
	COMMERCIAL METALS CO	COMMON STOCK USD.01	79,843	1,639,975
	COMMSCOPE HOLDING CO INC	COMMON STOCK USD.01	137,200	1,838,480
*	COMMUNITY BANK SYSTEM INC	COMMON STOCK USD1.0	35,776	2,316,440
	COMMUNITY BANKERS TRUST CORP	COMMON STOCK USD.01	16,585	111,949
	COMMUNITY FINANCIAL CORP/THE	COMMON STOCK USD.01	3,900	103,272
	COMMUNITY HEALTH SYSTEMS INC	COMMON STOCK USD.01	58,746	436,483
	COMMUNITY HEALTHCARE TRUST I	REIT USD.01	17,416	820,468
	COMMUNITY TRUST BANCORP INC	COMMON STOCK USD5.0	11,282	417,998
	COMMVAULT SYSTEMS INC	COMMON STOCK USD.01	28,100	1,644,493
	COMPASS MINERALS INTERNATIONAL	COMMON STOCK USD.01	22,994	1,419,190
	COMPUTER PROGRAMS + SYSTEMS	COMMON STOCK USD.001	8,900	238,876
	COMSCORE INC	COMMON STOCK USD.001	47,300	117,777
	COMSTOCK RESOURCES INC	COMMON STOCK USD.5	16,200	70,794
	COMTECH			
	TELECOMMUNICATIONS	COMMON STOCK USD.1	14,875	307,764
	CONCENTRIX CORP	COMMON STOCK	29,051	2,867,334
	CONCERT PHARMACEUTICALS INC	COMMON STOCK USD.001	18,500	233,840
	CONDUENT INC	COMMON STOCK USD.01	114,939	551,707
	CONMED CORP	COMMON STOCK USD.01	18,239	2,143,570
	CONN S INC	COMMON STOCK USD.01	13,755	160,796
	CONNECTONE BANCORP INC	COMMON STOCK	24,900	492,771
	CONSOL ENERGY INC	COMMON STOCK USD.01	17,850	128,699

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	CONSOLIDATED COMMUNICATIONS	COMMON STOCK USD.01	50,683	247,840
	CONSOLIDATED WATER CO ORD SH	COMMON STOCK USD.6	9,700	116,885
	CONSTELLATION PHARMACEUTICAL	COMMON STOCK USD.0001	19,096	549,965
	CONSTRUCTION PARTNERS INC A	COMMON STOCK USD.001	21,723	632,357
	CONTAINER STORE GROUP INC/TH	COMMON STOCK USD.01	8,600	82,044
	CONTANGO OIL + GAS	COMMON STOCK USD.04	53,100	121,599
	CONTINENTAL RESOURCES INC/OK	COMMON STOCK USD.01	52,166	850,306
	CONTRAFECT CORP	COMMON STOCK USD.0001	16,400	82,820
	COOPER STANDARD HOLDING	COMMON STOCK USD.001	11,600	402,172
	COOPER TIRE + RUBBER	COMMON STOCK USD1.0	32,976	1,432,734
	COPA HOLDINGS SA CLASS A	COMMON STOCK	21,034	1,709,412
	CORBUS PHARMACEUTICALS HOLDI	COMMON STOCK USD.0001	45,860	57,325
	CORCEPT THERAPEUTICS INC	COMMON STOCK USD.001	67,700	1,771,032
	CORE MARK HOLDING CO INC	COMMON STOCK USD.01	31,300	919,281
	CORECIVIC INC	COMMON STOCK USD.01	83,556	547,292
	CORELOGIC INC	COMMON STOCK USD1.0	53,443	4,232,732
	COREENERGY INFRASTRUCTURE TRU	REIT USD.001	11,340	77,679
	COREPOINT LODGING INC	REIT USD.01	28,550	196,424
	CORESITE REALTY CORP	REIT USD.01	28,900	3,620,592
	CORMEDIX INC	COMMON STOCK USD.001	14,589	108,396
	CORNERSTONE BUILDING BRANDS	COMMON STOCK USD.01	34,229	317,645
	CORNERSTONE ONDEMAND INC	COMMON STOCK USD.0001	42,800	1,884,912
	CORPORATE OFFICE PROPERTIES	REIT USD.01	75,873	2,067,448
	CORSAIR GAMING INC	COMMON STOCK	13,000	470,860
	CORTEXME INC	COMMON STOCK USD.001	11,093	308,164
	CORVEL CORP	COMMON STOCK USD.0001	6,200	657,200
	COSTAMARE INC	COMMON STOCK USD.0001	33,300	275,724
	COSTAR GROUP INC	COMMON STOCK USD.01	27,443	25,457,444
	COTY INC CL A	COMMON STOCK USD.01	215,200	1,510,704
	COUNTY BANCORP INC	COMMON STOCK USD.01	3,300	72,864
	COUPA SOFTWARE INC	COMMON STOCK USD.0001	48,400	16,403,244
	COUSINS PROPERTIES INC	REIT USD1.0	106,174	3,556,829
	COVANTA HOLDING CORP	COMMON STOCK USD.1	79,210	1,040,027
	COVENANT LOGISTICS GROUP INC	COMMON STOCK USD.01	7,800	115,518
	COVETRUS INC	COMMON STOCK	84,200	2,419,908
	COWEN INC A	COMMON STOCK USD.01	18,862	490,223
	CRA INTERNATIONAL INC	COMMON STOCK	5,200	264,836
	CRACKER BARREL OLD COUNTRY	COMMON STOCK USD.01	17,193	2,268,101
	CRANE CO	COMMON STOCK USD1.0	34,087	2,647,196
	CRAWFORD + COMPANY CL A	COMMON STOCK USD1.0	11,300	83,507
	CREDIT ACCEPTANCE CORP	COMMON STOCK USD.01	7,179	2,484,939
	CREE INC	COMMON STOCK USD.00125	78,300	8,291,970
	CRINETICS PHARMACEUTICALS IN	COMMON STOCK USD.001	19,148	270,178
	CROCS INC	COMMON STOCK USD.001	46,500	2,913,690

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	CROSS COUNTRY HEALTHCARE INC	COMMON STOCK USD.0001	27,871	247,216
	CROSSFIRST BANKSHARES INC	COMMON STOCK USD.01	36,000	387,000
	CROWDSTRIKE HOLDINGS INC A	COMMON STOCK	106,700	22,707,105
	CROWN HOLDINGS INC	COMMON STOCK USD5.0	91,750	9,193,350
	CRYOLIFE INC	COMMON STOCK USD.01	25,436	600,544
	CRYOPORT INC	COMMON STOCK USD.001	23,300	1,022,404
	CSG SYSTEMS INTL INC	COMMON STOCK USD.01	21,986	990,909
	CSW INDUSTRIALS INC	COMMON STOCK USD.01	9,200	1,029,572
	CTO REALTY GROWTH INC	COMMON STOCK USD1.0	4,079	171,971
	CTS CORP	COMMON STOCK	22,330	766,589
	CUBESMART	REIT USD.01	138,000	4,638,180
	CUBIC CORP	COMMON STOCK	21,205	1,315,558
	CUE BIOPHARMA INC	COMMON STOCK USD.001	19,631	245,584
	CULLEN/FROST BANKERS INC	COMMON STOCK USD.01	40,227	3,509,001
	CURO GROUP HOLDINGS CORP	COMMON STOCK	13,393	191,922
	CURTISS WRIGHT CORP	COMMON STOCK USD1.0	29,861	3,474,327
	CUSHMAN + WAKEFIELD PLC	COMMON STOCK USD.01	74,144	1,099,556
	CUSTOMERS BANCORP INC	COMMON STOCK USD1.0	19,870	361,237
	CUTERA INC	COMMON STOCK USD.001	12,700	306,197
	CVB FINANCIAL CORP	COMMON STOCK	86,707	1,770,747
	CVR ENERGY INC	COMMON STOCK USD.01	21,800	324,820
	CYBEROPTICS CORP	COMMON STOCK	5,000	113,450
	CYCLERION THERAPEUTICS INC	COMMON STOCK USD.00001	14,479	44,306
	CYMABAY THERAPEUTICS INC	COMMON STOCK USD.0001	47,744	274,051
	CYRUSONE INC	REIT USD.01	85,400	6,247,010
	CYTOKINETICS INC	COMMON STOCK USD.001	44,649	927,806
	CYTOMX THERAPEUTICS INC	COMMON STOCK USD.00001	36,400	238,420
	CYTOSORBENTS CORP	COMMON STOCK USD.001	19,472	155,192
	DAILY JOURNAL CORP	COMMON STOCK USD.01	897	362,388
	DAKTRONICS INC	COMMON STOCK	25,400	118,872
	DANA INC	COMMON STOCK USD.01	97,355	1,984,316
	DARLING INGREDIENTS INC	COMMON STOCK USD.01	113,678	6,556,947
	DASEKE INC	COMMON STOCK	35,700	207,417
	DATADOG INC CLASS A	COMMON STOCK USD.00001	107,600	10,592,144
	DATTO HOLDING CORP	COMMON STOCK USD.001	15,200	410,400
	DAVE + BUSTER S			
	ENTERTAINMEN	COMMON STOCK USD.01	34,058	1,022,421
	DECIPHERA PHARMACEUTICALS IN	COMMON STOCK USD.01	25,106	1,529,823
	DECKERS OUTDOOR CORP	COMMON STOCK USD.01	19,782	5,673,082
	DEL TACO RESTAURANTS INC	COMMON STOCK	22,600	204,756
	DELEK US HOLDINGS INC	COMMON STOCK USD.01	43,308	695,960
	DELL TECHNOLOGIES C	COMMON STOCK	182,443	13,371,247
	DELUXE CORP	COMMON STOCK USD1.0	29,090	849,428
	DENALI THERAPEUTICS INC	COMMON STOCK USD.01	44,922	3,762,667
	DENNY S CORP	COMMON STOCK USD.01	37,800	640,063
	DERMTECH INC	COMMON STOCK USD.0001	5,400	175,176
	DESIGNER BRANDS INC CLASS A	COMMON STOCK	42,541	325,439
	DHI GROUP INC	COMMON STOCK USD.01	42,517	94,388
	DHT HOLDINGS INC	COMMON STOCK USD.01	77,500	405,325
	DIAMOND HILL INVESTMENT GRP	COMMON STOCK	2,200	328,394

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			Shares/ Par Value	
	DIAMOND S SHIPPING INC	COMMON STOCK USD.001	14,818	98,688
	DIAMONDROCK HOSPITALITY CO	REIT USD.01	139,157	1,148,045
	DICERNA PHARMACEUTICALS INC	COMMON STOCK USD.0001	44,007	969,474
	DICK S SPORTING GOODS INC	COMMON STOCK USD.01	43,139	2,424,843
	DIEBOLD NIXDORF INC	COMMON STOCK USD1.25	49,225	524,739
	DIGI INTERNATIONAL INC	COMMON STOCK USD.01	19,979	377,603
	DIGIMARC CORP	COMMON STOCK USD.001	8,300	392,092
	DIGITAL TURBINE INC	COMMON STOCK USD.0001	60,316	3,411,473
	DILLARDS INC CL A	COMMON STOCK	5,242	330,508
	DIME COMMUNITY BANCSHARES	COMMON STOCK USD.01	19,966	314,864
	DINE BRANDS GLOBAL INC	COMMON STOCK USD.01	10,752	623,616
	DIODES INC	COMMON STOCK USD.667	29,786	2,099,913
	DIVERSIFIED HEALTHCARE TRUST	REIT USD.01	165,800	683,096
	DMC GLOBAL INC	COMMON STOCK USD.05	10,109	437,214
	DOCUSIGN INC	COMMON STOCK USD.0001	125,304	28,010,691
	DOLBY LABORATORIES INC CL A	COMMON STOCK USD.001	45,099	4,380,466
	DOMO INC CLASS B	COMMON STOCK USD.001	18,000	1,147,860
	DOMTAR CORP	COMMON STOCK USD.01	36,518	1,155,795
	DONALDSON CO INC	COMMON STOCK USD5.0	90,519	5,058,202
	DONEGAL GROUP INC CL A	COMMON STOCK USD.01	3,766	52,988
	DONNELLEY FINANCIAL SOLUTION	COMMON STOCK USD.01	20,673	350,821
	DORIAN LPG LTD	COMMON STOCK USD.01	21,836	266,181
	DORMAN PRODUCTS INC	COMMON STOCK USD.01	17,715	1,624,839
	DOUGLAS DYNAMICS INC	COMMON STOCK USD.01	15,786	675,167
	DOUGLAS EMMETT INC	REIT USD.01	119,455	3,485,697
	DRIL QUIP INC	COMMON STOCK USD.01	24,400	722,728
	DROPBOX INC CLASS A	COMMON STOCK USD.00001	175,669	3,898,095
	DSP GROUP INC	COMMON STOCK USD.001	15,195	252,085
	DUCK CREEK TECHNOLOGIES INC	COMMON STOCK USD.01	18,100	783,730
	DUCOMMUN INC	COMMON STOCK USD.01	7,600	408,120
	DULUTH HOLDINGS INC CL B	COMMON STOCK	8,801	92,939
	DUN + BRADSTREET HOLDINGS IN	COMMON STOCK	63,500	1,581,150
	DURECT CORPORATION	COMMON STOCK USD.0001	137,100	283,797
	DXP ENTERPRISES INC	COMMON STOCK USD.01	13,105	291,324
	DYADIC INTERNATIONAL INC	COMMON STOCK USD.001	13,600	73,168
	DYCOM INDUSTRIES INC	COMMON STOCK USD.333	20,701	1,563,340
	DYNATRACE INC	COMMON STOCK USD.001	130,200	5,633,754
	DYNAVAX TECHNOLOGIES CORP	COMMON STOCK USD.001	65,726	292,481
	DYNE THERAPEUTICS INC	COMMON STOCK	14,500	304,500
	DYNEX CAPITAL INC	REIT USD.01	13,766	245,035
	DZS INC	COMMON STOCK USD.001	8,100	125,307
	E MINI RUSS 2000 MAR21	XCME 20210319	8,950	290,666
	EAGLE BANCORP INC	COMMON STOCK USD.01	22,440	926,772
	EAGLE BANCORP MONTANA INC	COMMON STOCK USD.01	4,400	93,368
	EAGLE BULK SHIPPING INC	COMMON STOCK USD.01	6,000	114,000
	EAGLE MATERIALS INC	COMMON STOCK USD.01	29,799	3,020,129
	EAGLE PHARMACEUTICALS INC	COMMON STOCK USD.001	7,300	339,961
	EARGO INC	COMMON STOCK USD.0001	4,800	215,136
	EARTHSTONE ENERGY INC A	COMMON STOCK USD.001	16,500	87,986
	EAST WEST BANCORP INC	COMMON STOCK USD.001	100,590	5,100,919

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	EASTERLY GOVERNMENT			
	PROPERTI	REIT USD.01	56,791	1,286,316
	EASTERN BANKSHARES INC	COMMON STOCK USD.01	121,300	1,978,400
	EASTERN CO/THE	COMMON STOCK	3,800	91,580
	EASTGROUP PROPERTIES INC	REIT	27,900	3,851,874
	EASTMAN KODAK CO	COMMON STOCK USD.01	10,900	88,726
	EATON VANCE CORP	COMMON STOCK USD.00390625	78,888	5,358,862
	EBIX INC	COMMON STOCK USD.1	18,231	692,231
	ECHO GLOBAL LOGISTICS INC	COMMON STOCK USD.0001	16,100	431,802
	ECHOSTAR CORP A	COMMON STOCK USD.001	33,725	714,633
	EDGEWELL PERSONAL CARE CO	COMMON STOCK USD.01	36,684	1,268,533
	EDITAS MEDICINE INC	COMMON STOCK USD.0001	43,670	3,061,704
	EGAIN CORP	COMMON STOCK USD.001	15,600	184,236
	EHEALTH INC	COMMON STOCK USD.001	17,591	1,242,101
	EIDOS THERAPEUTICS INC	COMMON STOCK USD.001	7,023	1,016,194
	EIGER BIOPHARMACEUTICALS INC	COMMON STOCK USD.0001	18,444	226,677
	EL POLLO LOCO HOLDINGS INC	COMMON STOCK USD.01	11,900	215,390
	ELANCO ANIMAL HEALTH INC	COMMON STOCK	321,269	9,853,320
	ELASTIC NV	COMMON STOCK EUR.01	46,894	6,852,620
	ELEMENT SOLUTIONS INC	COMMON STOCK USD.01	151,908	2,693,329
	ELF BEAUTY INC	COMMON STOCK USD.01	35,645	897,898
	ELLINGTON FINANCIAL INC	REIT	27,428	407,032
	ELLINGTON RESIDENTIAL			
	MORTGA	REIT USD.01	6,000	78,240
	ELOXX PHARMACEUTICALS INC	COMMON STOCK USD.01	19,735	78,545
	EMCOR GROUP INC	COMMON STOCK USD.01	37,812	3,458,286
	EMERALD HOLDING INC	COMMON STOCK USD.01	18,500	100,270
	EMERGENT BIOSOLUTIONS INC	COMMON STOCK USD.001	32,400	2,903,040
	EMPIRE STATE REALTY TRUST A	REIT USD.01	96,200	896,584
	EMPLOYERS HOLDINGS INC	COMMON STOCK USD.01	18,539	596,770
	ENANTA PHARMACEUTICALS INC	COMMON STOCK USD.01	13,300	559,930
	ENCOMPASS HEALTH CORP	COMMON STOCK USD.01	70,000	5,788,300
	ENCORE CAPITAL GROUP INC	COMMON STOCK USD.01	21,762	847,630
	ENCORE WIRE CORP	COMMON STOCK USD.01	14,300	866,151
	ENDO INTERNATIONAL PLC	COMMON STOCK USD.0001	156,850	1,126,183
	ENDURANCE INTERNATIONAL			
	GROU	COMMON STOCK USD.0001	45,500	429,975
	ENERGIZER HOLDINGS INC	COMMON STOCK	41,881	1,846,687
	ENERGY FUELS INC	COMMON STOCK	82,800	352,728
	ENERGY RECOVERY INC	COMMON STOCK USD.001	26,100	356,004
	ENERPAC TOOL GROUP CORP	COMMON STOCK USD.2	38,000	859,180
	ENERSYS	COMMON STOCK USD.01	29,615	2,459,822
	ENNIS INC	COMMON STOCK USD2.5	17,765	317,105
	ENOCHIAN BIOSCIENCES INC	COMMON STOCK	415	1,224
	ENOVA INTERNATIONAL INC	COMMON STOCK USD.00001	24,067	596,140
	ENPHASE ENERGY INC	COMMON STOCK USD.00001	74,500	13,072,515
	ENPRO INDUSTRIES INC	COMMON STOCK USD.01	14,500	1,095,040
	ENSIGN GROUP INC/THE	COMMON STOCK USD.001	37,264	2,717,291
	ENSTAR GROUP LTD	COMMON STOCK USD1.0	8,039	1,729,068
	ENTEGRIS INC	COMMON STOCK USD.01	94,735	9,104,034
	ENTERPRISE BANCORP INC	COMMON STOCK USD.01	6,268	160,147

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	ENTERPRISE FINANCIAL SERVICE	COMMON STOCK USD.01	16,758	585,692
	ENTRAVISION COMMUNICATIONS			
	A	COMMON STOCK USD.0001	50,800	139,700
	ENVESTNET INC	COMMON STOCK	36,962	3,041,603
	ENVISTA HOLDINGS CORP	COMMON STOCK USD.01	114,500	3,862,085
	ENZO BIOCHEM INC	COMMON STOCK USD.01	34,900	87,948
	EPAM SYSTEMS INC	COMMON STOCK USD.001	37,500	13,438,125
	EPIZYME INC	COMMON STOCK USD.0001	58,774	638,286
	EPLUS INC	COMMON STOCK USD.01	9,189	808,173
	EPR PROPERTIES	REIT USD.01	50,092	1,627,990
	EQT CORP	COMMON STOCK	199,300	2,533,103
	EQUITABLE HOLDINGS INC	COMMON STOCK USD.01	284,496	7,280,253
	EQUITRANS MIDSTREAM CORP	COMMON STOCK	285,680	2,296,867
	EQUITY BANCSHARES INC CL A	COMMON STOCK USD.01	10,900	235,331
	EQUITY COMMONWEALTH	REIT USD.01	78,860	2,249,518
	EQUITY LIFESTYLE PROPERTIES	REIT USD.01	123,200	7,805,952
	ERIE INDEMNITY COMPANY CL A	COMMON STOCK	17,998	4,420,309
	EROS STX GLOBAL CORP	COMMON STOCK GBP.3	160,929	292,891
	ESCALADE INC	COMMON STOCK	11,700	247,689
	ESCO TECHNOLOGIES INC	COMMON STOCK USD.01	17,000	1,857,963
	ESPERION THERAPEUTICS INC	COMMON STOCK USD.001	18,700	486,200
	ESQUIRE FINANCIAL HOLDINGS I	COMMON STOCK USD.01	5,175	99,308
	ESSA BANCORP INC	COMMON STOCK USD.01	9,522	142,830
	ESSENT GROUP LTD	COMMON STOCK USD.015	78,800	3,404,160
	ESSENTIAL PROPERTIES REALTY	REIT USD.01	76,700	1,626,040
	ESSENTIAL UTILITIES INC	COMMON STOCK USD.5	158,612	7,500,761
	ETHAN ALLEN INTERIORS INC	COMMON STOCK USD.01	16,177	326,937
	ETON PHARMACEUTICALS INC	COMMON STOCK	11,900	96,747
	EURONET WORLDWIDE INC	COMMON STOCK USD.02	35,800	5,188,136
	EVANS BANCORP INC	COMMON STOCK USD.5	3,700	101,898
	EVELO BIOSCIENCES INC	COMMON STOCK	8,400	101,556
	EVENTBRITE INC CLASS A	COMMON STOCK USD.00001	44,800	810,880
	EVERBRIDGE INC	COMMON STOCK USD.001	25,099	3,741,508
	EVERCORE INC A	COMMON STOCK USD.01	28,547	3,129,893
	EVERI HOLDINGS INC	COMMON STOCK USD.001	51,400	796,853
	EVERQUOTE INC CLASS A	COMMON STOCK USD.001	9,900	369,765
	EVERTEC INC	COMMON STOCK USD.01	40,500	1,592,460
	EVI INDUSTRIES INC	COMMON STOCK USD.025	6,300	188,496
	EVO PAYMENTS INC CLASS A	COMMON STOCK USD.0001	27,900	753,579
	EVOFEM BIOSCIENCES INC	COMMON STOCK USD.0001	51,601	124,358
	EVOLENT HEALTH INC A	COMMON STOCK USD.01	52,070	834,682
	EVOLUS INC	COMMON STOCK USD.00001	14,600	49,056
	EVOLUTION PETROLEUM CORP	COMMON STOCK USD.001	12,900	36,765
	EVOQUA WATER TECHNOLOGIES			
	CO	COMMON STOCK USD.01	67,212	1,813,380
	EW SCRIPPS CO/THE A	COMMON STOCK USD.01	37,148	567,993
	EXACT SCIENCES CORP	COMMON STOCK USD.01	104,732	13,875,943
	EXELIXIS INC	COMMON STOCK USD.001	219,805	4,411,486
	EXICURE INC	COMMON STOCK	41,900	74,163
	EXLSERVICE HOLDINGS INC	COMMON STOCK USD.001	22,686	1,931,259
	EXONE CO/THE	COMMON STOCK USD.01	9,100	86,359
	EXP WORLD HOLDINGS INC	COMMON STOCK USD.00001	16,300	1,104,603

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	EXPONENT INC	COMMON STOCK USD.001	35,700	3,214,071
	EXPRESS INC	COMMON STOCK	51,647	46,999
	EXTENDED STAY AMERICA INC	UNIT USD.01	118,274	1,850,882
	EXTERRAN CORP	COMMON STOCK USD.01	18,018	79,640
	EXTREME NETWORKS INC	COMMON STOCK USD.001	81,400	560,846
	EZCORP INC CL A	COMMON STOCK USD.01	33,800	161,902
	FABRINET	COMMON STOCK USD.01	25,113	1,948,518
	FACTSET RESEARCH SYSTEMS INC	COMMON STOCK USD.01	26,270	8,734,775
	FAIR ISAAC CORP	COMMON STOCK USD.01	19,804	10,120,636
	FALCON MINERALS CORP	COMMON STOCK USD.0001	30,390	95,729
	FARMER BROS CO	COMMON STOCK USD1.0	8,300	38,761
	FARMERS + MERCHANTS BANCO/OH	COMMON STOCK	7,300	167,900
	FARMERS NATL BANC CORP	COMMON STOCK	16,700	221,609
	FARMLAND PARTNERS INC	REIT USD.01	23,400	203,580
	FARO TECHNOLOGIES INC	COMMON STOCK USD.001	12,300	868,749
	FASTLY INC CLASS A	COMMON STOCK USD.00002	56,100	4,901,457
	FATE THERAPEUTICS INC	COMMON STOCK USD.001	50,900	4,628,337
	FATHOM HOLDINGS INC	COMMON STOCK	3,300	118,932
	FB FINANCIAL CORP	COMMON STOCK USD1.0	21,353	741,590
	FBL FINANCIAL GROUP INC CL A	COMMON STOCK	7,047	370,038
	FEDERAL AGRIC MTG CORP CL C	COMMON STOCK USD1.0	6,455	479,284
	FEDERAL SIGNAL CORP	COMMON STOCK USD1.0	41,150	1,364,946
	FEDERATED HERMES INC	COMMON STOCK	65,440	1,890,562
	FEDNAT HOLDING CO	COMMON STOCK USD.01	10,400	61,568
	FENNEC PHARMACEUTICALS INC	COMMON STOCK	15,300	113,985
	FERRO CORP	COMMON STOCK USD1.0	57,261	837,728
	FERROGLOBE REP + WRNTY INS TRU	NON TRANSFERABLE BENE INT UNIT	60,200	0
	FIBROGEN INC	COMMON STOCK USD.01	60,687	2,250,881
	FIDELITY D+D BANCORP INC	COMMON STOCK	2,800	180,208
	FIDELITY NATIONAL FINANCIAL	COMMON STOCK USD.0001	194,830	7,615,905
	FIESTA RESTAURANT GROUP	COMMON STOCK USD.01	12,500	142,500
	FINANCIAL INSTITUTIONS INC	COMMON STOCK USD.01	11,400	256,500
	FIREEYE INC	COMMON STOCK USD.0001	155,300	3,581,218
	FIRST AMERICAN FINANCIAL	COMMON STOCK USD.00001	77,685	4,010,877
	FIRST BANCORP INC/ME	COMMON STOCK USD.01	8,700	220,980
	FIRST BANCORP PUERTO RICO	COMMON STOCK USD.1	149,800	1,381,156
	FIRST BANCORP/NC	COMMON STOCK	20,450	691,824
	FIRST BANCSHARES INC/MS	COMMON STOCK USD1.0	13,900	429,232
	FIRST BANK/HAMILTON NJ	COMMON STOCK USD.01	12,600	118,188
	FIRST BUSEY CORP	COMMON STOCK USD.001	35,885	773,322
	FIRST BUSINESS FINANCIAL SER	COMMON STOCK USD.01	5,300	97,573
	FIRST CAPITAL INC	COMMON STOCK USD.01	2,200	133,232
	FIRST CHOICE BANCORP	COMMON STOCK	7,000	129,430
	FIRST CITIZENS BCSHS CL A	COMMON STOCK USD1.0	4,520	2,595,700
	FIRST COMMONWEALTH FINL CORP	COMMON STOCK USD1.0	68,087	744,872
	FIRST COMMUNITY BANKSHARES	COMMON STOCK USD1.0	11,790	254,428
	FIRST COMMUNITY CORP	COMMON STOCK USD1.0	5,000	84,950
	FIRST FINANCIAL BANCORP	COMMON STOCK	67,525	1,183,713

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	FIRST FINANCIAL CORP/INDIANA	COMMON STOCK	10,265	398,795
	FIRST FINL BANKSHARES INC	COMMON STOCK USD.01	92,396	3,342,425
	FIRST FOUNDATION INC	COMMON STOCK USD.001	28,800	576,000
	FIRST GUARANTY BANCSHARES IN	COMMON STOCK	2,400	42,648
	FIRST HAWAIIAN INC	COMMON STOCK USD.01	87,754	2,158,853
	FIRST HORIZON CORP	COMMON STOCK USD.625	389,344	4,968,029
	FIRST INDUSTRIAL REALTY TR	REIT USD.01	91,854	3,869,809
	FIRST INTERNET BANCORP	COMMON STOCK	6,300	181,062
	FIRST INTERSTATE BANCYS A	COMMON STOCK	28,087	1,145,107
	FIRST MERCHANTS CORP	COMMON STOCK	37,566	1,405,344
	FIRST MID BANCSHARES INC	COMMON STOCK USD4.0	10,100	339,966
	FIRST MIDWEST BANCORP INC/IL	COMMON STOCK USD.01	76,765	1,222,099
	FIRST NORTHWEST BANCORP	COMMON STOCK	2,000	31,200
	FIRST OF LONG ISLAND CORP	COMMON STOCK USD.1	17,550	313,268
	FIRST SAVINGS FINANCIAL GRP	COMMON STOCK USD.01	1,300	84,500
	FIRST SOLAR INC	COMMON STOCK USD.001	65,300	6,459,476
	FIRST UNITED CORP	COMMON STOCK USD.01	4,500	69,750
	FIRST WESTERN FINANCIAL INC	COMMON STOCK	4,200	82,194
	FIRSTCASH INC	COMMON STOCK USD.01	28,267	1,979,821
	FITBIT INC A	COMMON STOCK USD.0001	167,344	1,137,939
	FIVE BELOW	COMMON STOCK USD.01	38,800	6,789,224
	FIVE PRIME THERAPEUTICS INC	COMMON STOCK USD.001	17,800	302,778
	FIVE STAR SENIOR LIVING INC	COMMON STOCK USD.01	12,700	87,630
	FIVE9 INC	COMMON STOCK USD.001	43,700	7,621,280
	FLAGSTAR BANCORP INC	COMMON STOCK USD.01	35,816	1,459,860
	FLEXION THERAPEUTICS INC	COMMON STOCK USD.001	23,565	355,046
	FLOOR + DECOR HOLDINGS INC A	COMMON STOCK USD.001	66,680	6,191,238
	FLOWERS FOODS INC	COMMON STOCK USD.01	136,469	3,088,293
	FLUENT INC	COMMON STOCK	28,100	149,211
	FLUIDIGM CORP	COMMON STOCK USD.001	48,823	292,938
	FLUOR CORP	COMMON STOCK USD.01	94,586	1,510,538
	FLUSHING FINANCIAL CORP	COMMON STOCK USD.01	18,598	309,471
	FNB CORP	COMMON STOCK USD.01	217,672	2,163,859
	FNCB BANCORP INC	COMMON STOCK USD1.25	12,994	83,162
	FOCUS FINANCIAL PARTNERS A	COMMON STOCK USD.01	20,428	888,618
	FOGHORN THERAPEUTICS INC	COMMON STOCK USD.0001	8,800	178,376
	FONAR CORP	COMMON STOCK USD.0001	4,200	72,912
	FOOT LOCKER INC	COMMON STOCK USD.01	74,712	3,021,353
	FORESTAR GROUP INC	COMMON STOCK USD1.0	11,559	233,261
	FORMA THERAPEUTICS HOLDINGS	COMMON STOCK	12,000	418,800
	FORMFACTOR INC	COMMON STOCK USD.001	55,852	2,402,753
	FORRESTER RESEARCH INC	COMMON STOCK USD.01	7,600	318,440
	FORTERRA INC	COMMON STOCK USD.001	25,300	435,034
	FORTITUDE GOLD CORP	COMMON STOCK	10,514	11,040
	FORTRESS BIOTECH INC	COMMON STOCK USD.001	41,100	130,287
	FORWARD AIR CORP	COMMON STOCK USD.01	18,740	1,439,982
	FOSSIL GROUP INC	COMMON STOCK USD.01	31,100	269,637
	FOSTER (LB) CO A	COMMON STOCK USD.01	6,977	105,004
	FOUNDATION BUILDING MATERIAL	COMMON STOCK USD.001	13,700	263,177

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	FOUR CORNERS PROPERTY TRUST	REIT USD.0001	54,235	1,614,576
	FOX FACTORY HOLDING CORP	COMMON STOCK USD.001	29,700	3,139,587
	FRANCHISE GROUP INC	COMMON STOCK USD.01	13,300	404,985
	FRANK S INTERNATIONAL NV	COMMON STOCK EUR.01	141,900	388,806
	FRANKLIN COVEY CO	COMMON STOCK USD.05	7,840	174,597
	FRANKLIN ELECTRIC CO INC	COMMON STOCK USD.1	31,010	2,236,178
	FRANKLIN FINANCIAL SERVICES	COMMON STOCK USD1.0	3,225	87,172
	FRANKLIN STREET PROPERTIES C	REIT USD.0001	71,700	313,329
	FREQUENCY THERAPEUTICS INC	COMMON STOCK USD.001	15,804	557,249
	FRESH DEL MONTE PRODUCE INC	COMMON STOCK USD.01	21,683	521,910
	FRESHPET INC	COMMON STOCK USD.001	27,600	3,918,924
	FRONT YARD RESIDENTIAL CORP	REIT USD.01	34,700	562,140
	FRONTDOOR INC	COMMON STOCK USD.01	61,800	3,102,978
	FRONTLINE LTD	COMMON STOCK USD1.0	81,800	508,796
	FRP HOLDINGS INC	COMMON STOCK USD.1	5,400	245,970
	FS BANCORP INC	COMMON STOCK	3,070	168,236
	FTI CONSULTING INC	COMMON STOCK USD.01	24,251	2,709,322
	FUELCELL ENERGY INC	COMMON STOCK USD.0001	197,000	2,200,490
	FULCRUM THERAPEUTICS INC	COMMON STOCK USD.001	5,900	69,089
	FULGENT GENETICS INC	COMMON STOCK USD.0001	8,500	442,850
	FULTON FINANCIAL CORP	COMMON STOCK USD2.5	105,345	1,418,868
	FUNKO INC CLASS A	COMMON STOCK USD.0001	14,129	146,659
	FUTUREFUEL CORP	COMMON STOCK USD.0001	17,800	226,060
	FVCBANKCORP INC	COMMON STOCK USD.01	10,554	155,144
	G III APPAREL GROUP LTD	COMMON STOCK USD.01	29,315	695,938
	G1 THERAPEUTICS INC	COMMON STOCK	23,511	422,963
	GAIA INC	COMMON STOCK USD.0001	8,500	84,115
	GALECTIN THERAPEUTICS INC	COMMON STOCK USD.001	26,045	58,341
	GALERA THERAPEUTICS INC	COMMON STOCK USD.001	5,902	60,377
	GAMCO INVESTORS INC A	COMMON STOCK USD.001	1,821	32,305
	GAMESTOP CORP CLASS A	COMMON STOCK USD.001	39,302	740,450
	GAMING AND LEISURE PROPERTIE	REIT	155,617	6,598,161
	GAN LTD	COMMON STOCK USD.01	22,000	446,160
	GANNETT CO INC	COMMON STOCK USD.01	90,899	305,421
	GATES INDUSTRIAL CORP PLC	COMMON STOCK USD.01	31,200	398,112
	GATOS SILVER INC	COMMON STOCK USD.001	26,000	338,780
	GATX CORP	COMMON STOCK USD.625	23,403	2,038,162
	GCP APPLIED TECHNOLOGIES	COMMON STOCK USD.01	34,385	813,205
	GENASYS INC	COMMON STOCK USD.00001	18,900	123,228
	GENCO SHIPPING + TRADING LTD	COMMON STOCK USD.01	11,900	87,584
	GENCOR INDUSTRIES INC	COMMON STOCK USD.1	6,400	78,720
	GENERAC HOLDINGS INC	COMMON STOCK USD.01	43,200	9,824,112
	GENERATION BIO CO	COMMON STOCK USD.0001	8,300	235,305
	GENESCO INC	COMMON STOCK USD1.0	9,791	294,611
	GENIE ENERGY LTD B	COMMON STOCK	9,131	65,835
	GENMARK DIAGNOSTICS INC	COMMON STOCK USD.0001	48,502	708,129
	GENPACT LTD	COMMON STOCK USD.01	133,572	5,524,538
	GENPREX INC	COMMON STOCK USD.001	20,400	84,711
	GENTEX CORP	COMMON STOCK USD.06	174,464	5,919,564
	GENTHERM INC	COMMON STOCK	21,996	1,434,579
	GENWORTH FINANCIAL INC CL A	COMMON STOCK USD.001	338,528	1,279,636
	GEO GROUP INC/THE	REIT USD.01	82,552	731,411

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		Shares/ Par Value		
	GERMAN AMERICAN BANCORP	COMMON STOCK	16,930	560,214
	GERON CORP	COMMON STOCK USD.001	193,136	307,086
	GETTY REALTY CORP	REIT USD.01	23,351	643,087
	GIBRALTAR INDUSTRIES INC	COMMON STOCK USD.01	21,900	1,575,486
	GLACIER BANCORP INC	COMMON STOCK USD.01	68,619	3,157,160
	GLADSTONE COMMERCIAL CORP	REIT USD.001	21,700	390,600
	GLADSTONE LAND CORP	REIT USD.001	13,100	191,784
	GLATFELTER CORP	COMMON STOCK USD.01	30,188	494,479
	GLAUKOS CORP	COMMON STOCK USD.001	28,630	2,260,061
	GLOBAL BLOOD THERAPEUTICS IN	COMMON STOCK USD.001	43,705	1,892,864
	GLOBAL MEDICAL REIT INC	REIT	28,428	371,270
	GLOBAL NET LEASE INC	REIT USD.01	59,833	1,025,538
	GLOBAL WATER RESOURCES INC	COMMON STOCK USD.01	4,000	57,640
	GLOBANT SA	COMMON STOCK USD1.2	27,400	5,962,514
	GLOBUS MEDICAL INC A	COMMON STOCK USD.001	54,200	3,534,924
	GLU MOBILE INC	COMMON STOCK USD.0001	111,000	1,000,110
	GLYCOMIMETICS INC	COMMON STOCK USD.001	27,300	102,648
	GMS INC	COMMON STOCK USD.01	29,119	887,547
	GODADDY INC CLASS A	COMMON STOCK USD.001	118,800	9,854,460
	GOGO INC	COMMON STOCK USD.0001	39,700	382,311
	GOHEALTH INC CLASS A	COMMON STOCK	23,800	325,108
	GOLAR LNG LTD	COMMON STOCK USD1.0	63,434	611,504
	GOLD RESOURCE CORP	COMMON STOCK USD.001	36,800	107,088
	GOLDEN ENTERTAINMENT INC	COMMON STOCK USD.01	9,200	182,988
	GOODYEAR TIRE + RUBBER CO	COMMON STOCK	153,600	1,771,806
	GOOSEHEAD INSURANCE INC A	COMMON STOCK USD.01	8,900	1,110,364
	GOPRO INC CLASS A	COMMON STOCK USD.0001	80,400	665,712
	GORMAN RUPP CO	COMMON STOCK	13,208	428,600
	GOSSAMER BIO INC	COMMON STOCK USD.0001	33,725	326,121
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	35,173,748	35,173,748
	GP STRATEGIES CORP	COMMON STOCK USD.01	9,600	113,856
	GRACO INC	COMMON STOCK USD1.0	116,934	8,460,175
	GRAFTECH INTERNATIONAL LTD	COMMON STOCK USD.01	50,600	539,396
	GRAHAM CORP	COMMON STOCK USD.1	7,900	119,922
	GRAHAM HOLDINGS CO CLASS B	COMMON STOCK USD1.0	2,709	1,444,926
	GRAND CANYON EDUCATION INC	COMMON STOCK USD.01	33,702	3,137,993
	GRANITE CONSTRUCTION INC	COMMON STOCK USD.01	32,557	869,597
	GRANITE POINT MORTGAGE TRUST	REIT USD.01	37,656	376,183
	GRAPHIC PACKAGING HOLDING CO	COMMON STOCK USD.01	188,475	3,192,767
	GRAY TELEVISION INC	COMMON STOCK	58,400	1,044,776
	GRAYBUG VISION INC	COMMON STOCK USD.0001	3,100	89,962
	GREAT AJAX CORP	REIT USD.01	14,357	150,174
	GREAT LAKES DREDGE + DOCK CO	COMMON STOCK USD.0001	47,000	618,990
	GREAT SOUTHERN BANCORP INC	COMMON STOCK USD.01	7,638	373,498
	GREAT WESTERN BANCORP INC	COMMON STOCK USD.01	34,819	811,327
	GREEN BRICK PARTNERS INC	COMMON STOCK USD.01	16,600	381,136
	GREEN DOT CORP CLASS A	COMMON STOCK USD.001	35,816	1,998,533
	GREEN PLAINS INC	COMMON STOCK USD.001	25,836	340,260

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	GREENBRIER COMPANIES INC	COMMON STOCK	21,397	778,423
	GREENHILL + CO INC	COMMON STOCK USD.01	9,800	118,972
	GREENLIGHT CAPITAL RE LTD A	COMMON STOCK USD.01	25,000	182,755
	GREENSKY INC CLASS A	COMMON STOCK	26,700	205,616
	GREIF INC CL A	COMMON STOCK	17,903	839,293
	GREIF INC CL B	COMMON STOCK	4,500	217,710
	GRID DYNAMICS HOLDINGS INC	COMMON STOCK USD.0001	14,600	183,960
	GRIFFIN INDUSTRIAL REALTY IN	COMMON STOCK USD.01	3,500	218,750
	GRIFFON CORP	COMMON STOCK USD.25	30,361	618,757
	GRITSTONE ONCOLOGY INC	COMMON STOCK USD.0001	15,545	61,247
	GROCERY OUTLET HOLDING CORP	COMMON STOCK USD.001	50,900	1,997,825
	GROUP 1 AUTOMOTIVE INC	COMMON STOCK USD.01	11,700	1,534,338
	GROUPON INC	COMMON STOCK USD.0001	15,611	593,140
	GROWGENERATION CORP	COMMON STOCK USD.001	23,700	1,037,681
	GRUBHUB INC	COMMON STOCK USD.0001	65,700	4,879,539
	GSI TECHNOLOGY INC	COMMON STOCK USD.001	16,400	121,360
	GTT COMMUNICATIONS INC	COMMON STOCK USD.0001	26,400	94,248
	GTY TECHNOLOGY HOLDINGS INC	COMMON STOCK USD.0001	30,836	159,730
	GUARANTY BANCSHARES INC	COMMON STOCK USD1.0	4,811	144,089
	GUARDANT HEALTH INC	COMMON STOCK USD.00001	58,255	7,507,904
	GUESS? INC	COMMON STOCK USD.01	30,450	688,779
	GUIDEWIRE SOFTWARE INC	COMMON STOCK USD.0001	59,500	7,659,435
	H.B. FULLER CO.	COMMON STOCK USD1.0	34,563	1,876,140
	H+E EQUIPMENT SERVICES INC	COMMON STOCK USD.01	22,400	667,744
	H+R BLOCK INC	COMMON STOCK	140,900	2,234,674
	HACKETT GROUP INC/THE	COMMON STOCK USD.001	17,374	250,012
	HAEMONETICS CORP/MASS	COMMON STOCK USD.01	35,612	4,228,925
	HAIN CELESTIAL GROUP INC	COMMON STOCK USD.01	61,697	2,477,135
	HALOZYME THERAPEUTICS INC	COMMON STOCK USD.001	92,531	3,951,999
	HAMILTON BEACH BRAND A	COMMON STOCK	4,540	79,495
	HAMILTON LANE INC CLASS A	COMMON STOCK	23,450	1,830,273
	HANCOCK WHITNEY CORP	COMMON STOCK USD3.33	60,049	2,042,867
	HANGER INC	COMMON STOCK USD.01	25,591	562,746
	HANMI FINANCIAL CORPORATION	COMMON STOCK USD.001	24,449	277,252
	HANNON ARMSTRONG SUSTAINABLE	REIT USD.01	52,700	3,342,761
	HANOVER INSURANCE GROUP INC/	COMMON STOCK USD.01	26,781	3,131,235
	HARBORONE BANCORP INC	COMMON STOCK USD.01	32,661	354,698
	HARLEY DAVIDSON INC	COMMON STOCK USD.01	109,600	4,022,320
	HARMONIC INC	COMMON STOCK USD.001	68,014	502,623
	HARMONY BIOSCIENCES HOLDINGS	COMMON STOCK USD.00001	6,800	245,820
	HARPOON THERAPEUTICS INC	COMMON STOCK USD.0001	5,659	93,996
	HARROW HEALTH INC	COMMON STOCK USD.001	15,000	102,900
	HARSCO CORP	COMMON STOCK USD1.25	52,235	939,185
	HARVARD BIOSCIENCE INC	COMMON STOCK USD.01	26,700	114,543
	HAVERTY FURNITURE	COMMON STOCK USD1.0	11,618	321,470
	HAWAIIAN ELECTRIC INDS	COMMON STOCK	77,437	2,740,495
	HAWAIIAN HOLDINGS INC	COMMON STOCK USD.01	31,589	559,125
	HAWKINS INC	COMMON STOCK USD.01	5,700	298,167

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	HAWTHORN BANCSHARES INC	COMMON STOCK USD1.0	4,472	97,937
	HAYNES INTERNATIONAL INC	COMMON STOCK USD.001	9,983	237,995
	HBT FINANCIAL INC/DE	COMMON STOCK USD.01	4,198	63,600
	HC2 HOLDINGS INC	COMMON STOCK USD.001	65,700	214,182
	HCI GROUP INC	COMMON STOCK	4,800	251,040
	HEALTH CATALYST INC	COMMON STOCK USD.001	22,846	994,486
	HEALTHCARE REALTY TRUST INC	REIT USD.01	97,100	2,874,160
	HEALTHCARE SERVICES GROUP	COMMON STOCK USD.01	50,307	1,413,627
	HEALTHCARE TRUST OF AME CL A	REIT USD.01	155,550	4,283,847
	HEALTH EQUITY INC	COMMON STOCK USD.0001	53,855	3,754,232
	HEALTHSTREAM INC	COMMON STOCK	19,000	414,960
	HEARTLAND EXPRESS INC	COMMON STOCK USD.01	31,610	572,141
	HEARTLAND FINANCIAL USA INC	COMMON STOCK USD1.0	24,206	977,196
	HECLA MINING CO	COMMON STOCK USD.25	350,568	2,375,401
	HEICO CORP	COMMON STOCK USD.01	31,934	4,228,062
	HEICO CORP CLASS A	COMMON STOCK USD.01	55,225	6,464,639
	HEIDRICK + STRUGGLES INTL	COMMON STOCK USD.01	13,800	405,444
	HELEN OF TROY LTD	COMMON STOCK USD.1	17,977	3,994,310
	HELIOS TECHNOLOGIES INC	COMMON STOCK USD.001	20,700	1,103,103
	HELIX ENERGY SOLUTIONS GROUP	COMMON STOCK	98,791	414,922
	HELMERICH + PAYNE	COMMON STOCK USD.1	70,700	1,637,412
	HEMISPHERE MEDIA GROUP INC	COMMON STOCK USD.0001	11,282	116,882
	HERBALIFE NUTRITION LTD	COMMON STOCK USD.002	64,817	3,114,457
	HERC HOLDINGS INC	COMMON STOCK USD.01	16,186	1,074,912
	HERITAGE COMMERCE CORP	COMMON STOCK	36,000	319,320
	HERITAGE CRYSTAL CLEAN INC	COMMON STOCK USD.01	10,500	221,235
	HERITAGE FINANCIAL CORP	COMMON STOCK	25,657	600,117
	HERITAGE INSURANCE HOLDINGS	COMMON STOCK USD.0001	17,400	176,262
	HERMAN MILLER INC	COMMON STOCK USD.2	39,688	1,341,454
	HERON THERAPEUTICS INC	COMMON STOCK USD.01	60,469	1,279,826
	HERSHA HOSPITALITY TRUST	REIT USD.01	27,126	214,024
	HESKA CORP	COMMON STOCK USD.001	4,948	720,676
	HEXCEL CORP	COMMON STOCK USD.01	58,394	2,831,525
	HF FOODS GROUP INC	COMMON STOCK	21,100	158,672
	HIBBETT SPORTS INC	COMMON STOCK USD.01	11,353	524,282
	HIGHWOODS PROPERTIES INC	REIT USD.01	74,300	2,944,509
	HILL ROM HOLDINGS INC	COMMON STOCK	47,560	4,659,453
	HILLENBRAND INC	COMMON STOCK	49,764	2,072,153
	HILLTOP HOLDINGS INC	COMMON STOCK USD.01	53,600	1,474,536
	HILTON GRAND VACATIONS INC	COMMON STOCK USD.01	57,193	1,874,517
	HINGHAM INSTITUTION FOR SVGS	COMMON STOCK USD1.0	1,000	216,000
	HMS HOLDINGS CORP	COMMON STOCK USD.01	59,194	2,274,611
	HNI CORP	COMMON STOCK USD1.0	29,678	1,022,704
	HOME BANCORP INC	COMMON STOCK USD.01	3,200	89,568
	HOME BANCSHARES INC	COMMON STOCK USD.01	102,750	2,093,138
	HOMESTREET INC	COMMON STOCK	14,853	501,289
	HOMETRUST BANCSHARES INC	COMMON STOCK	10,816	208,857
	HOMOLOGY MEDICINES INC	COMMON STOCK USD.0001	19,066	215,255
	HOOKE FURNITURE CORP	COMMON STOCK	8,000	258,000
	HOKIPA PHARMA INC	COMMON STOCK	8,392	93,067

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	HOPE BANCORP INC	COMMON STOCK USD.001	80,720	880,655
	HORACE MANN EDUCATORS	COMMON STOCK USD.001	27,900	1,172,916
	HORIZON BANCORP INC/IN	COMMON STOCK	28,800	456,768
	HORIZON THERAPEUTICS PLC	COMMON STOCK USD.0001	137,896	10,087,092
	HOSTESS BRANDS INC	COMMON STOCK USD.0001	87,267	1,277,589
	HOUGHTON MIFFLIN HARCOURT CO	COMMON STOCK USD.01	69,900	232,767
	HOULIHAN LOKEY INC	COMMON STOCK USD.001	37,413	2,515,276
	HOWARD BANCORP INC	COMMON STOCK USD.01	6,608	78,040
	HOWARD HUGHES CORP/THE	COMMON STOCK	26,304	2,170,894
	HUB GROUP INC CL A	COMMON STOCK USD.01	21,983	1,253,031
	HUBBELL INC	COMMON STOCK USD.01	38,422	6,024,185
	HUBSPOT INC	COMMON STOCK USD.001	29,200	11,576,048
	HUDSON PACIFIC PROPERTIES IN	REIT USD.01	105,100	2,524,502
	HUNTSMAN CORP	COMMON STOCK USD.01	143,769	3,614,353
	HURCO COMPANIES INC	COMMON STOCK	4,300	129,000
	HURON CONSULTING GROUP INC	COMMON STOCK USD.01	15,794	931,056
	HYATT HOTELS CORP CL A	COMMON STOCK USD.01	23,400	1,833,978
	HYSTER YALE MATERIALS	COMMON STOCK USD.01	6,840	407,322
	I3 VERTICALS INC CLASS A	COMMON STOCK USD.0001	12,900	428,280
	IAA INC	COMMON STOCK USD.01	95,447	6,202,146
	IAC/INTERACTIVECORP	COMMON STOCK USD.001	53,127	10,059,597
	IBIO INC	COMMON STOCK USD.001	125,400	131,670
	ICAD INC	COMMON STOCK USD.01	20,499	270,587
	ICF INTERNATIONAL INC	COMMON STOCK USD.001	12,700	943,991
	ICHOR HOLDINGS LTD	COMMON STOCK USD.0001	15,400	464,233
	ICU MEDICAL INC	COMMON STOCK USD.1	14,068	3,017,445
	IDACORP INC	COMMON STOCK	36,181	3,474,461
	IDEAYA BIOSCIENCES INC	COMMON STOCK	8,500	119,000
	IDT CORP CLASS B	COMMON STOCK USD.01	10,200	126,072
	IES HOLDINGS INC	COMMON STOCK USD.01	5,400	248,616
	IGM BIOSCIENCES INC	COMMON STOCK USD.01	4,300	379,647
	IHEARTMEDIA INC CLASS A	COMMON STOCK	41,500	538,670
	II VI INC	COMMON STOCK	72,706	5,522,748
	IMARA INC	COMMON STOCK USD.01	3,500	77,175
	IMAX CORP	COMMON STOCK	35,680	642,954
	IMMERSION CORPORATION	COMMON STOCK USD.001	12,400	139,996
	IMMUNOGEN INC	COMMON STOCK USD.01	128,541	829,089
	IMMUNOVANT INC	COMMON STOCK USD.0001	27,900	1,288,701
	IMPINJ INC	COMMON STOCK USD.001	11,800	494,066
	INARI MEDICAL INC	COMMON STOCK USD.001	4,400	471,369
	INDEPENDENCE HOLDING CO	COMMON STOCK USD1.0	3,270	134,070
	INDEPENDENCE REALTY TRUST IN	REIT USD.01	61,100	820,573
	INDEPENDENT BANK CORP MICH	COMMON STOCK USD1.0	14,600	269,662
	INDEPENDENT BANK CORP/MA	COMMON STOCK USD.01	22,100	1,614,184
	INDEPENDENT BANK GROUP INC	COMMON STOCK USD.01	25,820	1,614,266
	INDUSTRIAL LOGISTICS PROPERT	REIT USD.01	43,599	1,015,421
	INFINERA CORP	COMMON STOCK USD.001	110,200	1,154,896
	INFORMATION SERVICES GROUP	COMMON STOCK USD.0001	25,200	82,512
	INFUSYSTEM HOLDINGS INC	COMMON STOCK USD.0001	10,221	191,950
	INGEVITY CORP	COMMON STOCK USD.01	27,864	2,208,593

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	INGLES MARKETS INC CLASS A	COMMON STOCK USD.05	9,931	423,656
	INGREDION INC	COMMON STOCK USD.01	48,200	3,791,894
	INHIBRX INC	COMMON STOCK USD.0001	7,500	247,275
	INNOSPEC INC	COMMON STOCK USD.01	16,265	1,557,383
	INNOVATIVE INDUSTRIAL PROPER	REIT USD.001	15,600	2,856,828
	INNOVIVA INC	COMMON STOCK USD.01	44,300	548,877
	INOGEN INC	COMMON STOCK USD.001	12,698	567,347
	INOVALON HOLDINGS INC A	COMMON STOCK USD.000005	51,000	926,670
	INOVIO PHARMACEUTICALS INC	COMMON STOCK USD.001	105,400	932,790
	INOZYME PHARMA INC	COMMON STOCK	5,691	117,462
	INPHI CORP	COMMON STOCK	34,100	5,472,027
	INSEGO CORP	COMMON STOCK	46,391	717,669
	INSIGHT ENTERPRISES INC	COMMON STOCK USD.01	23,286	1,855,533
	INSMED INC	COMMON STOCK USD.01	72,857	2,425,410
	INSPERITY INC	COMMON STOCK USD.01	24,343	1,982,007
	INSPIRE MEDICAL SYSTEMS INC	COMMON STOCK USD.001	18,703	3,517,847
	INSTALLED BUILDING PRODUCTS	COMMON STOCK USD.01	15,400	1,569,722
	INSTEEL INDUSTRIES INC	COMMON STOCK	14,348	319,530
	INSULET CORP	COMMON STOCK USD.001	46,300	11,835,669
	INTEGER HOLDINGS CORP	COMMON STOCK USD.001	22,031	1,788,697
	INTEGRA LIFESCIENCES HOLDING	COMMON STOCK USD.01	51,400	3,336,888
	INTELLIA THERAPEUTICS INC	COMMON STOCK USD.0001	33,458	1,912,599
	INTELLICHECK INC	COMMON STOCK USD.001	22,100	252,051
	INTELLIGENT SYSTEMS CORP	COMMON STOCK USD.01	4,935	197,943
	INTER PARFUMS INC	COMMON STOCK USD.001	12,262	741,728
	INTERACTIVE BROKERS GRO CL A	COMMON STOCK USD.01	52,900	3,222,668
	INTERCEPT PHARMACEUTICALS IN	COMMON STOCK USD.001	17,978	444,057
	INTERDIGITAL INC	COMMON STOCK USD.01	20,719	1,257,229
	INTERFACE INC	COMMON STOCK USD.1	40,125	421,313
	INTERNATIONAL BANCSHARES CRP	COMMON STOCK USD1.0	35,931	1,345,257
	INTERNATIONAL GAME TECHNOLOG	COMMON STOCK USD.1	68,409	1,158,848
	INTERNATIONAL MONEY EXPRESS	COMMON STOCK	25,430	394,674
	INTERNATIONAL SEAWAYS INC	COMMON STOCK	16,765	273,772
	INTERSECT ENT INC	COMMON STOCK USD.001	22,400	512,960
	INTEVAC INC	COMMON STOCK	29,500	212,695
	INTRA CELLULAR THERAPIES INC	COMMON STOCK USD.0001	43,946	1,483,350
	INTREPID POTASH INC	COMMON STOCK USD.001	8,110	195,857
	INTRICON CORP	COMMON STOCK USD1.0	5,900	106,790
	INVACARE CORP	COMMON STOCK USD.25	22,410	200,570
	INVESCO MORTGAGE CAPITAL	REIT USD.01	124,613	421,192
	INVESTAR HOLDING CORP	COMMON STOCK USD1.0	3,320	54,913
	INVESTORS BANCORP INC	COMMON STOCK USD.01	153,517	1,710,921
	INVESTORS TITLE CO	COMMON STOCK	600	91,800
	INVITAE CORP	COMMON STOCK USD.0001	82,330	3,442,217
	INVITATION HOMES INC	REIT USD.01	396,048	11,762,626
	IONIS PHARMACEUTICALS INC	COMMON STOCK USD.001	93,300	5,275,182
	IOVANCE BIOTHERAPEUTICS INC	COMMON STOCK USD.000041666	98,500	4,570,400

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	IRADIMED CORP	COMMON STOCK USD.0001	1,748	39,854
	IRHYTHM TECHNOLOGIES INC	COMMON STOCK USD.001	20,497	4,862,093
	IRIDIUM COMMUNICATIONS INC	COMMON STOCK USD.001	84,400	3,319,030
	IROBOT CORP	COMMON STOCK USD.01	18,525	1,487,372
	IRONWOOD PHARMACEUTICALS INC	COMMON STOCK USD.001	105,728	1,204,242
	ISTAR INC	REIT USD.001	46,618	692,277
	ITEOS THERAPEUTICS INC	COMMON STOCK	7,200	243,504
	ITERIS INC	COMMON STOCK USD.1	27,947	157,901
	ITRON INC	COMMON STOCK	28,991	2,780,237
	ITT INC	COMMON STOCK USD1.0	61,700	4,752,134
	IVERIC BIO INC	COMMON STOCK USD.001	54,000	373,140
	J + J SNACK FOODS CORP	COMMON STOCK	10,022	1,557,118
	J2 GLOBAL INC	COMMON STOCK USD.01	30,035	2,934,119
	JABIL INC	COMMON STOCK USD.001	105,036	4,467,181
	JACK IN THE BOX INC	COMMON STOCK USD.01	15,622	1,449,722
	JAMES RIVER GROUP HOLDINGS L	COMMON STOCK USD.0002	20,826	1,023,598
	JAMF HOLDING CORP	COMMON STOCK	24,600	736,032
	JAZZ PHARMACEUTICALS PLC	COMMON STOCK USD.0001	38,507	6,355,580
	JBG SMITH PROPERTIES	REIT USD.01	88,158	2,756,701
	JEFFERIES FINANCIAL GROUP IN	COMMON STOCK USD1.0	153,500	3,776,100
	JELD WEN HOLDING INC	COMMON STOCK USD.01	47,318	1,199,984
	JETBLUE AIRWAYS CORP	COMMON STOCK USD.01	222,592	3,236,488
	JFROG LTD	COMMON STOCK	10,700	672,281
	JOHN B. SANFILIPPO + SON INC	COMMON STOCK USD.01	6,100	481,046
	JOHN BEAN TECHNOLOGIES CORP	COMMON STOCK USD.01	21,810	2,483,505
	JOHNSON OUTDOORS INC A	COMMON STOCK USD.05	3,887	437,793
	JOINT CORP/THE	COMMON STOCK USD.001	10,146	266,434
	JONES LANG LASALLE INC	COMMON STOCK USD.01	36,631	5,434,941
	JOUNCE THERAPEUTICS INC	COMMON STOCK USD.001	15,200	106,400
	KADANT INC	COMMON STOCK USD.01	7,944	1,119,945
	KADMON HOLDINGS INC	COMMON STOCK USD.001	111,510	462,767
	KAISER ALUMINUM CORP	COMMON STOCK USD.01	10,939	1,081,867
	KALA PHARMACEUTICALS INC	COMMON STOCK USD.001	27,938	189,420
	KALEIDO BIOSCIENCES INC	COMMON STOCK USD.001	7,800	70,980
	KALVISTA PHARMACEUTICALS INC	COMMON STOCK USD.001	9,091	172,638
	KAMAN CORP	COMMON STOCK USD1.0	18,316	1,046,393
	KAR AUCTION SERVICES INC	COMMON STOCK USD.01	85,809	1,688,107
	KARUNA THERAPEUTICS INC	COMMON STOCK USD.00001	10,735	1,090,569
	KARYOPHARM THERAPEUTICS INC	COMMON STOCK USD.0001	46,971	727,111
	KB HOME	COMMON STOCK USD1.0	61,390	2,057,793
	KBR INC	COMMON STOCK USD.001	99,187	3,067,854
	KEARNY FINANCIAL CORP/MD	COMMON STOCK USD.01	55,463	585,689
	KELLY SERVICES INC A	COMMON STOCK USD1.0	24,072	495,161
	KEMPER CORP	COMMON STOCK USD.1	44,384	3,410,023
	KENNAMETAL INC	COMMON STOCK USD1.25	55,725	2,113,705
	KENNEDY WILSON HOLDINGS INC	COMMON STOCK USD.0001	82,344	1,473,134
	KEROS THERAPEUTICS INC	COMMON STOCK USD.0001	10,200	719,508
	KEURIG DR PEPPER INC	COMMON STOCK USD.01	315,901	10,108,832
	KEZAR LIFE SCIENCES INC	COMMON STOCK USD.001	24,514	127,963

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			Shares/ Par Value	
	KFORCE INC	COMMON STOCK USD.01	13,690	576,212
	KILROY REALTY CORP	REIT USD.01	81,981	4,705,709
	KIMBALL ELECTRONICS INC	COMMON STOCK	16,700	267,033
	KIMBALL INTERNATIONAL B	COMMON STOCK USD.05	25,100	299,945
	KINDRED BIOSCIENCES INC	COMMON STOCK USD.0001	29,139	125,589
	KINIKSA PHARMACEUTICALS A	COMMON STOCK USD.000273	18,017	318,360
	KINSALE CAPITAL GROUP INC	COMMON STOCK USD.01	15,091	3,020,162
	KIRBY CORP	COMMON STOCK USD.1	40,267	2,180,337
	KITE REALTY GROUP TRUST	REIT USD.01	55,218	826,061
	KKR + CO INC	COMMON STOCK USD.01	382,900	15,503,621
	KKR REAL ESTATE FINANCE TRUS	REIT USD.01	19,492	349,297
	KNIGHT SWIFT TRANSPORTATION	COMMON STOCK USD.001	89,746	3,753,178
	KNOLL INC	COMMON STOCK USD.01	34,600	507,928
	KNOWLES CORP	COMMON STOCK USD.01	61,675	1,136,670
	KODIAK SCIENCES INC	COMMON STOCK USD.0001	23,100	3,393,621
	KOHL'S CORP	COMMON STOCK USD.01	112,500	4,577,625
	KONTOOR BRANDS INC	COMMON STOCK	35,084	1,423,007
	KOPPERS HOLDINGS INC	COMMON STOCK USD.01	14,622	455,622
	KORN FERRY	COMMON STOCK USD.01	38,400	1,670,400
	KOSMOS ENERGY LTD	COMMON STOCK USD.01	273,900	643,665
	KRATON CORP	COMMON STOCK USD.01	22,237	617,966
	KRATOS DEFENSE + SECURITY	COMMON STOCK USD.001	88,173	2,418,585
	KRONOS BIO INC	COMMON STOCK	9,000	268,830
	KRONOS WORLDWIDE INC	COMMON STOCK USD.01	17,098	254,931
	KRYSTAL BIOTECH INC	COMMON STOCK USD.00001	8,285	497,100
	KURA ONCOLOGY INC	COMMON STOCK USD.0001	45,261	1,478,224
	KVH INDUSTRIES INC	COMMON STOCK USD.01	15,103	171,419
	KYMERA THERAPEUTICS INC	COMMON STOCK	6,400	396,800
	LA JOLLA PHARMACEUTICAL CO	COMMON STOCK USD.01	17,500	67,900
	LA Z BOY INC	COMMON STOCK USD1.0	29,557	1,177,551
	LADDER CAPITAL CORP REIT	REIT USD.001	72,967	713,617
	LAIRD SUPERFOOD INC	COMMON STOCK USD.001	2,200	104,104
	LAKELAND BANCORP INC	COMMON STOCK	34,545	438,722
	LAKELAND FINANCIAL CORP	COMMON STOCK	17,250	924,255
	LAKELAND INDUSTRIES INC	COMMON STOCK USD.01	3,500	95,375
	LAMAR ADVERTISING CO A	REIT USD.001	61,265	5,098,473
	LANCASTER COLONY CORP	COMMON STOCK	13,160	2,417,887
	LANDEC CORP	COMMON STOCK USD.001	20,543	222,892
	LANDMARK BANCORP INC	COMMON STOCK USD.01	2,730	62,381
	LANDS END INC	COMMON STOCK USD.01	8,004	172,646
	LANDSTAR SYSTEM INC	COMMON STOCK USD.01	27,400	3,689,684
	LANNETT CO INC	COMMON STOCK USD.001	23,200	151,264
	LANTHEUS HOLDINGS INC	COMMON STOCK USD.01	45,968	620,108
	LATTICE SEMICONDUCTOR CORP	COMMON STOCK USD.01	96,700	4,430,794
	LAUREATE EDUCATION INC A	COMMON STOCK USD.001	72,196	1,051,174
	LAWSON PRODUCTS INC	COMMON STOCK USD1.0	2,000	101,820
	LAZARD LTD CL A	COMMON STOCK USD.01	72,900	3,083,670
	LCI INDUSTRIES	COMMON STOCK USD.01	17,130	2,221,418
	LCNB CORPORATION	COMMON STOCK	8,400	123,396
	LEAR CORP	COMMON STOCK USD.01	42,500	6,758,775
	LEGACY HOUSING CORP	COMMON STOCK USD.001	5,600	84,616
	LEMAITRE VASCULAR INC	COMMON STOCK USD.01	11,476	464,778

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	LEMONADE INC	COMMON STOCK USD.00001	8,500	1,041,250
	LENDINGCLUB CORP	COMMON STOCK USD.01	46,912	495,391
	LENDINGTREE INC	COMMON STOCK USD.01	7,295	2,106,815
	LENNOX INTERNATIONAL INC	COMMON STOCK USD.01	24,534	6,721,580
	LENSAR INC	COMMON STOCK	6,708	48,633
	LESLIE S INC	COMMON STOCK USD.001	36,200	1,004,550
	LEVEL ONE BANCORP INC	COMMON STOCK	1,805	36,515
	LEXICON PHARMACEUTICALS INC	COMMON STOCK USD.001	35,242	120,528
	LEXINGTON REALTY TRUST	REIT USD.0001	198,708	2,110,279
	LGI HOMES INC	COMMON STOCK USD.01	15,100	1,598,335
	LHC GROUP INC	COMMON STOCK USD.01	21,560	4,599,179
	LIBERTY BROADBAND A	COMMON STOCK USD.01	17,321	2,729,443
	LIBERTY BROADBAND C	COMMON STOCK USD.01	108,215	17,882,360
	LIBERTY LATIN AMERIC CL A	COMMON STOCK USD.01	33,900	377,307
	LIBERTY LATIN AMERIC CL C	COMMON STOCK USD.01	104,136	1,154,868
	LIBERTY MEDIA COR SIRIUSXM A	TRACKING STK USD.01	58,068	2,507,957
	LIBERTY MEDIA COR SIRIUSXM C	TRACKING STK USD.01	123,571	5,376,574
	LIBERTY MEDIA CORP BRAVES A	TRACKING STK	6,946	172,747
	LIBERTY MEDIA CORP BRAVES C	TRACKING STK	25,108	624,687
	LIBERTY MEDIA CORP LIBERTY A	TRACKING STK USD.01	15,908	604,345
	LIBERTY MEDIA CORP LIBERTY C	TRACKING STK USD.01	140,947	6,004,342
	LIBERTY OILFIELD SERVICES A	COMMON STOCK	60,200	620,662
	LIBERTY TRIPADVISOR HDG A	COMMON STOCK	50,142	217,616
	LIFE STORAGE INC	REIT USD.01	34,602	4,131,133
	LIFETIME BRANDS INC	COMMON STOCK USD.01	9,700	147,440
	LIFEVANTAGE CORP	COMMON STOCK USD.0001	9,447	88,046
	LIGAND PHARMACEUTICALS	COMMON STOCK USD.001	9,982	992,710
	LIMELIGHT NETWORKS INC	COMMON STOCK USD.001	81,000	323,190
	LIMESTONE BANCORP INC	COMMON STOCK	3,500	43,960
	LIMONEIRA CO	COMMON STOCK USD.01	9,400	156,510
	LINCOLN ELECTRIC HOLDINGS	COMMON STOCK	40,753	4,737,536
	LINDBLAD EXPEDITIONS HOLDING	COMMON STOCK USD.0001	20,200	345,824
	LINDSAY CORP	COMMON STOCK USD1.0	7,533	967,689
	LIONS GATE ENTERTAINMENT A	COMMON STOCK NPV	41,600	472,992
	LIONS GATE ENTERTAINMENT B	COMMON STOCK	80,415	834,708
	LIQUIDIA CORP	COMMON STOCK USD.001	4,506	13,293
	LIQUIDITY SERVICES INC	COMMON STOCK USD.001	22,207	353,313
	LITHIA MOTORS INC CL A	COMMON STOCK	18,401	5,385,421
	LITTELFUSE INC	COMMON STOCK USD.01	16,876	4,297,642
	LIVANOVA PLC	COMMON STOCK GBP1.0	32,817	2,272,132
	LIVE OAK BANCSHARES INC	COMMON STOCK NPV	21,600	1,025,136
	LIVENT CORP	COMMON STOCK USD.001	97,479	1,942,022
	LIVEPERSON INC	COMMON STOCK USD.001	44,900	2,794,127
	LIVERAMP HOLDINGS INC	COMMON STOCK USD.1	45,900	3,359,421
	LIVEXLIVE MEDIA INC	COMMON STOCK USD.001	35,000	114,800
	LOGICBIO THERAPEUTICS INC	COMMON STOCK USD.0001	11,406	87,028
	LORAL SPACE + COMMUNICATIONS	COMMON STOCK USD.01	9,595	201,399
	LOUISIANA PACIFIC CORP	COMMON STOCK USD1.0	76,031	2,826,072
	LOVESAC CO/THE	COMMON STOCK USD.00001	6,200	267,158
	LPL FINANCIAL HOLDINGS INC	COMMON STOCK	55,900	5,825,898

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	LSI INDUSTRIES INC	COMMON STOCK	17,200	147,232
	LTC PROPERTIES INC	REIT USD.01	26,180	1,018,664
	LULULEMON ATHLETICA INC	COMMON STOCK USD.005	79,845	27,962,475
	LUMBER LIQUIDATORS HOLDINGS	COMMON STOCK USD.001	20,000	614,800
	LUMENTUM HOLDINGS INC	COMMON STOCK USD.001	53,418	5,064,026
	LUMINEX CORP	COMMON STOCK USD.001	29,866	690,502
	LUNA INNOVATIONS INC	COMMON STOCK USD.001	29,900	295,412
	LUTHER BURBANK CORP	COMMON STOCK	15,600	152,880
	LUXFER HOLDINGS PLC	COMMON STOCK USD.5	18,700	307,054
	LYDALL INC	COMMON STOCK USD.1	11,900	357,357
	LYFT INC A	COMMON STOCK USD.00001	174,800	8,587,924
	M/I HOMES INC	COMMON STOCK USD.01	19,442	861,086
	MACATAWA BANK CORP	COMMON STOCK	23,300	195,021
	MACERICH CO/THE	REIT USD.01	99,401	1,060,609
	MACK CALI REALTY CORP	REIT USD.01	57,840	720,686
	MACKINAC FINANCIAL CORP	COMMON STOCK	3,851	49,139
	MACOM TECHNOLOGY SOLUTIONS H	COMMON STOCK USD.001	31,677	1,743,502
	MACQUARIE INFRASTRUCTURE COR	COMMON STOCK USD.001	51,400	1,930,070
	MACROGENICS INC	COMMON STOCK USD.01	38,201	873,275
	MACY S INC	COMMON STOCK USD.01	210,200	2,468,273
	MADISON SQUARE GARDEN ENTERT	COMMON STOCK USD.01	13,047	1,370,457
	MADISON SQUARE GARDEN SPORTS	COMMON STOCK USD.01	13,117	2,414,840
	MADRIGAL PHARMACEUTICALS INC	COMMON STOCK USD.0001	6,078	675,691
	MAGELLAN HEALTH INC	COMMON STOCK USD.01	16,359	1,355,180
	MAGENTA THERAPEUTICS INC	COMMON STOCK USD.001	15,164	118,886
	MAGNITE INC	COMMON STOCK USD.00001	74,820	2,297,722
	MAGNOLIA OIL + GAS CORP A	COMMON STOCK USD.0001	86,300	609,278
	MAINSTREET BANCSHARES INC	COMMON STOCK USD4.0	2,572	43,493
	MALIBU BOATS INC A	COMMON STOCK USD.01	14,400	899,136
	MANHATTAN ASSOCIATES INC	COMMON STOCK USD.01	45,202	4,754,346
	MANITOWOC COMPANY INC	COMMON STOCK USD.01	23,650	314,782
	MANNKIND CORP	COMMON STOCK USD.01	146,377	458,160
	MANPOWERGROUP INC	COMMON STOCK USD.01	41,500	3,742,470
	MANTECH INTERNATIONAL CORP A	COMMON STOCK USD.01	18,242	1,622,443
	MARCUS + MILLICHAP INC	COMMON STOCK USD.0001	15,400	573,342
	MARCUS CORPORATION	COMMON STOCK USD1.0	16,500	222,420
	MARINE PRODUCTS CORP	COMMON STOCK USD.1	4,962	72,147
	MARINEMAX INC	COMMON STOCK USD.001	14,462	506,604
	MARINUS PHARMACEUTICALS INC	COMMON STOCK USD.001	16,802	204,984
	MARKEL CORP	COMMON STOCK	9,560	9,878,348
	MARKER THERAPEUTICS INC	COMMON STOCK USD.001	20,241	29,349
	MARLIN BUSINESS SERVICES INC	COMMON STOCK USD.01	8,800	107,712
	MARRIOTT VACATIONS WORLD	COMMON STOCK USD.01	28,910	3,967,030
	MARTEN TRANSPORT LTD	COMMON STOCK USD.01	41,409	713,477

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	MARVELL TECHNOLOGY GROUP LTD	COMMON STOCK USD.002	468,567	22,389,777
	MASIMO CORP	COMMON STOCK USD.001	34,600	9,285,948
	MASONITE INTERNATIONAL CORP	COMMON STOCK	16,425	1,615,235
	MASTEC INC	COMMON STOCK USD.1	39,457	2,690,178
	MASTECH DIGITAL INC	COMMON STOCK USD.01	2,700	42,930
	MASTERCRAFT BOAT HOLDINGS IN	COMMON STOCK USD.01	11,600	288,144
	MATADOR RESOURCES CO	COMMON STOCK USD.01	77,037	929,066
	MATCH GROUP INC	COMMON STOCK	157,427	23,922,342
	MATERION CORP	COMMON STOCK	14,059	895,839
	MATRIX SERVICE CO	COMMON STOCK USD.01	21,900	241,338
	MATSON INC	COMMON STOCK	28,824	1,642,103
	MATTEL INC	COMMON STOCK USD1.0	245,801	4,289,227
	MATTHEWS INTL CORP CLASS A	COMMON STOCK USD1.0	21,708	638,215
	MAXAR TECHNOLOGIES INC	COMMON STOCK	42,100	1,624,639
	MAXEON SOLAR TECHNOLOGIE	COMMON STOCK	6,660	188,944
	MAXIMUS INC	COMMON STOCK	42,528	3,112,624
	MAXLINEAR INC	COMMON STOCK	46,080	1,839,999
	MBIA INC	COMMON STOCK USD1.0	35,436	233,169
	MCAFEE CORP CLASS A	COMMON STOCK USD.001	31,800	530,742
	MCGRATH RENTCORP	COMMON STOCK	16,226	1,088,765
	MDC HOLDINGS INC	COMMON STOCK USD.01	38,190	1,856,034
	MDU RESOURCES GROUP INC	COMMON STOCK USD1.0	143,068	3,768,411
	MEDALLIA INC	COMMON STOCK	63,600	2,112,792
	MEDIA GEN INC CVR	COMMON STOCK	96,500	164,050
	MEDIAALPHA INC CLASS A	COMMON STOCK USD.01	6,500	253,955
	MEDICAL PROPERTIES TRUST INC	REIT USD.001	376,581	8,205,700
	MEDICINOVA INC	COMMON STOCK USD.001	30,890	162,481
	MEDIFAST INC	COMMON STOCK USD.001	7,612	1,494,540
	MEDNAX INC	COMMON STOCK USD.01	55,747	1,368,031
	MEDPACE HOLDINGS INC	COMMON STOCK USD.01	19,879	2,767,157
	MEI PHARMA INC	COMMON STOCK USD.00000002	71,471	188,683
	MEIRAGTX HOLDINGS PLC	COMMON STOCK USD.00001	13,500	204,390
	MERCANTILE BANK CORP	COMMON STOCK	12,400	336,908
	MERCHANTS BANCORP/IN	COMMON STOCK	6,705	185,259
	MERCURY GENERAL CORP	COMMON STOCK	19,200	1,002,432
	MERCURY SYSTEMS INC	COMMON STOCK USD.01	38,196	3,363,540
	MEREDITH CORP	COMMON STOCK USD1.0	27,400	526,080
	MERIDIAN BANCORP INC	COMMON STOCK	32,359	482,473
	MERIDIAN BIOSCIENCE INC	COMMON STOCK	30,540	570,793
	MERIDIAN CORP	COMMON STOCK	3,600	74,880
	MERIT MEDICAL SYSTEMS INC	COMMON STOCK	37,730	2,094,392
	MERITAGE HOMES CORP	COMMON STOCK USD.01	26,960	2,232,827
	MERITOR INC	COMMON STOCK USD1.0	46,726	1,304,123
	MERSANA THERAPEUTICS INC	COMMON STOCK USD.0001	35,494	944,495
	MESA AIR GROUP INC	COMMON STOCK	19,600	131,124
	MESA LABORATORIES INC	COMMON STOCK	3,600	1,031,904
	META FINANCIAL GROUP INC	COMMON STOCK USD.01	23,316	852,433
	METHODE ELECTRONICS INC	COMMON STOCK USD.5	25,360	970,781
	METROCITY BANKSHARES INC	COMMON STOCK	12,500	180,250

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	METROPOLITAN BANK HOLDING CO	COMMON STOCK	5,500	199,485
	MFA FINANCIAL INC	REIT USD.01	301,500	1,172,835
	MGE ENERGY INC	COMMON STOCK USD1.0	25,350	1,775,261
	MGIC INVESTMENT CORP	COMMON STOCK USD1.0	243,800	3,059,690
	MGP INGREDIENTS INC	COMMON STOCK	9,774	459,964
	MICHAELS COS INC/THE	COMMON STOCK USD.06775	52,164	678,654
	MICROSTRATEGY INC CL A	COMMON STOCK USD.001	5,180	2,012,689
	MID PENN BANCORP INC	COMMON STOCK USD1.0	5,000	109,500
	MIDDLEBY CORP	COMMON STOCK USD.01	39,282	5,064,235
	MIDDLEFIELD BANC CORP	COMMON STOCK	4,000	90,000
	MIDDLESEX WATER CO	COMMON STOCK	11,392	825,578
	MIDLAND STATES BANCORP INC	COMMON STOCK USD.01	16,599	296,624
	MIDWESTONE FINANCIAL GROUP I	COMMON STOCK USD.01	9,000	220,500
	MILLER INDUSTRIES INC/TENN	COMMON STOCK USD.01	8,600	326,972
	MIMECAST LTD	COMMON STOCK USD.01	39,800	2,262,232
	MINERALS TECHNOLOGIES INC	COMMON STOCK USD.1	22,910	1,423,169
	MINERVA NEUROSCIENCES INC	COMMON STOCK USD.0001	23,326	54,583
	MIRATI THERAPEUTICS INC	COMMON STOCK	30,182	6,629,174
	MIRUM PHARMACEUTICALS INC	COMMON STOCK	475	8,294
	MISONIX INC	COMMON STOCK USD.0001	5,793	72,413
	MISTRAS GROUP INC	COMMON STOCK USD.01	20,600	159,856
	MITEK SYSTEMS INC	COMMON STOCK USD.001	24,900	442,722
	MKS INSTRUMENTS INC	COMMON STOCK	38,803	5,837,911
	MMA CAPITAL HOLDINGS INC	COMMON STOCK	4,900	120,540
	MODEL N INC	COMMON STOCK USD.00015	23,757	847,650
	MODERNA INC	COMMON STOCK USD.0001	200,600	21,082,049
	MODINE MANUFACTURING CO	COMMON STOCK USD.625	34,500	433,320
	MOELIS + CO CLASS A	COMMON STOCK USD.01	35,700	1,669,332
	MOLECULAR TEMPLATES INC	COMMON STOCK USD.001	13,318	125,056
	MOLINA HEALTHCARE INC	COMMON STOCK USD.001	41,650	8,858,122
	MONARCH CASINO + RESORT INC	COMMON STOCK USD.01	9,225	564,755
	MONEYGRAM INTERNATIONAL INC	COMMON STOCK USD.01	56,000	306,040
	MONGODB INC	COMMON STOCK USD.001	35,900	12,889,536
	MONMOUTH REAL ESTATE INV COR	REIT USD.01	66,200	1,146,584
	MONOLITHIC POWER SYSTEMS INC	COMMON STOCK USD.001	30,700	11,243,261
	MONRO INC	COMMON STOCK USD.01	22,108	1,178,356
	MONTROSE ENVIRONMENTAL GROUP	COMMON STOCK	10,800	334,368
	MOOG INC CLASS A	COMMON STOCK USD1.0	19,999	1,585,921
	MORNINGSTAR INC	COMMON STOCK	15,595	3,611,334
	MORPHIC HOLDING INC	COMMON STOCK USD.0001	8,078	271,017
	MOTORCAR PARTS OF AMERICA IN	COMMON STOCK USD.01	12,989	254,844
	MOVADO GROUP INC	COMMON STOCK USD.01	10,400	172,848
	MR COOPER GROUP INC	COMMON STOCK USD.01	52,401	1,626,003
	MRC GLOBAL INC	COMMON STOCK USD.01	54,452	361,017
	MSA SAFETY INC	COMMON STOCK	26,115	3,901,320

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	MSC INDUSTRIAL DIRECT CO A	COMMON STOCK USD.001	31,301	2,641,491
	MSG NETWORKS INC A	COMMON STOCK USD.01	27,583	406,573
	MTS SYSTEMS CORP	COMMON STOCK USD.25	12,840	746,774
	MUELLER INDUSTRIES INC	COMMON STOCK USD.01	37,540	1,318,029
	MUELLER WATER PRODUCTS INC			
	A	COMMON STOCK USD.01	105,500	1,306,090
	MURPHY OIL CORP	COMMON STOCK USD1.0	97,009	1,173,809
	MURPHY USA INC	COMMON STOCK	19,502	2,552,227
	MUSTANG BIO INC	COMMON STOCK USD.0001	21,867	82,767
	MVB FINANCIAL CORP	COMMON STOCK USD1.0	7,600	172,368
	MYERS INDUSTRIES INC	COMMON STOCK	25,743	534,940
	MYR GROUP INC/DELAWARE	COMMON STOCK USD.01	11,300	679,130
	MYRIAD GENETICS INC	COMMON STOCK USD.01	49,200	972,930
	N B T BANCORP INC	COMMON STOCK USD.01	28,578	917,354
	NABORS INDUSTRIES LTD	COMMON STOCK USD.001	4,882	284,279
	NACCO INDUSTRIES CL A	COMMON STOCK USD1.0	3,354	88,210
	NANOSTRING TECHNOLOGIES INC	COMMON STOCK USD.0001	32,109	2,147,450
	NAPCO SECURITY TECHNOLOGIES	COMMON STOCK USD.01	9,195	241,093
	NATERA INC	COMMON STOCK USD.0001	53,531	5,327,405
	NATHAN S FAMOUS INC	COMMON STOCK USD.01	2,396	132,307
	NATIONAL BANK HOLD CL A	COMMON STOCK	20,200	661,752
	NATIONAL BANKSHARES INC/VA	COMMON STOCK USD1.25	4,900	153,419
	NATIONAL BEVERAGE CORP	COMMON STOCK USD.01	7,860	667,314
	NATIONAL CINEMEDIA INC	COMMON STOCK USD.01	49,400	183,768
	NATIONAL ENERGY SERVICES			
	REU	COMMON STOCK	14,400	142,992
	NATIONAL FUEL GAS CO	COMMON STOCK USD1.0	63,010	2,591,601
	NATIONAL GENERAL HLDGS	COMMON STOCK USD.01	45,800	1,565,444
	NATIONAL HEALTHCARE CORP	COMMON STOCK USD.01	8,697	577,568
	NATIONAL INSTRUMENTS CORP	COMMON STOCK USD.01	92,425	4,061,155
	NATIONAL PRESTO INDS INC	COMMON STOCK USD1.0	3,500	309,505
	NATIONAL RESEARCH CORP	COMMON STOCK USD.001	9,027	385,904
	NATIONAL RETAIL PROPERTIES	REIT USD.01	123,356	5,047,728
	NATIONAL STORAGE AFFILIATES	REIT USD.01	42,900	1,545,687
	NATIONAL VISION HOLDINGS INC	COMMON STOCK USD.01	55,955	2,534,202
	NATIONAL WESTERN LIFE GROU			
	A	COMMON STOCK USD.01	1,881	388,314
	NATL HEALTH INVESTORS INC	REIT USD.01	28,917	2,090,113
	NATURAL GROCERS BY VITAMIN			
	C	COMMON STOCK USD.001	6,300	86,562
	NATURES SUNSHINE PRODS INC	COMMON STOCK	6,129	91,629
	NATUS MEDICAL INC	COMMON STOCK USD.001	23,098	462,884
	NAUTILUS INC	COMMON STOCK	18,900	342,846
	NAVIENT CORP	COMMON STOCK USD.01	128,800	1,264,816
	NAVISTAR INTERNATIONAL CORP	COMMON STOCK USD.1	33,600	1,477,056
	NCINO INC	COMMON STOCK USD.0005	11,500	832,715
	NCR CORPORATION	COMMON STOCK USD.01	88,982	3,343,054
	NEENAH INC	COMMON STOCK USD.01	11,700	647,244
	NEKTAR THERAPEUTICS	COMMON STOCK USD.0001	117,100	2,080,813
	NELNET INC CL A	COMMON STOCK USD.01	11,500	819,260
	NEOGEN CORP	COMMON STOCK USD.16	37,861	3,002,377
	NEOGENOMICS INC	COMMON STOCK USD.001	74,683	4,020,933

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			Shares/ Par Value	
	NEOLEUKIN THERAPEUTICS INC	COMMON STOCK USD.000001	20,600	290,460
	NEOPHOTONICS CORP	COMMON STOCK USD.0025	25,400	317,265
	NETGEAR INC	COMMON STOCK USD.001	20,400	828,855
	NETSCOUT SYSTEMS INC	COMMON STOCK USD.001	46,829	1,284,051
	NETSTREIT CORP	REIT USD.01	14,200	276,758
	NEUBASE THERAPEUTICS INC	COMMON STOCK	12,200	85,278
	NEUROCRINE BIOSCIENCES INC	COMMON STOCK USD.001	65,350	6,263,798
	NEVRO CORP	COMMON STOCK USD.001	24,200	4,189,020
	NEW JERSEY RESOURCES CORP	COMMON STOCK USD2.5	64,030	2,379,369
	NEW RELIC INC	COMMON STOCK USD.001	36,300	2,374,020
	NEW RESIDENTIAL INVESTMENT	REIT USD.01	299,267	2,974,714
	NEW SENIOR INVESTMENT GROUP	REIT	56,793	294,188
	NEW YORK COMMUNITY BANCORP	COMMON STOCK USD.01	323,838	3,416,491
	NEW YORK MORTGAGE TRUST INC	REIT USD.02	262,000	966,780
	NEW YORK TIMES CO A	COMMON STOCK USD.1	115,800	5,994,966
	NEWAGE INC	COMMON STOCK USD.001	59,317	156,004
	NEWMARK GROUP INC CLASS A	COMMON STOCK USD.01	99,450	724,991
	NEWMARKET CORP	COMMON STOCK	4,859	1,935,291
	NEWPARK RESOURCES INC	COMMON STOCK USD.01	70,800	135,936
	NEXPOINT RESIDENTIAL	REIT USD.01	15,000	634,650
	NEXSTAR MEDIA GROUP INC CL A	COMMON STOCK USD.01	29,305	3,287,167
	NEXTCURE INC	COMMON STOCK USD.001	10,952	119,377
	NEXTGEN HEALTHCARE INC	COMMON STOCK USD.01	38,000	693,120
	NEXTIER OILFIELD SOLUTIONS I	COMMON STOCK USD.01	107,380	369,387
	NGM BIOPHARMACEUTICALS INC	COMMON STOCK USD.001	16,184	490,294
	NI HOLDINGS INC	COMMON STOCK USD.01	6,400	105,088
	NIC INC	COMMON STOCK	45,400	1,172,682
	NICOLET BANKSHARES INC	COMMON STOCK	6,500	431,275
	NKARTA INC	COMMON STOCK	10,900	670,023
	NL INDUSTRIES	COMMON STOCK USD.125	12,400	59,272
	NLIGHT INC	COMMON STOCK	23,886	779,878
	NMI HOLDINGS INC CLASS A	COMMON STOCK USD.01	61,100	1,383,915
	NN INC	COMMON STOCK USD.01	28,200	185,274
	NOODLES + CO	COMMON STOCK USD.01	20,100	158,790
	NORDIC AMERICAN TANKERS LTD	COMMON STOCK USD.01	100,200	295,590
	NORDSON CORP	COMMON STOCK	40,648	8,168,216
	NORDSTROM INC	COMMON STOCK	73,700	2,406,300
	NORTHEAST BANK	COMMON STOCK USD1.0	5,300	119,356
	NORTHFIELD BANCORP INC	COMMON STOCK USD.01	30,653	377,951
	NORTHRIM BANCORP INC	COMMON STOCK USD1.0	4,900	166,355
	NORTHWEST BANCSHARES INC	COMMON STOCK USD.01	80,595	1,026,780
	NORTHWEST NATURAL HOLDING CO	COMMON STOCK	20,316	934,333
	NORTHWEST PIPE CO	COMMON STOCK USD.01	7,644	216,325
	NORTHWESTERN CORP	COMMON STOCK USD.01	34,095	2,081,379
	NORWOOD FINANCIAL CORP	COMMON STOCK USD.1	2,300	60,191
	NOVAGOLD RESOURCES INC	COMMON STOCK	165,400	1,599,418
	NOVANTA INC	COMMON STOCK	24,600	2,908,212
	NOVAVAX INC	COMMON STOCK USD.01	43,560	4,857,376
	NOVOCURE LTD	COMMON STOCK	71,071	12,298,126

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	NOW INC	COMMON STOCK USD.01	77,100	553,578
	NU SKIN ENTERPRISES INC A	COMMON STOCK USD.001	34,691	1,895,169
	NUANCE COMMUNICATIONS INC	COMMON STOCK USD.001	199,004	8,774,086
	NURIX THERAPEUTICS INC	COMMON STOCK	7,500	246,600
	NUTANIX INC A	COMMON STOCK USD.000025	138,085	4,400,769
	NUVASIVE INC	COMMON STOCK USD.001	34,501	2,033,573
	NV5 GLOBAL INC	COMMON STOCK USD.01	7,300	575,094
	NVE CORP	COMMON STOCK USD.01	3,617	203,203
	NVENT ELECTRIC PLC	COMMON STOCK USD.01	108,830	2,534,651
	NYMOX PHARMACEUTICAL CORP	COMMON STOCK	27,900	69,192
	O I GLASS INC	COMMON STOCK	105,240	1,252,356
	OAK STREET HEALTH INC	COMMON STOCK USD.001	17,600	1,076,416
	OAK VALLEY BANCORP	COMMON STOCK	4,586	76,219
	OCEANEERING INTL INC	COMMON STOCK USD.25	65,903	523,929
	OCEANFIRST FINANCIAL CORP	COMMON STOCK USD.01	41,332	770,015
	OCULAR THERAPEUTIX INC	COMMON STOCK USD.0001	52,050	1,077,435
	ODONATE THERAPEUTICS INC	COMMON STOCK USD.01	7,315	140,448
	ODP CORP/THE	COMMON STOCK USD.01	35,924	1,052,573
	OFFICE PROPERTIES INCOME TRU	REIT USD.01	33,476	760,575
	OFG BANCORP	COMMON STOCK USD1.0	36,418	675,190
	OGE ENERGY CORP	COMMON STOCK USD.01	142,800	4,549,608
	OHIO VALLEY BANC CORP	COMMON STOCK USD1.0	4,400	103,840
	OIL DRI CORP OF AMERICA	COMMON STOCK USD.1	3,600	122,688
	OIL STATES INTERNATIONAL INC	COMMON STOCK USD.01	45,600	228,912
	OKTA INC	COMMON STOCK	80,900	20,671,339
	OLD NATIONAL BANCORP	COMMON STOCK	110,078	1,907,360
	OLD REPUBLIC INTL CORP	COMMON STOCK USD1.0	203,070	4,002,510
	OLD SECOND BANCORP INC	COMMON STOCK USD1.0	16,300	164,630
	OLIN CORP	COMMON STOCK USD1.0	99,835	2,451,948
	OLLIE S BARGAIN OUTLET HOLDI	COMMON STOCK USD.001	39,429	3,224,109
	OLYMPIC STEEL INC	COMMON STOCK	9,189	122,489
	OMEGA FLEX INC	COMMON STOCK USD.01	2,100	306,600
	OMEGA HEALTHCARE INVESTORS	REIT USD.1	159,896	5,807,423
	OMEROS CORP	COMMON STOCK USD.01	36,100	592,841
	OMNICELL INC	COMMON STOCK USD.001	30,400	3,648,608
	ON SEMICONDUCTOR CORP	COMMON STOCK USD.01	287,021	9,394,197
	ONCOCYTE CORP	COMMON STOCK	16,945	40,499
	ONCORUS INC	COMMON STOCK	3,200	103,456
	ONE GAS INC	COMMON STOCK	37,600	2,886,552
	ONE LIBERTY PROPERTIES INC	REIT USD1.0	11,095	222,677
	ONEMAIN HOLDINGS INC	COMMON STOCK USD.01	43,900	2,210,549
	ONESPAN INC	COMMON STOCK USD.001	23,297	481,782
	ONESPAWORLD HOLDINGS LTD	COMMON STOCK USD.0001	31,500	319,410
	ONEWATER MARINE INC CL A	COMMON STOCK USD.01	9,200	267,628
	ONTO INNOVATION INC	COMMON STOCK	31,890	1,516,370
	ONTRAK INC	COMMON STOCK USD.0001	4,946	305,613
	OOMA INC	COMMON STOCK USD.0001	14,300	205,920
	OP BANCORP	COMMON STOCK	10,000	77,000
	OPKO HEALTH INC	COMMON STOCK USD.01	267,722	1,057,502
	OPORTUN FINANCIAL CORP	COMMON STOCK USD.0001	12,300	238,251
	OPPENHEIMER HOLDINGS CL A	COMMON STOCK USD.001	6,500	204,295
	OPTIMIZERX CORP	COMMON STOCK USD.001	8,995	280,284

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	OPTINOSE INC	COMMON STOCK USD.001	13,292	55,029
	OPTION CARE HEALTH INC	COMMON STOCK USD.0001	25,875	482,898
	ORASURE TECHNOLOGIES INC	COMMON STOCK USD.000001	43,410	459,495
	ORBCOMM INC	COMMON STOCK USD.001	49,900	370,258
	ORCHID ISLAND CAPITAL INC	REIT USD.01	39,400	205,668
	ORGANOGENESIS HOLDINGS INC	COMMON STOCK	13,600	102,408
	ORIC PHARMACEUTICALS INC	COMMON STOCK USD.0001	18,000	609,300
	ORIGIN BANCORP INC	COMMON STOCK	14,800	410,996
	ORION ENERGY SYSTEMS INC	COMMON STOCK	18,800	185,556
	ORION ENGINEERED CARBONS SA	COMMON STOCK	39,900	683,886
	ORMAT TECHNOLOGIES INC	COMMON STOCK USD.001	27,855	2,514,749
	ORRSTOWN FINL SERVICES INC	COMMON STOCK	7,622	126,144
	ORTHOFIX MEDICAL INC	COMMON STOCK USD.1	12,900	554,442
	ORTHOPEDIATRICS CORP	COMMON STOCK USD.00025	8,846	364,898
	OSHKOSH CORP	COMMON STOCK USD.01	48,525	4,176,547
	OSI SYSTEMS INC	COMMON STOCK	11,400	1,062,708
	OSMOTICA PHARMACEUTICALS PLC	COMMON STOCK USD.01	4,752	19,578
	OTTER TAIL CORP	COMMON STOCK USD5.0	27,900	1,188,819
	OUTFRONT MEDIA INC	REIT USD.01	100,622	1,968,166
	OUTSET MEDICAL INC	COMMON STOCK USD.001	8,600	488,824
	OVERSEAS SHIPHOLDING GROUP A	COMMON STOCK	30,200	64,628
	OVERSTOCK.COM INC	COMMON STOCK USD.0001	31,000	1,487,070
	OVID THERAPEUTICS INC	COMMON STOCK USD.001	30,300	69,993
	OVINTIV INC	COMMON STOCK	182,200	2,616,392
	OWENS + MINOR INC	COMMON STOCK USD2.0	53,871	1,457,211
	OWENS CORNING	COMMON STOCK USD.001	75,996	5,757,457
	OXFORD INDUSTRIES INC	COMMON STOCK USD1.0	11,391	746,224
	OYSTER POINT PHARMA INC	COMMON STOCK USD.001	5,200	97,864
	P G + E CORP	COMMON STOCK	934,798	11,647,583
	PACIFIC BIOSCIENCES OF CALIF	COMMON STOCK USD.0001	121,912	3,162,397
	PACIFIC PREMIER BANCORP INC	COMMON STOCK USD.01	58,728	1,839,948
	PACIRA BIOSCIENCES INC	COMMON STOCK USD.001	28,400	1,789,220
	PACTIV EVERGREEN INC	COMMON STOCK	32,800	594,992
	PACWEST BANCORP	COMMON STOCK	78,816	2,093,375
	PAE INC	COMMON STOCK USD.0001	41,000	376,380
	PAGERDUTY INC	COMMON STOCK USD.000005	48,663	2,029,247
	PALO ALTO NETWORKS INC	COMMON STOCK USD.0001	65,500	23,384,663
	PALOMAR HOLDINGS INC	COMMON STOCK USD.0001	13,500	1,199,340
	PANDION THERAPEUTICS INC	COMMON STOCK USD.001	5,300	78,718
	PAPA JOHN S INTL INC	COMMON STOCK USD.01	22,750	1,930,338
	PAR PACIFIC HOLDINGS INC	COMMON STOCK USD.01	27,190	380,116
	PAR TECHNOLOGY CORP/DEL	COMMON STOCK USD.02	14,600	916,734
	PARAMOUNT GROUP INC	REIT USD.01	126,400	1,142,656
	PARATEK PHARMACEUTICALS INC	COMMON STOCK USD.001	30,400	190,304
	PARK AEROSPACE CORP	COMMON STOCK USD.1	14,550	195,116
	PARK HOTELS + RESORTS INC	REIT USD.01	169,873	2,913,322
	PARK NATIONAL CORP	COMMON STOCK	9,317	1,062,388
	PARK OHIO HOLDINGS CORP	COMMON STOCK USD1.0	6,000	185,400
	PARKE BANCORP INC	COMMON STOCK USD.1	7,810	121,836

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	PARSLEY ENERGY INC CLASS A	COMMON STOCK USD.01	210,710	2,992,082
	PARSONS CORP	COMMON STOCK USD1.0	14,900	542,509
	PASSAGE BIO INC	COMMON STOCK USD.0001	20,600	526,742
	PATRICK INDUSTRIES INC	COMMON STOCK	14,970	1,023,200
	PATTERSON COS INC	COMMON STOCK USD.01	57,063	1,690,777
	PATTERSON UTI ENERGY INC	COMMON STOCK USD.01	128,112	673,869
	PAVMED INC	COMMON STOCK USD.001	24,500	51,940
	PAYLOCITY HOLDING CORP	COMMON STOCK USD.001	27,231	5,607,135
	PAYSIGN INC	COMMON STOCK	23,369	108,432
	PBF ENERGY INC CLASS A	COMMON STOCK USD.001	68,351	485,292
	PC CONNECTION INC	COMMON STOCK USD.01	7,600	359,404
	PCB BANCORP	COMMON STOCK	5,162	52,188
	PCSB FINANCIAL CORP	COMMON STOCK USD.01	12,300	196,062
	PCTEL INC	COMMON STOCK USD.001	12,400	81,468
	PDC ENERGY INC	COMMON STOCK USD.01	66,239	1,437,910
	PDF SOLUTIONS INC	COMMON STOCK USD.00015	20,200	436,320
	PEABODY ENERGY CORP	COMMON STOCK	37,800	91,098
	PEAPACK GLADSTONE FINL CORP	COMMON STOCK	10,805	245,922
	PEBBLEBROOK HOTEL TRUST	REIT USD.01	87,355	1,642,274
	PEGASYSTEMS INC	COMMON STOCK USD.01	28,261	3,766,061
	PELTON INTERACTIVE INC A	COMMON STOCK USD.000025	178,600	27,248,915
	PENN NATIONAL GAMING INC	COMMON STOCK USD.01	109,492	9,456,824
	PENN VIRGINIA CORP	COMMON STOCK	11,600	117,740
	PENNANT GROUP INC/THE	COMMON STOCK USD.001	16,882	980,169
	PENNS WOODS BANCORP INC	COMMON STOCK USD5.55	4,700	122,247
	PENNYMAC FINANCIAL SERVICES	COMMON STOCK USD.0001	28,658	1,880,538
	PENNYMAC MORTGAGE INVESTMENT	REIT USD.01	66,742	1,173,992
	PENSKE AUTOMOTIVE GROUP INC	COMMON STOCK USD.0001	21,600	1,282,824
	PENUMBRA INC	COMMON STOCK USD.001	23,600	4,130,000
	PEOPLES BANCORP INC	COMMON STOCK	12,795	346,617
	PEOPLES BANCORP OF NC	COMMON STOCK	517	11,901
	PEOPLES FINANCIAL SERVICES	COMMON STOCK USD2.0	5,800	213,208
	PERDOCEO EDUCATION CORP	COMMON STOCK USD.01	47,882	604,750
	PERFICIENT INC	COMMON STOCK USD.001	22,700	1,081,655
	PERFORMANCE FOOD GROUP CO	COMMON STOCK USD.01	93,112	4,433,062
	PERSONALIS INC	COMMON STOCK	15,714	575,290
	PERSPECTA INC	COMMON STOCK USD.01	93,498	2,354,987
	PETIQ INC	COMMON STOCK USD.001	14,798	568,983
	PETMED EXPRESS INC	COMMON STOCK USD.001	13,500	432,810
	PFSWEB INC	COMMON STOCK USD.001	11,100	74,703
	PGT INNOVATIONS INC	COMMON STOCK USD.01	39,300	799,362
	PHASEBIO PHARMACEUTICALS INC	COMMON STOCK USD.001	10,720	36,019
	PHATHOM PHARMACEUTICALS INC	COMMON STOCK USD.0001	7,400	245,828
	PHIBRO ANIMAL HEALTH CORP A	COMMON STOCK USD.001	14,113	274,074
	PHOTRONICS INC	COMMON STOCK USD.01	44,142	492,625
	PHREESIA INC	COMMON STOCK USD.01	24,694	1,339,896
	PHYSICIANS REALTY TRUST	REIT USD.01	145,300	2,586,340
	PIEDMONT OFFICE REALTY TRU A	REIT USD.01	85,000	1,379,550
	PIERIS PHARMACEUTICALS INC	COMMON STOCK USD.001	42,300	105,750

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	PILGRIM S PRIDE CORP	COMMON STOCK USD.01	37,042	726,394
	PING IDENTITY HOLDING CORP	COMMON STOCK USD.001	25,800	738,912
	PINNACLE FINANCIAL PARTNERS	COMMON STOCK USD1.0	53,197	3,425,887
	PINTEREST INC CLASS A	COMMON STOCK USD.00001	282,686	18,714,681
	PIONEER BANCORP INC/NY	COMMON STOCK USD.01	11,800	124,726
	PIPER SANDLER COS	COMMON STOCK USD.01	13,041	1,315,837
	PITNEY BOWES INC	COMMON STOCK USD1.0	120,700	743,512
	PIXELWORKS INC	COMMON STOCK USD.001	26,200	73,884
	PJT PARTNERS INC A	COMMON STOCK	15,600	1,173,900
	PLANET FITNESS INC CL A	COMMON STOCK USD.0001	58,700	4,556,881
	PLANTRONICS INC	COMMON STOCK USD.01	23,400	632,502
	PLAYAGS INC	COMMON STOCK USD.01	13,100	94,320
	PLEXUS CORP	COMMON STOCK USD.01	19,354	1,513,676
	PLIANT THERAPEUTICS INC	COMMON STOCK	10,700	243,104
	PLUG POWER INC	COMMON STOCK USD.01	263,800	8,945,458
	PLUMAS BANCORP	COMMON STOCK	3,100	72,850
	PLURALSIGHT INC A	COMMON STOCK USD.0001	65,500	1,372,880
	PLYMOUTH INDUSTRIAL REIT INC	REIT USD.01	23,300	349,500
	PMV PHARMACEUTICALS INC	COMMON STOCK	8,700	535,137
	PNM RESOURCES INC	COMMON STOCK	57,132	2,772,616
	POLARIS INC	COMMON STOCK USD.01	41,668	3,970,127
	POPULAR INC	COMMON STOCK USD.01	59,684	3,361,403
	PORTLAND GENERAL ELECTRIC CO	COMMON STOCK	64,826	2,772,608
	POSEIDA THERAPEUTICS INC	COMMON STOCK	9,000	98,730
	POST HOLDINGS INC	COMMON STOCK USD.01	45,514	4,597,369
	POTLATCHDELTIC CORP	REIT USD1.0	47,455	2,373,699
	POWELL INDUSTRIES INC	COMMON STOCK USD.01	6,900	203,481
	POWER INTEGRATIONS INC	COMMON STOCK USD.001	42,250	3,458,585
	POWERFLEET INC	COMMON STOCK USD.01	32,900	244,447
	PPD INC	COMMON STOCK USD.01	114,500	3,918,190
	PQ GROUP HOLDINGS INC	COMMON STOCK	26,400	376,464
	PRA GROUP INC	COMMON STOCK USD.01	31,181	1,236,638
	PRA HEALTH SCIENCES INC	COMMON STOCK USD.01	44,938	5,637,023
	PRAXIS PRECISION MEDICINES I	COMMON STOCK USD.0001	6,800	374,136
	PRECIGEN INC	COMMON STOCK	45,900	468,180
	PRECISION BIOSCIENCES INC	COMMON STOCK	28,348	236,422
	PREFERRED APARTMENT COMMUN A	REIT USD.01	25,900	191,660
	PREFERRED BANK/LOS ANGELES	COMMON STOCK	9,500	479,465
	PREFORMED LINE PRODUCTS CO	COMMON STOCK USD2.0	2,100	143,724
	PRELUDE THERAPEUTICS INC	COMMON STOCK USD.0001	7,600	543,780
	PREMIER FINANCIAL BANCORP	COMMON STOCK	8,074	107,303
	PREMIER FINANCIAL CORP	COMMON STOCK USD.01	24,524	564,052
	PREMIER INC CLASS A	COMMON STOCK USD.01	87,800	3,081,780
	PRESTIGE CONSUMER HEALTHCARE	COMMON STOCK USD.01	33,886	1,181,605
	PREVAIL THERAPEUTICS INC	COMMON STOCK	12,714	293,312
	PRICESMART INC	COMMON STOCK USD.0001	15,391	1,401,966
	PRIMERICA INC	COMMON STOCK	28,163	3,771,871
	PRIMO WATER CORP	COMMON STOCK	106,855	1,675,486
	PRIMORIS SERVICES CORP	COMMON STOCK USD.0001	33,100	913,891

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	PROASSURANCE CORP	COMMON STOCK USD.01	37,335	664,190
	PROFESSIONAL HOLDING CORP A	COMMON STOCK	13,500	208,305
	PROG HOLDINGS INC	COMMON STOCK USD.5	48,718	2,624,439
	PROGENIC PHARMACEUTICALS INC.	COMMON STOCK	68,286	25,703
	PROGRESS SOFTWARE CORP	COMMON STOCK USD.01	30,185	1,364,060
	PROGYNY INC	COMMON STOCK USD.0001	18,700	792,693
	PROOFPOINT INC	COMMON STOCK USD.0001	40,418	5,513,419
	PROPETRO HOLDING CORP	COMMON STOCK	51,297	379,085
	PROS HOLDINGS INC	COMMON STOCK USD.001	26,000	1,401,256
	PROSIGHT GLOBAL INC	COMMON STOCK USD.01	6,500	84,286
	PROSPERITY BANCSHARES INC	COMMON STOCK USD1.0	63,865	4,429,676
	PROTAGONIST THERAPEUTICS INC	COMMON STOCK USD.00001	20,353	410,316
	PROTECTIVE INSURANCE CORP B	COMMON STOCK	7,150	98,027
	PROTHENA CORP PLC	COMMON STOCK USD.01	21,700	260,617
	PROTO LABS INC	COMMON STOCK USD.001	18,600	2,853,240
	PROVENTION BIO INC	COMMON STOCK	29,400	498,036
	PROVIDENCE SERVICE CORP	COMMON STOCK USD.001	7,855	1,172,118
	PROVIDENT BANCORP INC	COMMON STOCK USD.01	19,600	235,200
	PROVIDENT FINANCIAL HLDGS	COMMON STOCK USD.01	4,000	62,840
	PROVIDENT FINANCIAL SERVICES	COMMON STOCK USD.01	49,664	891,965
	PRUDENTIAL BANCORP INC	COMMON STOCK USD.01	7,822	108,335
	PS BUSINESS PARKS INC/CA	REIT USD.01	14,040	1,865,495
	PTC INC	COMMON STOCK USD.01	73,867	8,835,232
	PTC THERAPEUTICS INC	COMMON STOCK USD.001	44,390	2,709,122
	PULMONX CORP	COMMON STOCK	7,300	503,846
	PULSE BIOSCIENCES INC	COMMON STOCK USD.001	7,495	178,831
	PULSE BIOSCIENCES INC	CALL EXP 14MAY25	191	3,218
	PUMA BIOTECHNOLOGY INC	COMMON STOCK USD.0001	21,000	215,460
	PURE CYCLE CORP	COMMON STOCK USD.0033	13,491	151,504
	PURE STORAGE INC CLASS A	COMMON STOCK USD.0001	173,200	3,916,052
	PURPLE INNOVATION INC	COMMON STOCK	8,900	382,111
	PZENA INVESTMENT MANAGM CL A	COMMON STOCK USD.01	14,100	102,930
	Q2 HOLDINGS INC	COMMON STOCK USD.0001	35,764	4,525,219
	QAD INC A	COMMON STOCK	8,052	508,725
	QCR HOLDINGS INC	COMMON STOCK USD1.0	10,600	419,654
	QIAGEN N.V.	COMMON STOCK EUR.01	159,227	8,415,147
	QTS REALTY TRUST INC CL A	REIT USD.01	46,100	2,852,668
	QUAD GRAPHICS INC	COMMON STOCK USD.025	28,000	106,960
	QUAKER CHEMICAL CORP	COMMON STOCK USD1.0	9,300	2,356,527
	QUALYS INC	COMMON STOCK USD.001	24,546	2,991,421
	QUANEX BUILDING PRODUCTS	COMMON STOCK USD.01	22,955	508,912
	QUANTERIX CORP	COMMON STOCK USD.001	14,180	659,370
	QUANTUM CORP	COMMON STOCK USD.01	35,400	216,648
	QUIDEL CORP	COMMON STOCK USD.001	26,535	4,767,013
	QUINSTREET INC	COMMON STOCK USD.001	31,500	675,360
	QUOTIENT LTD	COMMON STOCK	41,900	218,299
	QUOTIENT TECHNOLOGY INC	COMMON STOCK USD.00001	59,367	559,237
	QURATE RETAIL INC SERIES A	COMMON STOCK USD.01	266,620	2,924,821
	R1 RCM INC	COMMON STOCK USD.01	75,493	1,813,342

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		Shares/ Par Value		
	RACKSPACE TECHNOLOGY INC	COMMON STOCK USD.01	19,700	453,638
	RADIAN GROUP INC	COMMON STOCK USD.001	133,280	2,698,920
	RADIANT LOGISTICS INC	COMMON STOCK USD.001	18,600	107,880
	RADIUS HEALTH INC	COMMON STOCK USD.0001	31,382	560,483
	RADNET INC	COMMON STOCK USD.0001	31,436	615,203
	RAFAEL HOLDINGS INC CLASS B	COMMON STOCK USD.01	6,404	149,341
	RAMBUS INC	COMMON STOCK USD.001	76,100	1,328,706
	RANGE RESOURCES CORP	COMMON STOCK USD.01	144,092	965,416
	RANPAK HOLDINGS CORP	COMMON STOCK USD.0001	27,500	369,600
	RAPID7 INC	COMMON STOCK USD.01	37,200	3,353,952
	RAPT THERAPEUTICS INC	COMMON STOCK	7,800	154,050
	RAVEN INDUSTRIES INC	COMMON STOCK USD1.0	24,782	820,036
	RAYONIER ADVANCED MATERIALS	COMMON STOCK USD.01	37,627	245,328
	RAYONIER INC	REIT	95,367	2,801,882
	RBB BANCORP	COMMON STOCK	8,600	132,268
	RBC BEARINGS INC	COMMON STOCK USD.01	17,140	3,068,746
	RCI HOSPITALITY HOLDINGS INC	COMMON STOCK USD.01	7,300	287,912
	RE/MAX HOLDINGS INC CL A	COMMON STOCK USD.0001	13,300	483,189
	READY CAPITAL CORP	REIT USD.0001	36,539	454,911
	REALOGY HOLDINGS CORP	COMMON STOCK USD.01	76,138	998,931
	REALPAGE INC	COMMON STOCK USD.001	62,881	5,485,738
	REALREAL INC/THE	COMMON STOCK USD.00001	41,687	814,564
	REATA PHARMACEUTICALS INC A	COMMON STOCK USD.001	16,245	2,094,743
	RECRO PHARMA INC	COMMON STOCK USD.01	15,360	43,776
	RED RIVER BANCSHARES INC	COMMON STOCK	3,900	193,245
	RED ROBIN GOURMET BURGERS	COMMON STOCK USD.001	10,095	194,127
	RED ROCK RESORTS INC CLASS A	COMMON STOCK USD.01	43,600	1,091,744
	RED VIOLET INC	COMMON STOCK USD.001	4,600	120,106
	REDFIN CORP	COMMON STOCK	70,600	4,845,278
	REDWOOD TRUST INC	REIT USD.01	79,100	694,498
	REGAL BELOIT CORP	COMMON STOCK USD.01	29,121	3,576,350
	REGENXBIO INC	COMMON STOCK USD.0001	23,497	1,065,824
	REGIONAL MANAGEMENT CORP	COMMON STOCK USD.1	5,800	173,188
	REGIS CORP	COMMON STOCK USD.05	18,945	174,105
	REINSURANCE GROUP OF AMERICA	COMMON STOCK USD.01	48,175	5,583,483
	RELAY THERAPEUTICS INC	COMMON STOCK	22,400	930,944
	RELIANCE STEEL + ALUMINUM	COMMON STOCK	45,186	5,411,024
	RELIANT BANCORP INC	COMMON STOCK USD.001	9,800	182,476
	RELMADA THERAPEUTICS INC	COMMON STOCK	9,700	311,079
	RENAISSANCERE HOLDINGS LTD	COMMON STOCK USD1.0	35,997	5,969,023
	RENASANT CORP	COMMON STOCK USD5.0	37,875	1,275,630
	RENEWABLE ENERGY GROUP INC	COMMON STOCK USD.0001	25,700	1,905,061
	RENT A CENTER INC	COMMON STOCK USD.01	33,750	1,292,288
	REPAY HOLDINGS CORP	COMMON STOCK USD.0001	46,100	1,256,225
	REPLIGEN CORP	COMMON STOCK USD.01	37,088	7,107,173
	REPLIMUNE GROUP INC	COMMON STOCK USD.001	16,518	630,162
	REPRO MEDSYSTEMS INC	COMMON STOCK USD.01	18,800	113,176
	REPUBLIC BANCORP INC CLASS A	COMMON STOCK	5,790	208,845
	REPUBLIC FIRST BANCORP INC	COMMON STOCK USD.01	41,250	117,563
	RESIDEO TECHNOLOGIES INC	COMMON STOCK USD.001	102,966	2,189,057

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			Shares/ Par Value	
	RESONANT INC	COMMON STOCK USD.001	33,600	89,040
	RESOURCES CONNECTION INC	COMMON STOCK USD.01	22,500	282,825
	RETAIL OPPORTUNITY INVESTMEN	REIT USD.0001	78,300	1,048,437
	RETAIL PROPERTIES OF AME A	REIT USD.001	142,369	1,218,679
	RETAIL VALUE INC	REIT USD.1	13,539	201,325
	RETRACTABLE TECHNOLOGIES INC	COMMON STOCK	16,900	181,506
	REV GROUP INC	COMMON STOCK USD.001	21,100	185,891
	REVANCE THERAPEUTICS INC	COMMON STOCK USD.001	42,324	1,199,462
	REVLON INC CLASS A	COMMON STOCK USD.01	5,402	64,176
	REVOLUTION MEDICINES INC	COMMON STOCK	25,900	1,025,381
	REX AMERICAN RESOURCES CORP	COMMON STOCK USD.01	3,909	287,194
	REXFORD INDUSTRIAL REALTY IN	REIT USD.01	88,343	4,338,525
	REXNORD CORP	COMMON STOCK USD.01	86,279	3,407,158
	REYNOLDS CONSUMER PRODUCTS I	COMMON STOCK USD.001	33,134	995,345
	RGC RESOURCES INC	COMMON STOCK USD5.0	5,200	123,656
	RH	COMMON STOCK USD.0001	11,227	5,024,307
	RHYTHM PHARMACEUTICALS INC	COMMON STOCK	23,166	688,725
	RIBBON COMMUNICATIONS INC	COMMON STOCK USD.001	42,563	279,213
	RICHMOND MUTUAL BANCORPORATI	COMMON STOCK USD.01	9,200	125,672
	RIGEL PHARMACEUTICALS INC	COMMON STOCK USD.001	129,363	452,771
	RINGCENTRAL INC CLASS A	COMMON STOCK USD.0001	55,400	21,070,733
	RITE AID CORP	COMMON STOCK USD1.0	38,140	603,756
	RIVERVIEW BANCORP INC	COMMON STOCK USD.01	17,301	91,003
	RLI CORP	COMMON STOCK USD1.0	28,445	2,962,547
	RLJ LODGING TRUST	REIT	110,518	1,563,830
	RMR GROUP INC/THE A	COMMON STOCK	10,426	402,652
	ROCKET COS INC CLASS A	COMMON STOCK USD.00001	80,900	1,635,798
	ROCKET PHARMACEUTICALS INC	COMMON STOCK USD.01	23,684	1,298,831
	ROCKWELL MEDICAL INC	COMMON STOCK	55,100	55,651
	ROCKY BRANDS INC	COMMON STOCK	3,600	101,052
	ROGERS CORP	COMMON STOCK USD1.0	12,521	2,037,562
	ROKU INC	COMMON STOCK USD.0001	76,600	25,565,541
	ROYAL GOLD INC	COMMON STOCK USD.01	46,700	4,967,012
	ROYALTY PHARMA PLC CL A	COMMON STOCK	78,300	3,918,915
	RPC INC	COMMON STOCK USD.1	39,493	124,403
	RPM INTERNATIONAL INC	COMMON STOCK USD.01	90,547	8,219,857
	RPT REALTY	REIT USD.01	55,527	480,309
	RUBIUS THERAPEUTICS INC	COMMON STOCK	25,996	197,310
	RUSH ENTERPRISES INC CL B	COMMON STOCK USD.01	5,100	193,239
	RUSH ENTERPRISES INC CL A	COMMON STOCK USD.01	28,071	1,162,701
	RUTH S HOSPITALITY GROUP INC	COMMON STOCK USD.01	18,364	325,594
	RYDER SYSTEM INC	COMMON STOCK USD.5	35,404	2,285,371
	RYERSON HOLDING CORP	COMMON STOCK USD.01	11,200	152,768
	RYMAN HOSPITALITY PROPERTIES	REIT USD.01	35,078	2,376,885
	S + T BANCORP INC	COMMON STOCK USD2.5	26,800	665,712
	S+P MID 400 EMINI MAR21	XCME 20210319	10,700	432,220
	SABRA HEALTH CARE REIT INC	REIT USD.01	143,018	2,484,223

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	SABRE CORP	COMMON STOCK USD.01	230,263	2,767,761
	SAFEGUARD SCIENTIFICS INC	COMMON STOCK USD.1	15,806	100,842
	SAFEHOLD INC	REIT USD.01	13,792	999,782
	SAFETY INSURANCE GROUP INC	COMMON STOCK USD.01	10,188	793,645
	SAGA COMMUNICATIONS INC CL A	COMMON STOCK USD.01	2,300	55,246
	SAGE THERAPEUTICS INC	COMMON STOCK USD.0001	35,800	3,097,058
	SAIA INC	COMMON STOCK USD.001	18,294	3,307,555
	SAILPOINT TECHNOLOGIES HOLDI	COMMON STOCK USD.0001	62,987	3,353,428
	SALISBURY BANCORP INC	COMMON STOCK USD.1	1,700	63,359
	SALLY BEAUTY HOLDINGS INC	COMMON STOCK USD.01	79,617	1,038,206
	SANDERSON FARMS INC	COMMON STOCK USD1.0	13,550	1,870,632
	SANDY SPRING BANCORP INC	COMMON STOCK USD1.0	34,865	1,122,304
	SANGAMO THERAPEUTICS INC	COMMON STOCK USD.01	80,310	1,253,238
	SANMINA CORP	COMMON STOCK USD.01	45,220	1,442,066
	SANTANDER CONSUMER USA HOLDI	COMMON STOCK USD.01	50,114	1,103,510
	SAPIENS INTERNATIONAL CORP	COMMON STOCK EUR.01	17,800	544,858
	SAREPTA THERAPEUTICS INC	COMMON STOCK USD.0001	53,286	9,084,730
	SATSUMA PHARMACEUTICALS INC	COMMON STOCK USD.0001	6,500	29,965
	SAUL CENTERS INC	REIT USD.01	8,835	279,893
	SAVARA INC	COMMON STOCK USD.001	27,386	31,494
	SB FINANCIAL GROUP INC	COMMON STOCK	4,800	87,744
	SCANSOURCE INC	COMMON STOCK	17,500	461,650
	SCHNEIDER NATIONAL INC CL B	COMMON STOCK	41,200	852,840
	SCHNITZER STEEL INDS INC A	COMMON STOCK USD1.0	17,894	570,998
	SCHOLAR ROCK HOLDING CORP	COMMON STOCK USD.001	19,700	956,041
	SCHOLASTIC CORP	COMMON STOCK USD.01	20,100	502,500
	SCHRODINGER INC	COMMON STOCK USD.01	22,100	1,749,878
	SCHWEITZER MAUDUIT INTL INC	COMMON STOCK USD.1	21,710	872,959
	SCIENCE APPLICATIONS INTE	COMMON STOCK USD.0001	41,560	3,933,238
	SCIENTIFIC GAMES CORP	COMMON STOCK USD.001	38,380	1,592,386
	SCORPIO BULKERS INC	COMMON STOCK USD.01	4,978	84,278
	SCORPIO TANKERS INC	COMMON STOCK USD.01	33,157	371,027
	SCOTTS MIRACLE GRO CO	COMMON STOCK USD.01	28,830	5,741,206
	SCULPTOR CAPITAL MANAGEMENT	COMMON STOCK	13,300	202,160
	SEABOARD CORP	COMMON STOCK USD1.0	177	536,487
	SEACOAST BANKING CORP/FL	COMMON STOCK USD.1	34,340	1,011,313
	SEACOR HOLDINGS INC	COMMON STOCK USD.01	14,062	582,870
	SEAGEN INC	COMMON STOCK USD.001	89,233	15,628,268
	SEASPIKE HOLDINGS CORP	COMMON STOCK USD.01	14,915	260,267
	SEAWORLD ENTERTAINMENT INC	COMMON STOCK USD.01	35,015	1,106,124
	SECUREWORKS CORP A	COMMON STOCK USD.01	5,000	71,100
	SEI INVESTMENTS COMPANY	COMMON STOCK USD.01	78,944	4,536,912
	SELECT BANCORP INC	COMMON STOCK USD1.0	6,900	65,343
	SELECT ENERGY SERVICES INC A	COMMON STOCK USD.01	46,520	190,732
	SELECT MEDICAL HOLDINGS CORP	COMMON STOCK USD.001	72,931	2,111,324
	SELECTA BIOSCIENCES INC	COMMON STOCK USD.0001	47,900	145,137
	SELECTIVE INSURANCE GROUP	COMMON STOCK USD2.0	41,170	2,757,567

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	SELECTQUOTE INC	COMMON STOCK USD.01	18,800	390,100
	SEMTECH CORP	COMMON STOCK USD.01	46,271	3,335,676
	SENECA FOODS CORP CL A	COMMON STOCK USD.25	5,200	207,480
	SENSATA TECHNOLOGIES HOLDING	COMMON STOCK EUR.01	109,800	5,790,852
	SENSIENT TECHNOLOGIES CORP	COMMON STOCK USD.1	29,508	2,176,805
	SERES THERAPEUTICS INC	COMMON STOCK USD.001	42,208	1,034,096
	SERITAGE GROWTH PROP A REIT	REIT USD.01	23,500	344,980
	SERVICE CORP INTERNATIONAL	COMMON STOCK USD1.0	119,909	5,887,532
	SERVICE PROPERTIES TRUST	REIT USD.01	108,780	1,249,882
	SERVICESTOCK INTERNATIONAL	COMMON STOCK USD.0001	58,300	102,608
	SERVISFIRST BANCSHARES INC	COMMON STOCK USD.001	32,083	1,377,238
	SFL CORP LTD	COMMON STOCK USD.01	64,429	404,614
	SHAKE SHACK INC CLASS A	COMMON STOCK USD.01	25,415	2,154,684
	SHARPS COMPLIANCE CORP	COMMON STOCK USD.01	9,900	93,555
	SHATTUCK LABS INC	COMMON STOCK	8,300	435,003
	SHENANDOAH			
	TELECOMMUNICATION	COMMON STOCK	33,200	1,435,900
	SHOCKWAVE MEDICAL INC	COMMON STOCK USD.001	19,200	2,074,402
	SHOE CARNIVAL INC	COMMON STOCK USD.01	6,900	270,342
	SHORE BANCSHARES INC	COMMON STOCK USD.01	11,200	163,520
	SHOTSPOTTER INC	COMMON STOCK	6,294	237,284
	SHUTTERSTOCK INC	COMMON STOCK USD.01	16,595	1,189,862
	SHYFT GROUP INC/THE	COMMON STOCK USD.01	23,800	675,444
	SI BONE INC	COMMON STOCK USD.0001	20,139	602,156
	SIENTRA INC	COMMON STOCK USD.01	30,436	118,396
	SIERRA BANCORP	COMMON STOCK	8,500	203,320
	SIGA TECHNOLOGIES INC	COMMON STOCK USD.0001	42,300	307,521
	SIGNATURE BANK	COMMON STOCK USD.01	37,100	5,019,259
	SIGNET JEWELERS LTD	COMMON STOCK USD.18	36,109	984,692
	SILGAN HOLDINGS INC	COMMON STOCK USD.01	53,143	2,059,540
	SILICON LABORATORIES INC	COMMON STOCK USD.0001	30,900	3,934,806
	SILK ROAD MEDICAL INC	COMMON STOCK USD.001	18,977	1,195,171
	SILVERCREST ASSET MANAGEMEN			
	A	COMMON STOCK USD.01	6,600	91,674
	SILVERGATE CAPITAL CORP CL A	COMMON STOCK	9,300	817,414
	SIMMONS FIRST NATL CORP CL A	COMMON STOCK USD.01	79,704	1,720,809
	SIMPLY GOOD FOODS CO/THE	COMMON STOCK USD.0001	57,866	1,814,678
	SIMPSON MANUFACTURING CO			
	INC	COMMON STOCK USD.01	30,300	2,831,535
	SIMULATIONS PLUS INC	COMMON STOCK USD.001	9,000	647,280
	SINCLAIR BROADCAST GROUP A	COMMON STOCK USD.01	29,396	936,263
	SIRIUS XM HOLDINGS INC	COMMON STOCK USD.001	801,258	5,104,013
	SITE CENTERS CORP	REIT USD.1	105,405	1,066,699
	SITEONE LANDSCAPE SUPPLY INC	COMMON STOCK USD.01	31,200	4,949,256
	SITIME CORP	COMMON STOCK USD.0001	7,200	805,896
	SIX FLAGS ENTERTAINMENT			
	CORP	COMMON STOCK	51,144	1,839,497
	SJW GROUP	COMMON STOCK USD.001	17,781	1,233,290
	SKECHERS USA INC CL A	COMMON STOCK USD.001	96,194	3,457,212
	SKYLINE CHAMPION CORP	COMMON STOCK USD.028	35,374	1,094,472
	SKYWEST INC	COMMON STOCK	32,766	1,320,797

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	SLACK TECHNOLOGIES INC CL A	COMMON STOCK USD.0001	269,100	11,366,784
	SLEEP NUMBER CORP	COMMON STOCK USD.01	18,224	1,491,817
	SLM CORP	COMMON STOCK USD.2	269,445	3,338,424
	SM ENERGY CO	COMMON STOCK USD.01	77,700	475,524
	SMART GLOBAL HOLDINGS INC	COMMON STOCK USD.01	10,663	401,249
	SMARTFINANCIAL INC	COMMON STOCK USD1.0	9,684	175,668
	SMARTSHEET INC CLASS A	COMMON STOCK	79,400	5,501,626
	SMITH + WESSON BRANDS INC	COMMON STOCK USD.001	38,200	678,050
	SMITH MICRO SOFTWARE INC	COMMON STOCK USD.001	18,700	101,354
	SOLAREEDGE TECHNOLOGIES INC	COMMON STOCK USD.0001	34,500	11,009,640
	SOLARIS OILFIELD INFRAST A	COMMON STOCK USD.01	15,500	126,170
	SOLARWINDS CORP	COMMON STOCK USD.001	30,222	451,819
	SOLENO THERAPEUTICS INC	COMMON STOCK USD.001	40,000	77,200
	SOLID BIOSCIENCES INC	COMMON STOCK USD.001	15,375	116,543
	SOLITON INC	COMMON STOCK USD.001	4,174	32,056
	SONIC AUTOMOTIVE INC CLASS A	COMMON STOCK USD.01	16,740	645,662
	SONOCO PRODUCTS CO	COMMON STOCK	71,620	4,243,485
	SONOS INC	COMMON STOCK USD.001	53,500	1,251,365
	SORRENTO THERAPEUTICS INC	COMMON STOCK USD.0001	187,000	1,276,275
	SOUTH JERSEY INDUSTRIES	COMMON STOCK USD1.25	74,200	1,599,010
	SOUTH PLAINS FINANCIAL INC	COMMON STOCK USD1.0	7,650	144,968
	SOUTH STATE CORP	COMMON STOCK USD2.5	49,968	3,612,686
	SOUTHERN COPPER CORP	COMMON STOCK USD.01	59,262	3,859,141
	SOUTHERN FIRST BANCSHARES	COMMON STOCK USD.01	5,372	189,900
	SOUTHERN MISSOURI BANCORP	COMMON STOCK USD.01	5,300	161,332
	SOUTHERN NATL BANCORP OF VA	COMMON STOCK USD.01	15,700	190,127
	SOUTHSIDE BANCSHARES INC	COMMON STOCK USD1.25	22,168	687,873
	SOUTHWEST GAS HOLDINGS INC	COMMON STOCK USD1.0	39,000	2,369,250
	SOUTHWESTERN ENERGY CO	COMMON STOCK USD.01	450,529	1,342,576
	SP PLUS CORP	COMMON STOCK USD.001	15,800	455,514
	SPARK ENERGY INC CLASS A	COMMON STOCK USD.01	8,400	80,409
	SPARTANNASH CO	COMMON STOCK	22,758	396,217
	SPECTRUM BRANDS HOLDINGS INC	COMMON STOCK USD.01	28,613	2,362,532
	SPECTRUM PHARMACEUTICALS INC	COMMON STOCK USD.001	82,428	281,079
	SPERO THERAPEUTICS INC	COMMON STOCK USD.001	12,502	242,414
	SPIRE INC	COMMON STOCK USD1.0	33,703	2,260,808
	SPIRIT AEROSYSTEMS HOLD CL A	COMMON STOCK USD.01	75,965	2,969,472
	SPIRIT AIRLINES INC	COMMON STOCK USD.0001	71,808	1,755,706
	SPIRIT OF TEXAS BANCSHARES I	COMMON STOCK NPV	9,100	152,880
	SPIRIT REALTY CAPITAL INC	REIT USD.05	78,335	3,146,717
	SPLUNK INC	COMMON STOCK USD.001	111,878	19,091,900
	SPOK HOLDINGS INC	COMMON STOCK USD.0001	7,660	85,256
	SPORTSMAN S WAREHOUSE HOLDIN	COMMON STOCK USD.01	29,800	522,990
	SPOTIFY TECHNOLOGY SA	COMMON STOCK EUR.000625	91,975	29,129,651
	SPRINGWORKS THERAPEUTICS INC	COMMON STOCK USD.0001	17,900	1,298,108
	SPROUT SOCIAL INC CLASS A	COMMON STOCK USD.0001	21,100	958,151
	SPROUTS FARMERS MARKET INC	COMMON STOCK USD.001	79,668	1,601,327
	SPRUCE BIOSCIENCES INC	COMMON STOCK	4,800	116,688

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			Shares/ Par Value	
	SPS COMMERCE INC	COMMON STOCK USD.001	25,596	2,779,470
	SPX CORP	COMMON STOCK USD.01	29,494	1,608,603
	SPX FLOW INC	COMMON STOCK USD.01	28,719	1,664,553
	SQUARE INC A	COMMON STOCK USD.0000001	259,422	56,895,889
	SQZ BIOTECHNOLOGIES CO	COMMON STOCK USD.001	3,100	89,846
	SS+C TECHNOLOGIES HOLDINGS	COMMON STOCK USD.01	158,608	11,538,732
	ST JOE CO/THE	COMMON STOCK	22,797	967,733
	STAAR SURGICAL CO	COMMON STOCK USD.01	31,000	2,550,887
	STAG INDUSTRIAL INC	REIT USD.01	104,390	3,269,495
	STAMPS.COM INC	COMMON STOCK USD.001	11,845	2,323,871
	STANDARD AVB FINANCIAL CORP	COMMON STOCK USD.01	2,600	84,734
	STANDARD MOTOR PRODS	COMMON STOCK USD2.0	14,700	594,762
	STANDEX INTERNATIONAL CORP	COMMON STOCK USD1.5	8,500	658,920
	STARTEK INC	COMMON STOCK USD.01	12,100	90,992
	STARWOOD PROPERTY TRUST INC	REIT USD.01	196,090	3,784,537
	STATE AUTO FINANCIAL CORP	COMMON STOCK	13,300	235,942
	STEEL DYNAMICS INC	COMMON STOCK USD.005	142,779	5,264,262
	STEELCASE INC CL A	COMMON STOCK	60,190	815,575
	STEPAN CO	COMMON STOCK USD1.0	15,032	1,793,618
	STEPSTONE GROUP INC CLASS A	COMMON STOCK USD.001	16,300	648,740
	STEREOTAXIS INC	COMMON STOCK USD.001	29,700	151,173
	STERICYCLE INC	COMMON STOCK USD.01	65,300	4,527,249
	STERLING BANCORP INC/MI	COMMON STOCK	12,845	58,316
	STERLING BANCORP/DE	COMMON STOCK USD.01	135,358	2,433,737
	STERLING CONSTRUCTION CO	COMMON STOCK USD.01	19,000	353,590
	STEVEN MADDEN LTD	COMMON STOCK USD.0001	55,430	2,042,562
	STEWART INFORMATION SERVICES	COMMON STOCK USD1.0	20,190	976,388
	STIFEL FINANCIAL CORP	COMMON STOCK USD.15	69,599	3,511,966
	STITCH FIX INC CLASS A	COMMON STOCK USD.00002	43,400	2,548,448
	STOCK YARDS BANCORP INC	COMMON STOCK	12,865	520,775
	STOKE THERAPEUTICS INC	COMMON STOCK	8,642	535,199
	STONECO LTD A	COMMON STOCK USD.000079365	142,300	11,941,816
	STONERIDGE INC	COMMON STOCK	17,985	543,687
	STONEX GROUP INC	COMMON STOCK USD.01	10,677	618,198
	STORE CAPITAL CORP	REIT USD.01	171,763	5,836,507
	STRATEGIC EDUCATION INC	COMMON STOCK USD.01	17,787	1,695,635
	STRATUS PROPERTIES INC	COMMON STOCK USD.01	1,500	38,250
	STRIDE INC	COMMON STOCK USD.0001	28,100	596,563
	STRONGBRIDGE BIOPHARMA PLC	COMMON STOCK USD.01	27,864	67,710
	STURM RUGER + CO INC	COMMON STOCK USD1.0	11,800	767,826
	SUMMIT FINANCIAL GROUP INC	COMMON STOCK USD2.5	6,584	145,375
	SUMMIT HOTEL PROPERTIES INC	REIT	71,789	646,819
	SUMMIT MATERIALS INC CL A	COMMON STOCK USD.01	77,157	1,549,313
	SUMO LOGIC INC	COMMON STOCK USD.0001	8,500	242,930
	SUN COMMUNITIES INC	REIT USD.01	74,683	11,348,082
	SUNCOKE ENERGY INC	COMMON STOCK USD.01	55,065	239,533
	SUNNOVA ENERGY INTERNATIONAL	COMMON STOCK USD.001	39,200	1,769,096
	SUNPOWER CORP	COMMON STOCK USD.001	53,285	1,366,227
	SUNRUN INC	COMMON STOCK USD.0001	106,135	7,363,646
	SUNSTONE HOTEL INVESTORS INC	REIT USD.01	144,268	1,634,556

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	SUPER MICRO COMPUTER INC	COMMON STOCK USD.001	30,800		975,128
	SUPERIOR GROUP OF COS INC	COMMON STOCK	5,889		136,860
	SUPERNUS PHARMACEUTICALS INC	COMMON STOCK USD.001	34,400		865,504
	SURGALIGN HOLDINGS INC	COMMON STOCK USD.001	55,300		121,107
	SURGERY PARTNERS INC	COMMON STOCK USD.01	15,490		449,365
	SURMODICS INC	COMMON STOCK USD.05	9,225		401,472
	SUTRO BIOPHARMA INC	COMMON STOCK USD.001	17,412		378,015
	SVMK INC	COMMON STOCK USD.00001	82,700		2,204,974
	SWITCH INC A	COMMON STOCK USD.001	52,100		852,877
	SYKES ENTERPRISES INC	COMMON STOCK USD.01	25,999		979,382
	SYNAPTICS INC	COMMON STOCK USD.001	24,000		2,313,600
	SYNCHRONOSS TECHNOLOGIES INC	COMMON STOCK USD.0001	23,876		112,217
	SYNDAX PHARMACEUTICALS INC	COMMON STOCK USD.0001	18,069		401,855
	SYNEOS HEALTH INC	COMMON STOCK USD.01	53,900		3,672,207
	SYNNEX CORP	COMMON STOCK USD.001	28,151		2,390,348
	SYNOVUS FINANCIAL CORP	COMMON STOCK USD1.0	105,222		3,406,036
	SYROS PHARMACEUTICALS INC	COMMON STOCK USD.001	27,346		296,704
	SYSTEMAX INC	COMMON STOCK USD.01	8,600		308,654
	TABULA RASA HEALTHCARE INC	COMMON STOCK USD.0001	14,515		621,823
	TACTILE SYSTEMS TECHNOLOGY I	COMMON STOCK USD.001	12,700		570,738
	TALOS ENERGY INC	COMMON STOCK	616		5,076
	TANDEM DIABETES CARE INC	COMMON STOCK	43,412		4,153,660
	TANGER FACTORY OUTLET CENTER	REIT USD.01	63,892		636,364
	TARGA RESOURCES CORP	COMMON STOCK USD.001	161,800		4,268,284
	TARGET HOSPITALITY CORP	COMMON STOCK USD.0001	14,040		22,183
	TARSUS PHARMACEUTICALS INC	COMMON STOCK USD.0001	6,300		260,379
	TAYLOR MORRISON HOME CORP	COMMON STOCK USD.00001	87,900		2,254,635
	TAYSHA GENE THERAPIES INC	COMMON STOCK	4,100		108,814
	TCF FINANCIAL CORP	COMMON STOCK USD1.0	108,145		4,003,528
	TCR2 THERAPEUTICS INC	COMMON STOCK USD.0001	17,130		529,831
	TEAM INC	COMMON STOCK USD.3	20,646		225,041
	TECHTARGET	COMMON STOCK USD.001	16,300		963,493
	TEGNA INC	COMMON STOCK USD1.0	147,251		2,149,028
	TEJON RANCH CO	COMMON STOCK USD.5	14,460		208,947
	TELADOC HEALTH INC	COMMON STOCK USD.001	75,839		15,164,766
	TELENAV INC	COMMON STOCK USD.001	23,400		109,980
	TELEPHONE AND DATA SYSTEMS	COMMON STOCK USD.01	69,595		1,292,379
	TELLURIAN INC	COMMON STOCK USD.01	75,300		96,384
	TEMPUR SEALY INTERNATIONAL I	COMMON STOCK USD.01	135,692		3,663,684
	TENABLE HOLDINGS INC	COMMON STOCK USD.01	48,900		2,555,514
	TENET HEALTHCARE CORP	COMMON STOCK USD.05	72,737		2,904,388
	TENNANT CO	COMMON STOCK USD.375	12,743		894,176
	TENNECO INC CLASS A	COMMON STOCK USD.01	33,912		359,467
	TERADATA CORP	COMMON STOCK USD.01	73,177		1,644,287
	TEREX CORP	COMMON STOCK USD.01	45,301		1,580,552
	TERMINIX GLOBAL HOLDINGS INC	COMMON STOCK USD.01	94,426		4,816,670
	TERRENO REALTY CORP	REIT USD.01	46,400		2,714,864

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	TERRITORIAL BANCORP INC	COMMON STOCK USD.01	6,400	153,792
	TETRA TECH INC	COMMON STOCK USD.01	38,285	4,432,637
	TEXAS CAPITAL BANCSHARES INC	COMMON STOCK USD.01	36,804	2,189,838
	TEXAS ROADHOUSE INC	COMMON STOCK USD.001	46,841	3,661,093
	TEXTAINER GROUP HOLDINGS LTD	COMMON STOCK USD.01	37,000	709,660
	TFS FINANCIAL CORP	COMMON STOCK USD.01	34,000	599,420
	TG THERAPEUTICS INC	COMMON STOCK USD.001	82,000	4,265,640
	THE BANK OF PRINCETON	COMMON STOCK USD5.0	4,300	100,663
	THERAPEUTICSMD INC	COMMON STOCK USD.001	155,575	188,246
	THERAVANCE BIOPHARMA INC	COMMON STOCK USD.00001	32,128	570,915
	THERMON GROUP HOLDINGS INC	COMMON STOCK USD.001	22,600	353,238
	THIRD POINT REINSURANCE LTD	COMMON STOCK USD.1	57,743	549,713
	THOR INDUSTRIES INC	COMMON STOCK USD.1	37,267	3,465,458
	TIDEWATER INC	COMMON STOCK	29,632	256,020
	TILLY S INC CLASS A SHRS	COMMON STOCK USD.001	7,900	64,464
	TIMBERLAND BANCORP INC	COMMON STOCK USD.01	2,324	56,380
	TIMKEN CO	COMMON STOCK	45,503	3,520,112
	TIMKENSTEEL CORP	COMMON STOCK	31,900	148,973
	TIPTREE INC	COMMON STOCK USD.001	16,400	82,328
	TITAN MACHINERY INC	COMMON STOCK USD.00001	13,831	270,396
	TIVITY HEALTH INC	COMMON STOCK USD.001	30,393	595,399
	TOBIRA THERAPEUTICS IN	COMMON STOCK	7,800	107,172
	TOLL BROTHERS INC	COMMON STOCK USD.01	83,044	3,609,923
	TOMPKINS FINANCIAL CORP	COMMON STOCK USD.1	10,287	726,262
	TOOTSIE ROLL INDS	COMMON STOCK USD.694	11,060	328,482
	TOPBUILD CORP	COMMON STOCK	23,474	4,321,094
	TORO CO	COMMON STOCK USD1.0	75,812	7,190,010
	TOWNE BANK	COMMON STOCK USD1.667	46,590	1,093,933
	TPG RE FINANCE TRUST INC	REIT USD.001	38,985	414,021
	TPI COMPOSITES INC	COMMON STOCK USD.01	21,089	1,113,077
	TRADE DESK INC/THE CLASS A	COMMON STOCK	29,050	23,429,251
	TRADEWEB MARKETS INC CLASS A	COMMON STOCK USD.01	59,993	3,746,563
	TRANSCAT INC	COMMON STOCK USD.5	4,800	166,464
	TRANSLATE BIO INC	COMMON STOCK USD.001	45,857	845,145
	TRANSMEDICS GROUP INC	COMMON STOCK	17,529	348,827
	TRANSOCEAN LTD	COMMON STOCK CHF.1	404,948	935,430
	TRANSUNION	COMMON STOCK USD.01	134,000	13,295,480
	TRAVERE THERAPEUTICS INC	COMMON STOCK USD.0001	32,900	896,690
	TREAN INSURANCE GROUP INC	COMMON STOCK	8,200	107,420
	TRECORA RESOURCES	COMMON STOCK USD.1	21,400	149,586
	TREDEGAR CORP	COMMON STOCK	18,146	303,038
	TREEHOUSE FOODS INC	COMMON STOCK USD.01	37,484	1,686,179
	TREX COMPANY INC	COMMON STOCK USD.01	82,130	6,875,924
	TRI POINTE HOMES INC	COMMON STOCK USD.01	89,030	1,535,768
	TRIBUNE PUBLISHING CO	COMMON STOCK USD.01	12,402	169,907
	TRICIDA INC	COMMON STOCK	17,040	120,132
	TRICO BANCSHARES	COMMON STOCK	17,500	617,400
	TRIMAS CORP	COMMON STOCK USD.01	30,300	959,601
	TRIMBLE INC	COMMON STOCK	176,070	11,756,194

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	TRINET GROUP INC	COMMON STOCK USD.000025	27,700		2,329,343
	TRINITY INDUSTRIES INC	COMMON STOCK USD.01	61,297		1,617,628
	TRINSEO SA	COMMON STOCK USD.01	25,375		1,376,273
	TRIPADVISOR INC	COMMON STOCK USD.001	70,400		2,026,112
	TRIPLE S MANAGEMENT CORP B	COMMON STOCK USD1.0	15,058		321,488
	TRISTATE CAPITAL HLDGS INC	COMMON STOCK	19,500		339,300
	TRITON INTERNATIONAL LTD	COMMON STOCK USD.01	43,919		2,130,511
	TRIUMPH BANCORP INC	COMMON STOCK USD.01	15,400		747,670
	TRIUMPH GROUP INC	COMMON STOCK USD.001	34,200		429,552
	TRONOX HOLDINGS PLC A	COMMON STOCK USD.01	62,300		910,826
	TRUEBLUE INC	COMMON STOCK	25,028		467,773
	TRUECAR INC	COMMON STOCK USD.0001	75,257		316,079
	TRUPANION INC	COMMON STOCK USD.00001	21,800		2,609,678
	TRUSTCO BANK CORP NY	COMMON STOCK USD1.0	62,438		416,461
	TRUSTMARK CORP	COMMON STOCK	41,045		1,208,339
	TTEC HOLDINGS INC	COMMON STOCK USD.01	11,700		853,281
	TTM TECHNOLOGIES	COMMON STOCK USD.001	67,103		925,686
	TUCOWS INC CLASS A	COMMON STOCK	6,500		480,285
	TUPPERWARE BRANDS CORP	COMMON STOCK USD.01	32,600		1,055,914
	TURNING POINT BRANDS INC	COMMON STOCK USD.01	7,700		343,112
	TURNING POINT THERAPEUTICS I	COMMON STOCK USD.0001	26,758		3,260,462
	TURTLE BEACH CORP	COMMON STOCK	13,400		288,770
	TUTOR PERINI CORP	COMMON STOCK USD1.0	28,349		367,120
	TWILIO INC A	COMMON STOCK USD.001	98,297		33,510,486
	TWIST BIOSCIENCE CORP	COMMON STOCK USD.00001	22,733		3,211,946
	TWO HARBORS INVESTMENT CORP	REIT CNY1.0	181,753		1,157,767
	TYME TECHNOLOGIES INC	COMMON STOCK	45,500		55,510
	U.S. PHYSICAL THERAPY INC	COMMON STOCK USD.01	8,900		1,070,225
	UBER TECHNOLOGIES INC	COMMON STOCK USD.00001	968,501		49,755,669
	UBIQUITI INC	COMMON STOCK USD.001	5,600		1,643,210
	UFP INDUSTRIES INC	COMMON STOCK	41,600		2,310,880
	UFP TECHNOLOGIES INC	COMMON STOCK USD.01	5,300		246,980
	UGI CORP	COMMON STOCK	148,200		5,181,072
	ULTRA CLEAN HOLDINGS INC	COMMON STOCK USD.001	26,600		828,590
	ULTRAGENYX PHARMACEUTICAL IN	COMMON STOCK USD.001	44,109		6,106,009
	ULTRALIFE CORP	COMMON STOCK USD.1	6,100		39,467
	UMB FINANCIAL CORP	COMMON STOCK USD1.0	29,267		2,115,720
	UMH PROPERTIES INC	REIT USD.1	22,900		339,149
	UMPQUA HOLDINGS CORP	COMMON STOCK	153,977		2,331,212
	UNIFI INC	COMMON STOCK USD.1	11,194		198,582
	UNIFIRST CORP/MA	COMMON STOCK USD.1	10,500		2,222,745
	UNISYS CORP	COMMON STOCK USD.01	39,740		782,083
	UNITED BANKSHARES INC	COMMON STOCK USD2.5	86,154		2,791,390
	UNITED COMMUNITY BANKS/GA	COMMON STOCK USD1.0	54,362		1,546,055
	UNITED FIRE GROUP INC	COMMON STOCK USD.001	14,600		366,460
	UNITED INSURANCE HOLDINGS CO	COMMON STOCK USD.0001	14,900		85,228
	UNITED NATURAL FOODS INC	COMMON STOCK USD.01	36,500		582,905
	UNITED SECURITY BANCSHARE/CA	COMMON STOCK	7,379		52,022

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	UNITED STATES LIME + MINERAL	COMMON STOCK USD.1	1,600	182,400
	UNITED STATES STEEL CORP	COMMON STOCK USD1.0	157,516	2,641,543
	UNITED THERAPEUTICS CORP	COMMON STOCK USD.01	31,010	4,707,008
	UNITI GROUP INC	REIT USD.0001	128,309	1,591,885
	UNITIL CORP	COMMON STOCK	9,900	438,273
	UNITY BANCORP INC	COMMON STOCK	8,200	143,910
	UNITY BIOTECHNOLOGY INC	COMMON STOCK USD.0001	20,400	106,896
	UNITY SOFTWARE INC	COMMON STOCK	20,800	3,192,176
	UNIVAR SOLUTIONS INC	COMMON STOCK USD.01	112,685	2,239,106
	UNIVERSAL CORP/VA	COMMON STOCK	16,766	814,995
	UNIVERSAL DISPLAY CORP	COMMON STOCK USD.01	30,395	6,984,771
	UNIVERSAL ELECTRONICS INC	COMMON STOCK USD.01	9,321	488,980
	UNIVERSAL HEALTH RLTY INCOME	REIT USD.01	8,920	573,288
	UNIVERSAL INSURANCE HOLDINGS	COMMON STOCK USD.01	17,939	271,058
	UNIVERSAL LOGISTICS HOLDINGS	COMMON STOCK	5,300	109,127
	UNIVERSAL TECHNICAL INSTITUT	COMMON STOCK USD.0001	34,700	224,162
	UNIVEST FINANCIAL CORP	COMMON STOCK USD5.0	19,916	409,871
	UPLAND SOFTWARE INC	COMMON STOCK USD.0001	20,500	940,745
	UPWORK INC	COMMON STOCK USD.0001	67,000	2,312,840
	URANIUM ENERGY CORP	COMMON STOCK USD.001	135,700	238,832
	URBAN EDGE PROPERTIES	REIT USD.01	81,100	1,049,434
	URBAN OUTFITTERS INC	COMMON STOCK USD.0001	45,955	1,176,448
	UROGEN PHARMA LTD	COMMON STOCK USD.01	14,797	266,642
	URSTADT BIDDLE CLASS A	REIT USD.01	17,300	244,449
	US CELLULAR CORP	COMMON STOCK USD1.0	10,050	308,435
	US CONCRETE INC	COMMON STOCK USD.001	12,100	483,637
	US DOLLAR		2,237,140	2,237,140
	US ECOLOGY INC	COMMON STOCK USD.01	24,600	893,718
	US FOODS HOLDING CORP	COMMON STOCK USD.01	156,542	5,214,414
	US SILICA HOLDINGS INC	COMMON STOCK USD.01	58,077	407,701
	US XPRESS ENTERPRISES INC A	COMMON STOCK USD.01	15,400	105,336
	USANA HEALTH SCIENCES INC	COMMON STOCK USD.001	8,180	630,678
	UTAH MEDICAL PRODUCTS INC	COMMON STOCK USD.01	2,600	219,180
	VAIL RESORTS INC	COMMON STOCK USD.01	28,300	7,894,568
	VALLEY NATIONAL BANCORP	COMMON STOCK	277,317	2,703,841
	VALMONT INDUSTRIES	COMMON STOCK USD1.0	14,640	2,560,975
	VALVOLINE INC	COMMON STOCK USD.01	133,705	3,093,934
	VANDA PHARMACEUTICALS INC	COMMON STOCK USD.001	35,800	470,412
	VAPOTHERM INC	COMMON STOCK USD.001	11,050	296,803
	VAREX IMAGING CORP	COMMON STOCK USD.01	26,200	437,016
	VARONIS SYSTEMS INC	COMMON STOCK USD.001	22,312	3,650,466
	VAXART INC	COMMON STOCK USD.1	31,500	179,865
	VAXCYTE INC	COMMON STOCK USD.001	11,100	294,927
	VBI VACCINES INC	COMMON STOCK	120,868	332,387
	VECTOR GROUP LTD	COMMON STOCK USD.1	104,407	1,216,342
	VECTRUS INC	COMMON STOCK USD.01	7,972	396,368
	VEECO INSTRUMENTS INC	COMMON STOCK USD.01	33,709	585,188
	VEEVA SYSTEMS INC CLASS A	COMMON STOCK USD.00001	95,078	26,021,112
	VERA BRADLEY INC	COMMON STOCK	19,100	152,036
	VERACYTE INC	COMMON STOCK USD.001	38,491	1,966,952

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	VERASTEM INC	COMMON STOCK USD.0001	115,600	246,228
	VEREIT INC	REIT USD.01	143,939	5,840,055
	VERICEL CORP	COMMON STOCK	31,048	958,762
	VERINT SYSTEMS INC	COMMON STOCK USD.001	46,727	3,139,120
	VERITEX HOLDINGS INC	COMMON STOCK USD.01	33,602	862,227
	VERITIV CORP	COMMON STOCK USD.01	7,500	155,925
	VERITONE INC	COMMON STOCK USD.001	15,900	452,355
	VERRA MOBILITY CORP	COMMON STOCK USD.0001	92,275	1,238,331
	VERRICA PHARMACEUTICALS INC	COMMON STOCK USD.0001	10,120	116,481
	VERSO CORP A	COMMON STOCK	24,300	292,086
	VERTIV HOLDINGS CO	COMMON STOCK USD.0001	158,400	2,957,328
	VERU INC	COMMON STOCK USD.01	46,900	405,685
	VIAD CORP	COMMON STOCK USD1.5	13,929	503,812
	VIASAT INC	COMMON STOCK USD.0001	39,401	1,286,443
	VIAVI SOLUTIONS INC	COMMON STOCK USD.001	153,476	2,403,146
	VICI PROPERTIES INC	REIT USD.01	377,800	9,633,900
	VICOR CORP	COMMON STOCK USD.01	13,400	1,235,748
	VIELA BIO INC	COMMON STOCK	13,845	498,005
	VIEMED HEALTHCARE INC	COMMON STOCK	23,800	184,688
	VIEWRAY INC	COMMON STOCK USD.001	100,003	382,011
	VIKING THERAPEUTICS INC	COMMON STOCK USD.00001	45,244	254,724
	VILLAGE SUPER MARKET CLASS A	COMMON STOCK	6,800	150,008
	VIR BIOTECHNOLOGY INC	COMMON STOCK	35,981	963,571
	VIRGIN GALACTIC HOLDINGS INC	COMMON STOCK USD.0001	50,500	1,198,365
	VIRNETX HOLDING CORP	COMMON STOCK USD.0001	41,600	209,664
	VIRTU FINANCIAL INC CLASS A	COMMON STOCK USD.00001	48,120	1,211,180
	VIRTUS INVESTMENT PARTNERS	COMMON STOCK USD.01	4,955	1,075,235
	VIRTUSA CORP	COMMON STOCK USD.01	20,068	1,026,077
	VISHAY INTERTECHNOLOGY INC	COMMON STOCK USD.1	89,224	1,932,750
	VISHAY PRECISION GROUP	COMMON STOCK	8,577	270,004
	VISTA OUTDOOR INC	COMMON STOCK USD.01	40,768	968,648
	VISTEON CORP	COMMON STOCK	20,000	2,510,400
	VISTRA CORP	COMMON STOCK USD.01	346,777	6,817,636
	VITAL FARMS INC	COMMON STOCK USD.0001	5,500	139,205
	VIVINT SMART HOME INC	COMMON STOCK	58,300	1,209,725
	VMWARE INC CLASS A	COMMON STOCK USD.01	57,036	7,999,869
	VOCERA COMMUNICATIONS INC	COMMON STOCK USD.0003	22,200	921,966
	VONAGE HOLDINGS CORP	COMMON STOCK USD.001	170,000	2,188,750
	VOXX INTERNATIONAL CORP	COMMON STOCK USD.01	13,300	169,708
*	VOYA FINANCIAL INC	COMMON STOCK USD.01	89,600	5,269,376
	VOYAGER THERAPEUTICS INC	COMMON STOCK USD.001	18,836	134,677
	VROOM INC	COMMON STOCK	17,800	729,266
	VSE CORP	COMMON STOCK USD.05	6,200	238,638
	VYNE THERAPEUTICS INC	COMMON STOCK USD.0001	75,335	119,029
	W+T OFFSHORE INC	COMMON STOCK USD.00001	78,567	170,490
	WABASH NATIONAL CORP	COMMON STOCK USD.01	36,757	633,323
	WADDELL + REED FINANCIAL A	COMMON STOCK USD.01	42,786	1,089,759
	WAITR HOLDINGS INC	COMMON STOCK USD.0001	56,400	156,792
	WALKER + DUNLOP INC	COMMON STOCK	18,873	1,828,716
	WARRIOR MET COAL INC	COMMON STOCK USD.01	35,300	752,596
	WASHINGTON FEDERAL INC	COMMON STOCK USD1.0	50,794	1,307,438

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	WASHINGTON REIT	REIT USD.01	55,443	1,199,232
	WASHINGTON TRUST BANCORP	COMMON STOCK USD.0625	11,800	528,640
	WATERSTONE FINANCIAL INC	COMMON STOCK USD.01	15,842	298,146
	WATFORD HOLDINGS LTD	COMMON STOCK USD.01	12,554	434,368
	WATSCO INC	COMMON STOCK USD.5	23,200	5,255,960
	WATTS WATER TECHNOLOGIES A	COMMON STOCK USD.1	18,444	2,341,997
	WAVE LIFE SCIENCES LTD	COMMON STOCK	14,120	111,124
	WAYFAIR INC CLASS A	COMMON STOCK USD.001	49,955	11,280,339
	WD 40 CO	COMMON STOCK USD.001	9,200	2,550,529
	WEBSTER FINANCIAL CORP	COMMON STOCK USD.01	62,641	2,640,318
	WEINGARTEN REALTY INVESTORS	REIT USD.03	84,899	1,839,761
	WEIS MARKETS INC	COMMON STOCK	6,600	315,546
	WELBILT INC	COMMON STOCK USD.01	91,300	1,205,160
	WENDY S CO/THE	COMMON STOCK USD.1	125,577	2,752,648
	WERNER ENTERPRISES INC	COMMON STOCK USD.01	41,032	1,609,275
	WESBANCO INC	COMMON STOCK USD2.0833	45,358	1,358,926
	WESCO INTERNATIONAL INC	COMMON STOCK USD.01	34,172	2,682,502
	WEST BANCORPORATION	COMMON STOCK	13,000	250,900
	WESTAMERICA BANCORPORATION	COMMON STOCK	17,085	944,630
	WESTERN ALLIANCE BANCORP	COMMON STOCK USD.0001	69,982	4,195,421
	WESTERN ASSET MORTGAGE CAPIT	REIT USD.01	30,574	99,671
	WESTERN NEW ENGLAND BANCORP	COMMON STOCK USD.01	22,100	152,269
	WESTLAKE CHEMICAL CORP	COMMON STOCK USD.01	22,903	1,950,487
	WESTWOOD HOLDINGS GROUP INC	COMMON STOCK USD.01	6,929	100,471
	WEX INC	COMMON STOCK USD.01	31,281	6,366,622
	WEYCO GROUP INC	COMMON STOCK USD1.0	4,586	72,642
	WHITE MOUNTAINS INSURANCE GP	COMMON STOCK USD1.0	2,186	2,187,443
	WHITESTONE REIT	REIT USD.001	31,700	252,649
	WIDEPENWEST INC	COMMON STOCK USD.01	31,900	340,373
	WILEY (JOHN) + SONS CLASS A	COMMON STOCK USD1.0	29,190	1,332,815
	WILLDAN GROUP INC	COMMON STOCK USD.01	6,900	287,730
	WILLIAMS SONOMA INC	COMMON STOCK USD.01	54,644	5,564,945
	WILLSCOT MOBILE MINI HOLDING	COMMON STOCK USD.0001	111,563	2,584,915
	WINGSTOP INC	COMMON STOCK USD.01	21,267	2,818,941
	WINMARK CORP	COMMON STOCK	1,878	348,932
	WINNEBAGO INDUSTRIES	COMMON STOCK USD.5	21,000	1,258,740
	WINTRUST FINANCIAL CORP	COMMON STOCK	39,938	2,439,812
	WISDOMTREE INVESTMENTS INC	COMMON STOCK USD.01	98,785	528,500
	WOLVERINE WORLD WIDE INC	COMMON STOCK USD1.0	53,526	1,772,696
	WOODWARD INC	COMMON STOCK USD.00292	39,775	4,833,856
	WORKDAY INC CLASS A	COMMON STOCK USD.001	123,721	29,836,479
	WORKHORSE GROUP INC	COMMON STOCK USD.001	65,600	1,297,568
	WORKIVA INC	COMMON STOCK USD.001	28,712	2,630,593
	WORLD ACCEPTANCE CORP	COMMON STOCK	3,500	357,770
	WORLD FUEL SERVICES CORP	COMMON STOCK USD.01	42,013	1,309,125
	WORLD WRESTLING ENTERTAIN A	COMMON STOCK USD.01	31,300	1,503,965

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	WORTHINGTON INDUSTRIES	COMMON STOCK	27,236	1,398,296
	WP CAREY INC	REIT USD.001	123,129	8,690,445
	WPX ENERGY INC	COMMON STOCK USD.01	281,556	2,294,681
	WR GRACE + CO	COMMON STOCK USD.01	37,923	2,177,619
	WSFS FINANCIAL CORP	COMMON STOCK USD.01	33,787	1,516,361
	WW INTERNATIONAL INC	COMMON STOCK	31,419	766,624
	WYNDHAM HOTELS + RESORTS INC	COMMON STOCK USD.01	65,790	3,910,558
	X4 PHARMACEUTICALS INC	COMMON STOCK USD.001	3,912	25,154
	XBIOTECH INC	COMMON STOCK	9,962	155,905
	XENCOR INC	COMMON STOCK USD.01	37,925	1,654,668
	XENIA HOTELS + RESORTS INC	REIT USD.01	75,300	1,144,560
	XERIS PHARMACEUTICALS INC	COMMON STOCK USD.0001	30,914	152,097
	XOMA CORP	COMMON STOCK USD.0005	4,100	180,933
	XPERI HOLDING CORP	COMMON STOCK	71,491	1,494,162
	XPO LOGISTICS INC	COMMON STOCK USD.001	64,349	7,670,401
	Y MABS THERAPEUTICS INC	COMMON STOCK USD.0001	19,888	984,655
	YELP INC	COMMON STOCK USD.000001	47,345	1,654,580
	YETI HOLDINGS INC	COMMON STOCK USD.01	56,973	3,900,941
	YEXT INC	COMMON STOCK USD.001	67,951	1,068,190
	YORK WATER CO	COMMON STOCK	8,700	405,420
	YUM CHINA HOLDINGS INC	COMMON STOCK USD.01	282,135	16,107,087
	ZENDESK INC	COMMON STOCK USD.01	81,500	11,664,280
	ZENTALIS PHARMACEUTICALS INC	COMMON STOCK USD.001	21,800	1,132,292
	ZILLOW GROUP INC A	COMMON STOCK USD.0001	41,661	5,663,396
	ZILLOW GROUP INC C	COMMON STOCK USD.0001	102,073	13,249,075
	ZIOPHARM ONCOLOGY INC	COMMON STOCK USD.001	125,744	316,875
	ZIX CORP	COMMON STOCK USD.01	42,900	370,227
	ZOGENIX INC	COMMON STOCK USD.001	43,237	864,308
	ZOOM VIDEO COMMUNICATIONS A	COMMON STOCK USD.001	117,400	39,871,226
	ZSCALER INC	COMMON STOCK USD.001	51,100	10,205,181
	ZUMIEZ INC	COMMON STOCK	15,262	561,336
	ZUORA INC CLASS A	COMMON STOCK	69,900	973,707
	ZYNEX INC	COMMON STOCK USD.001	11,005	148,127
	ZYNGA INC CL A	COMMON STOCK USD.00000625	630,759	6,225,591
	NANTKWEST INC	COMMON STOCK USD.0001	20,400	271,932
	NESCO HOLDINGS INC	COMMON STOCK USD.0001	8,900	65,593
	BG STAFFING INC	COMMON STOCK USD.01	7,500	101,175
	BRIDGE BANCORP INC	COMMON STOCK USD.01	11,600	280,488
	ENTERCOM COMMUNICATIONS CL A	COMMON STOCK USD.01	80,900	199,823
	PICO HOLDINGS INC	COMMON STOCK USD.001	13,984	130,750
	WYNDHAM DESTINATIONS INC	COMMON STOCK USD.01	58,800	2,637,768
	Total : EXHIBIT B - Small/Mid-Cap Stock Index Fund			\$ 4,679,882,554

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2020

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	21VIANET GROUP INC ADR	ADR USD.00001	20,800	\$ 721,552
	360 DIGITECH INC	ADR USD.00001	7,900	93,141
	360 SECURITY TECHNOLOGY IN A	COMMON STOCK CNY1.0	32,200	77,468
	3I GROUP PLC	COMMON STOCK GBP.738636	166,025	2,651,424
	3SBIO INC	COMMON STOCK USD.00001	209,000	190,628
	51JOB INC ADR	ADR USD.0001	5,800	406,000
	77 BANK LTD/THE	COMMON STOCK	9,800	134,406
	888 HOLDINGS PLC	COMMON STOCK GBP.005	63,281	246,963
	A LIVING SMART CITY SERVICES	COMMON STOCK CNY1.0	70,750	315,167
	A.G. BARR PLC	COMMON STOCK GBP.04167	17,303	122,768
	A2 MILK CO LTD	COMMON STOCK	144,761	1,256,348
	A2A SPA	COMMON STOCK EUR.52	306,853	489,328
	AAC TECHNOLOGIES HOLDINGS IN	COMMON STOCK USD.01	141,000	793,293
	AAK AB	COMMON STOCK	28,303	571,824
	AALBERTS NV	COMMON STOCK EUR.25	19,538	867,307
	AAREAL BANK AG	COMMON STOCK	10,174	243,673
	AB DYNAMICS PLC	COMMON STOCK	2,499	71,752
	AB SCIENCE SA	COMMON STOCK EUR.01	4,947	118,417
	ABACUS PROPERTY GROUP	REIT	72,495	160,674
	ABB LTD REG	COMMON STOCK CHF.12	313,232	8,774,900
	ABC ARBITRAGE	COMMON STOCK EUR.016	6,478	57,607
	ABC MART INC	COMMON STOCK	5,600	311,624
	ABCAM PLC	COMMON STOCK GBP.002	35,240	746,621
	ABDULLAH AL OTHAIM MARKETS	COMMON STOCK SAR10.	7,480	244,841
	ABLBIO LNC	COMMON STOCK KRW500.0	4,716	135,364
	ABN AMRO BANK NV CVA	DUTCH CERT EUR1.0	66,758	655,887
	ABOITIZ EQUITY VENTURES INC	COMMON STOCK PHP1.	342,380	337,070
	ABOITIZ POWER CORP	COMMON STOCK PHP1.	482,100	266,837
	ABSA GROUP LTD	COMMON STOCK ZAR2.0	131,550	1,079,410
	ABSOLUTE SOFTWARE CORPORATIO	COMMON STOCK	6,900	82,091
	ABU DHABI COMMERCIAL BANK	COMMON STOCK AED1.	431,483	729,019
	ACADEMEDIA AB	COMMON STOCK SEK1.0	18,243	188,762
	ACBEL POLYTECH INC	COMMON STOCK TWD10.	71,095	73,104
	ACCENT GROUP LTD	COMMON STOCK	31,219	55,681
	ACCIONA SA	COMMON STOCK EUR1.	2,947	537,220
	ACCOR SA	COMMON STOCK EUR3.0	31,838	1,161,700
	ACCTON TECHNOLOGY CORP	COMMON STOCK TWD10.0	91,685	1,035,283
	ACE HARDWARE INDONESIA	COMMON STOCK IDR10.	819,700	100,161
	ACE TECHNOLOGIES CORP	COMMON STOCK KRW500.	5,221	130,021
	ACEA SPA	COMMON STOCK EUR5.16	9,661	202,172
	ACER INC	COMMON STOCK TWD10.	606,953	512,763
	ACERINOX SA	COMMON STOCK EUR.25	18,170	306,613
	ACKERMANS + VAN HAAREN	COMMON STOCK	4,191	631,228
	ACOM CO LTD	COMMON STOCK	68,700	293,997

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			Shares/ Par Value	
	ACS ACTIVIDADES CONS Y SERV	COMMON STOCK EUR.5	42,957	1,518,404
	ACTIVIA PROPERTIES INC	REIT	116	489,721
	ADAPTEO OYJ	COMMON STOCK	16,352	189,021
	ADARO ENERGY TBK PT	COMMON STOCK IDR100.	4,647,500	473,221
	ADASTRIA CO LTD	COMMON STOCK	4,900	98,373
	ADBRI LTD	COMMON STOCK	71,856	186,129
	ADCOCK INGRAM HOLDINGS LTD	COMMON STOCK ZAR.001	32,881	103,117
	ADDCN TECHNOLOGY CO LTD	COMMON STOCK TWD10.0	5,000	37,932
	ADDTECH AB B SHARES	COMMON STOCK SEK.75	38,904	516,034
	ADECCO GROUP AG REG	COMMON STOCK CHF.1	26,339	1,768,791
	ADECOAGRO SA	COMMON STOCK USD1.5	19,400	131,920
	ADEKA CORP	COMMON STOCK	14,800	259,548
	ADESSO SE	COMMON STOCK	473	56,243
	ADEVINTA ASA	COMMON STOCK NOK.2	36,574	614,954
	ADIDAS AG	COMMON STOCK	32,360	11,798,342
	ADIMMUNE CORP	COMMON STOCK TWD10.0	51,000	101,866
	ADLER GROUP SA	COMMON STOCK	11,697	415,038
	ADMIRAL GROUP PLC	COMMON STOCK GBP.001	30,705	1,296,653
	ADP	COMMON STOCK EUR3.0	5,489	713,638
	ADVA OPTICAL NETWORKING SE	COMMON STOCK	7,251	62,646
	ADVAN CO LTD	COMMON STOCK	7,200	83,993
	ADVANCE RESIDENCE INVESTMENT	REIT	222	665,542
	ADVANCED CERAMIC X CORP	COMMON STOCK TWD10.0	8,000	144,668
	ADVANCED INFO SERVICE FOR RG	FOREIGN SH. THB1.0 A	203,298	1,194,274
	ADVANCED MEDICAL SOLUTIONS	COMMON STOCK GBP.05	35,493	117,502
	ADVANCED PETROCHEMICALS CO	COMMON STOCK SAR10.	17,991	321,302
	ADVANCED WIRELESS SEMICONDUCT	COMMON STOCK TWD10.	24,000	115,357
	ADVANTAGE OIL + GAS LTD	COMMON STOCK	32,400	43,488
	ADVANTECH CO LTD	COMMON STOCK TWD10.	70,519	880,714
	ADVANTEST CORP	COMMON STOCK	33,900	2,545,355
	ADYEN NV	COMMON STOCK EUR.01	3,113	7,254,930
	AECC AVIATION POWER CO A	COMMON STOCK CNY1.0	24,500	222,714
	AECI LTD	COMMON STOCK ZAR1.0	34,989	206,450
	AECON GROUP INC	COMMON STOCK	12,600	161,802
	AEDAS HOMES SA	COMMON STOCK EUR1.0	3,835	98,766
	AEDIFICA	REIT	5,276	634,936
	AEGON NV	COMMON STOCK EUR.12	302,268	1,209,000
	AENA SME SA	COMMON STOCK	11,081	1,950,833
	AEON CO LTD	COMMON STOCK	110,600	3,630,859
	AEON DELIGHT CO LTD	COMMON STOCK	3,900	101,600
	AEON FINANCIAL SERVICE CO LT	COMMON STOCK	18,600	225,134
	AEON MALL CO LTD	COMMON STOCK	19,800	327,966
	AEON REIT INVESTMENT CORP	REIT	268	342,813
	AERCAP HOLDINGS NV	COMMON STOCK EUR.01	24,133	1,099,982
	AEROFLOT PJSC	COMMON STOCK RUB1.0	102,600	99,098
	AES GENER SA	EXP 27JAN21	92,787	1,016
	AF POYRY AB	COMMON STOCK SEK2.5	16,685	511,173
	AFI PROPERTIES LTD	COMMON STOCK ILS1.0	7,173	293,837
	AFRICAN RAINBOW MINERALS LTD	COMMON STOCK ZAR.05	28,114	501,624
	AFTERPAY LTD	COMMON STOCK	38,186	3,503,907
	AG GROWTH INTERNATIONAL INC	COMMON STOCK	3,400	79,556

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			Shares/ Par Value	
	AGC INC	COMMON STOCK	32,600	1,138,623
	AGEAS	COMMON STOCK	31,910	1,703,363
	AGFA GEVAERT NV	COMMON STOCK	26,108	124,583
	AGGREKO PLC	COMMON STOCK GBP.04832911	43,956	376,438
	AGILE GROUP HOLDINGS LTD	COMMON STOCK HKD.1	351,000	468,210
	AGILITY	COMMON STOCK KWD.1	189,128	420,284
	AGL ENERGY LTD	COMMON STOCK	101,008	932,189
	AGNICO EAGLE MINES LTD	COMMON STOCK	41,489	2,917,582
	AGRICULTURAL BANK OF CHINA A	COMMON STOCK CNY1.0	1,172,993	563,250
	AGRICULTURAL BANK OF CHINA H	COMMON STOCK CNY1.0	5,320,000	1,949,478
	AGUAS ANDINAS SA A	COMMON STOCK	413,779	133,535
	AI HOLDINGS CORP	COMMON STOCK	7,400	149,067
	AI INSIDE INC	COMMON STOCK	100	70,719
	AIA GROUP LTD	COMMON STOCK	2,073,600	25,537,303
	AIB GROUP PLC	COMMON STOCK EUR.625	152,200	313,585
	AICA KOGYO CO LTD	COMMON STOCK	9,200	318,806
	AICHI BANK LTD/THE	COMMON STOCK	800	22,849
	AIDA ENGINEERING LTD	COMMON STOCK	8,200	76,901
	AIER EYE HOSPITAL GROUP CO A	COMMON STOCK CNY1.0	47,450	543,458
	AIFUL CORP	COMMON STOCK	56,300	135,584
	AIN HOLDINGS INC	COMMON STOCK	4,400	272,021
	AIR ARABIA PJSC	COMMON STOCK AED1.	336,344	117,231
	AIR CANADA	COMMON STOCK	24,200	432,523
	AIR CHINA LTD H	COMMON STOCK CNY1.0	438,000	344,897
	AIR FRANCE KLM	COMMON STOCK EUR1.0	27,694	173,734
	AIR LIQUIDE SA	COMMON STOCK EUR5.5	79,782	13,289,162
	AIR NEW ZEALAND LTD	COMMON STOCK	175,431	227,255
	AIR WATER INC	COMMON STOCK	33,000	588,839
	AIRASIA GROUP BHD	COMMON STOCK MYR.1	360,400	79,580
	AIRBUS SE	COMMON STOCK EUR1.0	99,081	11,045,699
	AIRPORT CITY LTD	COMMON STOCK ILS.01	13,110	199,239
	AIRPORTS OF THAILAND PCL FOR	FOREIGN SH. THB1.0 A	820,000	1,710,614
	AIRTAC INTERNATIONAL GROUP	COMMON STOCK TWD10.0	27,161	870,357
	AIRTEL AFRICA PLC	COMMON STOCK USD.5	128,328	133,236
	AISIN CORP	COMMON STOCK	28,700	862,597
	AIXTRON SE	COMMON STOCK NPV	19,194	335,089
	AJ BELL PLC	COMMON STOCK GBP.000125	35,221	291,685
	AJINOMOTO CO INC	COMMON STOCK	78,800	1,785,909
	AK MEDICAL HOLDINGS LTD	COMMON STOCK HKD.01	56,000	97,256
	AKATSUKI INC	COMMON STOCK	1,200	48,135
	AKBANK T.A.S.	COMMON STOCK TRY1.	644,151	602,738
	AKER ASA A SHARES	COMMON STOCK NOK28.	4,119	269,345
	AKKA TECHNOLOGIES	COMMON STOCK EUR1.53	2,315	73,073
	AKR CORPORINDO TBK PT	COMMON STOCK IDR100.	250,200	56,731
	AKSA AKRILIK KIMYA SANAYII	COMMON STOCK TRY1.	157,431	309,120
	AKTIA BANK OYJ	COMMON STOCK NPV	9,038	108,232
	AKZO NOBEL N.V.	COMMON STOCK EUR.5	33,170	3,568,639
	AL AHLI BANK OF KUWAIT	COMMON STOCK KWD.1	123,584	84,908
	AL HAMMADI CO FOR DEVELOPMEN	COMMON STOCK SAR10.0	9,973	76,826
	AL RAJHI BANK	COMMON STOCK SAR10.	207,776	4,076,211
	AL RAJHI CO FOR CO OPERATIVE	COMMON STOCK QAR10.	2,714	58,525

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			Shares/ Par Value	
	ALAMOS GOLD INC CLASS A	COMMON STOCK	67,729	591,167
	ALBIOMA SA	COMMON STOCK EUR.0385	4,844	278,756
	ALCHIP TECHNOLOGIES LTD	COMMON STOCK TWD10.0	10,000	221,101
	ALCON INC	COMMON STOCK CHF.04	83,715	5,597,319
	ALD SA	COMMON STOCK EUR1.5	17,366	244,500
	ALDAR PROPERTIES PJSC	COMMON STOCK AED1.0	1,119,028	960,514
	ALDREES PETROLEUM AND TRANSP	COMMON STOCK SAR10.	4,987	86,272
	ALEXANDER FORBES GROUP HOLDI	COMMON STOCK	159,178	42,345
	ALFA FINANCIAL SOFTWARE HOLD	COMMON STOCK GBP.001	15,445	27,937
	ALFA LAVAL AB	COMMON STOCK SEK2.84	57,841	1,592,559
	ALFA S.A.B. A	COMMON STOCK	508,800	365,663
	ALFRESA HOLDINGS CORP	COMMON STOCK	32,400	594,152
	ALGONQUIN POWER + UTILITIES	COMMON STOCK	98,336	1,663,108
	ALIANSCOE SONAE SHOPPING CENT	COMMON STOCK	35,700	202,041
	ALIBABA GROUP HOLDING SP ADR	ADR USD.000025	319,600	76,056,164
	ALIBABA HEALTH INFORMATION T	COMMON STOCK HKD.01	694,200	2,059,555
	ALIBABA PICTURES GROUP LTD	COMMON STOCK HKD.25	2,420,000	299,827
	ALIMAK GROUP AB	COMMON STOCK SEK.02	8,775	139,924
	ALIMENTATION COUCHE TARD B	COMMON STOCK	147,700	5,029,220
	ALIMTIAZ INVESTMENT GROUP	COMMON STOCK KWD.1	124,980	46,015
	ALINMA BANK	COMMON STOCK SAR10.0	166,221	716,882
	ALIOR BANK SA	COMMON STOCK PLN10.0	20,990	95,881
	ALK ABELLO A/S	COMMON STOCK DKK10.	1,130	465,231
	ALLEGRO.EU SA	COMMON STOCK PLN.01	43,173	983,584
	ALLGEIER SE	COMMON STOCK	1,247	28,458
	ALLIANCE BANK MALAYSIA BHD	COMMON STOCK	315,700	229,013
	ALLIANCE GLOBAL GROUP INC	COMMON STOCK PHP1.	1,349,200	297,954
	ALLIANCE PHARMA PLC	COMMON STOCK GBP.01	3,561	4,291
*	ALLIANZ SE REG	COMMON STOCK	70,905	17,375,447
	ALLIED PROPERTIES REAL ESTAT	REIT	11,300	335,541
	ALLREAL HOLDING AG REG	COMMON STOCK CHF50.0	2,439	561,373
	ALM. BRAND A/S	COMMON STOCK DKK10.0	10,823	130,241
	ALMARAI CO	COMMON STOCK SAR10.0	42,403	620,515
	ALMIRALL SA	COMMON STOCK EUR.12	11,822	157,621
	ALONY HETZ PROPERTIES + INV	COMMON STOCK ILS1.0	21,868	306,663
	ALPHA FX GROUP PLC	COMMON STOCK	4,453	80,062
	ALPHA SERVICES AND HOLDINGS	COMMON STOCK EUR.3	238,431	278,905
	ALPS ALPINE CO LTD	COMMON STOCK	35,400	467,307
	ALROSA PJSC	COMMON STOCK RUB.5	471,798	630,090
	ALS LTD	COMMON STOCK	88,650	657,947
	ALSEA SAB DE CV	COMMON STOCK	76,900	99,611
	ALSO HOLDING AG REG	COMMON STOCK CHF1.0	1,140	326,154
	ALSTOM	COMMON STOCK EUR7.0	43,086	2,447,160
	ALSTRIA OFFICE REIT AG	REIT	28,173	509,526
	ALTAGAS LTD	COMMON STOCK	49,000	720,000
	ALTECH CORP	COMMON STOCK	5,500	111,914
	ALTEN SA	COMMON STOCK EUR1.016399	4,135	562,985
	ALTEOGEN INC	COMMON STOCK KRW500.0	3,071	509,851
	ALTICE EUROPE NV	COMMON STOCK EUR.01	90,805	592,111
	ALTUM LTD	COMMON STOCK	17,332	495,948
	ALTUS MINERALS CORPORATION	COMMON STOCK	6,700	72,046

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			Shares/ Par Value	
	ALTRI SGPS SA	COMMON STOCK EUR.125	46,857	295,961
	ALTUS GROUP LTD	COMMON STOCK	7,200	277,714
	ALUJAIN HOLDING	COMMON STOCK SAR10.0	5,751	72,125
	ALUMINA LTD	COMMON STOCK	462,800	656,089
	ALUMINUM CORP OF CHINA LTD A	COMMON STOCK CNY1.0	142,300	79,065
	ALUMINUM CORP OF CHINA LTD H	COMMON STOCK CNY1.0	860,000	304,127
	ALUPAR INVESTIMENTO SA UNIT	UNIT	40,900	214,518
	AMADA CO LTD	COMMON STOCK	59,200	653,932
	AMADEUS FIRE AG	COMMON STOCK	970	142,704
	AMADEUS IT GROUP SA	COMMON STOCK EUR.01	76,623	5,555,959
	AMANAT HOLDINGS PJSC	COMMON STOCK AED1.0	129,435	28,895
	AMANO CORP	COMMON STOCK	9,900	237,178
	AMATA CORP PUBLIC CO LTD FOR	FOREIGN SH. THB1.0 A	508,228	276,506
	AMBEA AB	COMMON STOCK SEK.024968	5,628	44,596
	AMBEV SA	COMMON STOCK	877,925	2,652,904
	AMBU A/S B	COMMON STOCK DKK.5	28,047	1,212,778
	AMERICA MOVIL SAB DE C SER L	COMMON STOCK	5,792,962	4,212,693
	AMG ADVANCED METALLURGICAL	COMMON STOCK EUR.02	858	25,570
	AMLAK INTERNATIONAL FOR REAL	COMMON STOCK	5,378	31,394
	AMMB HOLDINGS BHD	COMMON STOCK	336,125	305,130
	AMOREPACIFIC CORP	COMMON STOCK KRW500.0	6,270	1,191,865
	AMOREPACIFIC GROUP	COMMON STOCK KRW500.0	5,409	273,586
	AMOT INVESTMENTS LTD	COMMON STOCK ILS1.0	30,410	170,826
	AMP LTD	COMMON STOCK	631,508	760,749
	AMPLIFON SPA	COMMON STOCK EUR.02	20,388	846,175
	AMPOL LTD	COMMON STOCK	38,500	896,768
	AMREST HOLDINGS SE	COMMON STOCK EUR.1	26,626	197,847
	AMS AG	COMMON STOCK	46,181	1,010,402
	AMUNDI SA	COMMON STOCK EUR2.5	10,066	823,217
	AMUSE INC	COMMON STOCK	2,000	50,045
	ANA HOLDINGS INC	COMMON STOCK	26,500	585,948
	ANADOLU EFES BIRACILIK VE	COMMON STOCK TRY1.	47,720	148,997
	ANDLAUER HEALTHCARE GROUP IN	COMMON STOCK	1,900	61,067
	ANDRITZ AG	COMMON STOCK	13,070	599,677
	ANEKA TAMBANG TBK	COMMON STOCK IDR100.0	5,505,526	758,326
	ANEST IWATA CORP	COMMON STOCK	4,400	45,180
	ANGES INC	COMMON STOCK	19,500	236,111
	ANGLO AMERICAN PLATINUM LTD	COMMON STOCK ZAR.1	11,485	1,120,454
	ANGLO AMERICAN PLC	COMMON STOCK USD.54945	210,531	7,009,393
	ANGLOGOLD ASHANTI LTD	COMMON STOCK ZAR.25	74,543	1,704,826
	ANHEUSER BUSCH INBEV SA/NV	COMMON STOCK	136,187	9,531,890
	ANHUI CONCH CEMENT CO LTD A	COMMON STOCK CNY1.0	43,500	344,001
	ANHUI CONCH CEMENT CO LTD H	COMMON STOCK CNY1.0	228,000	1,428,103
	ANHUI GUJING DISTILLERY CO A	COMMON STOCK CNY1.0	4,200	174,981
	ANICOM HOLDINGS INC	COMMON STOCK	10,000	104,542
	ANIMA HOLDING SA	COMMON STOCK	70,349	488,047
	ANIMA HOLDING SPA	COMMON STOCK NPV	57,265	270,586
	ANRITSU CORP	COMMON STOCK	25,100	558,809
	ANSELL LTD	COMMON STOCK	23,991	645,070
	ANTA SPORTS PRODUCTS LTD	COMMON STOCK HKD.1	203,000	3,220,697
	ANTOFAGASTA PLC	COMMON STOCK GBP.05	64,069	1,326,657

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	AO WORLD PLC	COMMON STOCK GBP.0025	49,213	277,104
	AOKI HOLDINGS INC	COMMON STOCK	15,200	76,150
	AOMORI BANK LTD/THE	COMMON STOCK	4,500	104,831
	AOZORA BANK LTD	COMMON STOCK	22,000	406,470
	AP MEMORY TECHNOLOGY CORP	COMMON STOCK TWD10.0	7,000	106,046
	AP MOLLER MAERSK A/S A	COMMON STOCK DKK1000.0	554	1,151,298
	AP MOLLER MAERSK A/S B	COMMON STOCK DKK1000.0	1,122	2,505,646
	APA GROUP	STAPLED SECURITY	212,562	1,584,088
	APERAM	COMMON STOCK	6,438	358,344
	APG SGA SA	COMMON STOCK CHF2.6	246	55,016
	APHRIA INC	COMMON STOCK	39,900	322,612
	APPEN LTD	COMMON STOCK	19,927	381,789
	APPLUS SERVICES SA	COMMON STOCK EUR.1	25,099	277,244
	ARA LOGOS LOGISTICS TRUST	REIT	185,500	84,217
	ARA LOGOS LOGISTICS TRUST RGT	EXP 15JAN21	14,283	513
	ARAB NATIONAL BANK	COMMON STOCK SAR10.	101,768	545,244
	ARABIAN CEMENT	COMMON STOCK SAR10.	8,311	81,635
	ARATA CORP	COMMON STOCK	2,300	109,305
	ARB CORP LTD	COMMON STOCK	13,545	322,104
	ARBONIA AG	COMMON STOCK CHF4.2	8,856	141,779
	ARC RESOURCES LTD	COMMON STOCK	66,100	311,303
	ARCA CONTINENTAL SAB DE CV	COMMON STOCK	76,000	362,960
	ARCADIS NV	COMMON STOCK EUR.02	13,788	456,555
	ARCELORMITTAL	COMMON STOCK	124,458	2,860,573
	ARCLAND SAKAMOTO CO LTD	COMMON STOCK	4,900	81,319
	ARCLAND SERVICE HOLDINGS CO	COMMON STOCK	1,100	23,059
	ARCOS DORADOS HOLDINGS INC A	COMMON STOCK	34,858	175,336
	ARCS CO LTD	COMMON STOCK	6,800	152,932
	ARGENTINE PESO	FOREIGN CURRENCY	1,346	16
	ARGENX SE	COMMON STOCK	7,643	2,256,479
	ARGO GRAPHICS INC	COMMON STOCK	1,600	50,229
	ARGONAUT GOLD INC	COMMON STOCK	49,500	106,732
	ARIAKE JAPAN CO LTD	COMMON STOCK	3,300	237,433
	ARISTOCRAT LEISURE LTD	COMMON STOCK	95,994	2,299,289
	ARITZIA INC SUBORDINATE VOTI	COMMON STOCK	15,600	315,796
	ARJO AB B SHARES	COMMON STOCK SEK.33	23,065	176,447
	ARKEMA	COMMON STOCK EUR10.0	11,872	1,359,115
	ARNOLDO MONDADORI EDITORE	COMMON STOCK EUR.26	34,111	62,962
	AROUNDTOWN SA	COMMON STOCK EUR.01	169,806	1,271,780
	ARRIYADH DEVELOPMENT COMPANY	COMMON STOCK SAR10.0	14,775	67,660
	ARTERIA NETWORKS CORP	COMMON STOCK	4,200	60,819
	ARTIS REAL ESTATE INVESTMENT	REIT	14,000	117,143
	ARUHI CORP	COMMON STOCK	5,800	102,308
	ARYZTA AG	COMMON STOCK CHF.02	194,127	149,535
	AS ONE CORP	COMMON STOCK	2,400	410,398
	ASAHI GROUP HOLDINGS LTD	COMMON STOCK	76,600	3,157,636
	ASAHI HOLDINGS INC	COMMON STOCK	6,600	234,894
	ASAHI INTECC CO LTD	COMMON STOCK	33,000	1,204,808
	ASAHI KASEI CORP	COMMON STOCK	211,700	2,177,679
	ASCENDAS REAL ESTATE INV TRT	REIT	519,825	1,170,489
	ASCENTIAL PLC	COMMON STOCK GBP.01	69,112	364,179

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	ASCOM HOLDING AG REG	COMMON STOCK CHF.5	10,658	157,843
	ASCOPIAVE SPA	COMMON STOCK EUR1.	17,014	75,634
	ASCOTT RESIDENCE TRUST	UNIT	372,945	305,214
	ASE TECHNOLOGY HOLDING CO LT	COMMON STOCK TWD10.0	652,128	1,887,077
	ASEER TRADING TOURISM + MANU	COMMON STOCK SAR10.0	10,504	45,918
	ASELSAN ELEKTRONIK SANAYI	COMMON STOCK TRY1.	127,398	313,280
	ASHMORE GROUP PLC	COMMON STOCK GBP.0001	73,391	433,001
	ASHTREAD GROUP PLC	COMMON STOCK GBP.1	75,550	3,608,553
	ASHTROM GROUP LTD	COMMON STOCK	11,743	232,771
	ASIA CEMENT CHINA HOLDINGS	COMMON STOCK HKD.1	86,500	78,922
	ASIA CEMENT CORP	COMMON STOCK TWD10.	386,924	596,155
	ASIA OPTICAL CO INC	COMMON STOCK TWD10.0	41,931	109,956
	ASIA PACIFIC TELECOM CO LTD	COMMON STOCK TWD10.	260,206	93,480
	ASIA VITAL COMPONENTS	COMMON STOCK TWD10.	48,000	112,964
	ASIANA AIRLINES	COMMON STOCK KRW5000.	32,524	126,048
	ASICS CORP	COMMON STOCK	26,100	499,179
	ASKUL CORP	COMMON STOCK	3,600	134,267
	ASM INTERNATIONAL NV	COMMON STOCK EUR.04	7,909	1,731,774
	ASM PACIFIC TECHNOLOGY	COMMON STOCK HKD.1	43,900	579,394
	ASMEDIA TECHNOLOGY INC	COMMON STOCK TWD10.0	4,000	224,835
	ASML HOLDING NV	COMMON STOCK EUR.09	71,837	35,557,109
	ASOS PLC	COMMON STOCK GBP.035	12,839	840,911
	ASPEED TECHNOLOGY INC	COMMON STOCK TWD10.0	3,000	183,055
	ASPEN PHARMACARE HOLDINGS LT	COMMON STOCK ZAR.1390607	71,163	607,831
	ASR NEDERLAND NV	COMMON STOCK EUR.16	22,768	922,263
	ASSA ABLOY AB B	COMMON STOCK SEK1.0	172,184	4,242,873
	ASSECO POLAND SA	COMMON STOCK PLN1.	17,316	315,914
	ASSICURAZIONI GENERALI	COMMON STOCK EUR1.0	201,745	3,516,698
	ASSOCIATED BRITISH FOODS PLC	COMMON STOCK GBP.0568	59,218	1,883,735
	ASSURA PLC	REIT GBP.1	464,601	487,961
	ASTELLAS PHARMA INC	COMMON STOCK	314,200	4,857,838
	ASTM SPA	COMMON STOCK	9,555	240,625
	ASTON MARTIN LAGONDA GLOBAL	COMMON STOCK GBP.1	1,424	324,909
	ASTRA INTERNATIONAL TBK PT	COMMON STOCK IDR50.	3,486,680	1,497,536
	ASTRAL FOODS LTD	COMMON STOCK ZAR.01	16,039	151,777
	ASTRAZENECA PLC	COMMON STOCK USD.25	220,775	22,376,371
	ASUSTEK COMPUTER INC	COMMON STOCK TWD10.	136,172	1,217,265
	ASX LTD	COMMON STOCK	33,286	1,850,671
	ASYMCHEM LABORATORIES TIAN A	COMMON STOCK CNY1.0	9,300	425,516
	ATACADAO SA	COMMON STOCK	88,400	330,687
	ATCO LTD CLASS I	COMMON STOCK	11,500	372,347
	ATEA ASA	COMMON STOCK NOK1.0	22,903	322,268
	ATEN INTERNATIONAL CO LTD	COMMON STOCK TWD10.	22,000	66,312
	ATHENS WATER SUPPLY + SEWAGE	COMMON STOCK EUR.6	7,311	61,592
	ATLANTIA SPA	COMMON STOCK NPV	88,706	1,595,034
	ATLAS ARTERIA	STAPLED SECURITY	161,529	811,110
	ATLAS COPCO AB A SHS	COMMON STOCK SEK.639	118,276	6,059,808
	ATLAS COPCO AB B SHS	COMMON STOCK SEK.639	69,718	3,137,967
	ATLAS CORP	COMMON STOCK USD.01	12,400	134,416
	ATOM CORP	COMMON STOCK	17,000	143,429
	ATOS SE	COMMON STOCK EUR1.0	16,144	1,547,817

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	ATRESMEDIA CORP DE MEDIOS DE	COMMON STOCK EUR.75	16,042	56,749
	ATRIUM LJUNGBERG AB B SHS	COMMON STOCK SEK2.5	14,228	300,165
	ATS AUTOMATION TOOLING SYS	COMMON STOCK	13,600	238,587
	ATTENDO AB	COMMON STOCK	19,242	103,960
	AU OPTRONICS CORP	COMMON STOCK TWD10.0	1,634,552	817,973
	AUB GROUP LTD	COMMON STOCK	7,203	90,005
	AUBAY	COMMON STOCK EUR.5	1,431	60,138
	AUCKLAND INTL AIRPORT LTD	COMMON STOCK	233,503	1,277,037
	AURELIUS EQUITY OPPORTUNITIE	COMMON STOCK	3,861	82,210
	AURINIA PHARMACEUTICALS INC	COMMON STOCK	14,800	252,162
	AURIZON HOLDINGS LTD	COMMON STOCK	306,337	958,110
	AURORA CANNABIS INC	COMMON STOCK	14,934	256,634
	AURUBIS AG	COMMON STOCK	6,044	470,870
	AUSNET SERVICES	COMMON STOCK	366,435	498,572
	AUST AND NZ BANKING GROUP	COMMON STOCK	487,595	8,551,990
	AUSTAL LTD	COMMON STOCK	18,869	81,676
	AUSTEVOLL SEAFOOD ASA	COMMON STOCK NOK.5	19,322	197,889
	AUSTRALIAN AGRICULTURAL CO	COMMON STOCK	55,556	47,185
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	1,353,957	1,044,781
	AUSTRALIAN PHARMA INDUS LTD	COMMON STOCK	75,475	71,654
	AUSTRIA TECHNOLOGIE + SYSTEM	COMMON STOCK	4,736	151,662
	AUTO TRADER GROUP PLC	COMMON STOCK GBP.01	166,388	1,356,447
	AUTOBACS SEVEN CO LTD	COMMON STOCK	12,000	166,021
	AUTOBIO DIAGNOSTICS CO LTD A	COMMON STOCK CNY1.0	1,000	22,222
	AUTOGRILL SPA	COMMON STOCK	23,081	154,197
	AUTOHOME INC ADR	ADR USD.01	10,800	1,075,896
	AUTONEUM HOLDING AG	COMMON STOCK CHF.05	476	86,622
	AVACTA GROUP PLC	COMMON STOCK GBP.1	43,136	67,382
	AVANZA BANK HOLDING AB	COMMON STOCK SEK2.5	14,982	422,640
	AVAST PLC	COMMON STOCK GBP.1	109,066	801,959
	AVENTUS GROUP	REIT	57,135	120,853
	AVEVA GROUP PLC	COMMON STOCK GBP.0355556	17,603	856,031
	AVEX INC	COMMON STOCK	5,700	63,252
	AVI LTD	COMMON STOCK ZAR.05	64,450	319,950
	AVIC CAPITAL CO LTD A	COMMON STOCK CNY1.0	97,700	65,555
	AVIC JONHON OPTRONIC TECH A	COMMON STOCK CNY1.0	11,400	136,672
	AVIC XI AN AIRCRAFT INDUST A	COMMON STOCK CNY1.0	30,100	169,283
	AVICHINA INDUSTRY + TECH H	COMMON STOCK CNY1.0	600,000	418,907
	AVIVA PLC	COMMON STOCK GBP.25	676,094	3,031,180
	AVON RUBBER PLC	COMMON STOCK GBP1.0	5,297	231,132
	AWA BANK LTD/THE	COMMON STOCK	6,000	136,702
	AXA SA	COMMON STOCK EUR2.29	334,017	8,025,820
	AXFOOD AB	COMMON STOCK SEK5.0	15,835	369,770
	AXIAL RETAILING INC	COMMON STOCK	3,900	189,902
	AXIATA GROUP BERHAD	COMMON STOCK	472,726	440,227
	AYALA CORPORATION	COMMON STOCK PHP50.	40,342	694,845
	AYALA LAND INC	COMMON STOCK PHP1.0	1,639,190	1,396,078
	AYGAZ AS	COMMON STOCK TRY1.	73,826	145,894
	AZ. BGP HOLDINGS	COMMON STOCK	818,748	14
	AZBIL CORP	COMMON STOCK	21,300	1,165,176
	AZIMUT HOLDING SPA	COMMON STOCK	19,496	423,401

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	AZRIELI GROUP LTD	COMMON STOCK ILS.1	9,105	579,965
	AZUL SA	PREFERENCE	51,100	388,629
	B GRIMM POWER PCL NVDR	NVDR THB2.0	225,100	366,368
	B+M EUROPEAN VALUE RETAIL SA	COMMON STOCK GBP.1	145,507	1,085,274
	B2GOLD CORP	COMMON STOCK	179,900	1,006,819
	B2W CIA DIGITAL	COMMON STOCK	42,068	612,999
	B3 SA BRASIL BOLSA BALCAO	COMMON STOCK	375,978	4,509,832
	BABCOCK INTL GROUP PLC	COMMON STOCK GBP.6	43,384	166,601
	BACHEM HOLDING AG REG B	COMMON STOCK CHF.05	892	397,022
	BADGER DAYLIGHTING LTD	COMMON STOCK	6,000	179,105
	BAE SYSTEMS PLC	COMMON STOCK GBP.025	542,645	3,671,701
	BAIDU INC SPON ADR	ADR USD.00005	48,800	10,552,512
	BAKKAFFROST P/F	COMMON STOCK DKK1.0	10,020	716,688
	BALFOUR BEATTY PLC	COMMON STOCK GBP.5	118,370	437,715
	BALLARD POWER SYSTEMS INC	COMMON STOCK	24,600	682,581
	BALOISE HOLDING AG REG	COMMON STOCK CHF.1	8,228	1,471,743
	BANCA GENERALI SPA	COMMON STOCK EUR1.	10,602	352,984
	BANCA IFIS SPA	COMMON STOCK EUR1.0	3,906	43,568
	BANCA MEDIOLANUM SPA	COMMON STOCK EUR.1	26,883	233,199
	BANCA MONTE DEI PASCHI SIENA	COMMON STOCK	50,359	64,090
	BANCA POPOLARE DI SONDRIO	COMMON STOCK EUR3.	82,270	219,580
	BANCO ABC BRASIL SA	PREFERENCE	53,471	162,527
	BANCO BILBAO VIZCAYA ARGENTA	COMMON STOCK EUR.49	1,121,878	5,589,796
	BANCO BPM SPA	COMMON STOCK NPV	281,187	618,308
	BANCO BRADESCO S.A.	COMMON STOCK	218,735	1,033,762
	BANCO BRADESCO SA PREF	PREFERENCE	838,071	4,389,427
	BANCO BTG PACTUAL SA UNIT	UNIT	40,788	742,273
	BANCO COMERCIAL PORTUGUES R	COMMON STOCK	2,689,154	401,323
	BANCO DE CHILE	COMMON STOCK	5,841,607	595,466
	BANCO DE CREDITO E INVERSION	COMMON STOCK	9,366	369,630
	BANCO DE SABADELL SA	COMMON STOCK EUR.125	726,134	421,809
	BANCO DEL BAJIO SA	COMMON STOCK	123,000	170,807
	BANCO DO BRASIL S.A.	COMMON STOCK	165,189	1,245,446
	BANCO ESTADO RIO GRAN PREF B	PREFERENCE	49,732	140,631
	BANCO INTER SA UNITS	UNIT	12,827	245,099
	BANCO MACRO SA ADR	ADR	11,300	175,941
	BANCO SANTANDER BRASIL UNIT	UNIT	69,300	601,613
	BANCO SANTANDER CHILE ADR	ADR	30,341	576,176
	BANCO SANTANDER SA	COMMON STOCK EUR.5	2,806,310	8,726,802
	BANCO SANTANDER SA	COMMON STOCK EUR.5	153,531	452,761
	BANDAI NAMCO HOLDINGS INC	COMMON STOCK	33,700	2,917,032
	BANGCHAK CORP PCL NVDR	NVDR THB1.0	289,900	199,183
	BANGKOK BANK PCL FOREIGN REG	FOREIGN SH. THB10.0 A	50,600	201,307
	BANGKOK BANK PUBLIC CO NVDR	NVDR THB10.0	37,400	147,944
	BANGKOK CHAIN HOSPITAL NVDR	NVDR THB1.0	226,300	102,733
	BANGKOK DUSIT MED SERVI NVDR	NVDR THB.1	1,807,900	1,255,323
	BANGKOK EXPRESSWAY AND METRO	FOREIGN SH. THB1.0 A	1,385,375	388,423
	BANK AL JAZIRA	COMMON STOCK SAR10.	68,151	248,146
	BANK ALBILAD	COMMON STOCK SAR10.	62,333	471,037
	BANK BTPN SYARIAH TBK PT	COMMON STOCK IDR100.0	404,400	108,107
	BANK CENTRAL ASIA TBK PT	COMMON STOCK IDR62.5	1,690,600	4,073,400

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	BANK HAPOALIM BM	COMMON STOCK ILS1.	201,074	1,381,021
	BANK LEUMI LE ISRAEL	COMMON STOCK ILS.1	276,298	1,632,188
	BANK MANDIRI PERSERO TBK PT	COMMON STOCK IDR250.0	3,324,598	1,500,292
	BANK MILLENNIUM SA	COMMON STOCK PLN1.	105,003	92,337
	BANK NEGARA INDONESIA PERSER	COMMON STOCK IDR7500.	1,417,700	624,707
	BANK OF BEIJING CO LTD A	COMMON STOCK CNY1.0	230,082	170,303
	BANK OF CHINA LTD A	COMMON STOCK CNY1.0	559,700	272,180
	BANK OF CHINA LTD H	COMMON STOCK CNY1.0	13,684,400	4,679,299
	BANK OF COMMUNICATIONS CO A	COMMON STOCK CNY1.0	496,000	339,804
	BANK OF COMMUNICATIONS CO H	COMMON STOCK CNY1.0	1,651,140	873,289
	BANK OF EAST ASIA LTD	COMMON STOCK	232,216	497,641
	BANK OF GEORGIA GROUP PLC	COMMON STOCK GBP.01	7,202	120,181
	BANK OF HANGZHOU CO LTD A	COMMON STOCK CNY1.0	55,800	127,336
	BANK OF IRELAND GROUP PLC	COMMON STOCK EUR1.0	188,623	767,437
	BANK OF IWATE LTD/THE	COMMON STOCK	2,500	48,732
	BANK OF JIANGSU CO LTD A	COMMON STOCK CNY1.0	124,410	103,885
	BANK OF KAOHSIUNG	COMMON STOCK TWD10.	116,000	43,167
	BANK OF KYOTO LTD/THE	COMMON STOCK	10,200	534,085
	BANK OF MONTREAL	COMMON STOCK	110,391	8,385,903
	BANK OF NAGOYA LTD/THE	COMMON STOCK	2,000	49,819
	BANK OF NANJING CO LTD A	COMMON STOCK CNY1.0	70,300	87,016
	BANK OF NINGBO CO LTD A	COMMON STOCK CNY1.0	61,300	331,314
	BANK OF NOVA SCOTIA	COMMON STOCK	210,100	11,346,060
	BANK OF OKINAWA LTD/THE	COMMON STOCK	4,700	125,620
	BANK OF QUEENSLAND LTD	COMMON STOCK	80,481	481,004
	BANK OF SHANGHAI CO LTD A	COMMON STOCK CNY1.0	190,920	229,081
	BANK OF THE PHILIPPINE ISLAN	COMMON STOCK PHP10.	318,126	540,017
	BANK OF THE RYUKYUS LTD	COMMON STOCK	7,500	55,770
	BANK PEKAO SA	COMMON STOCK PLN1.0	31,286	512,704
	BANK RAKYAT INDONESIA PERSER	COMMON STOCK IDR50.0	10,600,000	3,146,443
	BANK TABUNGAN NEGARA PERSERO	COMMON STOCK IDR500.	826,900	101,806
	BANKIA SA	COMMON STOCK EUR1.0	149,998	371,964
	BANKINTER SA	COMMON STOCK EUR.3	96,456	623,693
	BANPU PUBLIC CO LTD FOR REG	FOREIGN SH. THB1.0 A	795,800	292,183
	BANQUE CANTONALE VAUDOIS REG	COMMON STOCK CHF10.0	5,346	582,220
	BANQUE SAUDI FRANSI	COMMON STOCK SAR10.	100,148	843,554
	BAOSHAN IRON + STEEL CO A	COMMON STOCK CNY1.0	202,000	183,915
	BAOZUN INC SPN ADR	ADR USD.0001	6,700	230,145
	BAPCOR LTD	COMMON STOCK	53,000	319,283
	BARCLAYS PLC	COMMON STOCK GBP.25	2,975,413	5,969,267
	BARCO N.V.	COMMON STOCK	9,380	204,726
	BARITO PACIFIC TBK PT	COMMON STOCK IDR100.0	4,924,500	386,052
	BARLOWORLD LTD	COMMON STOCK ZAR.05	45,954	285,885
	BARRATT DEVELOPMENTS PLC	COMMON STOCK GBP.1	174,755	1,602,575
	BARRICK GOLD CORP	COMMON STOCK	98,934	2,336,548
	BARRICK GOLD CORP	COMMON STOCK	209,175	4,761,440
	BARRY CALLEBAUT AG REG	COMMON STOCK CHF.02	513	1,220,413
	BASE INC	COMMON STOCK	2,600	243,745
	BASF SE	COMMON STOCK NPV	156,109	12,346,308
	BASIC FIT NV	COMMON STOCK EUR.06	3,701	135,430
	BASILEA PHARMACEUTICA REG	COMMON STOCK CHF1.0	2,077	124,823

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			Shares/ Par Value	
	BASLER AG	COMMON STOCK	625	54,817
	BAUSCH HEALTH COS INC	COMMON STOCK	55,277	1,145,891
	BAVARIAN NORDIC A/S	COMMON STOCK DKK10.	10,031	308,144
	BAWAG GROUP AG	COMMON STOCK	7,028	330,238
	BAYCURRENT CONSULTING INC	COMMON STOCK	2,400	421,910
	BAYER AG REG	COMMON STOCK	166,977	9,829,792
	BAYERISCHE MOTOREN WERKE AG	COMMON STOCK EUR1.0	56,275	4,974,898
	BAYERISCHE MOTOREN WERKE PRF	PREFERENCE	10,193	688,480
	BAYSIDE LAND CORPORATION LTD	COMMON STOCK ILS1.0	32,400	264,667
	BAYWA BAYERISCHE WARENVERMIT	COMMON STOCK	2,698	109,116.78
	BB SEGURIDADE PARTICIPACOES	COMMON STOCK	122,200	699,796
	BBVA ARGENTINA SA ADR	ADR	26,000	83,460
	BCE INC	COMMON STOCK	26,567	1,135,041
	BCPG PCL FOREIGN	FOREIGN SH. THB5.0 A	45,000	21,328
	BDO UNIBANK INC	COMMON STOCK PHP10.0	340,974	759,086
	BE SEMICONDUCTOR INDUSTRIES	COMMON STOCK EUR.01	13,797	832,451
	BEACH ENERGY LTD	COMMON STOCK	222,108	365,263
	BEAZLEY PLC	COMMON STOCK GBP.05	99,026	490,826
	BECHTLE AG	COMMON STOCK	5,270	1,151,074
	BEFESA SA	COMMON STOCK	6,106	386,320
	BEFIMMO	REIT	4,067	181,092
	BEGA CHEESE LTD	COMMON STOCK	32,921	171,755
	BEIERSDORF AG	COMMON STOCK	18,068	2,086,352
	BEIGENE LTD ADR	ADR USD.0001	6,000	1,989,605
	BEIJER REF AB	COMMON STOCK SEK2.92	14,472	663,177
	BEIJING CAPITAL INTL AIRPO H	COMMON STOCK CNY1.0	468,000	390,754
	BEIJING CAPITAL LAND LTD H	COMMON STOCK CNY1.0	166,000	28,054
	BEIJING CHUNLIZHENGDA MEDI H	COMMON STOCK CNY1.0	14,000	39,638
	BEIJING DABEINONG TECHNOLO A	COMMON STOCK CNY1.0	16,000	23,638
	BEIJING ENLIGHT MEDIA CO L A	COMMON STOCK CNY1.0	31,600	58,342
	BEIJING ENTERPRISES HLDGS	COMMON STOCK	96,500	315,011
	BEIJING ENTERPRISES WATER GR	COMMON STOCK HKD.1	968,000	388,788
	BEIJING NEW BUILDING MATER A	COMMON STOCK CNY1.0	18,400	112,968
	BEIJING ORIENTAL YUHONG A	COMMON STOCK CNY1.0	24,300	144,224
	BEIJING SHIJI INFORMATION A	COMMON STOCK CNY1.0	14,500	68,955
	BEIJING SHUNXIN AGRICULT A	COMMON STOCK CNY1.0	8,100	90,085
	BEIJING TIAN TAN BIOLOGICAL A	COMMON STOCK CNY1.0	27,480	175,264
	BEIJING TONG REN TANG CHINES	COMMON STOCK	46,000	48,303
	BEKAERT NV	COMMON STOCK	6,136	204,407
	BELC CO LTD	COMMON STOCK	1,800	108,878
	BELIMO HOLDING AG REG	COMMON STOCK CHF1.0	89	774,201
	BELL FOOD GROUP AG REG	COMMON STOCK CHF.5	374	100,715
	BELLEVUE GOLD LTD	COMMON STOCK	69,661	60,883
	BELLSYSTEM24 HOLDINGS INC	COMMON STOCK	5,600	87,892
	BELLUNA CO LTD	COMMON STOCK	9,000	99,149
	BELLWAY PLC	COMMON STOCK GBP.125	21,167	856,285
	BENDIGO AND ADELAIDE BANK	COMMON STOCK	96,540	694,764
	BENEFIT ONE INC	COMMON STOCK	13,300	393,926
	BENESSE HOLDINGS INC	COMMON STOCK	13,200	257,716
	BENETEAU	COMMON STOCK EUR.1	7,507	87,104
	BENEXT YUMESHIN GROUP CO	COMMON STOCK	3,900	48,352

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	BENGO4.COM INC	COMMON STOCK	1,200	119,381
	BERJAYA SPORTS TOTO BHD	COMMON STOCK	301,557	164,234
	BERKELEY GROUP HOLDINGS/THE	COMMON STOCK	20,185	1,392,597
	BERLI JUCKER PUBLIC CO NVDR	NVDR THB1.0	250,700	288,702
	BERTRANDT AG	COMMON STOCK	948	45,895
	BEST INC ADR	ADR USD.01	35,600	72,624
	BEST WORLD INTERNATIONAL LTD	COMMON STOCK	45,800	47,129
	BET AT HOME.COM AG	COMMON STOCK	596	23,220
	BETSSON AB	COMMON STOCK SEK.67	29,561	265,168
	BEZEQ THE ISRAELI TELECOM CO	COMMON STOCK ILS1.	396,397	398,433
	BGF CO LTD	COMMON STOCK KRW1000.0	4,668	21,005
	BGF RETAIL CO LTD	COMMON STOCK KRW1000.0	1,417	176,950
	BGI GENOMICS CO LTD A	COMMON STOCK CNY1.0	6,800	133,947
	BHP GROUP LTD	COMMON STOCK	510,305	16,640,272
	BHP GROUP PLC	COMMON STOCK USD.5	362,465	9,548,486
	BIC CAMERA INC	COMMON STOCK	17,100	189,933
	BID CORP LTD	COMMON STOCK	59,449	1,068,103
	BIDVEST GROUP LTD	COMMON STOCK ZAR.05	61,450	660,548
	BIFFA PLC	COMMON STOCK GBP.0001	45,452	141,976
	BIG SHOPPING CENTERS 2004 LT	COMMON STOCK ILS.01	1,933	215,116
	BIG YELLOW GROUP PLC	REIT GBP.1	28,578	428,690
	BILFINGER SE	COMMON STOCK	5,151	163,005
	BILIA AB A SHS	COMMON STOCK SEK2.5	5,163	63,710
	BILIBILI INC SPONSORED ADR	ADR USD.0001	17,900	1,722,972
	BILLERUDKORSNAS AB	COMMON STOCK SEK7.38	33,200	589,254
	BIM BIRLESIK MAGAZALAR AS	COMMON STOCK TRY1.	92,731	942,156
	BINGO INDUSTRIES LTD	COMMON STOCK	67,058	126,373
	BIOARCTIC AB	COMMON STOCK SEK.02	11,068	128,386
	BIOGAIA AB B SHS	COMMON STOCK SEK1.0	1,387	90,693
	BIOMERIEUX	COMMON STOCK	7,606	1,074,276
	BIOTAGE AB	COMMON STOCK SEK1.28	8,298	140,696
	BIRCHCLIFF ENERGY LTD	COMMON STOCK	47,700	66,271
	BIZLINK HOLDING INC	COMMON STOCK TWD10.	17,000	147,864
	BK BRASIL OPERACAO E ASSESSO	COMMON STOCK	20,540	43,347
	BKW AG	COMMON STOCK CHF2.5	3,749	421,483
	BLACKBERRY LTD	COMMON STOCK	90,700	600,870
	BLACKMORES LTD	COMMON STOCK	2,397	139,796
	BLOOMBERRY RESORTS CORP	COMMON STOCK PHP1.	636,300	107,492
	BLUE PRISM GROUP PLC	COMMON STOCK GBP.01	10,848	319,921
	BLUESCOPE STEEL LTD	COMMON STOCK	93,212	1,260,647
	BML INC	COMMON STOCK	5,700	177,247
	BMO COMMERCIAL PROPERTY TRUS	REIT	21,848	23,859
	BNK FINANCIAL GROUP INC	COMMON STOCK KRW5000.0	52,751	276,029
	BNP PARIBAS	COMMON STOCK EUR2.0	189,522	10,144,695
	BOARDWALK REAL ESTATE INVEST	REIT	4,200	111,231
	BOBST GROUP SA REG	COMMON STOCK CHF1.0	1,833	110,800
	BOC AVIATION LTD	COMMON STOCK	37,900	327,731
	BOC HONG KONG HOLDINGS LTD	COMMON STOCK	606,500	1,842,829
	BODYCOTE PLC	COMMON STOCK GBP.17273	32,857	337,180
	BOE TECHNOLOGY GROUP CO LT A	COMMON STOCK CNY1.0	368,500	339,138
	BOIRON SA	COMMON STOCK EUR1.0	1,685	85,187

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	BOLIDEN AB	COMMON STOCK SEK2.11	44,724	1,585,588
	BOLLORE	COMMON STOCK EUR.16	135,839	624,943
	BOLSA MEXICANA DE VALORES SA	COMMON STOCK	75,800	180,432
	BOMBARDIER INC B	COMMON STOCK	392,399	147,843
	BONAVA AB B SHARES	COMMON STOCK SEK4.0	25,093	240,358
	BONDUELLE SCA	COMMON STOCK EUR1.75	487	70,562
	BOOHOO GROUP PLC	COMMON STOCK GBP.01	168,409	793,811
	BOOZT AB	COMMON STOCK SEK.0833	15,986	363,379
	BORAL LTD	COMMON STOCK	225,335	861,461
	BORALEX INC A	COMMON STOCK	11,100	515,428
	BORREGAARD ASA	COMMON STOCK NOK1.0	22,628	374,920
	BORUSSIA DORTMUND GMBH + CO	COMMON STOCK	11,160	73,937
	BOSIDENG INTL HLDGS LTD	COMMON STOCK USD.00001	604,000	308,087
	BOSKALIS WESTMINSTER	COMMON STOCK EUR.01	10,037	277,009
	BOSSARD HOLDING AG REG A	COMMON STOCK CHF5.0	1,107	223,858
	BOUBYAN BANK K.S.C	COMMON STOCK KWD.1	179,773	335,671
	BOUBYAN PETROCHEMICALS CO	COMMON STOCK KWD.1	68,035	143,137
	BOUYGUES SA	COMMON STOCK EUR1.0	40,983	1,688,727
	BOYD GROUP SERVICES INC	COMMON STOCK	3,700	637,655
	BP PLC	COMMON STOCK USD.25	3,476,975	11,972,526
	BPD JAWA TIMUR TBK PT	COMMON STOCK IDR250.0	1,132,300	54,806
	BPER BANCA	COMMON STOCK EUR3.0	244,730	443,877
	BPOST SA	COMMON STOCK	18,956	197,034
	BR MALLS PARTICIPACOES SA	COMMON STOCK	148,908	286,117
	BRADESPAR SA PREF	PREFERENCE	52,700	647,620
	BRAIT SE	COMMON STOCK	192,598	48,632
	BRAMBLES LTD	COMMON STOCK	253,184	2,076,164
	BRAVIDA HOLDING AB	COMMON STOCK SEK.02	27,174	362,813
	BRAVURA SOLUTIONS LTD	COMMON STOCK	53,997	134,305
	BRAZILIAN REAL	FOREIGN CURRENCY	2,460,248	473,653
	BREEDON GROUP PLC	COMMON STOCK	46,379	55,308
	BREMBO SPA	COMMON STOCK NPV	30,220	397,241
	BRENNTAG SE	COMMON STOCK	27,593	2,138,713
	BREVILLE GROUP LTD	COMMON STOCK	12,631	292,006
	BREWIN DOLPHIN HOLDINGS PLC	COMMON STOCK GBP.01	53,397	224,032
	BRF SA	COMMON STOCK	93,232	389,522
	BRICKWORKS LTD	COMMON STOCK	10,457	155,077
	BRIDGESTONE CORP	COMMON STOCK	90,700	2,979,696
	BRIGHTON BEST INTERNATIONAL	COMMON STOCK TWD10.0	97,000	95,234
	BRILLIANCE CHINA AUTOMOTIVE	COMMON STOCK USD.01	560,000	510,859
	BRITISH AMERICAN TOB SP ADR	ADR	29,614	1,110,229
	BRITISH AMERICAN TOBACCO BHD	COMMON STOCK	29,719	104,224
	BRITISH AMERICAN TOBACCO PLC	COMMON STOCK GBP.25	356,242	13,460,782
	BRITISH LAND CO PLC	REIT GBP.25	151,082	1,010,648
	BRITVIC PLC	COMMON STOCK GBP.2	45,789	508,497
	BROADLEAF CO LTD	COMMON STOCK	15,000	98,974
	BRONCO BILLY CO LTD	COMMON STOCK	3,100	69,013
	BROOKFIELD ASSET MANAGE CL A	COMMON STOCK	216,862	9,060,307
	BROOKFIELD INFRASTRUCTURE A	COMMON STOCK	6,500	470,357
	BROOKFIELD RENEWABLE COR A	COMMON STOCK USD.01	20,400	1,189,093
	BROTHER INDUSTRIES LTD	COMMON STOCK	37,600	776,280

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	BRP INC/CA SUB VOTING	COMMON STOCK	7,200	475,234
	BRUNEL INTERNATIONAL	COMMON STOCK EUR.03	10,065	89,922
	BRUNELLO CUCINELLI SPA	COMMON STOCK NPV	7,566	328,992
	BT GROUP PLC	COMMON STOCK GBP.05	1,523,601	2,756,697
	BTS GROUP HOLDINGS PCL	CALL EXP 16FEB21	64,360	21
	BTS GROUP HOLDINGS PCL FORGN	FOREIGN SH. THB4.0 A	643,600	199,782
	BUCHER INDUSTRIES AG REG	COMMON STOCK CHF.2	1,132	517,686
	BUDWEISER BREWING CO APAC LT	COMMON STOCK USD.00001	220,500	728,795
	BUFAB AB	COMMON STOCK SEK.01	5,162	122,147
	BUKIT ASAM TBK PT	COMMON STOCK IDR100.0	502,400	100,489
	BUKWANG PHARMACEUTICAL CO	COMMON STOCK KRW500.	7,366	191,091
	BUMRUNGRAD HOSPITAL FOREIGN	FOREIGN SH. THB1.0 A	66,100	264,753
	BUNKA SHUTTER CO LTD	COMMON STOCK	9,300	87,775
	BUNZL PLC	COMMON STOCK GBP.3214286	57,894	1,934,420
	BUPA ARABIA FOR COOPERATIVE	COMMON STOCK SAR10.	10,177	331,493
	BURBERRY GROUP PLC	COMMON STOCK GBP.0005	66,971	1,691,802
	BURCKHARDT COMPRESSION HOLDI	COMMON STOCK CHF2.5	513	178,759
	BURE EQUITY AB	COMMON STOCK SEK6.6	4,702	168,695
	BUREAU VERITAS SA	COMMON STOCK EUR.12	50,019	1,332,526
	BURFORD CAPITAL LTD	COMMON STOCK	33,833	329,042
	BURKHALTER HOLDING AG	COMMON STOCK CHF.04	714	53,402
	BURSA MALAYSIA BHD	COMMON STOCK	282,000	582,167
	BUZZI UNICEM SPA	COMMON STOCK NPV	13,502	323,000
	BW LPG LTD	COMMON STOCK USD.01	14,421	99,135
	BW OFFSHORE LTD	COMMON STOCK USD.5	17,083	74,341
	BWP TRUST	REIT	96,958	330,855
	BWX LTD	COMMON STOCK	12,254	39,419
	BYD CO LTD A	COMMON STOCK CNY1.0	15,000	448,118
	BYD CO LTD H	COMMON STOCK CNY1.0	110,200	2,906,485
	BYD ELECTRONIC INTL CO LTD	COMMON STOCK	155,000	811,068
	BYTES TECHNOLOGY GROUP PLC	COMMON STOCK	28,490	131,750
	C+C GROUP PLC	COMMON STOCK EUR.01	53,282	165,815
	C+D INTERNATIONAL INVESTMENT	COMMON STOCK HKD.1	42,000	65,163
	C+D PROPERTY MANAGEMENT GROU	COMMON STOCK HKD.01	42,000	16,792
	CA IMMOBILIEN ANLAGEN AG	COMMON STOCK	12,270	468,356
	CAE INC	COMMON STOCK	46,051	1,330,269
	CAESARSTONE LTD	COMMON STOCK	7,600	97,964
	CAFE DE CORAL HOLDINGS LTD	COMMON STOCK HKD.1	62,000	133,574
	CAFE24 CORP	COMMON STOCK KRW500.0	1,051	61,611
	CAHYA MATA SARAWAK BHD	COMMON STOCK	71,600	37,829
	CAIRN ENERGY PLC	COMMON STOCK GBP.013669	101,177	290,982
	CAIRN HOMES PLC	COMMON STOCK EUR.001	150,122	179,322
	CAITONG SECURITIES CO LTD A	COMMON STOCK CNY1.0	39,100	75,812
	CAIXABANK SA	COMMON STOCK EUR1.0	576,561	1,576,947
	CAJA DE AHORROS DEL MEDITERR	COMMON STOCK EUR2.0	23,863	39,125
	CALBEE INC	COMMON STOCK	14,100	424,734
	CALIBRE MINING CORP	COMMON STOCK	36,400	69,471
	CALISEN PLC	COMMON STOCK GBP.01	28,067	99,624
	CAMECO CORP	COMMON STOCK	68,468	916,310
	CAN APARTMENT PROP REAL ESTA	REIT	14,900	584,655
	CAN IMPERIAL BK OF COMMERCE	COMMON STOCK	76,715	6,546,668

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	CANACCORD GENUITY GROUP INC	COMMON STOCK	21,400	187,460
	CANACOL ENERGY LTD	COMMON STOCK	34,200	100,667
	CANADA GOOSE HOLDINGS INC	COMMON STOCK	10,200	302,958
	CANADIAN DOLLAR	FOREIGN CURRENCY	2,150,951	1,688,344
	CANADIAN NATL RAILWAY CO	COMMON STOCK	122,984	13,508,933
	CANADIAN NATURAL RESOURCES	COMMON STOCK	204,440	4,908,807
	CANADIAN PACIFIC RAILWAY LTD	COMMON STOCK	23,452	8,127,756
	CANADIAN TIRE CORP CLASS A	COMMON STOCK	9,962	1,308,431
	CANADIAN UTILITIES LTD A	COMMON STOCK	22,500	549,078
	CANADIAN WESTERN BANK	COMMON STOCK	16,100	361,681
	CANCOM SE	COMMON STOCK	6,552	361,496
	CANFOR CORP	COMMON STOCK	11,600	209,237
	CANON INC	COMMON STOCK	168,800	3,241,846
	CANON MARKETING JAPAN INC	COMMON STOCK	9,500	216,895
	CANOPY GROWTH CORP	COMMON STOCK	37,800	929,275
	CANSINO BIOLOGICS INC H	COMMON STOCK CNY1.0	9,600	219,678
	CANVEST ENVIRONMENTAL PROTEC	COMMON STOCK HKD.01	111,000	47,532
	CAPCOM CO LTD	COMMON STOCK	14,900	968,828
	CAPGEMINI SE	COMMON STOCK EUR8.0	27,521	4,274,350
	CAPITA PLC	COMMON STOCK GBP.020667	286,407	153,661
	CAPITAL + COUNTIES PROPERTIE	REIT GBP.25	124,127	247,700
	CAPITAL POWER CORP	COMMON STOCK	18,200	499,714
	CAPITAL SECURITIES CORP	COMMON STOCK TWD10.	322,000	155,667
	CAPITALAND CHINA TRUST	REIT	63,848	67,188
	CAPITALAND INTEGRATED COMMER	REIT	816,295	1,332,145
	CAPITALAND LTD	COMMON STOCK	492,990	1,221,924
	CAPITEC BANK HOLDINGS LTD	COMMON STOCK ZAR.01	11,259	1,097,632
	CAR INC	COMMON STOCK USD.00001	137,000	66,304
	CAREER TECHNOLOGY CO LTD	COMMON STOCK TWD10.	51,479	64,321
	CAREL INDUSTRIES SPA	COMMON STOCK NPV	5,540	130,123
	CARGOTEC OYJ B SHARE	COMMON STOCK	7,103	293,751
	CARL ZEISS MEDITEC AG BR	COMMON STOCK	6,841	911,709
	CARLSBERG AS B	COMMON STOCK DKK20.	17,678	2,838,250
	CARLSBERG BREWERY MALAYSIA B	COMMON STOCK	48,000	279,564
	CARMILA	REIT EUR6.0	3,070	68,804
	CARNIVAL PLC	COMMON STOCK USD1.66	26,921	501,168
	CARREFOUR SA	COMMON STOCK EUR2.5	103,385	1,775,468
	CARSALES.COM LTD	COMMON STOCK	42,807	661,430
	CASCADES INC	COMMON STOCK	13,000	148,469
	CASETEK HOLDINGS LTD	COMMON STOCK TWD10.0	30,000	93,212
	CASINO GUICHARD PERRACHON	COMMON STOCK EUR1.53	9,486	292,588
	CASIO COMPUTER CO LTD	COMMON STOCK	32,800	600,904
	CASTELLUM AB	COMMON STOCK SEK.5	44,886	1,140,185
	CATCHER TECHNOLOGY CO LTD	COMMON STOCK TWD10.	118,134	868,890
	CATENA AB	COMMON STOCK SEK4.4	7,046	330,474
	CATHAY FINANCIAL HOLDING CO	COMMON STOCK TWD10.0	1,400,302	2,101,202
	CATHAY REAL ESTATE DEVELOPME	COMMON STOCK TWD10.0	182,834	129,541
	CATTOLICA ASSICURAZIONI SC	COMMON STOCK EUR3.0	27,095	151,919
	CAVERION OYJ	COMMON STOCK	16,689	118,632
	CAWACHI LTD	COMMON STOCK	2,300	65,522
	CCC SA	COMMON STOCK PLN.1	5,911	138,734

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	CCL INDUSTRIES INC CL B	COMMON STOCK	26,000	1,179,388
	CCR SA	COMMON STOCK	214,200	558,337
	CD PROJEKT SA	COMMON STOCK PLN1.0	15,073	1,110,880
	CDL HOSPITALITY TRUSTS	STAPLED SECURITY	142,300	136,522
	CECONOMY AG	COMMON STOCK	28,775	199,541
	CELESTICA INC	COMMON STOCK	20,216	162,966
	CELLAVISION AB	COMMON STOCK SEK.15	3,516	131,229
	CELLCOM ISRAEL LTD	COMMON STOCK ILS.01	34,102	165,395
	CELLECTIS	COMMON STOCK EUR.05	1,091	160,642
	CELLNEX TELECOM SA	COMMON STOCK EUR.25	53,021	3,247,767
	CELLTRION HEALTHCARE CO LTD	COMMON STOCK KRW1000.0	10,271	1,535,992
	CELLTRION INC	COMMON STOCK KRW1000.0	17,191	5,665,470
	CELLTRION PHARM INC	COMMON STOCK KRW500.	4,397	961,914
	CEMBRA MONEY BANK AG	COMMON STOCK CHF1.0	5,099	621,037
	CEMEX SAB CPO	UNIT	2,607,547	1,346,599
	CENCOSUD SA	COMMON STOCK	280,877	501,196
	CENOVUS ENERGY INC	COMMON STOCK	180,692	1,099,186
	CENTAMIN PLC	COMMON STOCK	198,380	332,007
	CENTER LABORATORIES INC	COMMON STOCK TWD10.	49,389	121,494
	CENTERRA GOLD INC	COMMON STOCK	40,600	469,736
	CENTRAIS ELETRICAS BRAS PR B	PREFERENCE	72,105	516,698
	CENTRAIS ELETRICAS BRASILIER	COMMON STOCK	53,900	374,966
	CENTRAL ASIA METALS PLC	COMMON STOCK	29,991	98,622
	CENTRAL CHINA REAL ESTATE	COMMON STOCK HKD.1	151,000	70,142
	CENTRAL GLASS CO LTD	COMMON STOCK	8,200	179,134
	CENTRAL JAPAN RAILWAY CO	COMMON STOCK	24,800	3,522,872
	CENTRAL PATTANA PCL NVDR	NVDR THB.5	413,900	659,355
	CENTRAL PUERTO SPONSORED ADR	ADR	32,400	87,480
	CENTRAL RETAIL CORP FOREIGN	FOREIGN SH. THB1.0 A	119,383	122,531
	CENTRICA PLC	COMMON STOCK GBP.061728	1,001,890	638,851
	CENTURIA CAPITAL GROUP	STAPLED SECURITY	39,113	79,393
	CENTURIA INDUSTRIAL REIT	REIT	66,434	158,405
	CENTURIA OFFICE REIT	REIT	70,734	116,805
	CERES POWER HOLDINGS PLC	COMMON STOCK GBP.1	14,634	263,804
	CERVED GROUP SPA	COMMON STOCK NPV	33,662	307,690
	CEWE STIFTUNG + CO KGAA	COMMON STOCK	1,036	117,378
	CEZ AS	COMMON STOCK CZK100.	28,874	690,737
	CFE	COMMON STOCK	1,300	133,214
	CGG SA	COMMON STOCK EUR.01	137,911	136,764
	CGI INC	COMMON STOCK	39,030	3,093,909
	CGN POWER CO LTD H	COMMON STOCK CNY1.0	1,938,000	418,131
	CHABIOTECH CO LTD	COMMON STOCK KRW500.0	6,692	123,809
	CHALEASE HOLDING CO LTD	COMMON STOCK TWD10.	237,010	1,421,024
	CHALICE MINING LTD	COMMON STOCK	27,106	81,590
	CHALLENGER LTD	COMMON STOCK	101,466	504,801
	CHAMPION IRON LTD	COMMON STOCK	30,008	109,991
	CHAMPION REIT	REIT	365,000	213,342
	CHANG HWA COMMERCIAL BANK	COMMON STOCK TWD10.	1,168,347	748,164
	CHANGCHUN HIGH + NEW TECH A	COMMON STOCK CNY1.0	3,800	261,677
	CHANGE INC	COMMON STOCK	4,800	163,093
	CHANGJIANG SECURITIES CO L A	COMMON STOCK CNY1.0	60,200	77,474

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	CHAOZHOU THREE CIRCLE GROU A	COMMON STOCK CNY1.0	70,000	399,526
	CHARGEURS SA	COMMON STOCK EUR.16	2,308	49,826
	CHARLOTTE WEB HOLDINGS INC	COMMON STOCK USD.001	11,800	38,808
	CHAROEN POKPHAND FOODS NVDR	NVDR THB1.0	890,500	796,815
	CHAROEN POKPHAND INDONESIA PT	COMMON STOCK IDR10.	1,293,000	601,610
	CHARTER HALL GROUP	REIT	85,591	972,356
	CHARTER HALL LONG WALE REIT	REIT	66,875	283,039
	CHARTER HALL RETAIL REIT	REIT	69,123	195,914
	CHARTER HALL SOCIAL INFRASTR	REIT	50,227	126,427
	CHECK POINT SOFTWARE TECH	COMMON STOCK USD.01	20,651	2,744,724
	CHEIL WORLDWIDE INC	COMMON STOCK KRW200.	20,740	392,998
	CHENG LOONG CORP	COMMON STOCK TWD10.	123,000	149,257
	CHENG SHIN RUBBER IND CO LTD	COMMON STOCK TWD10.	441,088	689,486
	CHENG UEI PRECISION INDUSTRY	COMMON STOCK TWD10.	192,919	323,319
	CHENGDU KANGHONG PHARMACEU A	COMMON STOCK CNY1.0	9,900	73,038
	CHIBA BANK LTD/THE	COMMON STOCK	89,500	493,635
	CHICONY ELECTRONICS CO LTD	COMMON STOCK TWD10.	138,690	426,426
	CHILEAN PESO	FOREIGN CURRENCY	30,208,024	42,517
	CHILISIN ELECTRONICS CORP	COMMON STOCK TWD10.	23,916	95,388
	CHINA AIRCRAFT LEASING GROUP	COMMON STOCK HKD.1	49,500	42,920
	CHINA AIRLINES LTD	COMMON STOCK TWD10.	846,278	363,050
	CHINA AOYUAN GROUP LTD	COMMON STOCK HKD.01	196,884	191,576
	CHINA AVIATION OIL SINGAPORE	COMMON STOCK	80,300	64,414
	CHINA BLUECHEMICAL LTD H	COMMON STOCK CNY1.0	712,000	112,980
	CHINA BOHAI BANK CO LTD H	COMMON STOCK CNY1.0	423,500	278,159
	CHINA CINDA ASSET MANAGEME H	COMMON STOCK CNY1.0	2,046,908	388,713
	CHINA CITIC BANK CORP LTD H	COMMON STOCK CNY1.0	1,755,200	745,184
	CHINA COM RICH RENE ENE INVEST	COMMON STOCK CNY1.0	2,242,000	570,403
	CHINA COMMUNICATIONS CONST H	COMMON STOCK CNY1.0	828,000	286,187
	CHINA COMMUNICATIONS SERVI H	COMMON STOCK CNY1.0	518,352	228,722
	CHINA CONCH VENTURE HOLDINGS	COMMON STOCK HKD.01	298,900	1,453,955
	CHINA CONSTRUCTION BANK A	COMMON STOCK CNY1.0	79,500	76,353
	CHINA CONSTRUCTION BANK H	COMMON STOCK CNY1.0	16,530,400	12,577,332
	CHINA DEVELOPMENT FINANCIAL	COMMON STOCK TWD10.	2,540,020	839,297
	CHINA DONGXIANG GROUP CO	COMMON STOCK HKD.01	915,000	95,876
	CHINA EAST EDUCATION HOLDING	COMMON STOCK HKD.0001	79,500	191,302
	CHINA EASTERN AIRLINES CO A	COMMON STOCK CNY1.0	101,600	72,735
	CHINA EDUCATION GROUP HOLDIN	COMMON STOCK HKD.00001	112,000	215,794
	CHINA EVERBRIGHT BANK CO A	COMMON STOCK CNY1.0	433,300	264,416
	CHINA EVERBRIGHT BANK CO L H	COMMON STOCK CNY1.0	636,000	242,550
	CHINA EVERBRIGHT ENVIRONMENT	COMMON STOCK	852,370	482,523
	CHINA EVERBRIGHT GREENTECH L	COMMON STOCK USD.1	94,000	41,486
	CHINA EVERBRIGHT LTD	COMMON STOCK	194,000	260,316
	CHINA EVERGRANDE GROUP	COMMON STOCK USD.01	338,000	649,926
	CHINA FEIHE LTD	COMMON STOCK USD.000000025	198,000	464,321
	CHINA FILM CO LTD A	COMMON STOCK CNY1.0	51,200	97,582
	CHINA FOODS LTD	COMMON STOCK HKD.1	154,000	50,440
	CHINA FORTUNE LAND DEVELOP A	COMMON STOCK CNY1.0	32,370	64,080
	CHINA GALAXY SECURITIES CO H	COMMON STOCK CNY1.0	626,000	392,642
	CHINA GAS HOLDINGS LTD	COMMON STOCK HKD.01	480,800	1,916,707
	CHINA GRAND PHARMACEUTICAL A	COMMON STOCK HKD.01	148,000	131,280

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	CHINA GREATWALL TECHNOLOGY A	COMMON STOCK CNY1.0	31,900	92,920
	CHINA HARMONY AUTO HOLDING L	COMMON STOCK HKD.01	139,000	66,130
	CHINA HIGH SPEED TRANSMISSIO	COMMON STOCK USD.01	90,000	88,241
	CHINA HONGQIAO GROUP LTD	COMMON STOCK USD.01	360,500	330,146
	CHINA HUARONG ASSET MANAGE H	COMMON STOCK CNY1.0	1,663,000	184,849
	CHINA HUIYUAN JUICE GROUP	COMMON STOCK USD.00001	462,000	120,358
	CHINA INTERNATIONAL CAPITA H	COMMON STOCK CNY1.0	272,000	737,254
	CHINA JINMAO HOLDINGS GROUP	COMMON STOCK	1,102,000	507,545
	CHINA LESSO GROUP HOLDINGS L	COMMON STOCK HKD.05	197,000	309,221
	CHINA LIFE INSURANCE CO A	COMMON STOCK CNY1.0	43,600	256,616
	CHINA LIFE INSURANCE CO H	COMMON STOCK CNY1.0	1,382,000	3,056,613
	CHINA LIFE INSURANCE CO LTD	COMMON STOCK TWD10.	600,558	474,568
	CHINA LILANG LTD	COMMON STOCK HKD.1	76,000	51,878
	CHINA LITERATURE LTD	COMMON STOCK USD.00001	46,400	365,534
	CHINA LOGISTICS PROPERTY HOL	COMMON STOCK USD.0000625	147,000	86,067
	CHINA LONGYUAN POWER GROUP H	COMMON STOCK CNY1.0	1,006,000	1,006,252
	CHINA MAPLE LEAF EDUCATIONAL	COMMON STOCK USD.0005	272,000	71,555
	CHINA MEDICAL SYSTEM HOLDING	COMMON STOCK USD.005	326,000	365,281
	CHINA MEIDONG AUTO HOLDINGS	COMMON STOCK HKD.1	74,000	300,807
	CHINA MENGNIU DAIRY CO	COMMON STOCK HKD.1	531,000	3,213,603
	CHINA MERCHANTS BANK A	COMMON STOCK CNY1.0	224,499	1,509,211
	CHINA MERCHANTS BANK H	COMMON STOCK CNY1.0	690,005	4,381,302
	CHINA MERCHANTS ENERGY A	COMMON STOCK CNY1.0	66,000	57,032
	CHINA MERCHANTS PORT HOLDING	COMMON STOCK	310,452	380,165
	CHINA MERCHANTS SECURITIES A	COMMON STOCK CNY1.0	61,620	219,970
	CHINA MERCHANTS SHEKOU IND A	COMMON STOCK CNY1.0	86,100	175,122
	CHINA METAL RECYCLING	COMMON STOCK HKD.0001	190,245	245
	CHINA MINSHENG BANKING A	COMMON STOCK CNY1.0	385,900	306,858
	CHINA MINSHENG BANKING COR H	COMMON STOCK CNY1.0	1,349,856	769,667
	CHINA MOBILE LTD	COMMON STOCK	1,092,000	6,239,241
	CHINA MODERN DAIRY HOLDINGS	COMMON STOCK HKD.1	445,000	106,804
	CHINA MOLYBDENUM CO LTD A	COMMON STOCK CNY.2	146,500	140,349
	CHINA MOLYBDENUM CO LTD H	COMMON STOCK CNY.2	660,000	431,045
	CHINA MOTOR CORP	COMMON STOCK TWD10.	76,759	138,243
	CHINA NATIONAL ACCORD MEDI A	COMMON STOCK CNY1.0	6,000	42,146
	CHINA NATIONAL BUILDING MA H	COMMON STOCK CNY1.0	796,958	961,024
	CHINA NATIONAL MEDICINES A	COMMON STOCK CNY1.0	12,000	90,709
	CHINA NATIONAL NUCLEAR POW A	COMMON STOCK CNY1.0	107,600	81,080
	CHINA NATIONAL SOFTWARE A	COMMON STOCK CNY1.0	5,400	65,223
	CHINA NORTHERN RARE EARTH A	COMMON STOCK CNY1.0	39,500	79,224
	CHINA OILFIELD SERVICES H	COMMON STOCK CNY1.0	366,000	309,871
	CHINA ORIENTAL GROUP CO LTD	COMMON STOCK HKD.1	210,000	55,809
	CHINA OVERSEAS GRAND OCEANS	COMMON STOCK	404,000	216,837
	CHINA OVERSEAS LAND + INVEST	COMMON STOCK	698,880	1,520,039
	CHINA OVERSEAS PROPERTY HOLD	COMMON STOCK HKD.001	240,000	125,286
	CHINA PACIFIC INSURANCE GR A	COMMON STOCK CNY1.0	68,400	402,380
	CHINA PACIFIC INSURANCE GR H	COMMON STOCK CNY1.0	479,400	1,882,589
	CHINA PETROCHEMICAL DEV CORP	COMMON STOCK TWD10.	501,873	208,146
	CHINA PETROLEUM + CHEMICAL A	COMMON STOCK CNY1.0	446,000	274,835
	CHINA PETROLEUM + CHEMICAL H	COMMON STOCK CNY1.0	4,737,500	2,105,275
	CHINA POWER INTERNATIONAL	COMMON STOCK	1,110,000	237,714

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	CHINA RAILWAY CONSTRUCTION A	COMMON STOCK CNY1.0	100,200	121,171
	CHINA RAILWAY CONSTRUCTION H	COMMON STOCK CNY1.0	388,000	169,856
	CHINA RAILWAY GROUP LTD A	COMMON STOCK CNY1.0	154,500	124,529
	CHINA RAILWAY GROUP LTD H	COMMON STOCK CNY1.0	785,000	346,388
	CHINA RESOURCES BEER HOLDING	COMMON STOCK	260,893	2,404,017
	CHINA RESOURCES CEMENT	COMMON STOCK HKD.1	450,000	502,862
	CHINA RESOURCES GAS GROUP LT	COMMON STOCK HKD.1	178,000	946,573
	CHINA RESOURCES LAND LTD	COMMON STOCK HKD.1	585,777	2,426,738
	CHINA RESOURCES MEDICAL HOLD	COMMON STOCK HKD.00025	177,500	152,728
	CHINA RESOURCES PHARMACEUTIC	COMMON STOCK	320,500	164,564
	CHINA RESOURCES POWER HOLDIN	COMMON STOCK	373,465	403,367
	CHINA RESOURCES SANJIU MED A	COMMON STOCK CNY1.0	5,200	19,854
	CHINA SCE GROUP HOLDINGS LTD	COMMON STOCK HKD.1	500,000	206,448
	CHINA SHENHUA ENERGY CO A	COMMON STOCK CNY1.0	80,800	222,845
	CHINA SHENHUA ENERGY CO H	COMMON STOCK CNY1.0	641,000	1,207,612
	CHINA SHINEWAY PHARMACEUTICA	COMMON STOCK HKD.1	241,000	165,148
	CHINA SHIPBUILDING INDUSTR A	COMMON STOCK CNY1.0	249,000	159,701
	CHINA SOUTH CITY HOLDINGS	COMMON STOCK	822,000	121,951
	CHINA SOUTH PUBLISHING A	COMMON STOCK CNY1.0	59,428	86,708
	CHINA SOUTHERN AIRLINES CO A	COMMON STOCK CNY1.0	71,285	64,998
	CHINA SOUTHERN AIRLINES CO H	COMMON STOCK CNY1.0	408,000	241,652
	CHINA STATE CONSTRUCTION A	COMMON STOCK CNY1.0	456,900	347,598
	CHINA STATE CONSTRUCTION INT	COMMON STOCK HKD.025	439,110	250,386
	CHINA STEEL CHEMICAL CORP	COMMON STOCK TWD10.	26,000	100,264
	CHINA STEEL CORP	COMMON STOCK TWD10.	2,090,895	1,838,151
	CHINA SUNTIEN GREEN ENERGY H	COMMON STOCK CNY1.	271,000	83,166
	CHINA TAIPING INSURANCE HOLD	COMMON STOCK	290,366	525,065
	CHINA TELECOM CORP LTD H	COMMON STOCK CNY1.0	2,618,000	722,967
	CHINA TOURISM GROUP DUTY F A	COMMON STOCK CNY1.0	21,200	917,434
	CHINA TOWER CORP LTD H	COMMON STOCK CNY1.0	7,732,000	1,138,022
	CHINA TRADITIONAL CHINESE ME	COMMON STOCK	522,000	258,848
	CHINA TRANSINFO TECHNOLOGY A	COMMON STOCK CNY1.0	61,000	178,778
	CHINA TRAVEL INTL INV HK	COMMON STOCK	1,184,000	161,970
	CHINA UNICOM HONG KONG LTD	COMMON STOCK	1,117,250	637,301
	CHINA UNITED NETWORK A	COMMON STOCK CNY1.0	337,800	230,690
	CHINA VANKE CO LTD A	COMMON STOCK CNY1.0	105,786	464,943
	CHINA VANKE CO LTD H	COMMON STOCK CNY1.0	276,000	954,152
	CHINA WATER AFFAIRS GROUP	COMMON STOCK HKD.01	148,000	115,688
	CHINA YANGTZE POWER CO LTD A	COMMON STOCK CNY1.0	281,624	825,886
	CHINA YOUZAN LTD	COMMON STOCK HKD.01	1,836,000	705,156
	CHINA YUHUA EDUCATION CORP L	COMMON STOCK HKD.00001	208,000	181,423
	CHINA ZHENGTONG AUTO SERVICE	COMMON STOCK HKD.1	281,000	31,341
	CHINA ZHONGWANG HOLDINGS LTD	COMMON STOCK HKD.1	298,000	56,217
	CHINASOFT INTERNATIONAL LTD	COMMON STOCK HKD.05	486,000	541,968
	CHIPBOND TECHNOLOGY CORP	COMMON STOCK TWD10.	165,000	390,080
	CHIPMOS TECHNOLOGIES INC	COMMON STOCK TWD10.0	99,000	121,303
	CHIYODA CO LTD	COMMON STOCK	7,100	62,995
	CHIYODA CORP	COMMON STOCK	33,000	90,676
	CHOCOLADEFABRIKEN LINDT PC	COMMON STOCK CHF10.0	178	1,737,500
	CHOCOLADEFABRIKEN LINDT REG	COMMON STOCK CHF100.0	18	1,801,497
	CHOFU SEISAKUSHO CO LTD	COMMON STOCK	3,300	66,651

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	CHONG KUN DANG PHARMACEUTICA	COMMON STOCK KRW2500.0	1,212	253,481
	CHONGQING CHANGAN AUTOMOB A	COMMON STOCK CNY1.0	45,700	152,990
	CHONGQING RURAL COMMERCIAL H	COMMON STOCK CNY1.0	570,000	232,836
	CHONGQING ZHIFEI BIOLOGICA A	COMMON STOCK CNY1.0	25,700	581,490
	CHORI CO LTD	COMMON STOCK	2,500	37,982
	CHORUS AVIATION INC	COMMON STOCK	13,700	39,788
	CHORUS LTD	COMMON STOCK	110,033	626,592
	CHOW SANG SANG HLDG	COMMON STOCK HKD.25	57,000	64,713
	CHR HANSEN HOLDING A/S	COMMON STOCK DKK10.	18,102	1,865,216
	CHROMA ATE INC	COMMON STOCK TWD10.	62,000	371,270
	CHUBU ELECTRIC POWER CO INC	COMMON STOCK	105,500	1,270,400
	CHUDENKO CORP	COMMON STOCK	4,900	104,997
	CHUGAI PHARMACEUTICAL CO LTD	COMMON STOCK	113,300	6,049,546
	CHUGOKU BANK LTD/THE	COMMON STOCK	24,900	200,947
	CHUGOKU ELECTRIC POWER CO	COMMON STOCK	50,200	591,478
	CHUGOKU MARINE PAINTS LTD	COMMON STOCK	3,900	39,404
	CHUKYO BANK LTD/THE	COMMON STOCK	3,500	66,337
	CHULARAT HOSPITAL PCL F	FOREIGN SH. THB.1 A	483,800	39,725
	CHUNBO CO LTD	COMMON STOCK KRW500.0	680	114,650
	CHUNG HSIN ELECTRIC + MACHIN	COMMON STOCK TWD10.0	54,000	103,052
	CHUNG HWA PULP	COMMON STOCK TWD10.	238,000	103,574
	CHUNGHWA PRECISION TEST TECH	COMMON STOCK TWD10.0	3,000	81,269
	CHUNGHWA TELECOM CO LTD	COMMON STOCK TWD10.	702,473	2,725,089
	CI TAKIRON CORP	COMMON STOCK	7,200	48,182
	CI FINANCIAL CORP	COMMON STOCK	36,119	447,377
	CIA BRASILEIRA DE DISTRIBUIC	COMMON STOCK	27,124	390,078
	CIA CERVECERIAS UNI SPON ADR	ADR	16,633	244,505
	CIA DE DISTRIBUCION INTEGRAL	COMMON STOCK EUR.2	9,809	190,457
	CIA DE MINAS BUENAVENTUR ADR	ADR	31,930	389,227
	CIA DE MINAS BUENAVENTUR COM	COMMON STOCK PEN10.	8,119	98,309
	CIA DE SANEAMENTO DO PA UNIT	UNIT	36,900	185,319
	CIA ENERGETICA DE SP PREF B	PREFERENCE	57,166	319,668
	CIA ENERGETICA MINAS GER PRF	PREFERENCE	161,671	453,941
	CIA HERING	COMMON STOCK	37,100	123,359
	CIA PARANAENSE DE ENERGI PFB	PREFERENCE	25,907	369,697
	CIA SANEAMENTO BASICO DE SP	COMMON STOCK	64,720	555,901
	CIA SANEAMENTO DO PARANA PRF	PREFERENCE	84,000	82,699
	CIA SANEAMENTO MINAS GERAIS	COMMON STOCK	50,400	159,861
	CIA SIDERURGICA NACIONAL SA	COMMON STOCK	122,188	732,669
	CIE AUTOMOTIVE SA	COMMON STOCK EUR.25	8,076	327,339
	CIE FINANCIERE RICHEMO A REG	COMMON STOCK CHF1.0	88,722	8,029,369
	CIE FINANCIERE RICHEMO A REG	CIE FINANCIERE RICHEMO CW	178,314	46,397
	CIELO SA	COMMON STOCK	226,881	175,105
	CIFI HOLDINGS GROUP CO LTD	COMMON STOCK HKD.1	628,049	532,458
	CIMB GROUP HOLDINGS BHD	COMMON STOCK	1,155,807	1,240,144
	CIMC ENRIC HOLDINGS LTD	COMMON STOCK HKD.01	222,000	132,913
	CIMIC GROUP LTD	COMMON STOCK	17,846	335,983
	CINEPLEX INC	COMMON STOCK	13,600	98,958
	CINEWORLD GROUP PLC	COMMON STOCK GBP.01	157,686	136,651
	CIPUTRA DEVELOPMENT TBK PT	COMMON STOCK IDR250.0	4,732,962	331,848
	CITIC LTD	COMMON STOCK	1,080,000	766,529

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	CITIC RESOURCES HOLDINGS LTD	COMMON STOCK HKD.05	1,147,110	43,636
	CITIC SECURITIES CO A	COMMON STOCK CNY1.0	107,100	482,579
	CITIC SECURITIES CO LTD H	COMMON STOCK CNY1.0	380,000	860,214
	CITIC TELECOM INTERNATIONAL	COMMON STOCK	265,625	83,610
	CITIZEN WATCH CO LTD	COMMON STOCK	58,100	165,931
	CITY CEMENT CO	COMMON STOCK SAR10.	11,635	79,394
	CITY DEVELOPMENTS LTD	COMMON STOCK	89,000	537,023
	CITYCON OYJ	COMMON STOCK	10,692	103,903
	CIVITAS SOCIAL HOUSING PLC	REIT GBP.01	106,684	152,892
	CJ CGV CO LTD	COMMON STOCK KRW500.	10,093	234,264
	CJ CHEILJEDANG CORP	COMMON STOCK KRW5000.0	1,532	536,932
	CJ CORP	COMMON STOCK KRW5000.	3,084	261,769
	CJ ENM CO LTD	COMMON STOCK KRW5000.0	1,884	242,627
	CJ LOGISTICS	COMMON STOCK KRW5000.0	1,860	283,488
	CK ASSET HOLDINGS LTD	COMMON STOCK HKD1.0	426,736	2,194,559
	CK HUTCHISON HOLDINGS LTD	COMMON STOCK HKD1.0	450,736	3,147,020
	CK INFRASTRUCTURE HOLDINGS L	COMMON STOCK HKD1.0	96,000	515,866
	CK POWER LTD NVDR	NVDR THB1.0	1,179,500	174,819
	CKD CORP	COMMON STOCK	8,000	171,480
	CLAL INSURANCE ENTERPR HLDGS	COMMON STOCK ILS1.0	17,074	267,459
	CLARIANT AG REG	COMMON STOCK CHF3.7	37,261	792,874
	CLEANAWAY WASTE MANAGEMENT L	COMMON STOCK	358,119	651,519
	CLEVO COMPANY	COMMON STOCK TWD10.	18,000	19,306
	CLICKS GROUP LTD	COMMON STOCK ZAR.01	58,516	1,007,278
	CLINIGEN GROUP PLC	COMMON STOCK GBP.001	19,116	176,381
	CLINUVEL PHARMACEUTICALS LTD	COMMON STOCK	1,486	77,427
	CLIPPER LOGISTICS PLC	COMMON STOCK GBP.0005	11,286	89,428
	CLOETTA AB B SHS	COMMON STOCK SEK5.0	39,701	118,489
	CLOSE BROTHERS GROUP PLC	COMMON STOCK GBP.25	22,776	488,614
	CLP HOLDINGS LTD	COMMON STOCK	273,000	2,526,781
	CMBC CAPITAL HOLDINGS LTD	COMMON STOCK HKD.01	2,850,000	49,280
	CMC MAGNETICS CORP	COMMON STOCK TWD10.	409,372	137,959
	CMC MARKETS PLC	COMMON STOCK GBP.25	19,324	103,324
	CNH INDUSTRIAL NV	COMMON STOCK EUR.01	183,505	2,328,978
	CNOOC LTD	COMMON STOCK	3,316,500	3,048,024
	CNP ASSURANCES	COMMON STOCK EUR1.0	27,022	436,264
	CO FOR COOPERATIVE INSURANCE	COMMON STOCK SAR10.	10,389	220,707
	COATS GROUP PLC	COMMON STOCK GBP.05	248,165	229,655
	COCA COLA AMATIL LTD	COMMON STOCK	93,988	938,203
	COCA COLA BOTTLERS JAPAN HOL	COMMON STOCK	20,875	326,184
	COCA COLA EUROPEAN PARTNERS	COMMON STOCK EUR.01	28,680	1,386,938
	COCA COLA EUROPEAN PARTNERS	COMMON STOCK EUR.01	6,000	298,980
	COCA COLA FEMSA SAB DE CV	UNIT	90,470	416,129
	COCA COLA HBC AG DI	COMMON STOCK CHF6.7	32,361	1,111,619
	COCA COLA ICECEK AS	COMMON STOCK TRY1.0	3,628	32,143
	COCHLEAR LTD	COMMON STOCK	10,627	1,600,786
	COCOKARA FINE INC	COMMON STOCK	4,000	295,944
	CODAN LTD	COMMON STOCK	9,687	84,056
	COFACE SA	COMMON STOCK EUR2.0	17,748	179,618
	COFCO JOYCOME FOODS LTD	COMMON STOCK USD.000001	251,000	87,135
	COFINIMMO	REIT	4,389	654,368

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			Shares/ Par Value	
	COGECO COMMUNICATIONS INC	COMMON STOCK	3,100	238,121
	COGECO INC	COMMON STOCK	1,000	64,349
	COGNA EDUCACAO	COMMON STOCK	306,491	273,371
	COLBUN SA	COMMON STOCK	1,304,608	232,005
	COLES GROUP LTD	COMMON STOCK	217,863	3,130,096
	COLLECTOR AB	COMMON STOCK SEK.1	32,141	93,865
	COLLIERS INTERNATIONAL GROUP	COMMON STOCK	5,300	471,259
	COLLINS FOODS LTD	COMMON STOCK	19,281	143,547
	COLOPL INC	COMMON STOCK	9,900	98,218
	COLOPLAST B	COMMON STOCK DKK1.	20,388	3,119,066
	COLOWIDE CO LTD	COMMON STOCK	10,800	171,195
	COLRUYT SA	COMMON STOCK	9,897	587,309
	COLTENE HOLDING AG REG	COMMON STOCK CHF.1	813	79,093
	COM2US CORP	COMMON STOCK KRW500.	2,421	354,183
	COMBA TELECOM SYSTEMS HOLDIN	COMMON STOCK HKD.1	269,845	78,616
	COMET HOLDING AG REG	COMMON STOCK CHF1.0	1,306	292,741
	COMFORIA RESIDENTIAL REIT IN	REIT	102	293,879
	COMFORTDELGRO CORP LTD	COMMON STOCK	336,500	425,595
	COMINAR REAL ESTATE INV TR U	REIT	16,500	105,035
	COMMERCIAL INTERNATIONAL BAN	COMMON STOCK EGP10.	247,733	932,356
	COMMERZBANK AG	COMMON STOCK	179,585	1,157,410
	COMMONWEALTH BANK OF AUSTRAL	COMMON STOCK	306,779	19,457,987
	COMPAGNIE DE SAINT GOBAIN	COMMON STOCK EUR4.0	88,948	4,084,881
	COMPAGNIE DES ALPES	COMMON STOCK	3,244	75,051
	COMPAL ELECTRONICS	COMMON STOCK TWD10.	648,092	476,685
	COMPANHIA DE LOCACAO DAS AME	COMMON STOCK	53,700	303,542
	COMPASS GROUP PLC	COMMON STOCK GBP.1105	290,373	5,680,658
	COMPEQ MANUFACTURING CO LTD	COMMON STOCK TWD10.	157,000	244,172
	COMPUGEN LTD	COMMON STOCK	9,200	111,412
	COMPUGROUP MEDICAL SE + CO K	COMMON STOCK	4,110	395,313
	COMPUTACENTER PLC	COMMON STOCK GBP.075555	11,443	424,530
	COMPUTER ENGINEER + CONSULT	COMMON STOCK	5,900	86,804
	COMPUTER MODELLING GROUP LTD	COMMON STOCK	14,800	56,691
	COMPUTERSHARE LTD	COMMON STOCK	87,297	983,842
	COMSYS HOLDINGS CORP	COMMON STOCK	21,100	657,871
	COMTURE CORP	COMMON STOCK	2,800	79,361
	CONCENTRADORA FIBRA DANHOS S	REIT	50,600	62,217
	CONCORD NEW ENERGY GROUP LTD	COMMON STOCK HKD.01	2,890,000	175,531
	CONCORDIA FINANCIAL GROUP LT	COMMON STOCK	173,500	615,451
	CONEXIO CORP	COMMON STOCK	2,600	36,043
	CONSTELLATION SOFTWARE INC	COMMON STOCK	3,400	4,411,246
	CONSTRUCC Y AUX DE FERROCARR	COMMON STOCK EUR.301	3,538	170,011
	CONTACT ENERGY LTD	COMMON STOCK	130,548	838,563
	CONTEMPORARY AMPEREX TECHN A	COMMON STOCK CNY1.0	23,900	1,289,358
	CONTINENTAL AG	COMMON STOCK	18,697	2,774,811
	CONTOURGLOBAL PLC	COMMON STOCK GBP.01	9,144	26,846
	CONTROLADORA NEMAK SAB DE CV	COMMON STOCK	508,800	67,413
	CONTROLADORA VUELA CIA DE A	COMMON STOCK	119,400	147,591
	CONVATEC GROUP PLC	COMMON STOCK GBP.1	237,324	695,827
	CONZZETA AG A REG	COMMON STOCK CHF2.0	258	317,982
	COOPER ENERGY LTD	COMMON STOCK	502,913	151,465

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			Shares/ Par Value	
	CORBION NV	COMMON STOCK EUR.25	10,746	605,431
	CORESTATE CAPITAL HOLDING S.	COMMON STOCK	3,708	66,239
	CORETRONIC CORP	COMMON STOCK TWD10.0	24,000	34,692
	CORONADO GLOBAL RESOURCE CDI	CDI	59,955	52,520
	CORONATION FUND MANAGERS LTD	COMMON STOCK ZAR.0001	48,730	142,340
	CORP INMOBILIARIA VESTA SAB	COMMON STOCK	99,200	194,163
	CORPORACION FINANCIERA ALBA	COMMON STOCK EUR1.	3,104	147,985
	CORPORATE TRAVEL MANAGEMENT	COMMON STOCK	15,006	202,933
	CORTICEIRA AMORIM SA	COMMON STOCK EUR1.	11,544	163,147
	CORUS ENTERTAINMENT INC B SH	COMMON STOCK	26,500	89,027
	COSAN LOGISTICA SA	COMMON STOCK	13,700	49,022
	COSAN SA	COMMON STOCK	38,149	558,952
	COSCO SHIPPING ENERGY TRAN A	COMMON STOCK CNY1.0	27,700	28,301
	COSCO SHIPPING HOLDINGS CO A	COMMON STOCK CNY1.0	99,200	185,322
	COSCO SHIPPING HOLDINGS CO H	COMMON STOCK CNY1.0	470,000	564,131
	COSCO SHIPPING INTERNATIONAL	COMMON STOCK	617,500	130,666
	COSCO SHIPPING PORTS LTD	COMMON STOCK HKD.1	433,798	301,723
	COSEL CO LTD	COMMON STOCK	8,700	106,130
	COSMAX INC	COMMON STOCK KRW500.0	2,107	193,356
	COSMO ENERGY HOLDINGS CO LTD	COMMON STOCK	12,400	221,276
	COSMO PHARMACEUTICALS NV	COMMON STOCK	1,335	128,323
	COSMOS PHARMACEUTICAL CORP	COMMON STOCK	3,600	581,643
	COSTA GROUP HOLDINGS LTD	COMMON STOCK	49,367	155,548
	COUNTRY GARDEN HOLDINGS CO	COMMON STOCK HKD.1	1,473,938	2,039,109
	COUNTRY GARDEN SERVICES HOLD	COMMON STOCK USD.0001	239,000	1,620,774
	COUNTRYSIDE PROPERTIES PLC	COMMON STOCK GBP.01	62,400	453,401
	COVESTRO AG	COMMON STOCK	29,845	1,843,783
	COVIVIO	REIT EUR3.0	7,651	818,617
	COWAY CO LTD	COMMON STOCK KRW500.0	10,890	728,910
	CP ALL PCL FOREIGN	FOREIGN SH. THB1.0 A	1,066,900	2,074,330
	CRANEWARE PLC	COMMON STOCK GBP.01	2,912	91,603
	CRANSWICK PLC	COMMON STOCK GBP.1	7,641	431,402
	CRE LOGISTICS REIT INC	REIT	65	98,913
	CREATE RESTAURANTS HOLDINGS	COMMON STOCK	15,700	94,567
	CREATE SD HOLDINGS CO	COMMON STOCK	4,900	184,148
	CREDICORP LTD	COMMON STOCK USD5.	4,752	763,171
	CREDICORP LTD	COMMON STOCK USD5.0	8,685	1,424,514
	CREDIT AGRICOLE SA	COMMON STOCK EUR3.0	199,154	2,518,700
	CREDIT CORP GROUP LTD	COMMON STOCK	7,584	225,321
	CREDIT SAISON CO LTD	COMMON STOCK	26,500	307,776
	CREDIT SUISSE GROUP AG REG	COMMON STOCK CHF.04	416,031	5,360,253
	CREDITO EMILIANO SPA	COMMON STOCK EUR1.0	20,791	112,642
	CREDITO VALTELLINESE SPA	COMMON STOCK	21,905	309,004
	CRESCENT POINT ENERGY CORP	COMMON STOCK NPV	100,250	233,707
	CREST NICHOLSON HOLDINGS	COMMON STOCK GBP.05	44,092	196,765
	CRESUD S.A.C.I.F. Y A.	COMMON STOCK ARS1.0	4	3
	CRH PLC	COMMON STOCK EUR.32	144,479	6,116,964
	CRODA INTERNATIONAL PLC	COMMON STOCK GBP.1060976	21,864	2,151,116
	CROMBIE REAL ESTATE INVESTME	REIT	8,100	91,236
	CROMWELL PROPERTY GROUP	REIT	204,650	137,525
	CRONOS GROUP INC	COMMON STOCK	31,800	220,653

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	CROPENERGIES AG	COMMON STOCK	4,449	64,789
	CROWN RESORTS LTD	COMMON STOCK	68,654	510,616
	CRRC CORP LTD H	COMMON STOCK CNY1.0	809,000	222,940
	CRRC CORP LTD A	COMMON STOCK CNY1.0	211,800	172,179
	CRYSTALGENOMICS INC	COMMON STOCK KRW500.0	6,154	101,715
	CS WIND CORP	COMMON STOCK KRW500.0	1,254	203,721
	CSBC CORP TAIWAN	COMMON STOCK TWD10.0	22,820	23,148
	CSC FINANCIAL CO LTD A	COMMON STOCK CNY1.0	30,100	193,832
	CSL LTD	COMMON STOCK	78,727	17,218,068
	CSPC PHARMACEUTICAL GROUP LT	COMMON STOCK	1,670,400	1,707,837
	CSR LTD	COMMON STOCK	91,994	371,597
	CSTONE PHARMACEUTICALS	COMMON STOCK USD.0001	90,000	117,140
	CT REAL ESTATE INVESTMENT TR	REIT	5,300	107,027
	CTBC FINANCIAL HOLDING CO LT	COMMON STOCK TWD10.	3,289,652	2,306,919
	CTCI CORP	COMMON STOCK TWD10.	113,000	153,555
	CTS EVENTIM AG + CO KGAA	COMMON STOCK	10,750	715,622
	CTT CORREIOS DE PORTUGAL	COMMON STOCK EUR.17	50,447	144,329
	CURRENCY CONTRACT	EUR/USD		150,288
	CURRENCY CONTRACT	GBP/USD		223,777
	CURRENCY CONTRACT	JPY/USD		144,749
	CURRENCY CONTRACT	CHF/USD		(6,222)
	CURRENCY CONTRACT	EUR/USD		(27,559)
	CURRENCY CONTRACT	JPY/USD		43,080
	CURRENCY CONTRACT	JPY/USD		125
	CURRENCY CONTRACT	USD/NOK		160
	CURRENCY CONTRACT	USD/SEK		476
	CURVES HOLDINGS CO LTD	COMMON STOCK	10,200	76,384
	CVC BRASIL OPERADORA E AGENC	COMMON STOCK	27,886	110,754
	CVC BRASIL OPERADORA E AGENC	CVC BRASIL		
	CVC BRASIL OPERADORA E AGENC	OPERADORA CW21	4,186	7,737
	CVS GROUP PLC	COMMON STOCK GBP.002	11,519	236,569
	CYBERAGENT INC	COMMON STOCK	17,100	1,179,910
	CYBERARK SOFTWARE LTD/ISRAEL	COMMON STOCK ILS.01	6,752	1,091,056
	CYBERDYNE INC	COMMON STOCK	22,400	157,840
	CYBOZU INC	COMMON STOCK	4,600	114,551
	CYFROWY POLSAT SA	COMMON STOCK PLN.04	56,616	462,267
	CYRELA BRAZIL REALTY SA EMP	COMMON STOCK	74,600	426,214
	CZECH KORUNA	FOREIGN CURRENCY	1,375,201	64,071
	D IETEREN SA/NV	COMMON STOCK	3,954	328,491
	D/S NORDEN	COMMON STOCK DKK1.	4,707	84,956
	DAETWYLER HOLDING AG BR	COMMON STOCK CHF.05	1,358	395,696
	DAEWOO ENGINEERING + CONSTR	COMMON STOCK KRW5000.	33,894	155,689
	DAEWOO SHIPBUILDING + MARINE	COMMON STOCK KRW5000.	5,130	129,778
	DAEWOONG PHARMACEUTICAL CO	COMMON STOCK KRW2500.	846	128,155
	DAH SING BANKING GROUP LTD	COMMON STOCK	76,400	78,454
	DAH SING FINANCIAL HOLDINGS	COMMON STOCK	26,050	73,452
	DAI DAN CO LTD	COMMON STOCK	2,100	60,644
	DAI ICHI LIFE HOLDINGS INC	COMMON STOCK	182,100	2,766,353
	DAI NIPPON PRINTING CO LTD	COMMON STOCK	41,000	739,619
	DAIBIRU CORP	COMMON STOCK	7,900	100,210
	DAICEL CORP	COMMON STOCK	44,500	326,449

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	DAIDO STEEL CO LTD	COMMON STOCK	4,700	196,680
	DAIFUKU CO LTD	COMMON STOCK	17,400	2,153,911
	DAIHEN CORP	COMMON STOCK	3,200	155,840
	DAIHO CORP	COMMON STOCK	2,500	88,213
	DAIICHI JITSUGYO CO LTD	COMMON STOCK	1,000	39,868
	DAIICHI SANKYO CO LTD	COMMON STOCK	289,200	9,914,855
	DAIICHIKOSHO CO LTD	COMMON STOCK	6,800	234,847
	DAIKEN CORP	COMMON STOCK	1,900	32,280
	DAIKIN INDUSTRIES LTD	COMMON STOCK	42,300	9,421,832
	DAIKOKUTENBUSSAN CO LTD	COMMON STOCK	900	60,096
	DAILY MAIL+GENERAL TST A NV	COMMON STOCK GBP.125	27,087	275,968
	DAIMLER AG REGISTERED SHARES	COMMON STOCK NPV	145,468	10,287,741
	DAIO PAPER CORP	COMMON STOCK	12,700	246,783
	DAISEKI CO LTD	COMMON STOCK	6,700	196,679
	DAISHI HOKUETSU FINANCIAL GR	COMMON STOCK	6,250	135,418
	DAITO PHARMACEUTICAL CO LTD	COMMON STOCK	2,000	72,152
	DAITO TRUST CONSTRUCT CO LTD	COMMON STOCK	11,000	1,028,912
	DAIWA HOUSE INDUSTRY CO LTD	COMMON STOCK	95,600	2,853,904
	DAIWA HOUSE REIT INVESTMENT	REIT	343	848,487
	DAIWA INDUSTRIES LTD	COMMON STOCK	4,100	41,882
	DAIWA OFFICE INVESTMENT CORP	REIT	59	374,936
	DAIWA SECURITIES GROUP INC	COMMON STOCK	248,600	1,133,950
	DAIWA SECURITIES LIVING INVE	REIT	301	278,991
	DAIWABO HOLDINGS CO LTD	COMMON STOCK	3,100	276,062
	DALATA HOTEL GROUP PLC	COMMON STOCK EUR.01	42,852	198,458
	DALI FOODS GROUP CO LTD	COMMON STOCK HKD.01	374,000	213,737
	DALLAH HEALTHCARE CO	COMMON STOCK SAR10.0	5,343	68,717
	DANIELI + CO	COMMON STOCK EUR1.	2,225	38,981
	DANISH KRONE	FOREIGN CURRENCY	128,746	21,163
	DANONE	COMMON STOCK EUR.25	106,710	7,024,524
	DANSKE BANK A/S	COMMON STOCK DKK10.	118,372	1,965,889
	DAQIN RAILWAY CO LTD A	COMMON STOCK CNY1.0	267,300	264,072
	DAQO NEW ENERGY CORP ADR	ADR	9,000	516,240
	DAR AL ARKAN REAL ESTATE DEV	COMMON STOCK SAR10.0	89,759	207,195
	DARWIN PRECISIONS CORP	COMMON STOCK TWD10.0	311,006	155,712
	DASSAULT AVIATION SA	COMMON STOCK EUR8.0	396	435,089
	DASSAULT SYSTEMES SE	COMMON STOCK EUR.5	22,634	4,605,094
	DATA 3 LTD	COMMON STOCK	13,522	58,751
	DATAGROUP SE	COMMON STOCK	710	43,571
	DATALOGIC SPA	COMMON STOCK EUR.52	3,531	60,429
	DATATEC LTD	COMMON STOCK ZAR.01	51,097	85,145
	DAVIDE CAMPARI MILANO NV	COMMON STOCK EUR.01	93,345	1,069,372
	DAWNING INFORMATION INDUST A	COMMON STOCK CNY1.0	41,080	215,582
	DB HITEK CO LTD	COMMON STOCK KRW5000.0	6,037	284,472
	DB INSURANCE CO LTD	COMMON STOCK KRW500.0	8,920	359,437
	DBS GROUP HOLDINGS LTD	COMMON STOCK	321,281	6,076,762
	DCC PLC	COMMON STOCK EUR.25	16,621	1,180,947
	DCM HOLDINGS CO LTD	COMMON STOCK	18,300	208,620
	DE GREY MINING LTD	COMMON STOCK	87,046	68,190
	DE LONGHI SPA	COMMON STOCK EUR1.5	12,207	384,783
	DECHRA PHARMACEUTICALS PLC	COMMON STOCK GBP.01	16,078	870,082

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	DELEK GROUP LTD	COMMON STOCK ILS1.	1,579	49,112
	DELIVERY HERO SE	COMMON STOCK	21,139	3,286,095
	DELTA ELECTRONICS INC	COMMON STOCK TWD10.	344,794	3,216,287
	DELTA ELECTRONICS THAI FORGN	FOREIGN SH. THB1.0 A	53,300	864,613
	DEMAE CAN CO LTD	COMMON STOCK	6,200	188,570
	DEMANT A/S	COMMON STOCK DKK.2	18,588	734,841
	DENA CO LTD	COMMON STOCK	14,400	257,059
	DENKA CO LTD	COMMON STOCK	14,500	566,981
	DENKI KOGYO CO LTD	COMMON STOCK	3,100	80,394
	DENSO CORP	COMMON STOCK	73,500	4,376,556
	DENTSU GROUP INC	COMMON STOCK	37,200	1,107,068
	DERICHEBOURG	COMMON STOCK EUR.25	10,108	73,560
	DERMAPHARM HOLDING SE	COMMON STOCK	3,203	223,254
	DERWENT LONDON PLC	REIT GBP.05	16,541	769,440
	DESCARTES SYSTEMS GRP/THE	COMMON STOCK	14,600	853,195
	DESCENTE LTD	COMMON STOCK	7,800	134,832
	DESPEGAR.COM CORP	COMMON STOCK NPV	19,800	253,638
	DETERRA ROYALTIES LTD	COMMON STOCK	77,882	289,439
	DEUTSCHE BANK AG REGISTERED	COMMON STOCK	333,715	3,638,809
	DEUTSCHE BETEILIGUNGS AG	COMMON STOCK	1,888	76,473
	DEUTSCHE BOERSE AG	COMMON STOCK	32,382	5,506,051
	DEUTSCHE EUROSHOP AG	COMMON STOCK	8,860	200,049
	DEUTSCHE LUFTHANSA REG	COMMON STOCK	50,798	672,417
	DEUTSCHE PFANDBRIEFBANK AG	COMMON STOCK	18,173	195,206
	DEUTSCHE POST AG REG	COMMON STOCK	168,130	8,333,309
	DEUTSCHE TELEKOM AG REG	COMMON STOCK	566,496	10,368,608
	DEUTSCHE WOHNEN SE	COMMON STOCK	58,100	3,106,370
	DEUTZ AG	COMMON STOCK	23,520	146,776
	DEVOTEAM SA	COMMON STOCK EUR.15	24	2,733
	DEXERIALS CORP	COMMON STOCK	9,200	120,425
	DEXIN CHINA HOLDINGS CO LTD	COMMON STOCK USD.0005	123,000	46,965
	DEXUS	REIT	176,696	1,328,359
	DFDS A/S	COMMON STOCK DKK20.0	6,037	272,927
	DGB FINANCIAL GROUP INC	COMMON STOCK KRW5000.	37,354	234,675
	DHC SOFTWARE CO LTD A	COMMON STOCK CNY1.0	116,200	147,826
	DIAGEO PLC	COMMON STOCK GBP.2893518	393,249	15,764,764
	DIALOG GROUP BHD	COMMON STOCK	646,000	555,784
	DIALOG SEMICONDUCTOR PLC	COMMON STOCK GBP.001	12,098	661,666
	DIASORIN SPA	COMMON STOCK EUR1.0	4,568	952,530
	DIC ASSET AG	COMMON STOCK	9,263	151,844
	DIC CORP	COMMON STOCK	12,800	324,690
	DICKER DATA LTD	COMMON STOCK	4,667	37,609
	DIGI.COM BHD	COMMON STOCK	619,200	637,403
	DIGITAL ARTS INC	COMMON STOCK	2,300	212,327
	DIGITAL CHINA HOLDINGS LTD	COMMON STOCK HKD.1	319,000	261,782
	DIGITAL GARAGE INC	COMMON STOCK	4,900	202,505
	DIGITAL HOLDINGS INC	COMMON STOCK	3,300	55,803
	DINO POLSKA SA	COMMON STOCK PLN.1	9,006	699,191
	DIP CORP	COMMON STOCK	5,700	152,555
	DIPLOMA PLC	COMMON STOCK GBP.05	20,444	613,200
	DIRECT LINE INSURANCE GROUP	COMMON STOCK GBP.1090909	212,519	1,012,672

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	DIS CHEM PHARMACIES PTY LTD	COMMON STOCK	62,806	89,900
	DISCO CORP	COMMON STOCK	5,000	1,686,611
	DISCOVERY LTD	COMMON STOCK ZAR.001	60,896	630,494
	DISTRIBUIDORA INTERNACIONAL	COMMON STOCK EUR.01	296,617	41,584
	DIVERSIFIED GAS + OIL PLC	COMMON STOCK GBP.01	114,915	177,600
	DIXONS CARPHONE PLC	COMMON STOCK GBP.001	178,073	283,525
	DKSH HOLDING AG	COMMON STOCK CHF.1	6,587	493,291
	DL HOLDINGS CO LTD	COMMON STOCK KRW5000.0	5,815	446,784
	DMG MORI CO LTD	COMMON STOCK	23,300	355,356
	DNB ASA	COMMON STOCK NOK10.0	177,823	3,506,157
	DNO ASA	COMMON STOCK NOK.25	166,621	133,211
	DO + CO AG	COMMON STOCK	1,009	82,034
	DOCEBO INC	COMMON STOCK NPV	1,900	123,421
	DOLLARAMA INC	COMMON STOCK	50,500	2,056,468
	DOMAIN HOLDINGS AUSTRALIA LT	COMMON STOCK	42,993	149,525
	DOMETIC GROUP AB	COMMON STOCK	53,328	706,847
	DOMINO S PIZZA ENTERPRISES L	COMMON STOCK	11,093	744,204
	DOMINO S PIZZA GROUP PLC	COMMON STOCK GBP.005208	75,360	325,758
	DONG A SOCIO HOLDINGS CO LTD	COMMON STOCK KRW5000.	2,164	243,588
	DONG A ST CO LTD	COMMON STOCK KRW5000.0	2,080	169,944
	DONGFENG MOTOR GRP CO LTD H	COMMON STOCK CNY1.0	516,000	602,128
	DONGJIN SEMICHEM CO LTD	COMMON STOCK KRW500.	5,680	191,571
	DONGKOOK PHARMACEUTICAL CO L	COMMON STOCK KRW500.0	4,156	112,182
	DONGKUK STEEL MILL CO LTD	COMMON STOCK KRW5000.	26,814	200,990
	DONGSUH COMPANIES INC	COMMON STOCK KRW500.0	9,481	296,226
	DONGWON INDUSTRIES CO.	COMMON STOCK KRW5000.	1,086	222,774
	DONGYUE GROUP	COMMON STOCK HKD.1	212,000	168,186
	DOOSAN BOBCAT INC	COMMON STOCK KRW500.0	8,793	239,667
	DOOSAN FUEL CELL CO LTD	COMMON STOCK KRW100.0	4,265	211,268
	DOOSAN HEAVY INDUSTRIES	COMMON STOCK KRW5000.0	28,782	360,434
	DOOSAN INFRACORE CO LTD	COMMON STOCK KRW5000.	33,720	245,829
	DORMAKABA HOLDING AG	COMMON STOCK CHF.1	535	304,038
	DOSHISHA CO LTD	COMMON STOCK	4,100	77,442
	DOUBLEDRAAGON PROPERTIES CORP	COMMON STOCK PHP.1	336,300	104,341
	DOUTOR NICHIREH HOLDINGS CO	COMMON STOCK	7,100	102,152
	DOUYU INTERNATIONAL HOLD ADR	ADR USD.0001	16,400	181,425
	DOUZONE BIZON CO LTD	COMMON STOCK KRW500.0	5,874	562,142
	DOWA HOLDINGS CO LTD	COMMON STOCK	8,530	310,624
	DOWNER EDI LTD	COMMON STOCK	129,272	532,495
	DR SULAIMAN AL HABIB MEDICAL	COMMON STOCK SAR10.0	8,905	258,728
	DRAEGERWERK AG	COMMON STOCK	546	39,954
	DRAEGERWERK AG PREF	PREFERENCE	1,542	118,599
	DRAPER ESPRIT PLC	COMMON STOCK GBP.01	1,372	12,380
	DRAX GROUP PLC	COMMON STOCK GBP.1155172	68,117	350,395
	DRB HICOM BHD	COMMON STOCK	126,700	65,521
	DREAM INDUSTRIAL REAL ESTATE	REIT	10,800	111,476
	DREAM OFFICE REAL ESTATE INV	REIT	5,400	83,925
	DREAM UNLIMITED CL A SUB VOT	COMMON STOCK	5,527	92,189
	DRILLING CO OF 1972/THE	COMMON STOCK DKK10.0	3,564	112,465
	DS SMITH PLC	COMMON STOCK GBP.1	215,601	1,205,594
	DSV PANALPINA A/S	COMMON STOCK DKK1.0	35,524	5,953,825

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			Shares/ Par Value	
	DTS CORP	COMMON STOCK	7,600	156,711
	DUBAI INVESTMENTS PJSC	COMMON STOCK AED1.0	358,187	141,516
	DUBAI ISLAMIC BANK	COMMON STOCK AED1.0	329,984	414,728
	DUERR AG	COMMON STOCK	9,303	380,283
	DUFY AG REG	COMMON STOCK CHF5.0	9,549	595,435
	DUNDEE PRECIOUS METALS INC	COMMON STOCK	26,400	189,608
	DUNELM GROUP PLC	COMMON STOCK GBP.01	17,355	287,982
	DUR HOSPITALITY CO	COMMON STOCK SAR10.0	7,633	58,291
	DURATEX SA	COMMON STOCK	82,014	303,650
	DUSKIN CO LTD	COMMON STOCK	7,200	200,671
	DYDO GROUP HOLDINGS INC	COMMON STOCK	1,500	77,959
	DYE + DURHAM LTD	COMMON STOCK	7,100	281,587
	E INK HOLDINGS INC	COMMON STOCK TWD10.	134,000	217,696
	E MART INC	COMMON STOCK KRW5000.0	3,834	536,088
	E.ON SE	COMMON STOCK	381,591	4,232,691
	E.SUN FINANCIAL HOLDING CO	COMMON STOCK TWD10.	2,126,279	1,935,522
	EAGERS AUTOMOTIVE LTD	COMMON STOCK	28,328	290,782
	EARTH CORP	COMMON STOCK	2,400	135,488
	EAST JAPAN RAILWAY CO	COMMON STOCK	51,000	3,414,242
	EAST MONEY INFORMATION CO A	COMMON STOCK CNY1.0	66,840	317,685
	EASTERN PROVINCE CEMENT CO	COMMON STOCK SAR10.0	7,148	78,404
	EASTERN WATER RESOURCES DE F	FOREIGN SH. THB1.0 A	158,100	49,076
	EASYJET PLC	COMMON STOCK GBP.2728571	27,267	355,694
	EBARA CORP	COMMON STOCK	15,600	510,258
	EBRO FOODS SA	COMMON STOCK EUR.6	7,856	274,010
	ECKERT + ZIEGLER STRAHLEN UN	COMMON STOCK	2,764	151,668
	ECLAT TEXTILE COMPANY LTD	COMMON STOCK TWD10.	34,128	514,379
	ECN CAPITAL CORP	COMMON STOCK	24,791	199,705
	ECOFIBRE LTD	COMMON STOCK	32,103	47,324
	ECOPRO BM CO LTD	COMMON STOCK KRW500.0	1,603	252,034
	ECOPRO CO LTD	COMMON STOCK KRW500.	3,496	160,596
	EDENRED	COMMON STOCK EUR2.0	42,053	2,389,769
	EDF	COMMON STOCK EUR.5	99,874	1,680,667
	EDION CORP	COMMON STOCK	18,000	182,875
	EDP ENERGIAS DO BRASIL SA	COMMON STOCK	108,587	412,049
	EDP ENERGIAS DE PORTUGAL SA	COMMON STOCK EUR1.	543,964	3,433,102
	EDREAMS ODIGEO SL	COMMON STOCK EUR.1	11,148	56,909
	EFG INTERNATIONAL AG	COMMON STOCK CHF.5	15,825	104,501
	EGUARANTEE INC	COMMON STOCK	4,800	104,733
	EGYPTIAN POUND	FOREIGN CURRENCY	1,464,201	93,083
	EHIME BANK LTD/THE	COMMON STOCK	7,000	67,687
	EIFFAGE	COMMON STOCK EUR4.0	13,874	1,399,289
	EIKEN CHEMICAL CO LTD	COMMON STOCK	5,200	103,697
	EISAI CO LTD	COMMON STOCK	42,500	3,041,139
	EIZO CORP	COMMON STOCK	2,700	95,328
	ELAN CORP	COMMON STOCK	4,600	66,922
	ELAN MICROELECTRONICS CORP	COMMON STOCK TWD10.	51,054	243,462
	ELBIT SYSTEMS LTD	COMMON STOCK ILS1.	5,030	663,236
	ELCO LTD	COMMON STOCK ILS.25	1,699	86,213
	ELDERS LTD	COMMON STOCK	22,602	172,028
	ELDORADO GOLD CORP	COMMON STOCK	30,779	407,568

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			Shares/ Par Value	
	ELECOM CO LTD	COMMON STOCK	3,700	191,214
	ELECTRA LTD	COMMON STOCK ILS1.	333	182,488
	ELECTRIC POWER DEVELOPMENT C	COMMON STOCK	25,300	350,893
	ELECTRICITY GENERA PCL NVDR	NVDR THB10.0	53,300	343,623
	ELECTRO OPTIC SYSTEMS HOLDIN	COMMON STOCK	12,394	56,561
	ELECTROCOMPONENTS PLC	COMMON STOCK GBP.1	69,512	909,337
	ELECTROLUX AB SER B	COMMON STOCK SEK5.0	42,080	979,896
	ELECTROLUX PROFESSIONAL AB B	COMMON STOCK SEK.1	42,080	239,328
	ELEKTA AB B SHS	COMMON STOCK SEK.5	70,253	944,490
	ELEMENT FLEET MANAGEMENT COR	COMMON STOCK	75,700	795,028
	ELEMENTIS PLC	COMMON STOCK GBP.05	99,675	155,988
	ELIA GROUP SA/NV	COMMON STOCK	5,522	659,063
	ELIOR GROUP	COMMON STOCK EUR.01	22,337	151,106
	ELIS SA	COMMON STOCK EUR1.0	37,078	622,028
	ELISA OYJ	COMMON STOCK	24,410	1,334,583
	ELITE MATERIAL CO LTD	COMMON STOCK TWD10.	54,000	302,911
	ELITE SEMICONDUCTOR MICROELE	COMMON STOCK TWD10.0	168,000	388,560
	ELKEM ASA	COMMON STOCK NOK5.0	49,568	162,210
	ELMOS SEMICONDUCTOR SE	COMMON STOCK	1,538	51,698
	ELRINGKLINGER AG	COMMON STOCK	4,846	94,067
	EMAAR ECONOMIC CITY	COMMON STOCK SAR10.0	64,877	159,270
	EMAAR MALLS PJSC	COMMON STOCK AED1.0	1,081,351	540,295
	EMAAR PROPERTIES PJSC	COMMON STOCK AED1.0	754,878	726,328
	EMBOTELLADORA ANDINA PREF B	PREFERENCE	61,136	155,076
	EMBRACER GROUP AB	COMMON STOCK SEK.002777	32,116	768,551
	EMBRAER SA	COMMON STOCK	116,970	198,967
	EMECO HOLDINGS LTD	COMMON STOCK	74,553	65,633
	EMEMORY TECHNOLOGY INC	COMMON STOCK TWD10.0	15,000	319,052
	EMERA INC	COMMON STOCK	42,300	1,796,256
	EMIRATES NBD PJSC	COMMON STOCK AED1.	414,823	1,163,219
	EMIRATES TELECOM GROUP CO	COMMON STOCK AED1.0	373,305	1,717,869
	EMIS GROUP PLC	COMMON STOCK GBP.01	9,255	136,863
	EML PAYMENTS LTD	COMMON STOCK	47,882	154,611
	EMMI AG REG	COMMON STOCK CHF10.0	364	375,266
	EMPIRE CO LTD A	COMMON STOCK	29,600	808,308
	EMPIRIC STUDENT PROPERTY PLC	REIT GBP.01	103,512	105,276
	EMPRESA NACIONAL DE TELECOM	COMMON STOCK	16,972	105,781
	EMPRESAS CMPC SA	COMMON STOCK	207,759	547,412
	EMPRESAS COPEC SA	COMMON STOCK	87,230	888,761
	EMS CHEMIE HOLDING AG REG	COMMON STOCK CHF.01	1,391	1,343,899
	EN JAPAN INC	COMMON STOCK	6,800	204,049
	ENAGAS SA	COMMON STOCK EUR1.5	41,896	921,400
	ENAV SPA	COMMON STOCK NPV	49,983	218,434
	ENBRIDGE INC	COMMON STOCK	350,240	11,191,735
	ENCAVIS AG	COMMON STOCK	15,294	398,468
	ENCE ENERGIA Y CELULOSA SA	COMMON STOCK EUR.9	25,415	105,321
	ENDEAVOUR MINING CORP	COMMON STOCK USD.1	21,773	506,214
	ENDEAVOUR SILVER CORP	COMMON STOCK	26,500	133,894
	ENDESA SA	COMMON STOCK EUR1.2	51,524	1,488,925
	ENEA SA	COMMON STOCK PLN1.	35,851	62,848
	ENEL AMERICAS SA ADR	ADR	154,279	1,268,173

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	ENEL CHILE SA ADR	ADR	105,080	408,761
	ENEL SPA	COMMON STOCK EUR1.	1,418,696	14,348,789
	ENEOS HOLDINGS INC	COMMON STOCK	517,950	1,862,277
	ENERFLEX LTD	COMMON STOCK	15,504	79,832
	ENERGEAN PLC	COMMON STOCK GBP.01	16,629	165,201
	ENERGISA SA UNITS	UNIT	31,400	317,873
	ENERGIX RENEWABLE ENERGIES	COMMON STOCK	31,751	145,025
	ENERGY ABSOLUTE PCL NVDR	NVDR THB.1	303,200	500,638
	ENERJISA ENERJI AS	COMMON STOCK	124,533	209,689
	ENERPLUS CORP	COMMON STOCK	43,800	136,832
	ENEVA SA	COMMON STOCK	33,400	400,225
	ENGHOUSE SYSTEMS LTD	COMMON STOCK	7,100	343,575
	ENGIE	COMMON STOCK EUR1.0	313,221	4,803,260
	ENGIE BRASIL ENERGIA SA	COMMON STOCK	47,875	406,086
	ENGIE ENERGIA CHILE SA	COMMON STOCK	101,139	124,769
	ENGRO CORPORATION LTD	COMMON STOCK PKR10.	59,620	115,033
	ENI SPA	COMMON STOCK	466,704	4,838,507
	ENIGMO INC	COMMON STOCK	4,300	51,847
	ENLIGHT RENEWABLE ENERGY LTD	COMMON STOCK ILS.01	133,658	279,708
	ENN ENERGY HOLDINGS LTD	COMMON STOCK HKD.1	142,000	2,083,893
	ENNOCONN CORP	COMMON STOCK TWD10.0	8,167	73,244
	ENPLAS CORP	COMMON STOCK	3,600	136,180
	ENTAIN PLC	COMMON STOCK EUR.01	100,008	1,551,757
	ENTRA ASA	COMMON STOCK NOK1.0	27,152	616,695
	ENZYCHEM LIFESCIENCES CORP	COMMON STOCK KRW500.0	1,118	108,828
	EO TECHNICS CO LTD	COMMON STOCK KRW500.	2,377	256,928
	EPIROC AB A	COMMON STOCK SEK.412413	117,698	2,143,396
	EPIROC AB B	COMMON STOCK SEK.412413	61,585	1,045,209
	EPISTAR CORP	COMMON STOCK TWD10.0	219,524	323,450
	EPS HOLDINGS INC	COMMON STOCK	11,100	105,228
	EQT AB	COMMON STOCK SEK.1	37,151	951,201
	EQUATORIAL ENERGIA SA ORD	COMMON STOCK	156,500	700,463
	EQUINITI GROUP PLC	COMMON STOCK GBP.00001	61,906	93,489
	EQUINOR ASA	COMMON STOCK NOK2.5	185,024	3,074,444
	EQUINOX GOLD CORP	COMMON STOCK	21,500	382,573
	EQUITABLE GROUP INC	COMMON STOCK	2,100	166,484
	EQUITAL LTD	COMMON STOCK ILS1.0	7,052	184,331
	EQUITES PROPERTY FUND LTD	REIT	63,509	75,083
	ERAMET	COMMON STOCK EUR3.05	1,657	87,140
	EREGLI DEMIR VE CELIK FABRIK	COMMON STOCK TRY1.	335,700	676,346
	EREX CO LTD	COMMON STOCK	1,100	22,147
	ERG SPA	COMMON STOCK EUR.1	10,911	311,923
	ERGOMED PLC	COMMON STOCK GBP.01	6,236	90,377
	ERICSSON LM B SHS	COMMON STOCK SEK5.0	499,790	5,937,946
	ERO COPPER CORP	COMMON STOCK	11,800	189,133
	ERSTE GROUP BANK AG	COMMON STOCK	55,270	1,671,209
	ESPEC CORP	COMMON STOCK	2,800	56,125
	ESR CAYMAN LTD	COMMON STOCK USD.001	284,000	1,018,230
	ESR REIT	REIT	724,758	216,782
	ESSENTRA PLC	COMMON STOCK GBP.25	49,545	207,625
	ESSILORLUXOTTICA	COMMON STOCK EUR.18	49,075	7,665,448

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	ESSITY AKTIEBOLAG B	COMMON STOCK SEK3.35	108,358	3,488,731
	ETERNAL MATERIALS CO LTD	COMMON STOCK TWD10.0	242,102	315,037
	ETIHAD ETISALAT CO	COMMON STOCK SAR10.	63,995	488,713
	EUGLENA CO LTD	COMMON STOCK	13,400	100,676
	EURASIA MINING PLC	COMMON STOCK GBP.001	306,150	139,178
	EURAZEO SE	COMMON STOCK	6,084	456,081
	EURO CURRENCY	FOREIGN CURRENCY	942,891	1,153,674
	EUROBANK ERGASIAS SERVICES A	COMMON STOCK EUR.22	445,586	315,944
	EUROCOMMERCIAL PROPRIETARIE CV	DUTCH CERT EUR5.0	10,443	196,685
	EUROFINS SCIENTIFIC	COMMON STOCK EUR.1	20,380	1,902,338
	EUROMONEY INSTL INVESTOR PLC	COMMON STOCK GBP.0025	18,756	271,572
	EURONAV NV	COMMON STOCK	31,627	255,465
	EURONEXT NV	COMMON STOCK EUR1.6	9,626	1,062,271
	EUROPRIAS ASA	COMMON STOCK NOK1.0	40,548	242,149
	EUSKALTEL SA	COMMON STOCK EUR3.0	14,283	152,861
	EUTELSAT COMMUNICATIONS	COMMON STOCK EUR1.0	27,239	308,760
	EVA AIRWAYS CORP	COMMON STOCK TWD10.	612,004	286,535
	EVE ENERGY CO LTD A	COMMON STOCK CNY1.0	19,959	249,579
	EVER SUNSHINE LIFESTYLE SERV	COMMON STOCK HKD.01	84,000	184,992
	EVERBRIGHT SECURITIES CO A	COMMON STOCK CNY1.0	42,500	120,740
	EVERGREEN MARINE CORP LTD	COMMON STOCK TWD10.	446,131	646,589
	EVERLIGHT ELECTRONICS CO LTD	COMMON STOCK TWD10.0	146,845	220,052
	EVERTZ TECHNOLOGIES LTD	COMMON STOCK	4,800	49,808
	EVOLUTION GAMING GROUP	COMMON STOCK SEK.003	31,548	3,204,395
	EVOLUTION MINING LTD	COMMON STOCK	281,177	1,069,534
	EVONIK INDUSTRIES AG	COMMON STOCK	37,588	1,226,502
	EVOTEC SE	COMMON STOCK	23,029	853,438
	EVRAZ PLC	COMMON STOCK USD.05	87,508	564,474
	EXASOL AG	COMMON STOCK	1,888	63,908
	EXCHANGE INCOME CORP	COMMON STOCK	2,900	83,403
	EXEDY CORP	COMMON STOCK	4,500	55,337
	EXOR NV	COMMON STOCK EUR.01	17,850	1,435,001
	EXPERIAN PLC	COMMON STOCK USD.1	155,114	5,959,638
	EXTENDICARE INC	COMMON STOCK	16,400	85,476
	EXXARO RESOURCES LTD	COMMON STOCK ZAR.01	44,532	417,735
	EZ TEC EMPREENDIMENTOS E PAR	COMMON STOCK	27,800	229,826
	EZAKI GLICO CO LTD	COMMON STOCK	8,200	360,571
	F SECURE OYJ	COMMON STOCK	16,351	76,533
	F+F CO LTD	COMMON STOCK KRW500.0	1,178	91,596
	FABEGE AB	COMMON STOCK SEK30.82	52,818	831,454
	FACC AG	COMMON STOCK	4,390	45,708
	FAES FARMA SA	COMMON STOCK EUR.1	27,726	211,682
	FAES FARMA SA	RIGHT	27,726	5,699
	FAGRON	COMMON STOCK	10,966	255,084
	FAIRFAX FINANCIAL HLDGS LTD	COMMON STOCK	4,500	1,532,437
	FALABELLA SA	COMMON STOCK	139,631	518,767
	FALCK RENEWABLES SPA	COMMON STOCK EUR1.0	19,528	156,843
	FAN COMMUNICATIONS INC	COMMON STOCK	21,400	87,014
	FANCL CORP	COMMON STOCK	13,200	527,237
	FANHUA INC SPONSORED ADR	ADR USD.001	9,500	114,380
	FANTASIA HOLDINGS GROUP CO	COMMON STOCK HKD.1	264,000	45,996

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	FANUC CORP	COMMON STOCK	32,400	7,978,215
	FAR EAST CONSORTIUM INTERNAT	COMMON STOCK HKD.1	217,000	80,620
	FAR EAST HORIZON LTD	COMMON STOCK	358,000	369,468
	FAR EASTERN DEPARTMENT STORE	COMMON STOCK TWD10.	296,670	252,837
	FAR EASTERN INTL BANK	COMMON STOCK TWD10.	451,708	174,444
	FAR EASTERN NEW CENTURY CORP	COMMON STOCK TWD10.	554,461	570,206
	FAR EASTONE TELECOMM CO LTD	COMMON STOCK TWD10.	315,000	685,551
	FARADAY TECHNOLOGY CORP	COMMON STOCK TWD10.	117,396	212,736
	FAST RETAILING CO LTD	COMMON STOCK	9,900	8,884,580
	FASTIGHETS AB BALDER B SHRS	COMMON STOCK SEK1.0	18,519	969,316
	FATTAL HOLDINGS 1998 LTD	COMMON STOCK	1,411	152,626
	FAURECIA	COMMON STOCK EUR7.0	13,506	693,478
	FAWAZ ABDULAZIZ ALHOKAIR + C	COMMON STOCK SAR10.	12,467	72,444
	FCC CO LTD	COMMON STOCK	5,800	100,395
	FENG HSIN STEEL CO LTD	COMMON STOCK TWD10.0	81,000	204,964
	FENG TAY ENTERPRISE CO LTD	COMMON STOCK TWD10.	83,001	590,878
	FERGUSON PLC	COMMON STOCK GBP.1	38,101	4,631,632
	FERRARI NV	COMMON STOCK EUR.01	22,046	5,105,907
	FERREXPO PLC	COMMON STOCK GBP.1	40,218	155,617
	FERROTEC HOLDINGS CORP	COMMON STOCK	6,000	102,644
	FERROVIAL SA	COMMON STOCK EUR.2	80,394	2,299,696
	FEVERTREE DRINKS PLC	COMMON STOCK GBP.0025	16,364	618,322
	FF GROUP	COMMON STOCK EUR.3	6,634	38,962
	FIAT CHRYSLER AUTOMOBILES NV	COMMON STOCK EUR.01	196,425	3,517,921
	FIBERHOME TELECOM TECH CO A	COMMON STOCK CNY1.0	12,800	47,206
	FIBI HOLDINGS	COMMON STOCK ILS.05	6,058	184,112
	FIBRA UNO ADMINISTRACION SA	REIT	541,300	611,511
	FIERA CAPITAL CORP	COMMON STOCK	12,400	103,950
	FIH MOBILE LTD	COMMON STOCK USD.04	599,000	73,427
	FILA HOLDINGS CORP	COMMON STOCK KRW1000.0	9,003	362,577
	FINANCIAL PRODUCTS GROUP CO	COMMON STOCK	19,100	93,839
	FINCANTIERI SPA	COMMON STOCK NPV	75,327	50,238
	FINECOBANK SPA	COMMON STOCK EUR.33	110,568	1,807,234
	FINGERPRINT CARDS AB B	COMMON STOCK SEK.04	33,364	70,706
	FINNAIR OYJ	COMMON STOCK EUR.85	108,851	100,793
	FINNING INTERNATIONAL INC	COMMON STOCK	28,000	594,066
	FIRICH ENTERPRISES CO LTD	COMMON STOCK TWD10.	116,665	119,824
	FIRST ABU DHABI BANK PJSC	COMMON STOCK AED1.0	497,659	1,748,825
	FIRST CAPITAL REAL ESTATE IN	UNIT	13,800	194,660
	FIRST DERIVATIVES PLC	COMMON STOCK GBP.005	3,070	134,466
	FIRST FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,898,430	1,445,552
	FIRST INTL BANK ISRAEL	COMMON STOCK ILS.05	8,135	216,201
	FIRST MAJESTIC SILVER CORP	COMMON STOCK	34,000	455,824
	FIRST NATIONAL FINANCIAL COR	COMMON STOCK	3,300	107,444
	FIRST PACIFIC CO	COMMON STOCK USD.01	425,000	135,625
	FIRST QUANTUM MINERALS LTD	COMMON STOCK	101,376	1,818,243
	FIRST RESOURCES LTD	COMMON STOCK	125,600	121,502
	FIRSTGROUP PLC	COMMON STOCK GBP.05	209,112	208,619
	FIRSTSTRAND LTD	COMMON STOCK ZAR.01	909,705	3,173,588
	FIRSTSERVICE CORP	COMMON STOCK	6,500	888,878
	FISCHER (GEORG) REG	COMMON STOCK CHF1.0	728	938,342

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	FISHER + PAYKEL HEALTHCARE C	COMMON STOCK	108,011	2,566,741
	FIVERR INTERNATIONAL LTD	COMMON STOCK	1,800	351,180
	FIXSTARS CORP	COMMON STOCK	6,500	59,385
	FJORDKRAFT HOLDING ASA	COMMON STOCK NOK.3	11,682	113,553
	FLATEXDEGIRO AG	COMMON STOCK	3,702	287,650
	FLETCHER BUILDING LTD	COMMON STOCK	152,066	647,471
	FLEURY SA	COMMON STOCK	43,200	225,496
	FLEX LNG LTD	COMMON STOCK USD.1	5,497	48,239
	FLEXIUM INTERCONNECT INC	COMMON STOCK TWD10.	51,000	220,433
	FLIGHT CENTRE TRAVEL GROUP L	COMMON STOCK	10,221	220,065
	FLOW TRADERS	COMMON STOCK EUR.1	4,058	134,354
	FLSMIDTH + CO A/S	COMMON STOCK DKK20.	7,036	270,039
	FLUGHAFEN ZURICH AG REG	COMMON STOCK CHF10.0	3,392	600,896
	FLUIDRA SA	COMMON STOCK EUR1.0	8,689	222,801
	FLUTTER ENTERTAINMENT PLC	COMMON STOCK EUR.09	3,381	697,232
	FLUTTER ENTERTAINMENT PLC	COMMON STOCK EUR.09	24,711	5,114,096
	FNAC DARTY SA	COMMON STOCK EUR1.0	4,074	262,889
	FOCUS MEDIA INFORMATION TE A	COMMON STOCK CNY1.0	227,600	344,328
	FOMENTO DE CONSTRUCC Y CONTRA	COMMON STOCK EUR1.	14,545	156,725
	FOMENTO ECONOMICO MEXICA UBD	UNIT	335,100	2,538,287
	FOOSUNG CO LTD	COMMON STOCK KRW500.	8,657	94,395
	FORBO HOLDING AG REG	COMMON STOCK CHF.1	190	326,792
	FORD OTOMOTIV SANAYI AS	COMMON STOCK TRY1.	15,354	260,987
	FORMOSA CHEMICALS + FIBRE	COMMON STOCK TWD10.0	641,582	1,937,554
	FORMOSA PETROCHEMICAL CORP	COMMON STOCK TWD10.0	208,920	742,030
	FORMOSA PLASTICS CORP	COMMON STOCK TWD10.0	697,528	2,395,681
	FORMOSA TAFFETA CO.	COMMON STOCK TWD10.	209,319	230,950
	FORMULA SYSTEMS (1985) LTD	COMMON STOCK ILS1.0	1,761	152,471
	FORTERRA PLC	COMMON STOCK	37,610	125,913
	FORTESCUE METALS GROUP LTD	COMMON STOCK	290,798	5,262,501
	FORTIS INC	COMMON STOCK	80,353	3,279,714
	FORTNOX AB	COMMON STOCK SEK.02	11,564	647,781
	FORTRESS REIT LTD A	REIT	450,352	417,147
	FORTUM OYJ	COMMON STOCK EUR3.4	76,223	1,836,486
	FORTUNA SILVER MINES INC	COMMON STOCK	34,300	281,615
	FOSHAN HAITIAN FLAVOURING A	COMMON STOCK CNY1.0	32,160	989,141
	FOSTER ELECTRIC CO LTD	COMMON STOCK	3,500	43,243
	FOSUN INTERNATIONAL LTD	COMMON STOCK	438,698	689,442
	FOUNDER SECURITIES CO LTD A	COMMON STOCK CNY1.0	68,300	108,478
	FOXCONN INDUSTRIAL INTERNE A	COMMON STOCK CNY1.0	41,600	87,297
	FOXCONN TECHNOLOGY CO LTD	COMMON STOCK TWD10.	163,496	309,951
	FP CORP	COMMON STOCK	8,200	344,328
	FRANCE BED HOLDINGS CO LTD	COMMON STOCK	4,200	36,678
	FRANCO NEVADA CORP	COMMON STOCK	32,759	4,103,875
	FRAPORT AG FRANKFURT AIRPORT	COMMON STOCK	6,568	396,776
	FRASER + NEAVE HOLDINGS BHD	COMMON STOCK	37,300	298,023
	FRASERS CENTREPOINT TRUST	REIT	134,860	250,802
	FRASERS GROUP PLC	COMMON STOCK GBP.1	35,651	218,096
	FRASERS LOGISTICS + COMMERCI	REIT	364,698	388,719
	FREEDOM FOODS GROUP LTD	COMMON STOCK	16,498	38,319
	FREEE KK	COMMON STOCK	3,700	359,604

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			Shares/ Par Value	
	FREEHOLD ROYALTIES LTD	COMMON STOCK	17,500	71,566
	FREENET AG	COMMON STOCK	23,900	502,900
	FRESENIUS MEDICAL CARE AG +	COMMON STOCK	36,241	3,027,524
	FRESENIUS SE + CO KGAA	COMMON STOCK	71,062	3,288,743
	FRESNILLO PLC	COMMON STOCK USD.5	31,091	480,773
	FRONTIER DEVELOPMENTS PLC	COMMON STOCK GBP.005	3,673	154,766
	FRONTIER REAL ESTATE INVEST	REIT	85	328,886
	FRONTLINE LTD	COMMON STOCK USD1.0	14,116	89,524
	FTSE 100 IDX FUT MAR21	IFEU 20210319	630	(79,228)
	FU SHOU YUAN INTERNATIONAL	COMMON STOCK USD.01	158,000	148,414
	FUBON FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,178,938	1,965,414
	FUCHS PETROLUB SE PREF	PREFERENCE	12,458	708,285
	FUFENG GROUP LTD	COMMON STOCK HKD.1	431,000	161,299
	FUGRO NV CVA	DUTCH CERT EUR.05	17,069	158,072
	FUJI CO LTD	COMMON STOCK	3,200	60,675
	FUJI CORP/AICHI	COMMON STOCK	13,200	348,529
	FUJI ELECTRIC CO LTD	COMMON STOCK	21,800	786,772
	FUJI KYUKO CO LTD	COMMON STOCK	3,700	172,821
	FUJI MEDIA HOLDINGS INC	COMMON STOCK	7,900	84,336
	FUJI OIL HOLDINGS INC	COMMON STOCK	8,900	254,044
	FUJI SEAL INTERNATIONAL INC	COMMON STOCK	10,200	200,261
	FUJI SOFT INC	COMMON STOCK	4,400	220,184
	FUJIBO HOLDINGS INC	COMMON STOCK	1,200	44,818
	FUJICCO CO LTD	COMMON STOCK	3,200	62,138
	FUJIFILM HOLDINGS CORP	COMMON STOCK	61,000	3,217,451
	FUJIKURA LTD	COMMON STOCK	51,700	238,956
	FUJIMI INC	COMMON STOCK	4,000	151,696
	FUJIMORI KOGYO CO LTD	COMMON STOCK	4,000	185,077
	FUJIO FOOD GROUP INC	COMMON STOCK	1,300	15,836
	FUJITEC CO LTD	COMMON STOCK	11,700	253,030
	FUJITSU GENERAL LTD	COMMON STOCK	11,100	301,014
	FUJITSU LTD	COMMON STOCK	33,200	4,806,604
	FUJIYA CO LTD	COMMON STOCK	1,900	43,362
	FUKUDA CORP	COMMON STOCK	1,000	54,606
	FUKUI COMPUTER HOLDINGS INC	COMMON STOCK	2,400	93,248
	FUKUOKA FINANCIAL GROUP INC	COMMON STOCK	28,600	512,679
	FUKUOKA REIT CORP	REIT	125	185,374
	FUKUSHIMA GALILEI CO LTD	COMMON STOCK	2,200	95,741
	FUKUYAMA TRANSPORTING CO LTD	COMMON STOCK	5,100	215,076
	FULLCAST HOLDINGS CO LTD	COMMON STOCK	6,000	93,566
	FUNAI SOKEN HOLDINGS INC	COMMON STOCK	6,800	166,374
	FURUKAWA CO LTD	COMMON STOCK	4,800	57,143
	FURUKAWA ELECTRIC CO LTD	COMMON STOCK	12,200	329,527
	FUSO CHEMICAL CO LTD	COMMON STOCK	3,800	136,879
	FUTABA INDUSTRIAL CO LTD	COMMON STOCK	13,100	67,192
	FUTURE CORP	COMMON STOCK	3,900	66,873
	FUTURE PLC	COMMON STOCK GBP.15	16,821	401,253
	FUYAO GLASS INDUSTRY GROUP A	COMMON STOCK CNY1.0	21,800	160,657
	FUYAO GLASS INDUSTRY GROUP H	COMMON STOCK CNY1.0	98,000	539,955
	FUYO GENERAL LEASE CO LTD	COMMON STOCK	3,000	199,876
	G 7 HOLDINGS INC	COMMON STOCK	1,400	31,782

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	G BITS NETWORK TECHNOLOGY A	COMMON STOCK CNY1.0	400	26,060
	G STEEL PCL FOREIGN	FOREIGN SH. THB5.0 A	202,800	880
	G TEKT CORP	COMMON STOCK	3,700	53,993
	G TREEBNT CO LTD	COMMON STOCK KRW500.0	3,591	96,723
	G.U.D. HOLDINGS LTD	COMMON STOCK	16,444	149,027
	G4S PLC	COMMON STOCK GBP.25	236,587	820,819
	G8 EDUCATION LTD	COMMON STOCK	87,598	79,837
	GAKKEN HOLDINGS CO LTD	COMMON STOCK	3,800	64,506
	GALAPAGOS NV	COMMON STOCK	7,513	740,415
	GALAXY ENTERTAINMENT GROUP L	COMMON STOCK	361,000	2,807,385
	GALENICA AG	COMMON STOCK CHF.1	8,330	555,775
	GALP ENERGIA SGPS SA	COMMON STOCK EUR1.	106,128	1,137,028
	GAM HOLDING AG	COMMON STOCK CHF.05	40,542	99,190
	GAMES WORKSHOP GROUP PLC	COMMON STOCK GBP.05	4,096	811,886
	GAMESYS GROUP PLC	COMMON STOCK	12,539	195,978
	GAMUDA BHD	COMMON STOCK	413,530	400,420
	GANFENG LITHIUM CO LTD A	COMMON STOCK CNY1.0	12,000	186,489
	GAZIT GLOBE LTD	COMMON STOCK ILS1.0	16,715	109,452
	GAZPROM PJSC	COMMON STOCK RUB5.0	214,900	617,844
	GAZPROM PJSC SPON ADR	ADR	20,664	114,874
	GAZPROM PJSC SPON ADR	ADR	983,994	5,510,366
	GAZTRANSPORT ET TECHNIGA SA	COMMON STOCK EUR.01	3,073	318,855
	GB GROUP PLC	COMMON STOCK GBP.025	31,809	407,930
	GCL POLY ENERGY HOLDINGS LTD	COMMON STOCK HKD.1	2,365,000	377,109
	GCL SYSTEM INTEGRATION TEC A	COMMON STOCK CNY1.0	55,300	35,885
	GCP STUDENT LIVING PLC	REIT	78,089	151,908
	GDI INTEGRATED FACILITY SERV	COMMON STOCK	2,200	76,658
	GDI PROPERTY GROUP	REIT	89,692	83,761
	GDS HOLDINGS LTD ADR	ADR USD.0004	10,700	1,404,607
	GEA GROUP AG	COMMON STOCK	26,076	934,496
	GEBERIT AG REG	COMMON STOCK CHF.1	6,296	3,945,267
	GECINA SA	REIT EUR7.5	8,057	1,246,079
	GEELY AUTOMOBILE HOLDINGS LT	COMMON STOCK HKD.02	985,000	3,372,371
	GEK TERNA HOLDING REAL ESTAT	COMMON STOCK EUR.57	9,762	94,412
	GEMDALE CORP A	COMMON STOCK CNY1.0	49,100	101,581
	GEMDALE PROPERTIES AND INVES	COMMON STOCK HKD.1	876,000	125,429
	GEMVAX + Kael CO LTD	COMMON STOCK KRW500.	9,880	216,646
	GENEONELIFESCIENCE INC	COMMON STOCK KRW1000.0	6,827	135,935
	GENER S.A.	COMMON STOCK	392,491	65,103
	GENERAL INTERFACE SOLUTION	COMMON STOCK TWD10.0	36,000	146,754
	GENERTEC UNIVERSAL MEDICAL G	COMMON STOCK	172,000	128,624
	GENESIS ENERGY LTD	COMMON STOCK	96,886	252,825
	GENEXINE CO LTD	COMMON STOCK KRW500.	3,357	385,575
	GENIUS ELECTRONIC OPTICAL CO	COMMON STOCK TWD10.0	9,713	195,251
	GENKY DRUGSTORES CO LTD	COMMON STOCK	1,800	70,892
	GENMAB A/S	COMMON STOCK DKK1.0	11,203	4,538,036
	GENOMMA LAB INTERNACIONAL B	COMMON STOCK	135,400	127,276
	GENSCRIPT BIOTECH CORP	COMMON STOCK USD.001	170,000	248,386
	GENEREA SAB DE CV	COMMON STOCK	166,400	82,927
	GENTING BHD	COMMON STOCK	385,800	428,905
	GENTING MALAYSIA BHD	COMMON STOCK	558,250	373,762

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	GENTING PLANTATIONS BHD	COMMON STOCK	160,100	392,305
	GENTING SINGAPORE LTD	COMMON STOCK USD.1	985,799	632,966
	GENUIT GROUP PLC	COMMON STOCK GBP.001	37,837	310,867
	GENUS PLC	COMMON STOCK GBP.1	11,171	641,557
	GENWORTH MI CANADA INC	COMMON STOCK	6,700	228,294
	GENWORTH MORTGAGE INSURANCE	COMMON STOCK	15,337	28,303
	GEO HOLDINGS CORP	COMMON STOCK	5,700	66,901
	GERDAU SA PREF	PREFERENCE	177,704	829,741
	GERRESHEIMER AG	COMMON STOCK	5,628	604,388
	GESTAMP AUTOMOCION SA	COMMON STOCK EUR.5	30,675	148,223
	GETAC TECHNOLOGY CORP	COMMON STOCK TWD10.	70,000	122,086
	GETINGE AB B SHS	COMMON STOCK SEK.5	43,022	1,006,025
	GETLINK SE	COMMON STOCK EUR.4	73,495	1,275,938
	GF SECURITIES CO LTD A	COMMON STOCK CNY1.0	49,100	122,275
	GF SECURITIES CO LTD H	COMMON STOCK CNY1.0	251,800	356,151
	GFL ENVIRONMENTAL INC SUB VT	COMMON STOCK	31,800	926,294
	GIANT MANUFACTURING	COMMON STOCK TWD10.	64,000	627,845
	GIANT NETWORK GROUP CO LTD A	COMMON STOCK CNY1.0	34,952	93,258
	GIBSON ENERGY INC	COMMON STOCK	26,900	434,116
	GIGABYTE TECHNOLOGY CO LTD	COMMON STOCK TWD10.	73,000	202,788
	GIGADEVICE SEMICONDUCTOR B A	COMMON STOCK CNY1.0	4,900	148,364
	GIKEN LTD	COMMON STOCK	2,900	120,272
	GILAT SATELLITE NETWORKS LTD	COMMON STOCK ILS.2	3,969	25,722
	GILDAN ACTIVEWEAR INC	COMMON STOCK	34,300	958,192
	GIMV NV	COMMON STOCK	3,408	208,575
	GIVAUDAN REG	COMMON STOCK CHF10.0	1,569	6,619,160
	GJENSIDIGE FORSIKRING ASA	COMMON STOCK NOK2.	37,731	843,409
	GLANBIA PLC	COMMON STOCK EUR.06	38,490	489,011
	GLAXOSMITHKLINE PLC	COMMON STOCK GBP.25	844,107	15,690,095
	GLENCORE PLC	COMMON STOCK USD.01	1,691,214	5,440,269
	GLOBAL DOMINION ACCESS SA	COMMON STOCK EUR1.0	18,069	83,152
	GLOBAL ONE REIT	REIT	166	168,475
	GLOBAL POWER SYNERGY PCL F	FOREIGN SH. THB10.0 A	103,100	253,793
	GLOBAL UNICHIP CORP	COMMON STOCK TWD10.0	16,079	193,191
	GLOBALWAFERS CO LTD	COMMON STOCK TWD10.0	40,000	1,012,247
	GLOBANT SA	COMMON STOCK USD1.2	6,700	1,457,987
	GLOBE TELECOM INC	COMMON STOCK PHP50.	15,121	639,418
	GLODON CO LTD A	COMMON STOCK CNY1.0	12,300	148,142
	GLORY LTD	COMMON STOCK	8,200	165,634
	GLORY SUN FINANCIAL GROUP LT	COMMON STOCK HKD.1	2,272,000	96,839
	GLP J REIT	REIT	697	1,099,157
	GMO FINANCIAL HOLDINGS INC	COMMON STOCK	12,200	84,340
	GMO GLOBALSIGN HOLDINGS KK	COMMON STOCK	900	76,727
	GMO INTERNET INC	COMMON STOCK	12,700	364,918
	GMO PAYMENT GATEWAY INC	COMMON STOCK	7,100	948,573
	GN STORE NORD A/S	COMMON STOCK DKK4.	21,974	1,748,979
	GNI GROUP LTD	COMMON STOCK	8,100	142,066
	GO AHEAD GROUP PLC	COMMON STOCK GBP.1	8,125	109,367
	GOCO GROUP PLC	COMMON STOCK GBP.0002	53,747	94,395
	GOEASY LTD	COMMON STOCK	2,000	151,727
	GOERTEK INC A	COMMON STOCK CNY1.0	35,300	202,430

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	GOL LINHAS AEREAS INT SA PRE	PREFERENCE	18,400	90,103
	GOLD CIRCUIT ELECTRONICS LTD	COMMON STOCK TWD10.	61,000	109,678
	GOLD FIELDS LTD	COMMON STOCK ZAR.5	149,825	1,390,183
	GOLD ROAD RESOURCES LTD	COMMON STOCK	121,128	122,566
	GOLDCREST CO LTD	COMMON STOCK	5,980	93,217
	GOLDEN AGRI RESOURCES LTD	COMMON STOCK USD.025	1,230,887	147,888
	GOLDEN OCEAN GROUP LTD	COMMON STOCK USD.05	17,786	83,081
	GOLDSUN BUILDING MATERIALS C	COMMON STOCK TWD10.0	151,000	133,440
	GOLDWIN INC	COMMON STOCK	3,800	250,673
	GOME RETAIL HOLDINGS LTD	COMMON STOCK HKD.025	2,175,944	261,099
	GOODMAN GROUP	REIT	280,155	4,090,411
	GOODMAN PROPERTY TRUST	REIT	201,552	338,492
	GOURMET MASTER CO LTD	COMMON STOCK TWD10.	15,456	77,600
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	52,906,170	52,906,170
	GPT GROUP	REIT	357,731	1,243,297
	GRACE TECHNOLOGY INC	COMMON STOCK	2,200	147,883
	GRAFTON GROUP PLC UTS	UNIT EUR.05	38,773	489,197
	GRAINCORP LTD A	COMMON STOCK	39,952	129,574
	GRAINGER PLC	COMMON STOCK GBP.05	115,496	448,082
	GRAN COLOMBIA GOLD CORP	COMMON STOCK	9,500	60,154
	GRAND CITY PROPERTIES	COMMON STOCK EUR.1	19,564	501,775
	GRAND KOREA LEISURE CO LTD	COMMON STOCK KRW500.	9,085	139,581
	GRAND PACIFIC PETROCHEMICAL	COMMON STOCK TWD10.	141,000	118,945
	GRANITE REAL ESTATE INVESTME	REIT	4,200	256,813
	GRAPE KING BIO LTD	COMMON STOCK TWD10.	20,000	126,279
	GREAT CANADIAN GAMING CORP	COMMON STOCK	9,900	337,874
	GREAT PORTLAND ESTATES PLC	REIT GBP.1526316	39,211	358,358
	GREAT WALL ENTERPRISES	COMMON STOCK TWD10.	107,100	193,383
	GREAT WALL MOTOR CO LTD A	COMMON STOCK CNY1.0	22,800	131,899
	GREAT WALL MOTOR COMPANY H	COMMON STOCK CNY1.0	571,500	1,967,567
	GREAT WEST LIFECO INC	COMMON STOCK	45,118	1,129,620
	GREATEK ELECTRONICS INC	COMMON STOCK TWD10.	27,000	53,675
	GREATLAND GOLD PLC	COMMON STOCK GBP.001	620,632	307,598
	GREE INC	COMMON STOCK	18,400	107,856
	GREEN CROSS CORP	COMMON STOCK KRW5000.0	1,448	543,020
	GREEN CROSS HOLDINGS CORP	COMMON STOCK KRW500.0	6,826	261,575
	GREENCORE GROUP PLC	COMMON STOCK GBP.01	76,568	120,944
	GREENLAND HOLDINGS CORP LT A	COMMON STOCK CNY1.0	88,300	78,860
	GREENLAND HONG KONG HOLDINGS	COMMON STOCK HKD.5	427,150	128,383
	GREENTOWN CHINA HOLDINGS	COMMON STOCK HKD.1	149,000	217,714
	GREENTOWN SERVICE GROUP CO L	COMMON STOCK HKD.00001	178,000	220,188
	GREGGS PLC	COMMON STOCK GBP.02	17,360	425,223
	GRENDENE SA	COMMON STOCK	27,900	45,043
	GRENKE AG	COMMON STOCK	5,191	246,610
	GRG BANKING EQUIPMENT CO A	COMMON STOCK CNY1.0	49,300	80,714
	GRIEG SEAFOOD ASA	COMMON STOCK NOK4.	19,077	189,361
	GRIFOLS SA	COMMON STOCK EUR.25	48,452	1,489,020
	GROUPE BRUXELLES LAMBERT SA	COMMON STOCK	18,708	1,890,710
	GROUPE CRIT	COMMON STOCK EUR.36	766	58,580
	GROUPE GUILLIN	COMMON STOCK EUR.62	1,168	35,088
	GROWTHPOINT PROPERTIES AUSTR	REIT	47,053	126,806

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	GROWTHPOINT PROPERTIES LTD	REIT	545,572	467,430
	GRUMA S.A.B. B	COMMON STOCK	36,165	430,466
	GRUPA AZOTY SA	COMMON STOCK PLN5.	8,272	60,906
	GRUPA LOTOS SA	COMMON STOCK PLN1.	21,264	236,198
	GRUPO AEROPORT DEL PACIFIC B	COMMON STOCK	65,700	731,997
	GRUPO AEROPORT DEL SURESTE B	COMMON STOCK	35,795	592,449
	GRUPO AEROPORTUARIO DEL CENT	COMMON STOCK	59,300	382,040
	GRUPO BIMBO SAB SERIES A	COMMON STOCK	275,200	595,964
	GRUPO CARSO SAB DE CV SER A1	COMMON STOCK	78,461	259,693
	GRUPO CATALANA OCCIDENTE SA	COMMON STOCK EUR.3	7,462	266,268
	GRUPO CEMENTOS CHIHUAHUA	COMMON STOCK	29,100	176,012
	GRUPO COMERCIAL CHEDRAUI SA	COMMON STOCK	57,600	82,965
	GRUPO EMPRESARIAL SAN JOSE	COMMON STOCK EUR.03	4,204	23,066
	GRUPO FINANCIERO BANORTE O	COMMON STOCK MXN3.5	447,036	2,460,039
	GRUPO FINANCIERO GALICIA ADR	ADR	19,000	166,060
	GRUPO FINANCIERO GALICIA B	COMMON STOCK ARS1.0	8	12
	GRUPO FINANCIERO INBURSA O	COMMON STOCK MXN.4137108	398,100	399,988
	GRUPO MEXICO SAB DE CV SER B	COMMON STOCK	536,409	2,271,840
	GRUPO TELEvisa SAB SER CPO	UNIT	414,000	677,759
	GS ENGINEERING + CONSTRUCT	COMMON STOCK KRW5000.	12,042	419,392
	GS HOLDINGS	COMMON STOCK KRW5000.	10,571	365,710
	GS HOME SHOPPING INC	COMMON STOCK KRW5000.	1,575	201,777
	GS RETAIL CO LTD	COMMON STOCK KRW1000.0	7,112	225,796
	GS YUASA CORP	COMMON STOCK	11,200	322,494
	GSX TECHEDU INC ADR	ADR USD.000149	14,200	734,282
	GT CAPITAL HOLDINGS INC	COMMON STOCK PHP10.	30,672	373,807
	GUANGDONG HAID GROUP CO A	COMMON STOCK CNY1.0	17,200	172,579
	GUANGDONG INVESTMENT LTD	COMMON STOCK	638,000	1,152,352
	GUANGHUI ENERGY CO LTD A	COMMON STOCK CNY1.0	90,500	39,173
	GUANGZHOU AUTOMOBILE GROUP H	COMMON STOCK CNY1.0	759,810	847,498
	GUANGZHOU BAIYUN INTERNATI A	COMMON STOCK CNY1.0	22,500	48,635
	GUANGZHOU BAIYUNSHAN PHAR A	COMMON STOCK CNY1.0	15,300	68,549
	GUANGZHOU HAIGE COMMUNICAT A	COMMON STOCK CNY1.0	24,900	41,230
	GUANGZHOU KINGMED DIAGNOST A	COMMON STOCK CNY1.0	3,200	62,862
	GUANGZHOU R+F PROPERTIES H	COMMON STOCK CNY.25	246,000	317,005
	GUANGZHOU SHIYUAN ELECTRON A	COMMON STOCK CNY1.0	6,800	119,744
	GUDANG GARAM TBK PT	COMMON STOCK IDR500.	132,000	385,294
	GULF BANK	COMMON STOCK KWD.1	258,502	186,101
	GULF CABLE + ELECTRICAL IND	COMMON STOCK KWD.1	17,804	44,188
	GULF ENERGY DEVELOPM FOREIGN	FOREIGN SH. THB1.0 A	215,050	245,843
	GUNGHO ONLINE ENTERTAINMENT	COMMON STOCK	7,920	177,296
	GUNMA BANK LTD/THE	COMMON STOCK	71,100	220,565
	GUNZE LTD	COMMON STOCK	1,400	45,643
	GUOSEN SECURITIES CO LTD A	COMMON STOCK CNY1.0	53,400	111,578
	GUOTAI JUNAN INTERNATIONAL	COMMON STOCK	513,000	68,858
	GUOTAI JUNAN SECURITIES CO A	COMMON STOCK CNY1.0	81,800	219,626
	GURIT HOLDING AG BR	COMMON STOCK CHF50.0	65	182,957
	GURUNAVI INC	COMMON STOCK	9,300	47,291
	GWA GROUP LTD	COMMON STOCK	26,504	71,755
	H I S CO LTD	COMMON STOCK	9,800	152,155
	H LUNDBECK A/S	COMMON STOCK DKK5.	11,962	410,362

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	H.U. GROUP HOLDINGS INC	COMMON STOCK	9,200	248,007
	H+R REAL ESTATE INV REIT UTS	REIT	25,900	270,181
	H2O RETAILING CORP	COMMON STOCK	17,300	117,330
	HABIB BANK LTD	COMMON STOCK PKR10.	125,800	104,695
	HACHIJUNI BANK LTD/THE	COMMON STOCK	63,900	213,933
	HACI OMER SABANCI HOLDING	COMMON STOCK TRY1.	173,281	267,423
	HAIDILAO INTERNATIONAL HOLDI	COMMON STOCK USD.000005	146,000	1,124,836
	HAIER SMART HOME CO LTD A	COMMON STOCK CNY1.0	66,321	296,887
	HAIER SMART HOME CO LTD H	COMMON STOCK CNY1.0	374,400	1,356,828
	HAINAN MEILAN INTERNATIONAL H	COMMON STOCK CNY1.0	15,000	79,390
	HAITIAN INTERNATIONAL HLDGS	COMMON STOCK HKD.1	172,000	595,681
	HAITONG INTERNATIONAL SECURI	COMMON STOCK HKD.1	421,930	101,840
	HAITONG SECURITIES CO LTD A	COMMON STOCK CNY1.0	88,100	173,602
	HAITONG SECURITIES CO LTD H	COMMON STOCK CNY1.0	575,200	514,449
	HAKUHODO DY HOLDINGS INC	COMMON STOCK	43,000	591,121
	HALFORDS GROUP PLC	COMMON STOCK GBP.01	34,172	124,655
	HALLA HOLDINGS CORP	COMMON STOCK KRW5000.0	3,739	128,514
	HALMA PLC	COMMON STOCK GBP.1	64,796	2,170,223
	HALOWS CO LTD	COMMON STOCK	1,600	53,699
	HALWANI BROS CO	COMMON STOCK SAR10.	1,866	44,466
	HAMAKYOREX CO LTD	COMMON STOCK	4,100	116,597
	HAMAMATSU PHOTONICS KK	COMMON STOCK	23,700	1,357,051
	HAMBORNER REIT AG	REIT NPV	11,911	130,934
	HAMBURGER HAFEN UND LOGISTIK	COMMON STOCK	4,600	103,797
	HAMMERSON PLC	REIT GBP.05	657,541	224,247
	HANA FINANCIAL GROUP	COMMON STOCK KRW5000.	56,358	1,792,050
	HANA MICROELECTRONICS FOREIG	FOREIGN SH. THB1.0 A	93,600	124,186
	HANA TOUR SERVICE INC	COMMON STOCK KRW500.	2,631	135,658
	HANALL BIOPHARMA CO LTD	COMMON STOCK KRW500.	7,618	263,803
	HANG LUNG GROUP LTD	COMMON STOCK	157,000	390,519
	HANG LUNG PROPERTIES LTD	COMMON STOCK	314,500	832,237
	HANG SENG BANK LTD	COMMON STOCK	126,100	2,178,527
	HANG SENG IDX FUT JAN21	XHKF 20210128	500	55,385
	HANGZHOU HIKVISION DIGITAL A	COMMON STOCK CNY1.0	83,598	621,396
	HANGZHOU STEAM TURBINE CO B	COMMON STOCK CNY1.	50,100	74,098
	HANGZHOU TIGERMED CONSULTI A	COMMON STOCK CNY1.0	8,200	203,217
	HANGZHOU TIGERMED CONSULTI H	COMMON STOCK CNY1.0	21,000	485,980
	HANKOOK + CO	COMMON STOCK KRW500.0	11,008	148,215
	HANKOOK TIRE + TECHNOLOGY CO	COMMON STOCK KRW500.0	16,341	593,739
	HANKYU HANSHIN HOLDINGS INC	COMMON STOCK	38,600	1,287,136
	HANKYU REIT INC	REIT	103	127,453
	HANMI PHARM CO LTD	COMMON STOCK KRW2500.	1,483	501,700
	HANNOVER RUECK SE	COMMON STOCK	10,605	1,687,742
	HANNSTAR DISPLAY CORP	COMMON STOCK TWD10.	799,703	349,940
	HANON SYSTEMS	COMMON STOCK KRW100.0	46,150	688,479
	HANSA BIOPHARMA AB	COMMON STOCK SEK1.0	8,881	260,459
	HANSEN TECHNOLOGIES LTD	COMMON STOCK	34,776	100,033
	HANSOH PHARMACEUTICAL GROUP	COMMON STOCK HKD.00001	84,000	981,384
	HANSOL CHEMICAL CO LTD	COMMON STOCK KRW5000.	1,536	278,779
	HANSSEM CO LTD	COMMON STOCK KRW1000.	3,290	317,039
	HANWA CO LTD	COMMON STOCK	7,900	212,560

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			Shares/ Par Value	
	HANWHA AEROSPACE CO LTD	COMMON STOCK KRW5000.0	8,849	232,394
	HANWHA CORPORATION	COMMON STOCK KRW5000.0	9,450	245,672
	HANWHA LIFE INSURANCE CO LTD	COMMON STOCK KRW5000.0	51,332	116,257
	HANWHA SOLUTIONS CORP	COMMON STOCK KRW5000.0	22,445	987,265
	HAP SENG CONSOLIDATED	COMMON STOCK	117,500	251,321
	HARBIN ELECTRIC CO LTD H	COMMON STOCK CNY1.	262,000	75,235
	HAREL INSURANCE INVESTMENTS	COMMON STOCK ILS.1	21,493	198,663
	HARGREAVES LANSDOWN PLC	COMMON STOCK GBP.004	55,406	1,156,226
	HARMONIC DRIVE SYSTEMS INC	COMMON STOCK	7,100	635,253
	HARMONY GOLD MINING CO LTD	COMMON STOCK ZAR.5	84,450	406,254
	HARTALEGA HOLDINGS BHD	COMMON STOCK	214,000	647,025
	HARVEY NORMAN HOLDINGS LTD	COMMON STOCK	103,617	375,208
	HASEKO CORP	COMMON STOCK	49,700	570,720
	HAYS PLC	COMMON STOCK GBP.01	289,987	567,303
	HAZAMA ANDO CORP	COMMON STOCK	35,000	244,755
	HDC HOLDINGS CO LTD	COMMON STOCK KRW5000.0	6,203	63,183
	HDC HYUNDAI DEVELOPMENT CO E	COMMON STOCK KRW5000.0	10,736	258,651
	HEALIOS KK	COMMON STOCK	2,400	45,773
	HEALIUS LTD	COMMON STOCK	97,509	280,735
	HEALTH AND HAPPINESS H+H INT	COMMON STOCK HKD.01	27,500	101,744
	HEFEI MEIYA OPTOELECTRONIC A	COMMON STOCK CNY1.0	4,100	27,822
	HEIDELBERGCEMENT AG	COMMON STOCK	26,674	1,998,393
	HEINEKEN HOLDING NV	COMMON STOCK EUR1.6	19,735	1,861,821
	HEINEKEN NV	COMMON STOCK EUR1.6	44,556	4,976,605
	HEIWA CORP	COMMON STOCK	7,000	96,590
	HEIWA REAL ESTATE CO LTD	COMMON STOCK	6,100	220,734
	HEIWA REAL ESTATE REIT INC	REIT	154	191,963
	HEIWADO CO LTD	COMMON STOCK	6,100	131,088
	HELICAL PLC	COMMON STOCK GBP.01	19,116	97,134
	HELIOPOLIS HOUSING	COMMON STOCK EGP.25	532,344	205,769
	HELIXMITH CO LTD	COMMON STOCK KRW500.0	8,710	265,180
	HELLENIC TELECOMMUN ORGANIZA	COMMON STOCK EUR2.83	40,345	651,659
	HELLOFRESH SE	COMMON STOCK	25,118	1,944,089
	HELVETIA HOLDING AG REG	COMMON STOCK CHF.02	6,350	673,925
	HENAN SHUANGHUI INVESTMENT A	COMMON STOCK CNY1.0	25,900	186,167
	HENDERSON LAND DEVELOPMENT	COMMON STOCK	225,883	881,708
	HENGAN INTL GROUP CO LTD	COMMON STOCK HKD.1	130,500	923,740
	HENGLI PETROCHEMICAL CO L A	COMMON STOCK CNY1.0	48,899	209,707
	HENGTEN NETWORKS GROUP LTD	COMMON STOCK HKD.002	4,064,000	138,993
	HENGTONG OPTIC ELECTRIC CO A	COMMON STOCK CNY1.0	13,800	29,529
	HENGYI PETROCHEMICAL CO A	COMMON STOCK CNY1.0	40,170	78,827
	HENKEL AG + CO KGAA	COMMON STOCK	18,627	1,795,868
	HENKEL AG + CO KGAA VORZUG	PREFERENCE	30,281	3,417,494
	HENNES + MAURITZ AB B SHS	COMMON STOCK	145,624	3,047,420
	HENNGE KK	COMMON STOCK	900	72,178
	HERA SPA	COMMON STOCK EUR1.0	142,375	521,903
	HERFY FOOD SERVICES CO	COMMON STOCK SAR10.0	3,840	61,004
	HERMES INTERNATIONAL	COMMON STOCK	5,438	5,856,877
	HEXAGON AB B SHS	COMMON STOCK EUR.22	47,816	4,362,271
	HEXPOL AB	COMMON STOCK SEK.2	35,215	377,036
	HI SUN TECHNOLOGY CHINA LTD	COMMON STOCK HKD.0025	327,000	42,674

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	HIBERNIA REIT PLC	REIT EUR.1	255,584	362,161
	HIBIYA ENGINEERING LTD	COMMON STOCK	2,800	51,508
	HIDAY HIDAKA CORP	COMMON STOCK	6,900	116,042
	HIGHWEALTH CONSTRUCTION CORP	COMMON STOCK TWD10.0	233,200	380,610
	HIKARI TSUSHIN INC	COMMON STOCK	3,800	888,628
	HIKMA PHARMACEUTICALS PLC	COMMON STOCK GBP.1	26,533	1,016,176
	HILAN LTD	COMMON STOCK ILS1.	2,594	123,280
	HILL + SMITH HOLDINGS PLC	COMMON STOCK GBP.25	13,635	263,221
	HINO MOTORS LTD	COMMON STOCK	49,000	419,748
	HIOKI E E CORP	COMMON STOCK	2,900	117,540
	HIRATA CORP	COMMON STOCK	1,500	112,345
	HIROGIN HOLDINGS INC	COMMON STOCK	52,500	295,399
	HIROSE ELECTRIC CO LTD	COMMON STOCK	5,500	833,930
	HISAMITSU PHARMACEUTICAL CO	COMMON STOCK	9,400	558,942
	HISCOX LTD	COMMON STOCK GBP.065	53,996	813,805
	HITACHI CAPITAL CORP	COMMON STOCK	8,400	203,148
	HITACHI CONSTRUCTION MACHINE	COMMON STOCK	20,200	576,055
	HITACHI LTD	COMMON STOCK	163,300	6,444,347
	HITACHI METALS LTD	COMMON STOCK	38,000	578,909
	HITACHI TRANSPORT SYSTEM LTD	COMMON STOCK	7,900	235,278
	HITACHI ZOSEN CORP	COMMON STOCK	39,900	220,610
	HITE JINRO CO LTD	COMMON STOCK KRW5000.0	5,364	157,628
	HITHINK ROYALFLUSH INFORMA A	COMMON STOCK CNY1.0	7,100	135,046
	HIWIN TECHNOLOGIES CORP	COMMON STOCK TWD10.	51,474	704,648
	HK ELECTRIC INVESTMENTS SS	STAPLED SECURITY HKD.0005	429,500	422,645
	HKBN LTD	COMMON STOCK HKD.0001	128,000	198,140
	HKT TRUST AND HKT LTD SS	STAPLED SECURITY HKD.0005	582,000	755,376
	HLB INC	COMMON STOCK KRW500.	6,696	569,001
	HLB LIFE SCIENCE CO LTD	COMMON STOCK KRW500.0	13,273	333,492
	HLS THERAPEUTICS INC	COMMON STOCK	3,500	49,457
	HMM CO LTD	COMMON STOCK KRW5000.0	61,843	795,512
	HOCHIKI CORP	COMMON STOCK	2,500	30,920
	HOCHSCHILD MINING PLC	COMMON STOCK GBP.25	44,095	125,673
	HOCHTIEF AG	COMMON STOCK	4,203	409,215
	HOGY MEDICAL CO LTD	COMMON STOCK	3,900	126,928
	HOKKAIDO ELECTRIC POWER CO	COMMON STOCK	30,800	112,050
	HOKKOKU BANK LTD/THE	COMMON STOCK	4,400	111,789
	HOKUETSU CORP	COMMON STOCK	17,500	69,646
	HOKUHOKU FINANCIAL GROUP INC	COMMON STOCK	26,000	248,729
	HOKURIKU ELECTRIC POWER CO	COMMON STOCK	32,800	215,341
	HOKUTO CORP	COMMON STOCK	4,100	83,107
	HOLDING CO ADMIE IPTO SA	COMMON STOCK EUR2.12	19,907	64,655
	HOLMEN AB B SHARES	COMMON STOCK SEK25.0	16,989	815,888
	HOLY STONE ENTERPRISE CO LTD	COMMON STOCK TWD10.	20,000	83,248
	HOME CAPITAL GROUP INC	COMMON STOCK	5,400	195,841
	HOME CONSORTIUM	REIT	12,739	39,304
	HOME PRODUCT CENTER PCL FOR	FOREIGN SH. THB1.0 A	516,300	236,092
	HOME PRODUCT CENTER PCL NVDR	NVDR THB1.0	575,300	262,685
	HOME24 SE	COMMON STOCK	4,264	116,886
	HOMESERVE PLC	COMMON STOCK GBP.0269231	48,730	724,160
	HON HAI PRECISION INDUSTRY	COMMON STOCK TWD10.	2,210,646	7,218,529

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	HONDA MOTOR CO LTD	COMMON STOCK	277,100	7,739,663
	HONG KONG + CHINA GAS	COMMON STOCK	1,775,471	2,655,987
	HONG KONG DOLLAR	FOREIGN CURRENCY	11,203,520	1,444,898
	HONG KONG EXCHANGES + CLEAR	COMMON STOCK	205,627	11,307,519
	HONG LEONG BANK BERHAD	COMMON STOCK	126,386	574,297
	HONG LEONG FINANCIAL GROUP	COMMON STOCK	65,291	293,704
	HONGKONG LAND HOLDINGS LTD	COMMON STOCK USD.1	177,700	734,090
	HOPE EDUCATION GROUP CO LTD	COMMON STOCK USD.00001	304,000	84,671
	HOPSON DEVELOPMENT HOLDINGS	COMMON STOCK HKD.1	114,000	288,596
	HORIBA LTD	COMMON STOCK	6,100	358,397
	HORNBACH BAUMARKT AG	COMMON STOCK	1,352	58,947
	HORNBACH HOLDING AG + CO KGA	COMMON STOCK	1,941	186,925
	HOSHINO RESORTS REIT INC	REIT	41	200,138
	HOSHIZAKI CORP	COMMON STOCK	8,600	790,336
	HOSIDEN CORP	COMMON STOCK	11,100	106,912
	HOSOKAWA MICRON CORP	COMMON STOCK	1,100	67,866
	HOTA INDUSTRIAL MFG CO LTD	COMMON STOCK TWD10.	40,000	149,215
	HOTAI MOTOR COMPANY LTD	COMMON STOCK TWD10.	47,000	1,079,324
	HOTEL CHOCOLAT GROUP PLC	COMMON STOCK GBP.001	6,080	35,017
	HOTEL SHILLA CO LTD	COMMON STOCK KRW5000.0	6,450	488,336
	HOUSE FOODS GROUP INC	COMMON STOCK	10,200	387,333
	HOWDEN JOINERY GROUP PLC	COMMON STOCK GBP.1	93,345	962,137
	HOYA CORP	COMMON STOCK	63,900	8,833,691
	HSBC HOLDINGS PLC	COMMON STOCK USD.5	3,426,505	18,134,447
	HT+E LTD	COMMON STOCK	52,180	74,671
	HTC CORP	COMMON STOCK TWD10.0	122,077	133,449
	HUA HONG SEMICONDUCTOR LTD	COMMON STOCK	66,000	374,175
	HUA NAN FINANCIAL HOLDINGS C	COMMON STOCK TWD10.	1,567,095	1,018,989
	HUABAO INTERNATIONAL HOLDING	COMMON STOCK HKD.1	142,000	196,160
	HUADIAN POWER INTL CORP A	COMMON STOCK CNY1.0	54,000	28,078
	HUADONG MEDICINE CO LTD A	COMMON STOCK CNY1.0	19,000	77,356
	HUAKU DEVELOPMENT CO LTD	COMMON STOCK TWD10.0	43,000	134,254
	HUALAN BIOLOGICAL ENGINEER A	COMMON STOCK CNY1.0	30,810	199,721
	HUAMI CORP ADR	ADR USD.0001	4,100	48,585
	HUANENG POWER INTL INC A	COMMON STOCK CNY1.0	58,515	40,115
	HUANENG POWER INTL INC H	COMMON STOCK CNY1.0	754,000	275,600
	HUANGSHAN TOURISM DEVELOP B	COMMON STOCK CNY1.	26,200	19,495
	HUATAI SECURITIES CO LTD A	COMMON STOCK CNY1.0	80,100	220,983
	HUATAI SECURITIES CO LTD H	COMMON STOCK CNY1.0	300,900	473,721
	HUAXI SECURITIES CO LTD A	COMMON STOCK CNY1.0	9,200	17,590
	HUAXIA BANK CO LTD A	COMMON STOCK CNY1.0	185,900	177,683
	HUAYU AUTOMOTIVE SYSTEMS A	COMMON STOCK CNY1.0	26,100	115,252
	HUAZHU GROUP LTD ADR	ADR	23,900	1,220,317
	HUB POWER COMPANY	COMMON STOCK PKR10.0	229,802	113,647
	HUB24 LTD	COMMON STOCK	1,656	92,484
	HUBEI BIOCAUSE PHARMACEUTI A	COMMON STOCK CNY1.0	165,500	123,394
	HUBER SUHNER AG REG	COMMON STOCK CHF.25	2,689	213,058
	HUDBAY MINERALS INC	COMMON STOCK	21,500	280,550
	HUFVUDSTADEN AB A SHS	COMMON STOCK SEK5.0	25,810	427,866
	HUGEL INC	COMMON STOCK KRW500.0	1,749	302,603
	HUGO BOSS AG ORD	COMMON STOCK	10,171	339,710

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	HUHTAMAKI OYJ	COMMON STOCK	16,644	860,437
	HUIZHAN DAIRY	COMMON STOCK	420,500	22,777
	HULIC CO LTD	COMMON STOCK	55,300	608,205
	HULIC REIT INC	REIT	239	356,525
	HUMANSOFT HOLDING CO KSC	COMMON STOCK KWD.1	15,550	194,196
	HUNDSUN TECHNOLOGIES INC A	COMMON STOCK CNY1.0	8,710	140,022
	HUNG SHENG CONSTRUCTION LTD	COMMON STOCK TWD10.0	70,988	49,503
	HUNGARIAN FORINT	FOREIGN CURRENCY	6,229,126	21,015
	HUNTING PLC	COMMON STOCK GBP.25	24,060	73,439
	HUSKY ENERGY INC	COMMON STOCK	64,331	318,120
	HUSQVARNA AB B SHS	COMMON STOCK SEK2.0	76,685	993,844
	HUTCHISON CHINA MEDITECH ADR	ADR	9,900	316,998
	HUTCHISON PORT HOLDINGS TR U	UNIT	960,500	190,336
	HUTCHISON TELECOMM HONG KONG	COMMON STOCK HKD.25	264,000	39,486
	HUYA INC ADR	ADR USD.0001	11,000	219,230
	HYAKUGO BANK LTD/THE	COMMON STOCK	37,500	108,937
	HYDRO ONE LTD	COMMON STOCK	56,800	1,277,331
	HYOSUNG ADVANCED MATERIALS C	COMMON STOCK KRW5000.0	569	78,314
	HYOSUNG CHEMICAL CORP	COMMON STOCK KRW5000.0	405	58,148
	HYOSUNG CORPORATION	COMMON STOCK KRW5000.	1,753	123,507
	HYOSUNG TNC CO LTD	COMMON STOCK KRW5000.0	549	106,351
	HYPERA SA	COMMON STOCK	90,511	599,495
	HYPOPORT SE	COMMON STOCK	672	423,571
	HYSAN DEVELOPMENT CO	COMMON STOCK	111,173	408,808
	HYUNDAI AUTOEVER CORP	COMMON STOCK KRW500.0	892	101,719
	HYUNDAI CONSTRUCTION EQUIPME	COMMON STOCK KRW5000.0	2,466	74,585
	HYUNDAI DEPT STORE CO	COMMON STOCK KRW5000.	3,293	216,237
	HYUNDAI ELECTRIC + ENERGY SY	COMMON STOCK KRW5000.0	5,155	78,151
	HYUNDAI ELEVATOR CO.	COMMON STOCK KRW5000.	6,214	227,715
	HYUNDAI ENGINEERING + CONST	COMMON STOCK KRW5000.	15,435	533,143
	HYUNDAI GLOVIS CO LTD	COMMON STOCK KRW500.	3,609	613,173
	HYUNDAI GREENFOOD CO LTD	COMMON STOCK KRW500.0	12,830	103,535
	HYUNDAI HEAVY INDUSTRIES HOL	COMMON STOCK KRW1000.0	1,724	450,367
	HYUNDAI MARINE + FIRE INS CO	COMMON STOCK KRW500.	14,250	298,035
	HYUNDAI MIPO DOCKYARD	COMMON STOCK KRW5000.	7,098	312,897
	HYUNDAI MOBIS CO LTD	COMMON STOCK KRW5000.	11,097	2,617,797
	HYUNDAI MOTOR CO	COMMON STOCK KRW5000.	25,634	4,547,866
	HYUNDAI MOTOR CO LTD 2ND PRF	PREFERENCE	7,360	608,782
	HYUNDAI MOTOR CO LTD PRF	PREFERENCE	4,745	387,639
	HYUNDAI ROTEM COMPANY	COMMON STOCK KRW5000.0	5,431	86,267
	HYUNDAI STEEL CO	COMMON STOCK KRW5000.	14,560	532,610
	HYUNDAI WIA CORP	COMMON STOCK KRW5000.0	6,840	337,976
	IA FINANCIAL CORP INC	COMMON STOCK	16,300	792,617
	IAMGOLD CORP	COMMON STOCK	81,350	298,198
	IBERDROLA SA	COMMON STOCK EUR.75	1,016,108	14,752,904
	IBF FINANCIAL HOLDINGS CO LT	COMMON STOCK TWD10.0	428,355	196,113
	IBIDEN CO LTD	COMMON STOCK	17,800	827,396
	IBSTOCK PLC	COMMON STOCK GBP.01	70,287	198,552
	ICA GRUPPEN AB	COMMON STOCK SEK2.5	17,383	870,150
	ICADE	REIT	5,474	421,666
	ICHIBANYA CO LTD	COMMON STOCK	3,400	169,856

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	ICHIGO INC	COMMON STOCK	46,300	139,385
	ICHIGO OFFICE REIT INVESTMEN	REIT	211	152,068
	ICL GROUP LTD	COMMON STOCK ILS1.0	116,140	593,267
	ICOM INC	COMMON STOCK	3,400	89,657
	ID LOGISTICS GROUP	COMMON STOCK EUR.5	27	7,481
	IDEAGEN PLC	COMMON STOCK GBP.01	30,954	116,384
	IDEC CORP	COMMON STOCK	5,200	92,193
	IDEMITSU KOSAN CO LTD	COMMON STOCK	32,655	719,093
	IDOM INC	COMMON STOCK	9,800	52,021
	IDORSIA LTD	COMMON STOCK CHF.05	18,386	530,480
	IDP EDUCATION LTD	COMMON STOCK	16,321	336,169
	IEI INTEGRATION CORP	COMMON STOCK TWD10.	125,872	243,578
	IFLYTEK CO LTD A	COMMON STOCK CNY1.0	18,200	113,973
	IG DESIGN GROUP PLC	COMMON STOCK GBP.05	5,000	106,922
	IG GROUP HOLDINGS PLC	COMMON STOCK GBP.00005	56,972	745,633
	IGB REAL ESTATE INVESTMENT T	REIT	674,200	288,343
	IGG INC	COMMON STOCK USD.0000025	255,000	267,890
	IGM FINANCIAL INC	COMMON STOCK	15,400	417,154
	IGO LTD	COMMON STOCK	97,014	532,591
	IGO NL	EXP 15JAN21	10,212	14,027
	IGUATEMI EMP DE SHOPPING	COMMON STOCK	22,800	163,944
	IHH HEALTHCARE BHD	COMMON STOCK	526,200	720,802
	IHI CORP	COMMON STOCK	22,200	442,009
	IIDA GROUP HOLDINGS CO LTD	COMMON STOCK	24,500	495,370
	IINO KAIJUN KAISHA LTD	COMMON STOCK	13,200	54,937
	IJM CORP BHD	COMMON STOCK	572,680	246,713
	ILIAD SA	COMMON STOCK	2,714	558,411
	ILJIN MATERIALS CO LTD	COMMON STOCK KRW500.	3,779	176,381
	ILLIMITY BANK SPA	COMMON STOCK	17,447	191,738
	ILUKA RESOURCES LTD	COMMON STOCK	77,882	390,358
	ILYANG PHARMACEUTICAL CO LTD	COMMON STOCK KRW2500.	2,271	137,637
	IMCD NV	COMMON STOCK EUR.16	9,539	1,213,904
	IMERYS SA	COMMON STOCK EUR2.0	3,191	275,195
	IMI PLC	COMMON STOCK GBP.2857	42,238	743,568
	IMMOBILIARE GRANDE DISTRIBUZ	REIT	10,011	44,229
	IMMOFINANZ AG	COMMON STOCK	21,977	456,507
	IMPALA PLATINUM HOLDINGS LTD	COMMON STOCK NPV	126,515	1,740,586
	IMPERIAL BRANDS PLC	COMMON STOCK GBP.1	162,419	3,411,270
	IMPERIAL LOGISTICS LTD	COMMON STOCK ZAR.04	35,255	89,749
	IMPERIAL OIL LTD	COMMON STOCK	44,440	842,755
	IMPLENIA AG REG	COMMON STOCK CHF1.02	2,459	66,848
	INABA DENKI SANGYO CO LTD	COMMON STOCK	8,800	215,704
	INABATA + CO LTD	COMMON STOCK	7,000	97,969
	INAGEYA CO LTD	COMMON STOCK	4,000	70,693
	INARI AMERTRON BHD	COMMON STOCK	361,200	247,953
	INCHCAPE PLC	COMMON STOCK GBP.1	67,492	594,303
	INCITEC PIVOT LTD	COMMON STOCK	295,078	557,688
	IND + COMM BK OF CHINA A	COMMON STOCK CNY1.0	862,547	658,808
	IND + COMM BK OF CHINA H	COMMON STOCK CNY1.0	11,075,160	7,204,654
	INDAH KIAT PULP + PAPER TBK	COMMON STOCK IDR1000.	531,500	394,969

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			Shares/ Par Value	
	INDIVIOR PLC	COMMON STOCK USD.1	125,698	188,005
	INDOCEMENT TUNGGAL PRAKARSA	COMMON STOCK IDR500.	357,500	368,847
	INDOFOOD CBP SUKSES MAKMUR T	COMMON STOCK IDR50.0	798,500	544,617
	INDOFOOD SUKSES MAKMUR TBK P	COMMON STOCK IDR100.	705,300	343,880
	INDONESIAN RUPIAH	FOREIGN CURRENCY	8,048,235,128	572,828
	INDORAMA VENTURES PCL NVDR	NVDR THB1.0	275,800	340,662
	INDRA SISTEMAS SA	COMMON STOCK EUR.2	23,539	201,251
	INDUS HOLDING AG	COMMON STOCK	3,441	135,164
	INDUSTRIA DE DISENO TEXTIL	COMMON STOCK EUR.03	184,966	5,939,432
	INDUSTRIA MACCHINE AUTOMATIC	COMMON STOCK EUR.52	3,921	325,738
	INDUSTRIAL + INFRASTRUCTURE	REIT	315	581,626
	INDUSTRIAL BANK CO LTD A	COMMON STOCK CNY1.0	226,100	721,824
	INDUSTRIAL BANK OF KOREA	COMMON STOCK KRW5000.	52,910	430,887
	INDUSTRIAL SECURITIES CO A	COMMON STOCK CNY1.0	72,900	96,989
	INDUSTRIAS PENOLES SAB DE CV	COMMON STOCK	23,970	406,969
	INDUSTRIVARDEN AB A SHS	COMMON STOCK SEK2.5	18,032	604,067
	INDUSTRIVARDEN AB C SHS	COMMON STOCK SEK2.5	30,377	985,642
	INDUTRADE AB	COMMON STOCK SEK1.0	43,341	930,856
	INES CORP	COMMON STOCK	3,300	44,674
	INESA INTELLIGENT TECH INC B	COMMON STOCK CNY1.0	70,800	31,831
	INFICON HOLDING AG REG	COMMON STOCK CHF5.0	352	321,589
	INFINEON TECHNOLOGIES AG	COMMON STOCK	221,961	8,531,369
	INFO SERVICES INTL DENTSU	COMMON STOCK	6,000	181,829
	INFOCOM CORP	COMMON STOCK	3,200	104,724
	INFOMART CORP	COMMON STOCK	33,500	319,976
	INFORMA PLC	COMMON STOCK GBP.001	234,851	1,926,276
	INFRAESTRUCTURA ENERGETICA N	COMMON STOCK	85,600	335,303
	INFRASTRUTTURE WIRELESS ITAL	COMMON STOCK NPV	37,750	458,320
	INFRATIL LTD	COMMON STOCK	120,093	630,965
*	ING GROEP NV	COMMON STOCK EUR.01	670,489	6,361,667
	INGENIA COMMUNITIES GROUP	REIT	46,081	175,043
	INGHAMS GROUP LTD	COMMON STOCK	55,569	133,862
	INMOBILIARIA COLONIAL SOCIMI	REIT EUR2.5	47,670	468,477
	INNATE PHARMA SA	COMMON STOCK EUR.05	16,136	68,182
	INNER MONGOLIA BAOTOU STE A	COMMON STOCK CNY1.0	378,000	67,679
	INNER MONGOLIA EERDUOSI RE B	COMMON STOCK CNY1.	72,400	70,375
	INNER MONGOLIA JUNZHENG EN A	COMMON STOCK CNY1.0	363,000	275,592
	INNER MONGOLIA YILI INDUS A	COMMON STOCK CNY1.0	66,400	451,154

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	INNER MONGOLIA YITAI COAL B	COMMON STOCK CNY1.	329,200	184,356
	INNERGEX RENEWABLE ENERGY	COMMON STOCK	20,988	450,896
	INNOLUX CORP	COMMON STOCK TWD10.0	1,604,604	802,341
	INNOVENT BIOLOGICS INC	COMMON STOCK USD.00001	171,000	1,815,886
	INPEX CORP	COMMON STOCK	176,200	952,279
	INR MSCI EMG MKTS CTF	MUTUAL FUNDS	2,611,979	147,874,551
	INSOURCE CO LTD	COMMON STOCK	4,800	79,481
	INSPUR ELECTRONIC INFORMAT A	COMMON STOCK CNY1.0	15,680	64,607
	INSTITUTO HERMES PARDINI SA	COMMON STOCK	5,700	24,943
	INSURANCE AUSTRALIA GROUP	COMMON STOCK	417,621	1,516,558
	INTACT FINANCIAL CORP	COMMON STOCK	24,700	2,922,122
	INTEGRAFIN HOLDINGS PLC	COMMON STOCK GBP.01	51,174	387,911
	INTEGRAL DIAGNOSTICS LTD	COMMON STOCK	14,247	47,511
	INTEGRATED HOLDING CO KCSC	COMMON STOCK	24,255	29,183
	INTER PIPELINE LTD	COMMON STOCK	75,000	698,783
	INTER RAO UES PJSC	COMMON STOCK RUB2.80977	5,789,000	416,617
	INTERCONTINENTAL HOTELS GROU	COMMON STOCK GBP.2085213	28,486	1,922,861
	INTERFOR CORP	COMMON STOCK	12,400	231,356
	INTERMEDIATE CAPITAL GROUP	COMMON STOCK GBP.2625	45,099	1,171,766
	INTERNATIONAL CSRC INVEST	COMMON STOCK TWD10.0	131,080	120,881
	INTERNATIONAL GAMES SYSTEM C	COMMON STOCK TWD10.0	8,000	216,541
	INTERNET INITIATIVE JAPAN	COMMON STOCK	13,500	266,188
	INTERPARFUMS SA	COMMON STOCK EUR3.0	2,933	154,101
	INTERPUMP GROUP SPA	COMMON STOCK EUR.52	13,830	684,330
	INTERRENT REAL ESTATE INVEST	REIT	10,823	116,301
	INTERROLL HOLDING AG REG	COMMON STOCK CHF1.0	135	411,482
	INTERSHOP HOLDING AG	COMMON STOCK CHF10.0	210	146,086
	INTERTAPE POLYMER GROUP INC	COMMON STOCK	10,400	197,061
	INTERTEK GROUP PLC	COMMON STOCK GBP.01	27,698	2,139,559
	INTERTRUST NV	COMMON STOCK EUR.6	11,252	191,243
	INTERVEST OFFICES+WAREHOUSES	REIT	3,526	97,462
	INTESA SANPAOLO	COMMON STOCK NPV	2,837,972	6,631,389
	INTI AGRI RESOURCES TBK PT	COMMON STOCK	3,338,100	11,879
	INTL CONTAINER TERM SVCS INC	COMMON STOCK PHP1.	185,200	476,409
	INTL FLAVORS + FRAGRANCES	COMMON STOCK USD.125	1	55
	INTOUCH HOLDINGS PCL NVDR	NVDR THB1.0	383,800	721,309
	INTRUM AB	COMMON STOCK SEK.02	17,549	457,007
	INVENTEC CORP	COMMON STOCK TWD10.	523,445	446,308
	INVERSIONES AGUAS METROPOL	COMMON STOCK	219,181	181,673
	INVERSIONES LA CONSTRUCCION	COMMON STOCK	9,208	61,000
	INVESCO OFFICE J REIT INC	REIT	1,602	235,555
	INVESTEC LTD	COMMON STOCK ZAR.0002	43,698	109,713
	INVESTEC PLC	COMMON STOCK GBP.0002	119,459	308,715
	INVESTMENT AB LATOUR B SHS	COMMON STOCK	27,276	665,474
	INVESTOR AB B SHS	COMMON STOCK SEK6.25	77,916	5,705,101
	INVINCIBLE INVESTMENT CORP	REIT	882	283,965
	INVOCARE LTD	COMMON STOCK	28,313	250,355

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	IOI CORP BHD	COMMON STOCK	638,932	694,113
	IOMART GROUP PLC	COMMON STOCK GBP.01	9,527	41,643
	ION BEAM APPLICATIONS	COMMON STOCK	3,770	56,309
	IOOF HOLDINGS LTD	COMMON STOCK	58,062	230,995
	IP GROUP PLC	COMMON STOCK GBP.02	88,896	120,818
	IPH LTD	COMMON STOCK	42,072	208,858
	IPSEN	COMMON STOCK EUR1.0	5,775	536,075
	IPSOS	COMMON STOCK EUR.25	7,997	271,039
	IQE PLC	COMMON STOCK GBP.01	136,871	137,016
	IQIYI INC ADR	ADR USD.00007	23,500	833,857
	IR JAPAN HOLDINGS LTD	COMMON STOCK	1,200	192,129
	IRB BRASIL RESSEGUROS SA	COMMON STOCK	181,766	287,971
	IREN SPA	COMMON STOCK EUR1.	103,826	269,818
	IRESS LTD	COMMON STOCK	32,004	262,291
	IRISH RESIDENTIAL PROPERTIES	REIT EUR.1	127,289	233,226
	IRISO ELECTRONICS CO LTD	COMMON STOCK	3,900	168,665
	IRPC PCL FOREIGN	FOREIGN SH. THB1.0 A	3,539,700	439,509
	IRSA PROPIEDADES COMERCI ADR	ADR	28	256
	IS DONGSEO CO LTD	COMMON STOCK KRW500.0	2,363	116,391
	ISEKI + CO LTD	COMMON STOCK	7,600	101,963
	ISETAN MITSUKOSHI HOLDINGS L	COMMON STOCK	61,660	365,601
	ISRACARD LTD	COMMON STOCK	63,603	215,289
	ISRAEL CORP LIMITED/THE	COMMON STOCK ILS1.	714	136,633
	ISRAEL DISCOUNT BANK A	COMMON STOCK ILS.1	206,322	796,635
	ISS A/S	COMMON STOCK DKK1.0	27,084	468,777
	ISUZU MOTORS LTD	COMMON STOCK	99,000	942,624
	ITALGAS SPA	COMMON STOCK NPV	92,151	588,959
	ITAU CORPBANCA	ADR	24,273	120,151
	ITAU UNIBANCO HOLDING S PREF	PREFERENCE	889,997	5,395,083
	ITAUSA SA	PREFERENCE	824,394	1,877,328
	ITEQ CORP	COMMON STOCK TWD10.	56,119	276,615
	ITM POWER PLC	COMMON STOCK GBP.05	65,811	462,625
	ITO EN LTD	COMMON STOCK	9,000	569,538
	ITOCHU ADVANCE LOGISTICS INV	REIT	91	117,195
	ITOCHU CORP	COMMON STOCK	227,400	6,550,039
	ITOCHU ENEX CO LTD	COMMON STOCK	9,400	92,516
	ITOCHU SHOKUHIN CO LTD	COMMON STOCK	1,000	53,428
	ITOCHU TECHNO SOLUTIONS CORP	COMMON STOCK	16,500	587,508
	ITOHAM YONEKYU HOLDINGS INC	COMMON STOCK	27,000	176,259
	ITOKURO INC	COMMON STOCK	2,000	24,935
	ITURAN LOCATION AND CONTROL	COMMON STOCK ILS.333333	4,500	85,725
	ITV PLC	COMMON STOCK GBP.1	621,742	908,512
	IVANHOE MINES LTD CL A	COMMON STOCK	79,700	552,587
	IWATANI CORP	COMMON STOCK	6,900	425,602
	IWG PLC	COMMON STOCK	126,214	592,778
	IYO BANK LTD/THE	COMMON STOCK	40,500	255,552
	IZUMI CO LTD	COMMON STOCK	6,500	235,645
	J FRONT RETAILING CO LTD	COMMON STOCK	39,600	313,665
	J OIL MILLS INC	COMMON STOCK	1,700	58,382
	JAC RECRUITMENT CO LTD	COMMON STOCK	2,500	45,922
	JACCS CO LTD	COMMON STOCK	3,900	69,178

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	JADWA REIT SAUDI FUND	REIT SAR10.0	13,131	49,001
	JAFCO GROUP CO LTD	COMMON STOCK	5,700	284,839
	JAFRON BIOMEDICAL CO LTD A	COMMON STOCK CNY1.0	3,990	41,447
	JAMES HARDIE INDUSTRIES CDI	CDI EUR.59	73,308	2,210,652
	JAMIESON WELLNESS INC	COMMON STOCK	7,000	198,516
	JAPAN AIRLINES CO LTD	COMMON STOCK	24,000	465,020
	JAPAN AIRPORT TERMINAL CO	COMMON STOCK	7,900	479,874
	JAPAN AVIATION ELECTRONICS	COMMON STOCK	8,500	130,421
	JAPAN BEST RESCUE SYSTEM CO	COMMON STOCK	3,000	26,203
	JAPAN DISPLAY INC	COMMON STOCK	110,600	48,277
	JAPAN ELEVATOR SERVICE HOLDI	COMMON STOCK	9,300	236,808
	JAPAN EXCELLENT INC	REIT	216	267,760
	JAPAN EXCHANGE GROUP INC	COMMON STOCK	87,700	2,242,638
	JAPAN HOTEL REIT INVESTMENT	REIT	787	405,941
	JAPAN LIFELINE CO LTD	COMMON STOCK	11,800	186,318
	JAPAN LOGISTICS FUND INC	REIT	158	466,006
	JAPAN MATERIAL CO LTD	COMMON STOCK	13,700	188,133
	JAPAN MEDICAL DYNAMIC MKT	COMMON STOCK	1,900	43,530
	JAPAN METROPOLITAN FUND INVE	REIT	471	859,024
	JAPAN PETROLEUM EXPLORATION	COMMON STOCK	7,500	136,376
	JAPAN POST BANK CO LTD	COMMON STOCK	69,700	575,852
	JAPAN POST HOLDINGS CO LTD	COMMON STOCK	271,100	2,112,247
	JAPAN POST INSURANCE CO LTD	COMMON STOCK	40,800	836,421
	JAPAN PRIME REALTY INVESTMEN	REIT	158	524,697
	JAPAN PULP + PAPER CO LTD	COMMON STOCK	1,900	66,817
	JAPAN REAL ESTATE INVESTMENT	REIT	227	1,311,051
	JAPAN SECURITIES FINANCE CO	COMMON STOCK	14,400	75,468
	JAPAN STEEL WORKS LTD	COMMON STOCK	10,000	298,690
	JAPAN TOBACCO INC	COMMON STOCK	202,500	4,127,054
	JAPAN WOOL TEXTILE CO LTD	COMMON STOCK	6,100	59,104
	JAPANESE YEN	FOREIGN CURRENCY	225,393,704	2,183,096
	JAPFA COMFEED INDONES TBK PT	COMMON STOCK IDR200.0	629,200	65,720
	JARDINE MATHESON HLDGS LTD	COMMON STOCK USD.25	36,000	2,016,282
	JARDINE STRATEGIC HLDGS LTD	COMMON STOCK USD.05	34,000	846,073
	JARIR MARKETING CO	COMMON STOCK SAR10.0	9,973	460,955
	JASMINE INTL PCL NVDR	NVDR THB.5	1,076,200	113,680
	JASTRZEBSKA SPOLKA WEGLOWA S	COMMON STOCK PLN5.	9,745	67,910
	JAZEERA AIRWAYS CO KSC	COMMON STOCK KWD.1	10,177	24,422
	JB FINANCIAL GROUP CO LTD	COMMON STOCK KRW5000.0	20,088	104,341
	JB HI FI LTD	COMMON STOCK	21,177	794,805
	JBS SA	COMMON STOCK	201,897	921,945
	JCDECAUX SA	COMMON STOCK	11,753	268,881
	JCR PHARMACEUTICALS CO LTD	COMMON STOCK	10,800	255,368
	JCU CORP	COMMON STOCK	4,800	185,147
	JD HEALTH INTERNATIONAL INC	COMMON STOCK USD.0000005	37,350	723,467
	JD SPORTS FASHION PLC	COMMON STOCK GBP.0025	66,745	880,399
	JD.COM INC ADR	ADR USD.00002	148,400	13,044,360
	JDE PEET S NV	COMMON STOCK	12,650	571,134
	JENOPTIK AG	COMMON STOCK	9,666	297,143
	JENTECH PRECISION INDUSTRIAL	COMMON STOCK TWD10.0	11,000	96,932
	JEOL LTD	COMMON STOCK	6,400	302,609

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	JERONIMO MARTINS	COMMON STOCK EUR1.	58,022	982,772
	JET2 PLC	COMMON STOCK GBP.0125	18,043	349,726
	JFE HOLDINGS INC	COMMON STOCK	83,000	797,161
	JG SUMMIT HOLDINGS INC	COMMON STOCK PHP1.	680,820	1,015,184
	JGC HOLDINGS CORP	COMMON STOCK	38,200	359,350
	JIANGSU EXPRESS CO LTD H	COMMON STOCK CNY1.0	310,000	347,041
	JIANGSU HENGLI HYDRAULIC C A	COMMON STOCK CNY1.0	14,208	245,918
	JIANGSU HENGRUI MEDICINE C A	COMMON STOCK CNY1.0	60,120	1,027,020
	JIANGSU KING S LUCK BREWER A	COMMON STOCK CNY1.0	13,700	120,398
	JIANGSU YANGHE BREWERY A	COMMON STOCK CNY1.0	16,400	593,311
	JIANGSU YANGNONG CHEMICAL A	COMMON STOCK CNY1.0	2,900	58,562
	JIANGXI COPPER CO LTD H	COMMON STOCK CNY1.0	284,000	446,443
	JIANGXI ZHENGBO TECH A	COMMON STOCK CNY1.0	26,600	69,325
	JIAYUAN INTERNATIONAL GROUP	COMMON STOCK HKD.01	295,886	117,162
	JIH SUN FINANCIAL HOLDINGS	COMMON STOCK TWD10.	258,000	115,741
	JINKE PROPERTIES GROUP CO A	COMMON STOCK CNY1.0	58,100	63,094
	JINKOSOLAR HOLDING CO ADR	ADR USD.00002	5,700	352,659
	JINS HOLDINGS INC	COMMON STOCK	2,900	190,724
	JINXIN FERTILITY GROUP LTD	COMMON STOCK USD.00001	228,000	461,140
	JINYU BIO TECHNOLOGY CO LT A	COMMON STOCK CNY1.0	23,000	73,608
	JIUMAOJIU INTERNATIONAL HOLD	COMMON STOCK USD.0000001	62,000	188,909
	JM AB	COMMON STOCK SEK1.0	6,976	246,684
	JM HOLDINGS CO LTD	COMMON STOCK	1,900	42,327
	JMDC INC	COMMON STOCK	2,600	147,429
	JOHN LAING GROUP PLC	COMMON STOCK GBP.1	84,650	384,410
	JOHN WOOD GROUP PLC	COMMON STOCK GBP.042857	117,547	498,855
	JOHNSON ELECTRIC HOLDINGS	COMMON STOCK HKD.05	64,000	158,553
	JOHNSON MATTHEY PLC	COMMON STOCK GBP1.109245	30,710	1,096,485
	JOINTOWN PHARMACEUTICAL A	COMMON STOCK CNY1.0	12,814	35,635
	JOLLIBEE FOODS CORP	COMMON STOCK PHP1.0	139,010	565,108
	JONJEE HIGH TECH INDUSTRIA A	COMMON STOCK CNY1.0	8,700	88,913
	JOSHIN DENKI CO LTD	COMMON STOCK	2,900	76,616
	JOST WERKE AG	COMMON STOCK	2,781	146,678
	JOYFUL HONDA CO LTD	COMMON STOCK	9,600	137,848
	JOYY INC	ADR USD.00001	10,400	831,792
	JSE LTD	COMMON STOCK ZAR.1	19,674	150,043
	JSR CORP	COMMON STOCK	35,000	977,694
	JTEKT CORP	COMMON STOCK	38,900	302,851
	JTOWER INC	COMMON STOCK	1,400	145,590
	JUDGES SCIENTIFIC PLC	ORD GBP0.05	857	75,108
	JULIUS BAER GROUP LTD	COMMON STOCK CHF.02	38,040	2,206,811
	JUMBO INTERACTIVE LTD	COMMON STOCK	7,456	80,980
	JUMBO SA	COMMON STOCK EUR.88	18,680	325,783
	JUNGHEINRICH PRFD	PREFERENCE	8,604	384,784
	JUPITER FUND MANAGEMENT	COMMON STOCK GBP.02	63,803	290,165
	JUOKU BANK LTD/THE	COMMON STOCK	4,900	89,628
	JUST EAT TAKEAWAY	COMMON STOCK EUR.04	12,532	1,415,570
	JUST EAT TAKEAWAY	COMMON STOCK EUR.04	6,687	754,966
	JUST GROUP PLC	COMMON STOCK GBP.1	182,663	175,304
	JUSTSYSTEMS CORP	COMMON STOCK	5,900	408,368
	JUVENTUS FOOTBALL CLUB SPA	COMMON STOCK	74,647	74,194

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	JYP ENTERTAINMENT CORP	COMMON STOCK KRW500.	3,828	135,508
	JYSKE BANK REG	COMMON STOCK DKK10.	9,982	379,476
	K S AG REG	COMMON STOCK	32,531	309,473
	K S HOLDINGS CORP	COMMON STOCK	32,800	456,261
	K WAH INTL HOLDINGS	COMMON STOCK HKD.1	222,000	106,975
	K+O ENERGY GROUP INC	COMMON STOCK	4,300	62,113
	KADOKAWA CORP	COMMON STOCK	8,900	323,322
	KAGA ELECTRONICS CO LTD	COMMON STOCK	2,900	67,121
	KAGOME CO LTD	COMMON STOCK	14,600	515,491
	KAINOS GROUP PLC	COMMON STOCK GBP.005	11,903	197,838
	KAISA GROUP HOLDINGS LTD	COMMON STOCK HKD.1	516,000	255,700
	KAJIMA CORP	COMMON STOCK	76,400	1,025,370
	KAKAKU.COM INC	COMMON STOCK	24,400	670,002
	KAKAO CORP	COMMON STOCK KRW100.0	9,724	3,497,301
	KAKEN PHARMACEUTICAL CO LTD	COMMON STOCK	5,500	212,847
	KALBE FARMA TBK PT	COMMON STOCK IDR10.	6,248,500	658,239
	KAMAKURA SHINSHO LTD	COMMON STOCK	2,700	29,941
	KAMEDA SEIKA CO LTD	COMMON STOCK	1,600	75,159
	KAMIGUMI CO LTD	COMMON STOCK	18,100	330,834
	KANAMOTO CO LTD	COMMON STOCK	5,100	109,766
	KANDENKO CO LTD	COMMON STOCK	16,900	143,393
	KANEKA CORP	COMMON STOCK	8,500	298,652
	KANEMATSU CORP	COMMON STOCK	12,800	160,085
	KANEMATSU ELECTRONICS LTD	COMMON STOCK	1,400	56,381
	KANGWON LAND INC	COMMON STOCK KRW500.0	21,760	470,623
	KANSAI ELECTRIC POWER CO INC	COMMON STOCK	121,200	1,152,592
	KANSAI MIRAI FINANCIAL GROUP	COMMON STOCK	21,700	105,859
	KANSAI PAINT CO LTD	COMMON STOCK	29,900	921,379
	KANSAI SUPER MARKET LTD	COMMON STOCK	4,500	52,537
	KAO CORP	COMMON STOCK	81,300	6,286,311
	KAP INDUSTRIAL HOLDINGS LTD	COMMON STOCK ZAR.2	366,652	78,309
	KAPPA CREATE CO LTD	COMMON STOCK	6,200	86,880
	KARDEMIR KARABUK DEMIR CL D	COMMON STOCK TRY1.	454,208	353,566
	KARDEX HOLDING AG REG	COMMON STOCK CHF.45	1,312	287,150
	KARO PHARMA AB	COMMON STOCK SEK.399996	24,239	154,932
	KASIKORNBANK PCL FOREIGN	FOREIGN SH. THB10.0 A	207,000	790,179
	KASIKORNBANK PCL NVDR	NVDR THB10.0	121,407	457,985
	KATAKURA INDUSTRIES CO LTD	COMMON STOCK	4,200	54,185
	KATITAS CO LTD	COMMON STOCK	8,600	277,531
	KATO SANGYO CO LTD	COMMON STOCK	4,200	142,405
	KAUFMAN + BROAD SA	COMMON STOCK EUR.26	3,215	144,081
	KAWASAKI HEAVY INDUSTRIES	COMMON STOCK	26,300	594,378
	KAWASAKI KISEN KAISHA LTD	COMMON STOCK	8,500	174,446
	KAZ MINERALS PLC	COMMON STOCK GBP.2	40,539	365,817
	KB FINANCIAL GROUP INC	COMMON STOCK KRW5000.	73,051	2,901,327
	KBC ANCORA	COMMON STOCK	6,998	301,624
	KBC GROUP NV	COMMON STOCK	44,654	3,134,546
	KCC CORP	COMMON STOCK KRW5000.	965	175,090
	KCE ELECTRONICS PCL FOREIGN	FOREIGN SH. THB.5 A	35,500	49,174
	KDDI CORP	COMMON STOCK	274,100	8,140,845
	KE HOLDINGS INC	ADR USD.00002	14,300	880,022

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			Shares/ Par Value	
	KEIHAN HOLDINGS CO LTD	COMMON STOCK	16,300	782,359
	KEIHANSHIN BUILDING CO LTD	COMMON STOCK	5,300	95,851
	KEIKYU CORP	COMMON STOCK	37,400	643,301
	KEIO CORP	COMMON STOCK	17,700	1,374,375
	KEISEI ELECTRIC RAILWAY CO	COMMON STOCK	23,500	796,951
	KEIYO BANK LTD/THE	COMMON STOCK	17,400	70,388
	KEIYO CO LTD	COMMON STOCK	6,600	46,943
	KELLER GROUP PLC	COMMON STOCK GBP.1	12,372	117,906
	KEMIRA OYJ	COMMON STOCK	17,329	271,929
	KENDA RUBBER INDUSTRIAL CO	COMMON STOCK TWD10.	100,880	125,515
	KENEDIX INC	COMMON STOCK	40,600	294,910
	KENEDIX OFFICE INVESTMENT CO	REIT	74	503,025
	KENEDIX RESIDENTIAL NEXT INV	REIT	152	279,023
	KENEDIX RETAIL REIT CORP	REIT	94	229,190
	KENON HOLDINGS LTD	COMMON STOCK	4,295	126,580
	KEPCO PLANT SERVICE + ENGINE	COMMON STOCK KRW200.0	5,163	141,338
	KEPPEL CORP LTD	COMMON STOCK	263,000	1,069,118
	KEPPEL DC REIT	REIT	190,833	406,206
	KEPPEL INFRASTRUCTURE TRUST	UNIT	720,433	296,951
	KEPPEL REIT	REIT	462,593	391,677
	KERING	COMMON STOCK EUR4.0	12,766	9,418,923
	KERRY GROUP PLC A	COMMON STOCK EUR.125	29,753	4,316,880
	KERRY LOGISTICS NETWORK LTD	COMMON STOCK HKD.5	106,659	234,324
	KERRY PROPERTIES LTD	COMMON STOCK HKD1.0	116,318	294,741
	KESKO OYJ B SHS	COMMON STOCK	44,530	1,145,941
	KEWPIE CORP	COMMON STOCK	18,600	409,502
	KEY COFFEE INC	COMMON STOCK	3,100	64,438
	KEYENCE CORP	COMMON STOCK	31,000	17,447,940
	KEYERA CORP	COMMON STOCK	37,700	669,367
	KEYWORDS STUDIOS PLC	COMMON STOCK GBP.0001	9,519	469,655
	KFC HOLDINGS JAPAN LTD	COMMON STOCK	2,500	71,246
	KGHM POLSKA MIEDZ SA	COMMON STOCK PLN10.	25,291	1,242,985
	KH NEOCHEM CO LTD	COMMON STOCK	3,800	100,911
	KHON KAEN SUGAR INDUSTRY PCL	FOREIGN SH. THB.5 A	2,820,500	216,527
	KIA CORP	COMMON STOCK KRW5000.0	45,455	2,617,867
	KIATNAKIN PHATRA BAN FOREIGN	FOREIGN SH. THB10.0 A	211,900	366,016
	KIKKOMAN CORP	COMMON STOCK	24,700	1,715,714
	KILLAM APARTMENT REAL ESTATE	REIT	8,300	111,470
	KIMBERLY CLARK DE MEXICO A	COMMON STOCK	262,600	447,694
	KINAXIS INC	COMMON STOCK	4,600	651,149
	KINDEN CORP	COMMON STOCK	23,400	381,874
	KINDOM DEVELOPMENT CO LTD	COMMON STOCK TWD10.0	51,000	60,955
	KINDRED GROUP PLC	SDR GBP.005	45,514	446,249
	KINEPOLIS	COMMON STOCK	2,446	104,151
	KING S TOWN BANK	COMMON STOCK TWD10.0	149,000	206,215
	KING SLIDE WORKS CO LTD	COMMON STOCK TWD10.	19,000	200,600
	KING YUAN ELECTRONICS CO LTD	COMMON STOCK TWD10.	298,000	367,797
	KINGBOARD HOLDINGS LTD	COMMON STOCK HKD.1	167,900	708,036
	KINGBOARD LAMINATES HLDG LTD	COMMON STOCK HKD.1	243,000	397,277
	KINGDEE INTERNATIONAL SFTWR	COMMON STOCK HKD.025	432,000	1,772,553
	KINGFISHER PLC	COMMON STOCK GBP.157143	349,806	1,293,884

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	KINGSOFT CLOUD HOLDINGS ADR	ADR USD.001	9,300	405,038
	KINGSOFT CORP LTD	COMMON STOCK USD.0005	171,000	1,102,101
	KINGSPAN GROUP PLC	COMMON STOCK EUR.13	28,197	1,982,519
	KINNEVIK AB B	COMMON STOCK SEK.1	42,848	2,166,777
	KINROSS GOLD CORP	COMMON STOCK	210,329	1,541,972
	KINSUS INTERCONNECT TECH	COMMON STOCK TWD10.	82,180	236,760
	KINTETSU GROUP HOLDINGS CO L	COMMON STOCK	28,000	1,228,878
	KINTETSU WORLD EXPRESS INC	COMMON STOCK	4,100	97,235
	KION GROUP AG	COMMON STOCK	12,266	1,068,081
	KIRIN HOLDINGS CO LTD	COMMON STOCK	141,600	3,343,567
	KIRKLAND LAKE GOLD LTD	COMMON STOCK	44,503	1,837,408
	KISOJI CO LTD	COMMON STOCK	4,100	95,482
	KISSEI PHARMACEUTICAL CO LTD	COMMON STOCK	2,400	52,095
	KITZ CORP	COMMON STOCK	12,000	73,034
	KIWI PROPERTY GROUP LTD	COMMON STOCK	485,861	426,657
	KIWOOM SECURITIES CO LTD	COMMON STOCK KRW5000.	3,027	353,621
	KIYO BANK LTD/THE	COMMON STOCK	11,800	169,654
	KLABIN SA UNIT	UNIT	120,369	613,895
	KLEPIERRE	REIT EUR1.4	36,849	830,330
	KLOECKNER + CO SE	COMMON STOCK	13,410	131,329
	KLOVERN AB B SHS	COMMON STOCK SEK2.0	105,184	199,072
	KMW CO LTD	COMMON STOCK KRW500.	5,895	439,230
	KNIGHT THERAPEUTICS INC	COMMON STOCK	21,100	88,607
	KNORR BREMSE AG	COMMON STOCK	12,329	1,682,140
	KOA CORP	COMMON STOCK	4,500	64,397
	KOATSU GAS KOGYO CO LTD	COMMON STOCK	6,300	48,610
	KOBAYASHI PHARMACEUTICAL CO	COMMON STOCK	8,300	1,014,760
	KOBE BUSSAN CO LTD	COMMON STOCK	20,900	645,171
	KOBE STEEL LTD	COMMON STOCK	55,000	294,428
	KOC HOLDING AS	COMMON STOCK TRY1.	134,917	384,486
	KOEI TECMO HOLDINGS CO LTD	COMMON STOCK	7,600	464,651
	KOENIG + BAUER AG	COMMON STOCK NPV	3,053	89,072
	KOGAN.COM LTD	COMMON STOCK	3,789	122,344
	KOH YOUNG TECHNOLOGY INC	COMMON STOCK KRW100.0	3,157	304,751
	KOHNAN SHOJI CO LTD	COMMON STOCK	4,500	140,415
	KOITO MANUFACTURING CO LTD	COMMON STOCK	17,700	1,203,954
	KOJAMO OYJ	COMMON STOCK NPV	20,855	460,902
	KOKUYO CO LTD	COMMON STOCK	14,400	195,321
	KOLMAR KOREA CO LTD	COMMON STOCK KRW500.0	3,526	165,500
	KOLON INDUSTRIES INC	COMMON STOCK KRW5000.	3,950	149,711
	KOMATSU LTD	COMMON STOCK	147,700	4,047,763
	KOMAX HOLDING AG REG	COMMON STOCK CHF.1	670	133,572
	KOMEDA HOLDINGS CO LTD	COMMON STOCK	8,400	151,970
	KOMERCNI BANKA AS	COMMON STOCK CZK100.0	17,054	517,954
	KOMERI CO LTD	COMMON STOCK	5,500	155,496
	KOMIPHARM INTERNATIONAL CO	COMMON STOCK KRW100.	11,540	142,757
	KONAMI HOLDINGS CORP	COMMON STOCK	16,700	940,071
	KONE OYJ B	COMMON STOCK	58,331	4,740,900
	KONECRANES OYJ	COMMON STOCK EUR.5	10,877	382,770
	KONGSBERG GRUPPEN ASA	COMMON STOCK NOK1.25	16,625	342,109
	KONICA MINOLTA INC	COMMON STOCK	87,700	335,843

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	KONINKLIJKE AHOLD DELHAIZE N	COMMON STOCK EUR.01	189,212	5,351,691
	KONINKLIJKE BAM GROEP NV	COMMON STOCK EUR.1	57,555	120,204
	KONINKLIJKE DSM NV	COMMON STOCK EUR1.5	29,627	5,111,662
	KONINKLIJKE KPN NV	COMMON STOCK EUR.04	611,318	1,856,266
	KONINKLIJKE PHILIPS NV	COMMON STOCK EUR.2	157,307	8,431,590
	KONISHI CO LTD	COMMON STOCK	4,800	77,961
	KONKA GROUP CO LTD B	COMMON STOCK CNY1.	212,300	67,633
	KONOIKE TRANSPORT CO LTD	COMMON STOCK	4,600	45,769
	KOOLEARN TECHNOLOGY HOLDING	COMMON STOCK USD.00002	40,000	144,102
	KOREA AEROSPACE INDUSTRIES	COMMON STOCK KRW5000.	12,785	303,889
	KOREA ELECTRIC POWER CORP	COMMON STOCK KRW5000.	46,460	1,174,117
	KOREA GAS CORPORATION	COMMON STOCK KRW5000.	6,958	198,278
	KOREA INVESTMENT HOLDINGS CO	COMMON STOCK KRW5000.	8,840	643,654
	KOREA PETRO CHEMICAL IND	COMMON STOCK KRW5000.0	910	193,242
	KOREA SHIPBUILDING + OFFSHOR	COMMON STOCK KRW5000.0	6,758	673,683
	KOREA UNITED PHARM INC	COMMON STOCK KRW500.0	1,519	93,168
	KOREA ZINC CO LTD	COMMON STOCK KRW5000.	1,910	705,114
	KOREAN AIR LINES CO LTD	COMMON STOCK KRW5000.	17,554	440,475
	KOREAN REINSURANCE CO	COMMON STOCK KRW500.	23,175	168,829
	KORIAN	COMMON STOCK EUR5.0	11,541	442,954
	KORNIT DIGITAL LTD	COMMON STOCK ILS.01	6,300	561,519
	KOSE CORP	COMMON STOCK	5,700	974,239
	KOTOBUKI SPIRITS CO LTD	COMMON STOCK	3,600	187,385
	KOZA ALTIN ISLETMELERI AS	COMMON STOCK TRY1.0	8,931	116,031
	KRONES AG	COMMON STOCK	2,548	205,856
	KRUK SA	COMMON STOCK PLN1.0	3,374	129,003
	KRUNG THAI BANK PUB CO FOREI	FOREIGN SH. THB5.15 A	831,250	307,973
	KT+G CORP	COMMON STOCK KRW5000.	22,376	1,713,838
	KUALA LUMPUR KEPONG BHD	COMMON STOCK	100,830	594,214
	KUBOTA CORP	COMMON STOCK	177,000	3,867,256
	KUEHNE NAGEL INTL AG REG	COMMON STOCK CHF1.0	9,178	2,083,746
	KUMAGAI GUMI CO LTD	COMMON STOCK	7,300	184,525
	KUMBA IRON ORE LTD	COMMON STOCK ZAR.0001	10,541	448,024
	KUMHO PETROCHEMICAL CO LTD	COMMON STOCK KRW5000.0	3,811	510,226
	KUMHO TIRE CO INC	COMMON STOCK KRW5000.	63,100	219,499
	KUMIAI CHEMICAL INDUSTRY CO	COMMON STOCK	18,700	169,217
	KUNGSLEDEN AB	COMMON STOCK SEK.42	24,271	266,177
	KUNLUN ENERGY CO LTD	COMMON STOCK HKD.01	572,000	494,587
	KURA SUSHI INC	COMMON STOCK	1,400	84,982
	KURABO INDUSTRIES LTD	COMMON STOCK	2,600	45,764
	KURARAY CO LTD	COMMON STOCK	54,300	580,005
	KUREHA CORP	COMMON STOCK	3,100	218,793
	KURITA WATER INDUSTRIES LTD	COMMON STOCK	18,000	689,063
	KUSURI NO AOKI HOLDINGS CO L	COMMON STOCK	3,000	261,285
	KUWAIT FINANCE HOUSE	COMMON STOCK KWD.0001	715,900	1,593,242
	KUWAIT INTERNATIONAL BANK	COMMON STOCK KWD.1	96,066	65,686
	KUWAIT PROJECTS CO HOLDINGS	COMMON STOCK KWD.1	118,729	62,058
	KUWAITI DINAR	FOREIGN CURRENCY	2,487,987	8,178,788
	KWEICHOW MOUTAI CO LTD A	COMMON STOCK CNY1.0	13,680	4,180,459
	KWG GROUP HOLDINGS LTD	COMMON STOCK HKD.1	287,500	393,966
	KWG LIVING GROUP HOLDINGS LT	COMMON STOCK HKD.01	143,750	116,797

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	KWS SAAT SE + CO KGAA	COMMON STOCK EUR3.0	1,963	156,166
	KYB CORP	COMMON STOCK	3,100	71,202
	KYOCERA CORP	COMMON STOCK	54,200	3,326,942
	KYOKUTO KAIHATSU KOGYO CO	COMMON STOCK	5,100	69,425
	KYORIN HOLDINGS INC	COMMON STOCK	7,100	133,591
	KYORITSU MAINTENANCE CO LTD	COMMON STOCK	6,400	238,696
	KYOWA EXEO CORP	COMMON STOCK	16,800	474,307
	KYOWA KIRIN CO LTD	COMMON STOCK	44,637	1,220,092
	KYUDENKO CORP	COMMON STOCK	9,200	297,138
	KYUSHU ELECTRIC POWER CO INC	COMMON STOCK	69,000	597,507
	KYUSHU FINANCIAL GROUP INC	COMMON STOCK	59,800	246,907
	KYUSHU RAILWAY COMPANY	COMMON STOCK	25,400	548,780
	L OREAL	COMMON STOCK EUR.2	42,405	16,351,590
	L+F CO LTD	COMMON STOCK KRW500.0	2,882	188,776
	LA FRANCAISE DES JEUX SAEM	COMMON STOCK	15,835	725,182
	LABRADOR IRON ORE ROYALTY CO	COMMON STOCK	9,600	245,727
	LAFARGEHOLCIM LTD REG	COMMON STOCK CHF2.0	55,499	3,050,282
	LAFARGEHOLCIM LTD REG	COMMON STOCK	33,822	1,850,947
	LAGARDERE SCA	COMMON STOCK EUR6.1	9,678	243,265
	LAMDA DEVELOPMENT SA	COMMON STOCK EUR.3	12,132	105,749
	LANCASHIRE HOLDINGS LTD	COMMON STOCK USD.5	35,890	413,931
	LAND + HOUSES PUB NVDR	NVDR THB1.0	1,320,200	348,016
	LAND MARK OPTOELECTRONICS	COMMON STOCK TWD10.0	10,000	100,292
	LAND SECURITIES GROUP PLC	REIT GBP.1066667	109,697	1,108,701
	LANDIS GYR GROUP AG	COMMON STOCK CHF10.0	3,729	292,617
	LANXESS AG	COMMON STOCK	14,120	1,084,453
	LAOBAIXING PHARMACY CHAIN A	COMMON STOCK CNY1.0	5,600	53,677
	LAR ESPANA REAL ESTATE SOCIM	REIT EUR2.0	10,899	62,343
	LARGAN PRECISION CO LTD	COMMON STOCK TWD10.	18,799	2,129,795
	LARGO RESOURCES LTD	COMMON STOCK	39,400	42,678
	LASALLE LOGIPORT REIT	REIT	262	422,210
	LASERTEC CORP	COMMON STOCK	13,200	1,552,914
	LASSONDE INDS INC CLASS A	COMMON STOCK	100	13,582
	LAURENTIAN BANK OF CANADA	COMMON STOCK	7,400	181,224
	LAWSON INC	COMMON STOCK	8,800	410,112
	LEALEA ENTERPRISE	COMMON STOCK TWD10.	592,202	278,337
	LEARNING TECHNOLOGIES GROUP	COMMON STOCK	80,678	200,137
	LEE + MAN PAPER MANUFACTURIN	COMMON STOCK HKD.025	346,000	283,446
	LEEJAM SPORTS CO JSC	COMMON STOCK SAR10.0	3,548	73,105
	LEENO INDUSTRIAL INC	COMMON STOCK KRW500.	1,684	209,804
	LEG IMMOBILIEN SE	COMMON STOCK	12,747	1,979,351
	LEGAL + GENERAL GROUP PLC	COMMON STOCK GBP.025	1,023,787	3,761,574
	LEGOCHEM BIOSCIENCES INC	COMMON STOCK KRW500.0	2,818	182,427
	LEGRAND SA	COMMON STOCK EUR4.0	45,646	4,080,384
	LEM HOLDING SA REG	COMMON STOCK CHF.5	105	205,261
	LENDLEASE GROUP	STAPLED SECURITY	103,990	1,130,393
	LENOVO GROUP LTD	COMMON STOCK	1,338,000	1,265,876
	LENS TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	35,600	167,377
	LENZING AG	COMMON STOCK	2,398	243,895
	LEONARDO SPA	COMMON STOCK EUR4.4	73,436	525,238
	LEONTEQ AG	COMMON STOCK CHF1.0	2,495	98,885

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	LEOPALACE21 CORP	COMMON STOCK	44,700	52,574
	LEOVEGAS AB	COMMON STOCK EUR.012	15,087	64,069
	LEPU MEDICAL TECHNOLOGY A	COMMON STOCK CNY1.0	19,400	80,649
	LEROY SEAFOOD GROUP ASA	COMMON STOCK NOK1.0	73,447	519,423
	LF CORP	COMMON STOCK KRW5000.0	7,999	108,408
	LG CHEM LTD	COMMON STOCK KRW5000.	7,918	6,027,265
	LG CHEM LTD PREFERENCE	PREFERENCE	1,732	610,371
	LG CORP	COMMON STOCK KRW5000.	17,990	1,451,686
	LG DISPLAY CO LTD	COMMON STOCK KRW5000.	41,960	718,741
	LG ELECTRONICS INC	COMMON STOCK KRW5000.	19,698	2,450,014
	LG HAUSYS LTD	COMMON STOCK KRW5000.	2,270	163,379
	LG HOUSEHOLD + HEALTH CARE	COMMON STOCK KRW5000.0	1,576	2,350,375
	LG HOUSEHOLD + HEALTH PREF	PREFERENCE	506	334,546
	LG INNOTEK CO LTD	COMMON STOCK KRW5000.0	3,489	584,203
	LG INTERNATIONAL CORP	COMMON STOCK KRW5000.	9,695	220,963
	LG UPLUS CORP	COMMON STOCK KRW5000.0	39,514	427,978
	LI NING CO LTD	COMMON STOCK HKD.1	379,541	2,614,190
	LIBERBANK SA	COMMON STOCK EUR.02	351,159	108,433
	LIBERTY HOLDINGS LTD	COMMON STOCK ZAR.0833	26,858	113,416
	LIECHTENSTEIN LANDESBANK	COMMON STOCK CHF5.0	2,094	124,356
	LIEN HWA INDUSTRIAL HOLDINGS	COMMON STOCK TWD10.0	142,506	216,089
	LIFCO AB B SHS	COMMON STOCK SEK.2	8,585	824,628
	LIFE CORP	COMMON STOCK	3,900	135,277
	LIFE HEALTHCARE GROUP HOLDIN	COMMON STOCK ZAR.00000001	265,666	304,596
	LIFENET INSURANCE CO	COMMON STOCK	5,700	89,216
	LIFESTYLE COMMUNITIES LTD	COMMON STOCK	8,671	85,737
	LIFESTYLE INTL HLDGS LTD	COMMON STOCK HKD.005	80,000	63,574
	LIFETECH SCIENTIFIC CORP	COMMON STOCK USD.00000125	394,000	226,197
	LIFULL CO LTD	COMMON STOCK	11,000	39,396
	LIGHT SA	COMMON STOCK	60,000	282,144
	LIGHTSPEED POS INC SUB VOTE	COMMON STOCK	5,700	810,989
	LINAMAR CORP	COMMON STOCK	8,400	444,527
	LINDAB INTERNATIONAL AB	COMMON STOCK SEK1.0	8,554	177,417

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	LINGYI ITECH GUANGDONG CO A	COMMON STOCK CNY1.0	62,100	114,216
	LINK ADMINISTRATION HOLDINGS	COMMON STOCK	98,772	423,328
	LINK REIT	REIT	350,554	3,193,463
	LINTEC CORP	COMMON STOCK	7,700	170,780
	LINX SA	COMMON STOCK	21,000	150,275
	LION CORP	COMMON STOCK	37,900	918,431
	LIONTRUST ASSET MANAGEMENT	COMMON STOCK GBP.01	3,640	63,718

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	LITALICO INC	COMMON STOCK	1,500	55,993
	LITE ON TECHNOLOGY CORP	COMMON STOCK TWD10.	381,229	676,780
	LITHIUM AMERICAS CORP	COMMON STOCK	8,500	106,664
	LIXIL CORP	COMMON STOCK	45,200	981,810
	LLOYDS BANKING GROUP PLC	COMMON STOCK	12,142,190	6,118,199
	LNA SANTE	COMMON STOCK EUR2.0	1,748	105,343
	LOBLAW COMPANIES LTD	COMMON STOCK	29,596	1,503,496
	LOCALIZA RENT A CAR	COMMON STOCK	119,121	1,584,283
	LOG COMMERCIAL PROPERTIES E	COMMON STOCK	5,193	34,453
	LOGAN GROUP CO LTD	COMMON STOCK HKD.1	250,000	409,634
	LOGITECH INTERNATIONAL REG	COMMON STOCK CHF.25	27,951	2,715,073
	LOJAS AMERICANAS SA PREF	PREFERENCE	207,937	1,057,327
	LOJAS RENNER S.A.	COMMON STOCK	148,225	1,249,822
	LOMA NEGRA CIA IND SPON ADR	ADR	11,000	67,650
	LOMON BILLIONS GROUP CO A	COMMON STOCK CNY1.0	5,500	25,861
	LONDON STOCK EXCHANGE GROUP	COMMON STOCK GBP.06918605	54,283	6,688,491
	LONDONMETRIC PROPERTY PLC	REIT GBP.1	116,154	363,812
	LONG CHEN PAPER + PACKAGING	COMMON STOCK TWD10.0	513,958	425,478
	LONGFOR GROUP HOLDINGS LTD	COMMON STOCK HKD.1	328,000	1,926,003
	LONGI GREEN ENERGY TECHNOL A	COMMON STOCK CNY1.0	33,700	477,368
	LONKING HOLDINGS LTD	COMMON STOCK HKD.1	281,000	87,236
	LONZA GROUP AG REG	COMMON STOCK CHF1.0	12,657	8,141,568
	LOOMIS AB	COMMON STOCK SEK5.0	16,415	451,808
	LOTES CO LTD	COMMON STOCK TWD10.0	12,000	202,729
	LOTTE CHEMICAL CORP	COMMON STOCK KRW5000.0	3,089	787,140
	LOTTE CONFECTIONERY CO LTD	COMMON STOCK KRW500.0	605	56,842
	LOTTE CORP	COMMON STOCK KRW200.0	5,938	193,281
	LOTTE FINE CHEMICAL CO LTD	COMMON STOCK KRW5000.0	6,024	305,564
	LOTTE SHOPPING CO	COMMON STOCK KRW5000.	2,026	190,879
	LOVISA HOLDINGS LTD	COMMON STOCK	10,690	93,557
	LPKF LASER + ELECTRONICS	COMMON STOCK	4,164	150,089
	LPP SA	COMMON STOCK PLN2.	246	548,463
	LS CORP	COMMON STOCK KRW5000.0	5,495	360,177
	LS ELECTRIC CO LTD	COMMON STOCK KRW5000.0	5,053	294,425
	LSR GROUP PJSC GDR REGS	GDR RUB.25	97,218	221,488
	LU THAI TEXTILE CO LTD B	COMMON STOCK CNY1.0	51,100	25,766
	LUCKY CEMENT	COMMON STOCK PKR10.	29,500	128,510
	LUFAX HOLDING LTD	ADR USD.00001	29,200	414,713
	LUK FOOK HOLDINGS INTL LTD	COMMON STOCK HKD.1	63,000	152,089
	LUKOIL PJSC	COMMON STOCK RUB.025	12,220	856,307
	LUKOIL PJSC SPON ADR	ADR RUB.025	63,563	4,345,167
	LUNDBERGS AB B SHS	COMMON STOCK	14,876	797,849
	LUNDIN ENERGY AB	COMMON STOCK SEK.01	35,025	947,522
	LUNDIN GOLD INC	COMMON STOCK	12,400	106,383
	LUNDIN MINING CORP	COMMON STOCK	104,800	1,000,502
	LUNG YEN LIFE SERVICE CORP	COMMON STOCK TWD10.	37,000	69,630
	LUXSHARE PRECISION INDUSTR A	COMMON STOCK CNY1.0	75,658	652,312
	LUYE PHARMA GROUP LTD	COMMON STOCK USD.02	323,500	150,992
	LUZHOU LAOJIAO CO LTD A	COMMON STOCK CNY1.0	15,900	550,991

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	LVGEM CHINA REAL ESTATE INVE	COMMON STOCK HKD.01	182,000	54,705
	LVMH MOET HENNESSY LOUIS VUI	COMMON STOCK EUR.3	46,776	29,661,352
	LXI REIT PLC	REIT	89,485	145,650
	LYNAS RARE EARTHS LTD	COMMON STOCK	136,846	420,624
	M DIAS BRANCO SA	COMMON STOCK	23,600	155,343
	M+A CAPITAL PARTNERS CO LTD	COMMON STOCK	2,900	166,495
	M+G PLC	COMMON STOCK GBP.05	410,012	1,201,857
	M3 INC	COMMON STOCK	74,500	7,047,433
	M6 METROPOLE TELEVISION	COMMON STOCK EUR.4	4,317	70,027
	MABANEE CO KPSC	COMMON STOCK KWD.1	93,719	202,411
	MABUCHI MOTOR CO LTD	COMMON STOCK	8,700	380,356
	MACHVISION INC	COMMON STOCK TWD10.0	3,119	32,763
	MACNICA FUJI ELECTRONICS HOL	COMMON STOCK	8,000	157,375
	MACQUARIE GROUP LTD	COMMON STOCK	57,685	6,227,312
	MACQUARIE MEXICO REAL ESTATE	REIT	131,200	185,025
	MACRONIX INTERNATIONAL	COMMON STOCK TWD10.	340,681	510,428
	MAEDA CORP	COMMON STOCK	28,300	252,758
	MAEDA KOSEN CO LTD	COMMON STOCK	3,000	78,985
	MAEDA ROAD CONSTRUCTION CO	COMMON STOCK	5,200	87,435
	MAG SILVER CORP	COMMON STOCK	14,200	290,465
	MAGAZINE LUIZA SA	COMMON STOCK	474,196	2,280,439
	MAGELLAN FINANCIAL GROUP LTD	COMMON STOCK	20,882	870,128
	MAGNA INTERNATIONAL INC	COMMON STOCK	47,912	3,388,815
	MAGNIT PJSC SPON GDR REGS	GDR	76,542	1,348,299
	MAGYAR TELEKOM TELECOMMUNICA	COMMON STOCK HUF100.0	81,594	104,597
	MAHARAH HUMAN RESOURCES CO	COMMON STOCK SAR10.0	3,117	62,729
	MAHINDRA + MAHINDRA SPON GDR	GDR	30,062	292,203
	MAIRE TECNIMONT SPA	COMMON STOCK	26,444	59,147
	MAISONS DU MONDE SA	COMMON STOCK EUR3.24	9,912	181,463
	MAJOR CINEPLEX GROUP FOREIGN	FOREIGN SH. THB1.0 A	94,200	57,539
	MAKALOT INDUSTRIAL CO LTD	COMMON STOCK TWD10.	36,750	250,515
	MAKINO MILLING MACHINE CO	COMMON STOCK	4,000	144,819
	MAKITA CORP	COMMON STOCK	37,800	1,897,677
	MAKUAKE INC	COMMON STOCK	800	64,157
	MALAYAN BANKING BHD	COMMON STOCK	664,662	1,398,332
	MALAYSIA AIRPORTS HLDGS BHD	COMMON STOCK	191,300	282,706
	MALAYSIAN PACIFIC INDUSTRIES	COMMON STOCK	5,000	32,384
	MALAYSIAN RESOURCES CORP BHD	COMMON STOCK	1,514,800	179,893
	MALAYSIAN RINGGIT	FOREIGN CURRENCY	911,630	226,633
	MAN GROUP PLC/JERSEY	COMMON STOCK USD.03428571	253,800	481,592

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	MAN WAH HOLDINGS LTD	COMMON STOCK HKD.4	210,400	458,158
	MANDO CORP	COMMON STOCK KRW1000.0	10,945	594,806
	MANDOM CORP	COMMON STOCK	7,200	118,674
	MANGO EXCELLENT MEDIA CO L A	COMMON STOCK CNY1.0	27,400	304,225
	MANI INC	COMMON STOCK	12,900	351,358
	MANILA ELECTRIC COMPANY	COMMON STOCK PHP10.	28,800	175,171
	MANITOU BF	COMMON STOCK EUR1.0	1,610	47,109
	MANULIFE FINANCIAL CORP	COMMON STOCK	335,491	5,964,577
	MANULIFE US REAL ESTATE INV	REIT	230,493	171,866
	MAOYAN ENTERTAINMENT	COMMON STOCK USD.00002	77,600	122,481
	MAPFRE SA	COMMON STOCK EUR.1	135,352	360,149
	MAPLE LEAF FOODS INC	COMMON STOCK	14,900	330,046
	MAPLETREE COMMERCIAL TRUST	REIT	427,864	688,687
	MAPLETREE INDUSTRIAL TRUST	REIT	243,593	532,999
	MAPLETREE LOGISTICS TRUST	REIT	496,376	755,119
	MAPLETREE NORTH ASIA COMMERC	REIT	406,333	297,888
	MARCOPOLO SA PREF	PREFERENCE	33,600	18,646
	MARFRIG GLOBAL FOODS SA	COMMON STOCK	82,800	232,033
	MARKS + SPENCER GROUP PLC	COMMON STOCK GBP.25	334,661	624,719
	MARR SPA	COMMON STOCK EUR.5	6,036	123,932
	MARS GROUP HOLDINGS CORP	COMMON STOCK	6,200	93,457
	MARSHALLS PLC	COMMON STOCK GBP.25	26,964	350,140
	MARSTON S PLC	COMMON STOCK GBP.07375	108,813	112,830
	MARTINREA INTERNATIONAL INC	COMMON STOCK	15,300	178,460
	MARUBENI CORP	COMMON STOCK	286,300	1,908,432
	MARUDAI FOOD CO LTD	COMMON STOCK	3,200	52,498
	MARUHA NICHIRO CORP	COMMON STOCK	8,400	181,067
	MARUI GROUP CO LTD	COMMON STOCK	35,200	619,367
	MARUICHI STEEL TUBE LTD	COMMON STOCK	12,000	266,740
	MARUSAN SECURITIES CO LTD	COMMON STOCK	19,300	86,747
	MARUWA CO LTD	COMMON STOCK	1,500	168,224
	MARUWA UNYU KIKAN CO LTD	COMMON STOCK	10,000	213,613
	MARUZEN SHOWA UNYU CO LTD	COMMON STOCK	3,300	111,404
	MARVELOUS INC	COMMON STOCK	9,700	83,265
	MASSMART HOLDINGS LTD	COMMON STOCK ZAR.01	25,575	73,141
	MATAS A/S	COMMON STOCK DKK2.5	6,243	88,626
	MATRIX IT LTD	COMMON STOCK ILS1.0	6,050	137,343
	MATSUI SECURITIES CO LTD	COMMON STOCK	23,400	183,946
	MATSUMOTOKIYOSHI HOLDINGS CO	COMMON STOCK	12,900	550,654
	MATSUYA CO LTD	COMMON STOCK	11,900	86,476
	MATSUYAFOODS HOLDINGS CO LTD	COMMON STOCK	900	29,381
	MAVERIX METALS INC	COMMON STOCK	7,700	42,423
	MAVI GIYIM SANAYI VE TICA B	COMMON STOCK	25,251	176,749
	MAX CO LTD	COMMON STOCK	4,500	62,807
	MAXELL HOLDINGS LTD	COMMON STOCK	3,300	41,186
	MAXIS BHD	COMMON STOCK	360,600	452,784

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	MAXSCEND			
	MICROELECTRONICS A	COMMON STOCK CNY1.0	1,500	130,941
	MAYNE PHARMA GROUP LTD	COMMON STOCK	234,071	62,443
	MAZDA MOTOR CORP	COMMON STOCK	97,400	655,224
	MBANK SA	COMMON STOCK PLN4.0	3,212	155,013
	MBB SE	COMMON STOCK	353	46,874
	MCB BANK LTD	COMMON STOCK PKR10.	86,800	102,013
	MCCARTHY + STONE PLC	COMMON STOCK GBP.08	85,699	140,243
	MCDONALD S HOLDINGS CO JAPAN	COMMON STOCK	12,100	586,030
	MCJ CO LTD	COMMON STOCK	12,000	128,977
	MCMILLAN SHAKESPEARE LTD	COMMON STOCK	12,087	115,677
	MCPHY ENERGY SA	COMMON STOCK EUR.12	3,562	149,737
	MCUBS MIDCITY INVESTMENT COR	REIT	289	263,160
	MEBUKI FINANCIAL GROUP INC	COMMON STOCK	187,700	372,069
	MECHEL PJSC SPONSORED ADR	ADR	102,269	209,651
	MEDACTA GROUP SA	COMMON STOCK CHF.1	418	41,158
	MEDIA DO CO LTD	COMMON STOCK	2,000	143,107
	MEDIA NUSANTARA CITRA TBK PT	COMMON STOCK IDR100.	3,647,500	296,541
	MEDIASET ESPANA			
	COMUNICACION	COMMON STOCK EUR.5	3,285	145,793
	MEDIASET SPA	COMMON STOCK EUR.52	53,585	136,096
	MEDIATEK INC	COMMON STOCK TWD10.	267,165	7,134,861
	MEDIBANK PRIVATE LTD	COMMON STOCK	506,074	1,176,109
	MEDICAL DATA VISION CO LTD	COMMON STOCK	2,100	57,928
	MEDICLINIC INTERNATIONAL PLC	COMMON STOCK GBP.1	69,588	268,139
	MEDINET NASR HOUSING	COMMON STOCK EGP1.0	524,174	126,294
	MEDIOBANCA SPA	COMMON STOCK EUR.5	120,574	1,103,702
	MEDIOS AG	COMMON STOCK	1,640	74,901
	MEDIPAL HOLDINGS CORP	COMMON STOCK	31,000	582,785
	MEDIPOST CO LTD	COMMON STOCK KRW500.0	4,614	147,310
	MEDLEY INC	COMMON STOCK	2,900	127,883
	MEDPACTO INC	COMMON STOCK KRW500.0	1,901	206,712
	MEDPEER INC	COMMON STOCK	2,200	174,366
	MEDY TOX INC	COMMON STOCK KRW500.	1,792	289,007
	MEG ENERGY CORP	COMMON STOCK	46,800	163,469
	MEGA FINANCIAL HOLDING CO LT	COMMON STOCK TWD10.	2,107,361	2,237,678
	MEGA LIFESCIENCES PCL FOREIGN	FOREIGN SH. THB.5 A	74,400	88,778
	MEGACABLE HOLDINGS CPO	UNIT	41,000	148,481
	MEGACHIPS CORP	COMMON STOCK	2,700	73,496
	MEGAPORT LTD	COMMON STOCK	18,844	207,000
	MEGAWORLD CORP	COMMON STOCK PHP1.0	3,879,000	329,696
	MEGGITT PLC	COMMON STOCK GBP.05	134,997	862,136
	MEGMILK SNOW BRAND CO LTD	COMMON STOCK	9,400	201,097
	MEIDENSHA CORP	COMMON STOCK	6,100	137,477
	MEIJI HOLDINGS CO LTD	COMMON STOCK	19,000	1,336,180
	MEIKO ELECTRONICS CO LTD	COMMON STOCK	3,200	59,923

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	MEINIAN ONEHEALTH HEALTHCA			
	A	COMMON STOCK CNY1.0	40,800	70,675
	MEITEC CORP	COMMON STOCK	4,500	234,001
	MEITU INC	COMMON STOCK USD.00001	288,500	53,598
	MEITUAN CLASS B	COMMON STOCK USD.00001	615,900	23,551,666
	MEKONOMEN AB	COMMON STOCK SEK2.5	15,073	167,162
	MELCO HOLDINGS INC	COMMON STOCK	1,000	32,455
	MELCO INTERNATIONAL DEVELOP.	COMMON STOCK	121,000	235,591
	MELCO RESORTS + ENTERT ADR	ADR USD.01	32,148	596,345
	MELEXIS NV	COMMON STOCK	3,610	352,887
	MELIA HOTELS INTERNATIONAL	COMMON STOCK EUR.2	20,405	142,262
	MELISRON	COMMON STOCK ILS1.0	3,261	177,705
	MELROSE INDUSTRIES PLC	COMMON STOCK GBP.06857143	789,230	2,021,934
	MENICON CO LTD	COMMON STOCK	5,200	315,202
	MERCARI INC	COMMON STOCK	15,700	697,864
	MERCIALYS	REIT EUR1.0	13,697	121,080
	MERCK KGAA	COMMON STOCK	21,967	3,771,296
	MERCURIES + ASSOCIATES HOLDI	COMMON STOCK TWD10.0	67,798	50,173
	MERCURY NZ LTD	COMMON STOCK	182,743	859,044
	MERIDA INDUSTRY CO LTD	COMMON STOCK TWD10.	35,000	293,702
	MERIDIAN ENERGY LTD	COMMON STOCK	295,493	1,578,375
	MERITZ FIRE + MARINE INSURAN	COMMON STOCK KRW500.	12,808	172,957
	MERITZ SECURITIES CO LTD	COMMON STOCK KRW1000.0	84,619	287,090
	MERLIN PROPERTIES SOCIMI SA	REIT EUR1.0	53,881	611,044
	MERRY ELECTRONICS CO LTD	COMMON STOCK TWD10.0	28,451	148,870
	MERSEN	COMMON STOCK EUR2.0	2,861	86,706
	MESOBLAST LTD	COMMON STOCK	95,781	165,119
	METALL ZUG AG SHS B REG	COMMON STOCK CHF25.0	33	56,003
	METALLURGICAL CORP OF CHIN			
	A	COMMON STOCK CNY1.0	194,300	81,202
	METALURGICA GERDAU SA PREF	PREFERENCE	137,159	298,014
	METAWATER CO LTD	COMMON STOCK	4,000	90,031
	METCASH LTD	COMMON STOCK	180,700	471,666
	METHANEX CORP	COMMON STOCK	12,000	550,926
	METRO AG	COMMON STOCK	27,608	310,687
	METRO INC/CN	COMMON STOCK	43,578	1,942,881
	METRO PACIFIC INVESTMENTS CO	COMMON STOCK PHP1.	2,267,600	202,244
	METROPOLITAN BANK + TRUST	COMMON STOCK PHP20.	420,165	429,309
	METROVACESA SA	COMMON STOCK EUR.16	8,084	59,942
	METSA BOARD OYJ	COMMON STOCK EUR1.7	30,433	319,300
	METSO OUTOTEC OYJ	COMMON STOCK	106,782	1,070,981
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	4,628,229	232,277
	MEYER BURGER TECHNOLOGY AG	COMMON STOCK CHF.05	363,364	139,067
	MEZZION PHARMA CO LTD	COMMON STOCK KRW500.0	2,061	334,150
	MH DEVELOPMENT LTD	COMMON STOCK HKD.1	78,000	11,669
	MICHELIN (CGDE)	COMMON STOCK EUR2.0	29,170	3,749,466
	MICRO FOCUS INTERNATIONAL	COMMON STOCK GBP.1	57,431	331,807
	MICRO STAR INTERNATIONAL CO	COMMON STOCK TWD10.0	149,000	702,925
	MICROBIO CO LTD	COMMON STOCK TWD10.	51,000	123,475

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	MICRONICS JAPAN CO LTD	COMMON STOCK	3,200	40,349
	MICROPORT SCIENTIFIC CORP	COMMON STOCK USD.00001	100,507	670,056
	MIDDLE EAST HEALTHCARE CO	COMMON STOCK SAR10.0	6,244	58,336
	MILBON CO LTD	COMMON STOCK	4,200	267,951
	MILlicom INTL CELLULAR SDR	SDR USD1.5	15,015	591,546
	MIMASU SEMICONDUCTOR INDUST	COMMON STOCK	4,400	110,232
	MINEBEA MITSUMI INC	COMMON STOCK	62,500	1,243,566
	MINERAL RESOURCES LTD	COMMON STOCK	30,017	868,155
	MINISTOP CO LTD	COMMON STOCK	4,800	65,511
	MINOR INTERNATIONAL PCL NVDR	NVDR THB1.0	436,900	376,439
	MINTH GROUP LTD	COMMON STOCK HKD.1	132,000	699,251
	MINTO APARTMENT REAL ESTATE	REIT NPV	3,000	47,967
	MIQUEL Y COSTAS	COMMON STOCK EUR2.0	3,305	59,370
	MIRAE ASSET SECURITIES CO LT	COMMON STOCK KRW5000.0	83,006	723,581
	MIRAI CORP	REIT	291	108,487
	MIRAIT HOLDINGS CORP	COMMON STOCK	13,700	234,649
	MIROKU JYOHU SERVICE CO LTD	COMMON STOCK	3,300	67,052
	MIRVAC GROUP	REIT	721,705	1,471,812
	MISC BHD	COMMON STOCK	173,340	296,647
	MISUMI GROUP INC	COMMON STOCK	47,900	1,573,389
	MITAC HOLDINGS CORP	COMMON STOCK TWD10.0	280,964	294,431
	MITCHELLS + BUTLERS PLC	COMMON STOCK GBP.0854167	33,146	109,557
	MITIE GROUP PLC	COMMON STOCK GBP.025	181,827	101,949
	MITRA ADIPERKASA TBK PT	COMMON STOCK IDR50.0	616,900	34,611
	mitsubishi chemical HOLDINGS	COMMON STOCK	215,300	1,309,852
	MITSUBISHI CORP	COMMON STOCK	225,700	5,566,488
	MITSUBISHI ELECTRIC CORP	COMMON STOCK	308,000	4,663,052
	MITSUBISHI ESTATE CO LTD	COMMON STOCK	199,600	3,223,724
	MITSUBISHI ESTATE LOGISTICS	REIT	51	212,417
	MITSUBISHI GAS CHEMICAL CO	COMMON STOCK	29,100	670,079
	MITSUBISHI HC CAPITAL INC	COMMON STOCK	66,900	322,873
	MITSUBISHI HEAVY INDUSTRIES	COMMON STOCK	54,100	1,658,211
	MITSUBISHI LOGISTICS CORP	COMMON STOCK	9,400	282,741
	MITSUBISHI MATERIALS CORP	COMMON STOCK	21,700	458,621
	MITSUBISHI MOTORS CORP	COMMON STOCK	112,900	238,056
	MITSUBISHI PENCIL CO LTD	COMMON STOCK	9,500	126,644
	MITSUBISHI RESEARCH INSTITUT	COMMON STOCK	1,400	58,089
	MITSUBISHI SHOKUHIN CO LTD	COMMON STOCK	3,200	88,790
	MITSUBISHI UFJ FINANCIAL GRO	COMMON STOCK	2,077,600	9,201,811
	MITSUBOSHI BELTING LTD	COMMON STOCK	4,000	66,001
	mitsui + co LTD	COMMON STOCK	275,300	5,051,224
	mitsui chemicals INC	COMMON STOCK	31,100	913,749
	mitsui FUDOSAN CO LTD	COMMON STOCK	154,800	3,263,171
	mitsui FUDOSAN LOGISTICS PAR	REIT	87	440,756
	mitsui HIGH TEC INC	COMMON STOCK	3,300	124,135
	mitsui MINING + SMELTING CO	COMMON STOCK	9,900	365,186
	mitsui OSK LINES LTD	COMMON STOCK	18,700	572,450
	mitsui SOKO HOLDINGS CO LTD	COMMON STOCK	3,700	82,626

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	MITSUI SUGAR CO LTD	COMMON STOCK	2,800	49,299
	MITSUUROKO HOLDINGS CO LTD	COMMON STOCK	6,300	81,475
	MIURA CO LTD	COMMON STOCK	14,800	826,788
	MIVNE REAL ESTATE KD LTD	COMMON STOCK ILS1.0	139,948	361,680
	MIXI INC	COMMON STOCK	7,400	183,970
	MIYAZAKI BANK LTD/THE	COMMON STOCK	2,500	53,478
	MIZRAHI TEFAHOT BANK LTD	COMMON STOCK ILS.1	27,932	647,933
	MIZUHO FINANCIAL GROUP INC	COMMON STOCK	407,150	5,190,483
	MIZUHO LEASING CO LTD	COMMON STOCK	4,500	135,564
	MIZUNO CORP	COMMON STOCK	2,900	56,549
	MLP SAGLIK HIZMETLERI AS	COMMON STOCK	17,991	48,118
	MLP SE	COMMON STOCK	11,283	74,557
	MMC NORILSK NICKEL PJSC ADR	ADR	23,534	734,998
	MMC NORILSK NICKEL PJSC ADR	DEPOSITORY RECEIPT	96,021	3,022,741
	MMG LTD	COMMON STOCK	508,000	221,318
	MOBILE TELECOMMUNICATIONS CO	COMMON STOCK KWD.1	366,963	731,031
	MOBILE TELECOMMUNICATIONS CO	COMMON STOCK SAR10.	74,588	270,390
	MOBILE TELESYSTEMS SP ADR	ADR	104,957	939,365
	MOBILEZONE HOLDING AG REG	COMMON STOCK CHF.01	6,850	78,084
	MOBIMO HOLDING AG REG	COMMON STOCK	1,122	363,438
	MOCHIDA PHARMACEUTICAL CO	COMMON STOCK	4,400	167,503
	MODEC INC	COMMON STOCK	3,400	61,848
	MODERN TIMES GROUP B SHS	COMMON STOCK SEK5.0	14,654	263,176
	MOELIS AUSTRALIA LTD	COMMON STOCK	15,136	55,656
	MOL HUNGARIAN OIL AND GAS PL	COMMON STOCK HUF125.0	63,462	462,421
	MOLECULAR PARTNERS AG	COMMON STOCK CHF.1	3,832	89,505
	MOMENTUM METROPOLITAN HOLDIN	COMMON STOCK ZAR.000001	210,527	225,877
	MOMO INC SPON ADR	ADR USD.0001	28,800	402,048
	MOMO.COM INC	COMMON STOCK TWD10.0	6,000	136,325
	MONADELPHOUS GROUP LTD	COMMON STOCK	16,513	171,837
	MONCLER SPA	COMMON STOCK NPV	33,731	2,066,405
	MONDI PLC	COMMON STOCK EUR.2	14,584	338,554
	MONDI PLC	COMMON STOCK EUR.2	65,320	1,611,470
	MONETA MONEY BANK AS	COMMON STOCK CZK20.0	111,458	353,073
	MONEX GROUP INC	COMMON STOCK	29,900	112,596
	MONEY FORWARD INC	COMMON STOCK	6,000	284,822
	MONEYSUPERMARKET.COM	COMMON STOCK GBP.0002	92,099	328,263
	MONOGATARI CORP	COMMON STOCK	500	60,968
	MONOTARO CO LTD	COMMON STOCK	21,100	1,072,960
	MONTEA	REIT	1,834	209,034
	MORGAN ADVANCED MATERIALS PL	COMMON STOCK GBP.25	48,470	206,220
	MORGAN SINDALL GROUP PLC	COMMON STOCK GBP.05	6,896	143,367
	MORGUARD NORTH AMERICAN RESI	REIT	3,300	41,382
	MORI HILLS REIT INVESTMENT C	REIT	290	400,077
	MORI TRUST HOTEL REIT INC	REIT	55	61,415
	MORI TRUST SOGO REIT INC	REIT	177	228,453

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	MORINAGA + CO LTD	COMMON STOCK	7,000	263,405
	MORINAGA MILK INDUSTRY CO	COMMON STOCK	6,300	310,343
	MORITA HOLDINGS CORP	COMMON STOCK	2,600	44,257
	MORNEAU SHEPELL INC	COMMON STOCK	11,800	287,405
	MOROCCAN DIRHAM	FOREIGN CURRENCY	19,943	2,240
	MORPHOSYS AG	COMMON STOCK	5,729	655,204
	MOS FOOD SERVICES INC	COMMON STOCK	4,400	124,444
	MOSCOW EXCHANGE MICEX RTS PJ	COMMON STOCK RUB1.0	223,970	482,191
	MOSENERGO PJSC	COMMON STOCK RUB1.0	1,837,000	51,522
	MOTA ENGIL SGPS SA	COMMON STOCK EUR1.	58,566	97,075
	MOTOR OIL (HELLAS) SA	COMMON STOCK EUR.75	11,407	165,186
	MOTUS HOLDINGS LTD	COMMON STOCK	35,255	134,582
	MOUNT GIBSON IRON LTD	COMMON STOCK	27,434	19,531
	MOUWASAT MEDICAL SERVICES CO	COMMON STOCK SAR10.0	8,311	305,714
	MOWI ASA	COMMON STOCK NOK7.5	81,028	1,807,282
	MR PRICE GROUP LTD	COMMON STOCK ZAR.00025	44,296	515,377
	MRV ENGENHARIA	COMMON STOCK	71,984	262,875
	MS+AD INSURANCE GROUP HOLDIN	COMMON STOCK	75,100	2,290,175
	MSCI EAFE MAR21	IFUS 20210319	29,900	1,349,465
	MSCI EMGMKT MAR21	IFUS 20210319	7,550	335,070
	MTI LTD	COMMON STOCK	3,300	26,364
	MTN GROUP LTD	COMMON STOCK ZAR.0001	311,996	1,279,822
	MTR CORP	COMMON STOCK	247,243	1,382,753
	MTU AERO ENGINES AG	COMMON STOCK	9,517	2,483,515
	MTY FOOD GROUP INC	COMMON STOCK	3,700	168,301
	MUANGTHAI CAPITAL PCL FOREIGN	FOREIGN SH. THB1.0 A	165,500	325,918
	MUANGTHAI CAPITAL PCL NVDR	NVDR THB1.0	147,400	291,487
	MUENCHENER RUECKVER AG REG	COMMON STOCK	23,812	7,063,154
	MULLEN GROUP LTD	COMMON STOCK	5,600	138,661
	MULTICHOICE GROUP LTD	COMMON STOCK	82,639	754,135
	MULTIPLAN EMPREENDIMENTOS	COMMON STOCK	56,700	258,343
	MURATA MANUFACTURING CO LTD	COMMON STOCK	97,600	8,790,819
	MUSASHI SEIMITSU INDUSTRY CO	COMMON STOCK	7,700	122,346
	MUSASHINO BANK LTD/THE	COMMON STOCK	4,600	66,749
	MUYUAN FOODSTUFF CO LTD A	COMMON STOCK CNY1.0	40,290	475,439
	MY EG SERVICES BHD	COMMON STOCK	335,935	160,895
	MYCRONIC AB	COMMON STOCK	14,255	425,810
	MYTILINEOS S.A.	COMMON STOCK EUR.97	15,940	232,643
	NABTESCO CORP	COMMON STOCK	19,100	838,530
	NACHI FUJIKOSHI CORP	COMMON STOCK	2,100	87,232
	NAGAILEBEN CO LTD	COMMON STOCK	4,300	123,038
	NAGARRO SE	COMMON STOCK	1,247	138,845
	NAGASE + CO LTD	COMMON STOCK	17,500	256,551
	NAGOYA RAILROAD CO LTD	COMMON STOCK	32,200	850,353
	NAJRAN CEMENT CO	COMMON STOCK SAR10.0	14,129	68,694

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			Shares/ Par Value	
	NAKANISHI INC	COMMON STOCK	12,100	265,695
	NAMCHOW HOLDINGS CO LTD	COMMON STOCK TWD10.0	77,000	128,642
	NAN KANG RUBBER TIRE CO LTD	COMMON STOCK TWD10.	71,000	105,984
	NAN YA PLASTICS CORP	COMMON STOCK TWD10.0	940,986	2,411,940
	NAN YA PRINTED CIRCUIT BOARD	COMMON STOCK TWD10.	39,988	257,824
	NANJI E COMMERCE CO LTD A	COMMON STOCK CNY1.0	56,400	118,155
	NANJING KING FRIEND BIOCHE A	COMMON STOCK CNY1.0	4,030	21,652
	NANJING SECURITIES CO LTD A	COMMON STOCK CNY1.0	125,800	236,094
	NANKAI ELECTRIC RAILWAY CO	COMMON STOCK	17,200	437,993
	NANOSONICS LTD	COMMON STOCK	47,088	292,576
	NANTEX INDUSTRY CO LTD	COMMON STOCK TWD10.	28,000	61,014
	NANTO BANK LTD/THE	COMMON STOCK	5,200	88,339
	NANYA TECHNOLOGY CORP	COMMON STOCK TWD10.	225,000	697,745
	NARI TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	38,300	155,911
	NASPERS LTD N SHS	COMMON STOCK ZAR.02	76,011	15,563,917
	NATIONAL AGRICULTURE DEVELOP	COMMON STOCK	8,447	67,097
	NATIONAL AUSTRALIA BANK LTD	COMMON STOCK	550,252	9,722,909
	NATIONAL BANK OF CANADA	COMMON STOCK	58,570	3,293,528
	NATIONAL BANK OF GREECE	COMMON STOCK EUR3.0	94,188	263,261
	NATIONAL BANK OF KUWAIT	COMMON STOCK KWD.1	777,381	3,052,751
	NATIONAL EXPRESS GROUP PLC	COMMON STOCK GBP.05	86,419	280,708
	NATIONAL GAS + INDUSTRIALIZA	COMMON STOCK SAR10.	6,233	50,673
	NATIONAL GRID PLC	COMMON STOCK GBP.1243129	602,341	7,171,340
	NATIONAL INDUSTRIALIZATION C	COMMON STOCK SAR10.0	55,594	202,720
	NATIONAL INDUSTRIES GRP HOLD	COMMON STOCK KWD.1	181,636	105,089
	NATIONAL MEDICAL CARE CO	COMMON STOCK SAR10.0	3,728	53,064
	NATIONAL REAL ESTATE CO	COMMON STOCK KWD.1	133,354	33,054
	NATIONAL STORAGE REIT	REIT	132,466	195,345
*	NATIXIS	COMMON STOCK	175,499	605,000
	NATURA +CO HOLDING S.A.	COMMON STOCK	137,541	1,380,018
	NATURECELL CO LTD	COMMON STOCK KRW500.0	8,348	78,911
	NATURGY ENERGY GROUP SA	COMMON STOCK EUR1.0	46,627	1,177,486
	NATWEST GROUP PLC	COMMON STOCK GBP1.0	803,520	1,913,836
	NAURA TECHNOLOGY GROUP CO A	COMMON STOCK CNY1.0	5,000	138,707
	NAVER CORP	COMMON STOCK KRW100.0	21,007	5,672,340
	NAVIGATOR CO SA/THE	COMMON STOCK NPV	38,458	117,589
	NCC AB B SHS	COMMON STOCK SEK8.0	17,681	323,532
	NCC GROUP PLC	COMMON STOCK GBP.01	47,865	165,222
	NCSoft CORP	COMMON STOCK KRW500.0	3,156	2,709,336
	NEARMAP LTD	COMMON STOCK	70,192	120,345
	NEC CORP	COMMON STOCK	44,100	2,361,463
	NEC NETWORKS + SYSTEM INTEGR	COMMON STOCK	12,300	212,070
	NEDBANK GROUP LTD	COMMON STOCK ZAR1.0	74,161	654,402
	NEINOR HOMES SA	COMMON STOCK EUR10.0	9,826	131,173
	NEL ASA	COMMON STOCK NOK.2	190,405	649,385

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	NELES OYJ	COMMON STOCK	18,062	239,821
	NEMETSCHEK SE	COMMON STOCK	10,352	765,225
	NEOEN SA	COMMON STOCK	5,109	393,334
	NEPES CORP	COMMON STOCK KRW500.0	2,939	115,384
	NEPI ROCKCASTLE PLC	COMMON STOCK	82,025	521,892
	NESTE OYJ	COMMON STOCK	72,592	5,252,160
	NESTLE (MALAYSIA) BERHAD	COMMON STOCK	10,800	373,086
	NESTLE SA REG	COMMON STOCK CHF.1	489,668	57,736,112
	NET ONE SYSTEMS CO LTD	COMMON STOCK	15,800	558,886
	NETCARE LTD	COMMON STOCK ZAR.01	226,837	191,618
	NETCOMPANY GROUP AS	COMMON STOCK DKK1.0	4,776	488,459
	NETDRAGON WEBSOFT HOLDINGS L	COMMON STOCK USD.01	10,000	22,432
	NETEASE INC ADR	ADR USD.0001	71,500	6,847,555
	NETLINK NBN TRUST	UNIT	528,400	385,932
	NETMARBLE CORP	COMMON STOCK KRW100.0	4,680	567,894
	NETWEALTH GROUP LTD	COMMON STOCK	6,103	146,904
	NETWORK INTERNATIONAL HOLDIN	COMMON STOCK GBP.1	77,962	347,981
	NEW CHINA LIFE INSURANCE C A	COMMON STOCK CNY1.0	22,700	201,696
	NEW CHINA LIFE INSURANCE C H	COMMON STOCK CNY1.0	144,500	565,659
	NEW GOLD INC	COMMON STOCK	119,800	263,297
	NEW HOPE CORP LTD	COMMON STOCK	43,075	47,042
	NEW HOPE LIUHE CO LTD A	COMMON STOCK CNY1.0	34,958	119,996
	NEW ISRAELI SHEQEL	FOREIGN CURRENCY	646,093	201,225
	NEW ORIENTAL EDUCATIO SP ADR	ADR USD.01	26,700	4,961,127
	NEW TAIWAN DOLLAR	FOREIGN CURRENCY	164,813,652	5,865,672
	NEW WORK SE	COMMON STOCK NPV	518	177,533
	NEW WORLD DEVELOPMENT	COMMON STOCK	243,964	1,136,474
	NEW ZEALAND DOLLAR	FOREIGN CURRENCY	71,067	51,168
	NEWCREST MINING LTD	COMMON STOCK	140,846	2,808,339
	NEXANS SA	COMMON STOCK EUR1.0	2,828	325,219
	NEXGEN ENERGY LTD	COMMON STOCK	56,100	154,561
	NEXI SPA	COMMON STOCK	57,829	1,150,559
	NEXITY	COMMON STOCK EUR5.0	5,989	312,242
	NEXON CO LTD	COMMON STOCK	82,100	2,528,756
	NEXT PLC	COMMON STOCK GBP.1	22,210	2,200,327
	NEXTAGE CO LTD	COMMON STOCK	6,400	82,176
	NEXTDC LTD	COMMON STOCK	60,296	666,234
	NEXTEER AUTOMOTIVE GROUP LTD	COMMON STOCK HKD.1	159,000	171,267
	NFI GROUP INC	COMMON STOCK	11,000	207,998
	NGK INSULATORS LTD	COMMON STOCK	47,000	726,811
	NGK SPARK PLUG CO LTD	COMMON STOCK	28,500	487,992
	NH FOODS LTD	COMMON STOCK	14,000	616,306
	NH INVESTMENT + SECURITIES C	COMMON STOCK KRW5000.0	35,706	372,311
	NHK SPRING CO LTD	COMMON STOCK	43,300	297,853
	NHN CORP	COMMON STOCK KRW500.0	5,376	369,846
	NHN KCP CORP	COMMON STOCK KRW500.0	2,298	145,211
	NIB HOLDINGS LTD	COMMON STOCK	83,810	386,411
	NIBE INDUSTRIER AB B SHS	COMMON STOCK SEK.1562	56,846	1,870,085

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	NICE INFORMATION SERVICE CO	COMMON STOCK KRW500.0	5,676	129,877
	NICE LTD	COMMON STOCK ILS1.0	8,269	2,337,593
	NICE LTD SPON ADR	ADR	2,740	776,900
	NICHI IKO PHARMACEUTICAL CO	COMMON STOCK	9,000	84,985
	NICHIAS CORP	COMMON STOCK	10,600	252,981
	NICHICON CORPORATION	COMMON STOCK	7,900	100,119
	NICHIDEN CORP	COMMON STOCK	3,200	69,441
	NICHIHA CORP	COMMON STOCK	4,500	141,915
	NICHIREI CORP	COMMON STOCK	21,000	590,405
	NICHIREKI CO LTD	COMMON STOCK	3,800	60,508
	NICK SCALI LTD	COMMON STOCK	6,718	50,170
	NICKEL MINES LTD	COMMON STOCK	98,163	83,665
	NIDEC CORP	COMMON STOCK	76,000	9,576,543
	NIEN MADE ENTERPRISE CO LTD	COMMON STOCK TWD10.0	32,000	371,679
	NIFCO INC	COMMON STOCK	14,800	581,239
	NIHON KOHDEN CORP	COMMON STOCK	14,300	532,856
	NIHON M+A CENTER INC	COMMON STOCK	25,500	1,706,629
	NIHON NOHYAKU CO LTD	COMMON STOCK	6,000	29,396
	NIHON PARKERIZING CO LTD	COMMON STOCK	13,400	139,402
	NIHON UNISYS LTD	COMMON STOCK	13,100	514,177
	NIKKISO CO LTD	COMMON STOCK	8,800	85,752
	NIKKON HOLDINGS CO LTD	COMMON STOCK	9,800	196,681
	NIKON CORP	COMMON STOCK	57,900	366,147
	NILFISK HOLDING A/S	COMMON STOCK DKK20.0	3,949	85,406
	NINE DRAGONS PAPER HOLDINGS	COMMON STOCK HKD.1	336,000	478,155
	NINE ENTERTAINMENT CO			
	HOLDIN	COMMON STOCK	294,552	527,757
	NINESTAR CORP A	COMMON STOCK CNY1.0	11,700	47,900
	NINETY ONE LTD	COMMON STOCK	21,849	65,504
	NINETY ONE PLC	COMMON STOCK	64,111	203,043
	NINTENDO CO LTD	COMMON STOCK	19,000	12,126,769
	NIO INC ADR	ADR USD.00025	217,200	10,586,328
	NIPPN CORP	COMMON STOCK	8,600	134,333
	NIPPO CORP	COMMON STOCK	11,000	302,122
	NIPPON ACCOMMODATIONS			
	FUND	REIT	80	449,583
	NIPPON BUILDING FUND INC	REIT	250	1,448,097
	NIPPON CARBON CO LTD	COMMON STOCK	1,600	61,231
	NIPPON CERAMIC CO LTD	COMMON STOCK	3,800	107,004
	NIPPON DENSETSU KOGYO CO			
	LTD	COMMON STOCK	6,200	128,599
	NIPPON ELECTRIC GLASS CO LTD	COMMON STOCK	15,900	348,159
	NIPPON EXPRESS CO LTD	COMMON STOCK	12,400	834,332
	NIPPON GAS CO LTD	COMMON STOCK	6,600	356,135
	NIPPON KANZAI CO LTD	COMMON STOCK	3,100	62,313
	NIPPON KAYAKU CO LTD	COMMON STOCK	23,800	220,723
	NIPPON KOEI CO LTD	COMMON STOCK	2,000	54,948
	NIPPON LIGHT METAL HOLDINGS	COMMON STOCK	9,370	174,281
	NIPPON PAINT HOLDINGS CO LTD	COMMON STOCK	24,700	2,715,521
	NIPPON PAPER INDUSTRIES CO L	COMMON STOCK	17,500	203,259
	NIPPON REIT INVESTMENT CORP	REIT	83	298,140
	NIPPON ROAD CO LTD	COMMON STOCK	1,100	82,191

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	NIPPON SANJO HOLDINGS CORP	COMMON STOCK	25,600	476,333
	NIPPON SEIKI CO LTD	COMMON STOCK	8,200	92,788
	NIPPON SHARYO LTD	COMMON STOCK	1,200	28,166
	NIPPON SHEET GLASS CO LTD	COMMON STOCK	26,500	122,914
	NIPPON SHINYAKU CO LTD	COMMON STOCK	8,300	545,161
	NIPPON SHOKUBAI CO LTD	COMMON STOCK	4,600	258,787
	NIPPON SIGNAL COMPANY LTD	COMMON STOCK	8,200	74,862
	NIPPON SODA CO LTD	COMMON STOCK	4,300	128,335
	NIPPON STEEL CORP	COMMON STOCK	135,982	1,763,828
	NIPPON STEEL TRADING CORP	COMMON STOCK	2,500	90,783
	NIPPON SUISAN KAISHA LTD	COMMON STOCK	57,500	237,619
	NIPPON TELEGRAPH + TELEPHONE	COMMON STOCK	217,200	5,569,819
	NIPPON TELEVISION HOLDINGS	COMMON STOCK	8,900	97,112
	NIPPON YUSEN KK	COMMON STOCK	27,400	639,296
	NIPRO CORP	COMMON STOCK	28,300	333,258
	NISHI NIPPON FINANCIAL HOLDI	COMMON STOCK	20,600	132,822
	NISHI NIPPON RAILROAD CO LTD	COMMON STOCK	10,800	319,775
	NISHIMATSU CONSTRUCTION CO	COMMON STOCK	9,400	193,069
	NISHIMATSUYA CHAIN CO LTD	COMMON STOCK	7,700	110,334
	NISHIO RENT ALL CO LTD	COMMON STOCK	3,100	65,134
	NISSAN CHEMICAL CORP	COMMON STOCK	20,800	1,303,783
	NISSAN MOTOR CO LTD	COMMON STOCK	391,800	2,131,697
	NISSAN SHATAI CO LTD	COMMON STOCK	13,200	109,628
	NISSEI ASB MACHINE CO LTD	COMMON STOCK	500	28,585
	NISSHA CO LTD	COMMON STOCK	8,600	125,132
	NISSHIN OILIO GROUP LTD/THE	COMMON STOCK	4,300	126,526
	NISSHIN SEIFUN GROUP INC	COMMON STOCK	33,400	531,756
	NISSHINBO HOLDINGS INC	COMMON STOCK	23,100	168,670
	NISSIN ELECTRIC CO LTD	COMMON STOCK	8,200	97,305
	NISSIN FOODS HOLDINGS CO LTD	COMMON STOCK	11,200	959,894
	NITORI HOLDINGS CO LTD	COMMON STOCK NPV	13,800	2,893,404
	NITTA CORP	COMMON STOCK	3,700	80,332
	NITTO BOSEKI CO LTD	COMMON STOCK	4,000	176,708
	NITTO DENKO CORP	COMMON STOCK	27,000	2,424,650
	NITTO KOGYO CORP	COMMON STOCK	4,300	85,407
	NITTO KOHKEI CO LTD	COMMON STOCK	1,800	30,538
	NITTOKU CO LTD	COMMON STOCK	1,600	64,588
	NIU TECHNOLOGIES SPONS ADR	ADR USD.0001	5,000	140,263
	NKT A/S	COMMON STOCK DKK20.0	7,370	329,264
	NN GROUP NV	COMMON STOCK EUR.12	50,172	2,198,323
	NNIT A/S	COMMON STOCK DKK10.0	2,145	42,721
	NOAH HOLDINGS LTD SPON ADS	ADR USD.0005	4,600	219,926
	NOBIA AB	COMMON STOCK SEK.33	6,670	53,460
	NOBINA AB	COMMON STOCK SEK.36	9,065	75,852
	NOEVIR HOLDING CO	COMMON STOCK	2,600	115,214
	NOF CORP	COMMON STOCK	11,500	584,806
	NOHMI BOSAI LTD	COMMON STOCK	4,000	87,319
	NOJIMA CO LTD	COMMON STOCK	5,200	142,826
	NOK CORP	COMMON STOCK	19,700	212,231
	NOKIA OYJ	COMMON STOCK	820,747	3,135,013
	NOKIA OYJ	COMMON STOCK NPV	149,550	572,584

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	NOKIAN RENKAAT OYJ	COMMON STOCK	19,619	686,681
	NOLATO AB B SHS	COMMON STOCK SEK5.0	3,681	372,879
	NOMURA CO LTD	COMMON STOCK	17,400	144,217
	NOMURA HOLDINGS INC	COMMON STOCK	530,600	2,809,113
	NOMURA REAL ESTATE HOLDINGS	COMMON STOCK	21,000	467,160
	NOMURA REAL ESTATE MASTER FU	REIT	689	985,923
	NOMURA RESEARCH INSTITUTE LT	COMMON STOCK	55,300	1,976,120
	NONG SHIM HOLDINGS CO	COMMON STOCK KRW5000.	2,210	157,811
	NONGSHIM CO LTD	COMMON STOCK KRW5000.	854	235,575
	NORBORD INC	COMMON STOCK	9,050	390,414
	NORDEA BANK ABP	COMMON STOCK EUR1.0	8,192	66,837
	NORDEA BANK ABP	COMMON STOCK EUR1.0	561,472	4,593,167
	NORDEX SE	COMMON STOCK	11,473	311,181
	NORDIC ENTERTAINMENT GROUP B	COMMON STOCK SEK1.0	14,654	819,966
	NORDIC SEMICONDUCTOR ASA	COMMON STOCK NOK.01	24,908	399,248
	NORITSU KOKI CO LTD	COMMON STOCK	3,100	73,236
	NORITZ CORP	COMMON STOCK	4,700	73,518
	NORMA GROUP SE	COMMON STOCK	5,711	292,706
	NORSK HYDRO ASA	COMMON STOCK NOK1.098	251,460	1,161,862
	NORTH PACIFIC BANK LTD	COMMON STOCK	44,000	93,542
	NORTH WEST CO INC/THE	COMMON STOCK	9,100	231,714
	NORTHAM PLATINUM LTD	COMMON STOCK ZAR.0001	80,931	1,156,667
	NORTHERN REGION CEMENT CO LTD	COMMON STOCK	14,960	48,490
	NORTHERN STAR RESOURCES LTD	COMMON STOCK	134,479	1,302,385
	NORTHLAND POWER INC	COMMON STOCK	30,300	1,165,059
	NORTHWEST HEALTHCARE PROPERT	REIT	11,900	117,692
	NORWAY ROYAL SALMON ASA	COMMON STOCK NOK1.	2,440	61,234
	NORWEGIAN FINANS HOLDING ASA	COMMON STOCK NOK1.0	24,678	209,338
	NORWEGIAN KRONE	FOREIGN CURRENCY	1,843,487	215,312
	NOS SGPS	COMMON STOCK EUR.01	64,686	226,951
	NOTRE DAME INTERMED PAR SA	COMMON STOCK	88,271	1,339,408
	NOVA MEASURING INSTRUMENTS	COMMON STOCK ILS.01	4,380	310,422
	NOVACYT	COMMON STOCK EUR.0667	12,058	144,614
	NOVAGOLD RESOURCES INC	COMMON STOCK	45,000	435,165
	NOVARTIS AG REG	COMMON STOCK CHF.5	377,382	35,698,468
	NOVATEK MICROELECTRONICS COR	COMMON STOCK TWD10.	109,822	1,436,522
	NOVATEK PJSC SPONS GDR REG S	GDR	16,274	2,640,342
	NOVO NORDISK A/S B	COMMON STOCK DKK.2	295,512	20,699,970
	NOVOLIPETSK STEEL PJSC	COMMON STOCK RUB1.0	221,560	626,178
	NOVOZYMES A/S B SHARES	COMMON STOCK DKK2.0	35,719	2,052,942
	NRW HOLDINGS LTD	COMMON STOCK	73,875	166,708
	NS SOLUTIONS CORP	COMMON STOCK	5,500	162,124
	NSD CO LTD	COMMON STOCK	13,400	289,164

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	NSI NV	REIT EUR3.68	1,106	44,295
	NSK LTD	COMMON STOCK	60,500	528,732
	NTN CORP	COMMON STOCK	90,400	233,970
	NTT DATA CORP	COMMON STOCK	110,000	1,507,530
	NTT UD REIT INVESTMENT CORP	REIT	242	299,160
	NUFARM LTD	COMMON STOCK	49,973	158,266
	NUMIS CORPORATION PLC	COMMON STOCK GBP.05	7,207	33,230
	NUTRIEN LTD	COMMON STOCK	98,476	4,733,650
	NWS HOLDINGS LTD	COMMON STOCK HKD1.0	275,371	256,144
	NYFOSA AB	COMMON STOCK SEK.5	33,919	338,346
	OBARA GROUP INC	COMMON STOCK	2,600	99,317
	OBAYASHI CORP	COMMON STOCK	111,800	968,593
	OBI PHARMA INC	COMMON STOCK TWD10.0	40,364	200,425
	OBIC BUSINESS CONSULTANTS	COMMON STOCK	3,600	248,931
	OBIC CO LTD	COMMON STOCK	12,000	2,413,617
	OC OERLIKON CORP AG REG	COMMON STOCK CHF1.0	34,648	359,913
	OCADO GROUP PLC	COMMON STOCK GBP.02	78,434	2,599,532
	OCEAN YIELD ASA	COMMON STOCK NOK10.0	11,775	36,363
	OCEANAGOLD CORP	COMMON STOCK	114,800	221,670
	OCI CO LTD	COMMON STOCK KRW5000.	3,630	309,995
	OCI NV	COMMON STOCK EUR.02	15,131	292,174
	ODAKYU ELECTRIC RAILWAY CO	COMMON STOCK	50,700	1,593,865
	ODONTOPREV S.A.	COMMON STOCK	59,512	167,319
	OESTERREICHISCHE POST AG	COMMON STOCK	6,014	211,480
	OFILM GROUP CO LTD A	COMMON STOCK CNY1.0	29,500	59,622
	OGAKI KYORITSU BANK LTD/THE	COMMON STOCK	6,000	122,642
	OHB SE	COMMON STOCK	891	42,087
	OHSO FOOD SERVICE CORP	COMMON STOCK	3,000	168,444
	OIL + GAS DEVELOPMENT CO LTD	COMMON STOCK PKR10.	115,300	75,188
	OIL REFINERIES LTD	COMMON STOCK ILS1.	280,836	63,728
	OIL SEARCH LTD	COMMON STOCK	301,028	921,114
	OILES CORP	COMMON STOCK	4,200	66,108
	OISIX RA DAICHI INC	COMMON STOCK	3,800	114,676
	OITA BANK LTD/THE	COMMON STOCK	2,500	49,340
	OJI HOLDINGS CORP	COMMON STOCK	156,800	893,257
	OKAMOTO INDUSTRIES INC	COMMON STOCK	1,800	69,138
	OKAMURA CORP	COMMON STOCK	9,500	85,207
	OKASAN SECURITIES GROUP INC	COMMON STOCK	12,000	43,708
	OKI ELECTRIC INDUSTRY CO LTD	COMMON STOCK	14,800	130,804
	OKINAWA ELECTRIC POWER CO	COMMON STOCK	7,808	105,355
	OKUMA CORP	COMMON STOCK	4,700	263,547
	OKUMURA CORP	COMMON STOCK	4,400	109,101
	OKUWA CO LTD	COMMON STOCK	5,800	73,142
	OLD MUTUAL LTD	COMMON STOCK	879,827	712,454
	OLYMPUS CORP	COMMON STOCK	196,700	4,306,203
	OMEGA GERACAO SA	COMMON STOCK	3,413	26,660
	OMNI BRIDGEWAY LTD	COMMON STOCK	46,871	155,633
	OMRON CORP	COMMON STOCK	31,300	2,793,713
	OMV AG	COMMON STOCK	26,382	1,066,733
	ON THE BEACH GROUP PLC	COMMON STOCK GBP.01	25,655	130,915
	ONCOPEPTIDES AB	COMMON STOCK SEK.11	7,725	158,551
	ONE REIT INC	REIT	37	93,936

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			Shares/ Par Value	
	ONENESS BIOTECH CO LTD	COMMON STOCK TWD10.	39,000	334,044
	ONESMART			
	INTERNATIONAL ADR	ADR	13,500	51,300
	ONEX CORPORATION	COMMON STOCK	14,455	828,950
	ONO PHARMACEUTICAL CO LTD	COMMON STOCK	62,400	1,880,725
	ONTEX GROUP NV	COMMON STOCK	11,774	158,618
	ONWARD HOLDINGS CO LTD	COMMON STOCK	31,300	62,871
	OOH MEDIA LTD	COMMON STOCK	96,496	123,716
	OPAP SA	COMMON STOCK EUR.3	34,465	462,243
	OPEN DOOR INC	COMMON STOCK	2,000	27,010
	OPEN HOUSE CO LTD	COMMON STOCK	11,600	426,709
	OPEN TEXT CORP	COMMON STOCK	45,500	2,106,575
	OPTEX GROUP CO LTD	COMMON STOCK	5,900	108,010
	OPTIM CORP	COMMON STOCK	2,400	65,025
	OPTORUN CO LTD	COMMON STOCK	2,600	53,213
	ORACLE CORP JAPAN	COMMON STOCK	6,500	845,884
	ORANGE	COMMON STOCK EUR4.0	342,944	4,087,930
	ORANGE BELGIUM	COMMON STOCK	5,363	143,096
	ORANGE POLSKA SA	COMMON STOCK PLN3.0	102,085	180,489
	ORBIA ADVANCE CORP SAB DE CV	COMMON STOCK	180,886	424,765
	ORGANIGRAM HOLDINGS INC	COMMON STOCK	21,900	29,051
	ORGANO CORP	COMMON STOCK	1,100	65,567
	ORICA LTD	COMMON STOCK	63,696	783,022
	ORIENT CORP	COMMON STOCK	78,900	88,801
	ORIENT SECURITIES CO LTD A	COMMON STOCK CNY1.0	49,433	88,090
	ORIENTAL LAND CO LTD	COMMON STOCK	33,800	5,587,273
	ORIENTAL PEARL GROUP CO LT A	COMMON STOCK CNY1.0	68,351	93,555
	ORIENTAL UNION CHEMICAL	COMMON STOCK TWD10.	98,000	70,951
	ORIGIN ENERGY LTD	COMMON STOCK	323,639	1,190,534
	ORIGIN ENTERPRISES PLC	COMMON STOCK EUR.01	18,885	71,598
	ORIOLA CORP B	COMMON STOCK	19,517	45,418
	ORION CORP/REPUBLIC OF KOREA	COMMON STOCK KRW500.0	4,671	532,168
	ORION HOLDINGS CORP	COMMON STOCK KRW500.0	5,427	66,039
	ORION OYJ CLASS B	COMMON STOCK EUR.65	18,059	829,100
	ORIOR AG	COMMON STOCK CHF4.0	1,108	94,497
	ORIX CORP	COMMON STOCK	221,800	3,442,454
	ORIX JREIT INC	REIT	443	732,495
	ORKLA ASA	COMMON STOCK NOK1.25	146,882	1,492,358
	ORLA MINING LTD	COMMON STOCK	23,300	125,590
	ORO CO LTD	COMMON STOCK	1,100	46,829
	OROCOBRE LTD	COMMON STOCK	37,759	130,817
	ORORA LTD	COMMON STOCK	177,392	369,875
	ORPEA	COMMON STOCK EUR1.25	8,304	1,164,749
	ORSTED A/S	COMMON STOCK DKK10.0	32,465	6,649,611
	OSAKA GAS CO LTD	COMMON STOCK	63,300	1,296,821
	OSAKA ORGANIC CHEMICAL IND	COMMON STOCK	2,500	77,697
	OSAKA SODA CO LTD	COMMON STOCK	2,300	60,883
	OSAKA TITANIUM			
	TECHNOLOGIES	COMMON STOCK	8,200	68,160
	OSB GROUP PLC	COMMON STOCK GBP.01	76,575	443,400

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	OSCOTEC INC	COMMON STOCK KRW500.0	3,474	210,381
	OSG CORP	COMMON STOCK	16,800	321,866
	OSISKO GOLD ROYALTIES LTD	COMMON STOCK	20,378	258,004
	OSISKO MINING INC	COMMON STOCK	33,700	144,138
	OSOTSPA PCL FOREIGN	FOREIGN SH. THB1.0 A	243,700	288,763
	OSRAM LICHT AG	COMMON STOCK	6,584	419,397
	OTOKAR OTOMOTIV VE			
	SAVUNMA	COMMON STOCK TRY1.	4,958	211,918
	OTP BANK PLC	COMMON STOCK HUF100.	40,481	1,824,153
	OTSUKA CORP	COMMON STOCK	18,700	985,453
	OTSUKA HOLDINGS CO LTD	COMMON STOCK	67,200	2,881,493
	OTTOGI CORPORATION	COMMON STOCK KRW5000.	331	176,026
	OUE COMMERCIAL REAL ESTATE I	REIT	247,753	72,274
	OUTOKUMPU OYJ	COMMON STOCK	53,592	210,992
	OUTSOURCING INC	COMMON STOCK	20,700	277,976
	OVERSEA CHINESE BANKING CORP	COMMON STOCK	616,798	4,689,161
	OXFORD BIOMEDICA PLC	COMMON STOCK GBP.5	9,871	138,781
	OYO CORP	COMMON STOCK	3,300	39,212
	OZ MINERALS LTD	COMMON STOCK	59,702	870,619
	PABRIK KERTAS TJIWI KIMIA PT	COMMON STOCK IDR1000.	312,400	219,030
	PACIFIC BASIN SHIPPING LTD	COMMON STOCK USD.01	837,000	158,015
	PACIFIC INDUSTRIAL CO LTD	COMMON STOCK	6,800	70,753
	PACIFIC METALS CO LTD	COMMON STOCK	5,500	119,180
	PACIFIC TEXTILES HOLDINGS	COMMON STOCK HKD.001	171,000	112,278
	PACK CORP/THE	COMMON STOCK	2,500	68,511
	PAGEGROUP PLC	COMMON STOCK GBP.01	56,396	345,278
	PAKISTAN RUPEE	FOREIGN CURRENCY	6,870,124	42,992
	PAKISTAN STATE OIL CO LTD	COMMON STOCK PKR10.	77,112	103,716
	PALTAC CORPORATION	COMMON STOCK	5,600	304,787
	PAMPA ENERGIA SA SPON ADR	ADR	11,700	161,226
	PAN AMERICAN SILVER CORP	COMMON STOCK	36,294	1,250,633
	PAN AMERICAN SILVER CORP	EXP 22FEB29	59,600	49,170
	PAN INTERNATIONAL INDUSTRIAL	COMMON STOCK TWD10.	223,678	204,260
	PAN JIT INTERNATIONAL INC	COMMON STOCK TWD10.	17,100	33,065
	PAN OCEAN CO LTD	COMMON STOCK KRW1000.0	55,662	256,779
	PAN PACIFIC INTERNATIONAL HO	COMMON STOCK	69,500	1,605,528
	PANASONIC CORP	COMMON STOCK	372,700	4,306,941
	PANDORA A/S	COMMON STOCK DKK.01	17,162	1,920,117
	PANDOX AB	COMMON STOCK SEK2.5	13,362	236,017
	PANGANG GROUP VANADIUM TIT A	COMMON STOCK CNY1.0	100,100	33,245
	PARADE TECHNOLOGIES LTD	COMMON STOCK TWD10.	11,000	436,885
	PARADISE CO LTD	COMMON STOCK KRW500.	13,634	191,844
	PARADOX INTERACTIVE AB	COMMON STOCK SEK.005	2,538	79,086
	PARAGON BANKING GROUP PLC	COMMON STOCK GBP1.0	44,016	294,894
	PARAMOUNT BED HOLDINGS CO LT	COMMON STOCK	3,700	168,776
	PAREX RESOURCES INC	COMMON STOCK	26,400	363,052

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	PARK LAWN CORP	COMMON STOCK	5,300	116,234
	PARK24 CO LTD	COMMON STOCK	20,000	348,183
	PARKLAND CORP	COMMON STOCK	25,700	814,775
	PARKWAYLIFE REAL ESTATE	REIT	62,100	181,825
	PARQUE ARAUCO S.A.	COMMON STOCK	108,669	178,681
	PARTNER COMMUNICATIONS CO	COMMON STOCK ILS.01	24,392	135,429
	PARTNERS GROUP HOLDING AG	COMMON STOCK CHF.01	3,177	3,716,695
	PASON SYSTEMS INC	COMMON STOCK	14,300	88,449
	PASONA GROUP INC	COMMON STOCK	4,300	86,708
	PATISSERIE HOLDINGS PLC	COMMON STOCK GBP.01	4,808	28,228
	PATRIZIA AG	COMMON STOCK	7,848	252,099
	PAX GLOBAL TECHNOLOGY LTD	COMMON STOCK HKD.1	239,000	211,986
	PAZ OIL CO LTD	COMMON STOCK ILS5.	1,714	184,018
	PCCW LTD	COMMON STOCK	683,056	411,289
	PCHOME ONLINE INC	COMMON STOCK TWD10.	35,000	112,044
	PEAB AB CLASS B	COMMON STOCK SEK5.35	23,825	259,950
	PEARL ABYSS CORP	COMMON STOCK KRW100.0	1,028	246,334
	PEARSON PLC	COMMON STOCK GBP.25	117,527	1,190,510
	PEGATRON CORP	COMMON STOCK TWD10.	346,853	832,397
	PEMBINA PIPELINE CORP	COMMON STOCK	95,029	2,245,191
	PENDAL GROUP LTD	COMMON STOCK	19,494	153,301
	PENNON GROUP PLC	COMMON STOCK GBP.407	66,270	936,770
	PENTA OCEAN CONSTRUCTION CO	COMMON STOCK	49,400	425,213
	PEOPLE S INSURANCE CO GROU H	COMMON STOCK CNY1.0	1,526,000	484,704
	PEPTIDREAM INC	COMMON STOCK	17,100	869,165
	PER AARSLEFF HOLDING A/S	COMMON STOCK DKK2.0	2,940	149,046
	PERENTI GLOBAL LTD	COMMON STOCK	119,922	126,984
	PERFECT WORLD CO LTD A	COMMON STOCK CNY1.0	21,150	95,575
	PERNOD RICARD SA	COMMON STOCK EUR1.55	35,299	6,867,097
	PERPETUAL LTD	COMMON STOCK	8,611	231,237
	PERSEUS MINING LTD	COMMON STOCK	214,628	212,970
	PERSIMMON PLC	COMMON STOCK GBP.1	52,544	2,061,725
	PERSOL HOLDINGS CO LTD	COMMON STOCK	30,000	542,327
	PERUSAHAAN GAS NEGARA TBK PT	COMMON STOCK IDR100.0	2,371,000	279,940
	PETKIM PETROKIMYA HOLDING AS	COMMON STOCK TRY1.	241,987	162,168
	PETRO RIO SA	COMMON STOCK	9,300	125,137
	PETROBRAS PETROLEO BRAS	COMMON STOCK	685,503	3,840,648
	PETROBRAS PETROLEO BRAS PR	PREFERENCE	777,217	4,294,736
	PETROBRAS DISTRIBUIDORA SA	COMMON STOCK	129,300	553,250
	PETROCHINA CO LTD A	COMMON STOCK CNY1.0	459,000	291,277
	PETROCHINA CO LTD H	COMMON STOCK CNY1.0	3,962,000	1,216,377
	PETROFAC LTD	COMMON STOCK USD.02	44,523	84,068
	PETRONAS CHEMICALS GROUP BHD	COMMON STOCK	435,300	805,873
	PETRONAS DAGANGAN BHD	COMMON STOCK	67,000	358,020
	PETRONAS GAS BHD	COMMON STOCK	115,600	493,770
	PETROPAVLOVSK PLC	COMMON STOCK GBP.01	437,354	193,748

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	PETS AT HOME GROUP PLC	COMMON STOCK GBP.01	85,808	488,052
	PEUGEOT INVEST	COMMON STOCK EUR1.0	851	98,740
	PEUGEOT SA	COMMON STOCK EUR1.0	102,666	2,814,045
	PEYTO EXPLORATION + DEV CORP	COMMON STOCK	32,500	74,490
	PFEIFFER VACUUM TECHNOLOGY	COMMON STOCK	884	169,166
	PGE SA	COMMON STOCK PLN10.25	150,025	262,868
	PHARMA FOODS INTERNATIONAL	COMMON STOCK	3,700	72,979
	PHARMA MAR SA	COMMON STOCK EUR.6	1,892	220,428
	PHARMAENGINE INC	COMMON STOCK TWD10.0	48,000	98,842
	PHARMAESSENTIA CORP	COMMON STOCK TWD10.0	48,283	161,243
	PHARMAGEST INTERACTIVE	COMMON STOCK EUR.2	648	88,015
	PHARMALLY INTERENATIONAL HOL	COMMON STOCK TWD10.0	10,256	20,659
	PHARMARON BEIJING CO LTD H	COMMON STOCK CNY1.0	21,700	367,063
	PHARMICELL CO LTD	COMMON STOCK KRW500.	9,597	153,528
	PHARMING GROUP NV	COMMON STOCK EUR.01	49,027	76,505
	PHILIPPINE PESO	FOREIGN STOCK	1,900,862	39,582
	PHISON ELECTRONICS CORP	COMMON STOCK TWD10.	27,229	323,260
	PHOENIX GROUP HOLDINGS PLC	COMMON STOCK GBP.1	86,495	899,409
	PHOENIX HOLDINGS LTD/THE	COMMON STOCK ILS1.0	44,225	337,797
	PHOSAGRO PJSC GDR REG S	GDR	36,516	497,961
	PIA CORP	COMMON STOCK	900	24,401
	PIAGGIO + C. S.P.A.	COMMON STOCK	29,245	96,382
	PICC HOLDING CO A	COMMON STOCK CNY1.0	69,600	69,994
	PICC PROPERTY + CASUALTY H	COMMON STOCK CNY1.0	1,280,309	969,890
	PICK N PAY STORES LTD	COMMON STOCK ZAR.0125	62,462	214,832
	PICTON PROPERTY INCOME LTD	REIT	73,352	75,006
	PIGEON CORP	COMMON STOCK	19,500	806,051
	PIHSIANG MACHINERY MFG CO	COMMON STOCK TWD10.0	190,000	116,983
	PILBARA MINERALS LTD	COMMON STOCK	281,242	189,014
	PILOT CORP	COMMON STOCK	4,800	135,188
	PINDUODUO INC ADR	ADR USD.00002	64,200	11,530,783
	PING AN BANK CO LTD A	COMMON STOCK CNY1.0	212,900	630,865
	PING AN HEALTHCARE AND TECHN	COMMON STOCK USD.000005	58,100	1,069,022
	PING AN INSURANCE GROUP CO A	COMMON STOCK CNY1.0	117,897	1,568,691
	PING AN INSURANCE GROUP CO H	COMMON STOCK CNY1.0	1,053,500	12,937,843
	PINNACLE INVESTMENT MANAGEME	COMMON STOCK	33,211	182,080
	PIOLAX INC	COMMON STOCK	4,700	72,243
	PIRAEUS FINANCIAL HOLDINGS S	COMMON STOCK EUR1.0	48,709	77,619
	PIRAEUS PORT AUTHORITY SA	COMMON STOCK EUR2.0	1,287	30,747
	PIRELLI + C SPA	COMMON STOCK NPV	72,980	395,435
	PIXART IMAGING INC	COMMON STOCK TWD10.	23,509	160,098
	PKO BANK POLSKI SA	COMMON STOCK PLN1.	161,081	1,244,901
	PKSHA TECHNOLOGY INC	COMMON STOCK	2,400	59,720

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	PLA ADMINISTRADORA INDUSTRIA	REIT	136,200	209,439
	PLAN B MEDIA PCL F	FOREIGN SH. THB.1 A	382,700	79,836
	PLASTIC OMNIUM	COMMON STOCK EUR.5	12,340	429,058
	PLATINUM ASSET MANAGEMENT	COMMON STOCK	21,346	118,970
	PLAYTECH PLC	COMMON STOCK	51,370	282,755
	PLDT INC	COMMON STOCK PHP5.0	17,262	483,324
	PLENUS CO LTD	COMMON STOCK	4,100	69,356
	PLUS500 LTD	COMMON STOCK ILS.01	14,088	322,285
	PNE AG	COMMON STOCK	6,506	63,541
	POINTSBET HOLDINGS LTD	COMMON STOCK	13,343	122,239
	POLA ORBIS HOLDINGS INC	COMMON STOCK	17,600	357,692
	POLISH ZLOTY	FOREIGN CURRENCY	320,587	86,041
	POLSKI KONCERN NAFTOWY ORLEN	COMMON STOCK PLN1.25	60,835	941,134
	POLSKIE GORNICTWO NAFTOWE I	COMMON STOCK PLN1.	343,791	511,064
	POLY DEVELOPMENTS AND HOLD A	COMMON STOCK CNY1.0	129,500	313,639
	POLY PROPERTY GROUP CO LTD	COMMON STOCK	769,000	225,254
	POLY PROPERTY SERVICES CO LT	COMMON STOCK CNY1.0	19,600	154,639
	POLYMETAL INTERNATIONAL PLC	COMMON STOCK	38,893	897,834
	POLYNOVO LTD	COMMON STOCK	103,259	309,443
	POLYUS PJSC	COMMON STOCK RUB1.0	4,300	887,040
	POONGSAN CORP	COMMON STOCK KRW5000.	5,370	137,886
	PORSCHE AUTOMOBIL HLDG PRF	PREFERENCE	27,447	1,894,853
	POSCO	COMMON STOCK KRW5000.	11,988	3,003,995
	POSCO SPON ADR	ADR	1,480	92,219
	POSCO CHEMICAL CO LTD	COMMON STOCK KRW500.0	5,893	566,227
	POSCO CHEMICAL CO LTD	RIGHT	1,404	39,355
	POSCO INTERNATIONAL CORP	COMMON STOCK KRW5000.0	11,657	156,281
	POSTAL SAVINGS BANK OF CHI H	COMMON STOCK CNY1.0	1,490,000	959,721
	POSTE ITALIANE SPA	COMMON STOCK EUR1.0	85,456	868,967
	POSTNL NV	COMMON STOCK EUR.08	99,392	339,567
	POU CHEN	COMMON STOCK TWD10.	513,520	574,025
	POU SHENG INTL HOLDINGS LTD	COMMON STOCK HKD.01	395,000	93,774
	POUND STERLING	FOREIGN CURRENCY	1,264,518	1,728,533
	POWER ASSETS HOLDINGS LTD	COMMON STOCK	221,500	1,201,272
	POWER CONSTRUCTION CORP OF A	COMMON STOCK CNY1.0	105,700	62,806
	POWER CORP OF CANADA	COMMON STOCK	93,412	2,191,378
	POWERCELL SWEDEN AB	COMMON STOCK SEK.02	5,260	209,446
	POWERTECH TECHNOLOGY INC	COMMON STOCK TWD10.	134,897	456,979
	POWSZECHNY ZAKLAD UBEZPIECZE	COMMON STOCK PLN.1	108,267	939,692
	POYA INTERNATIONAL CO LTD	COMMON STOCK TWD10.0	10,000	204,676
	PP PERSERO TBK PT	COMMON STOCK IDR100.0	440,900	58,534
	PPB GROUP BERHAD	COMMON STOCK	135,000	621,812
	PRAIRIESKY ROYALTY LTD	COMMON STOCK	39,862	315,705
	PRECINCT PROPERTIES NEW ZEAL	COMMON STOCK	203,019	257,229

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	PREMIER FOODS PLC	COMMON STOCK GBP.1	101,903	139,689
	PREMIER GOLD MINES LTD	COMMON STOCK	34,400	81,464
	PREMIER INVESTMENTS LIMITED	COMMON STOCK	17,533	318,320
	PREMIUM BRANDS HOLDINGS CORP	COMMON STOCK	6,000	474,396
	PRESIDENT CHAIN STORE CORP	COMMON STOCK TWD10.	107,608	1,022,208
	PRESS KOGYO CO LTD	COMMON STOCK	16,300	48,429
	PRESS METAL ALUMINIUM HOLDIN	COMMON STOCK	210,500	439,186
	PRESSANCE CORP	COMMON STOCK	6,100	105,090
	PRESTIGE INTERNATIONAL INC	COMMON STOCK	17,600	155,589
	PRETIUM RESOURCES INC	COMMON STOCK	30,200	345,854
	PRIMA MARINE PCL FOREIGN	FOREIGN SH. THB1.0 A	184,200	49,186
	PRIMA MEAT PACKERS LTD	COMMON STOCK	4,300	136,564
	PRIMARY HEALTH PROPERTIES	REIT GBP.125	208,972	436,724
	PRIMAX ELECTRONICS LTD	COMMON STOCK TWD10.	83,000	144,351
	PRIMO WATER CORP	COMMON STOCK	24,900	390,113
	PRO MEDICUS LTD	COMMON STOCK	7,656	202,536
	PROLOGIS PROPERTY MEXICO SA	REIT	80,447	180,915
	PROMOTORA DE INFORMACIONES A	COMMON STOCK EUR.1	32,747	35,755
	PROMOTORA Y OPERADORA DE INF	COMMON STOCK	39,285	347,868
	PROSEGUR CASH SA	COMMON STOCK EUR.02	79,951	78,321
	PROSEGUR COMP SEGURIDAD	COMMON STOCK EUR.06	42,547	126,988
	PROSIEBENSAT.1 MEDIA SE	COMMON STOCK	36,920	621,487
	PROSPERITY REIT	REIT	234,000	73,013
	PROSUS NV	COMMON STOCK EUR.05	83,782	9,026,726
	PROTECTOR FORSIKRING ASA	COMMON STOCK NOK1.	13,528	94,302
	PROTO CORP	COMMON STOCK	5,600	56,562
	PROVIDENT FINANCIAL PLC	COMMON STOCK GBP.2072727	43,525	184,017
	PROXIMUS	COMMON STOCK	26,584	528,085
	PRUDENTIAL PLC	COMMON STOCK GBP.05	447,722	8,260,826
	PRYSMIAN SPA	COMMON STOCK EUR.1	43,510	1,553,537
	PSG GROUP LTD	COMMON STOCK ZAR.01	27,754	113,380
	PSP SWISS PROPERTY AG REG	COMMON STOCK CHF.1	8,009	1,072,607
	PTG ENERGY PCL FOREIGN	FOREIGN SH. THB1.0 A	82,100	43,571
	PTT EXPLORATION + PROD FOR	FOREIGN SH. THB1.0 A	302,812	993,033
	PTT GLOBAL CHEMICAL PCL FOR	FOREIGN SH. THB10.0 A	454,442	887,345
	PTT PCL NVDR	NVDR THB1.0	265,300	376,093
	PTT PCL/FOREIGN	FOREIGN SH. THB1.0 A	1,842,240	2,613,324
	PUBLIC BANK BERHAD	COMMON STOCK	567,481	2,908,685
	PUBLIC POWER CORP	COMMON STOCK EUR2.48	17,917	164,304
	PUBLICIS GROUPE	COMMON STOCK EUR.4	37,777	1,885,482
	PUMA SE	COMMON STOCK	16,663	1,881,667
	PUSHPAY HOLDINGS LTD	COMMON STOCK	236,996	308,561
	PZ CUSSONS PLC	COMMON STOCK GBP.01	39,323	123,784
	Q TECHNOLOGY GROUP CO LTD	COMMON STOCK HKD.01	74,000	125,902
	QANTAS AIRWAYS LTD	COMMON STOCK	132,500	550,638
	QASSIM CEMENT/THE	COMMON STOCK SAR10.	7,480	161,499
	QBE INSURANCE GROUP LTD	COMMON STOCK	241,688	1,592,551
	QIAGEN N.V.	COMMON STOCK EUR.01	41,375	2,149,334

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			Shares/ Par Value	
	QINETIQ GROUP PLC	COMMON STOCK GBP.01	97,471	428,420
	QISDA CORP	COMMON STOCK TWD10.	551,955	566,939
	QL RESOURCES BHD	COMMON STOCK	176,520	254,562
	QOL HOLDINGS CO LTD	COMMON STOCK	3,700	40,394
	QUADIENT SA	COMMON STOCK EUR1.0	9,204	178,021
	QUALICORP CONS E CORR SEG SA	COMMON STOCK	53,979	364,629
	QUALITY HOUSE PCL FOREIGN	FOREIGN SH. THB1.0 A	4,039,238	310,088
	QUANG VIET ENTERPRISE CO LTD	COMMON STOCK TWD10.0	5,000	19,247
	QUANTA COMPUTER INC	COMMON STOCK TWD10.	499,511	1,442,235
	QUBE HOLDINGS LTD	COMMON STOCK	259,587	649,356
	QUDIAN INC SPON ADR	ADR USD.0001	27,400	37,812
	QUEBECOR INC CL B	COMMON STOCK	27,900	761,147
	QUILTER PLC	COMMON STOCK GBP.01	319,677	671,889
	QUIMICA Y MINERA CHIL SP ADR	ADR USD1.0	22,925	1,125,388
	QURAIN PETROCHEMICAL INDUSTR	COMMON STOCK KWD.1	102,541	113,934
	QUTOUTIAO INC ADR	ADR USD.000025	10,100	16,059
	RABIGH REFINING AND PETROCHE	COMMON STOCK SAR10.	37,145	136,833
	RADIANT OPTO ELECTRONICS COR	COMMON STOCK TWD10.	90,000	365,306
	RADIUM LIFE TECH CO LTD	COMMON STOCK TWD10.0	252,982	108,758
	RADWARE LTD	COMMON STOCK ILS.05	7,700	213,675
	RAFFLES MEDICAL GROUP LTD	COMMON STOCK	43,258	32,586
	RAI WAY SPA	COMMON STOCK NPV	19,337	129,511
	RAIA DROGASIL SA	COMMON STOCK	210,000	1,015,735
	RAIFFEISEN BANK INTERNATIONALA	COMMON STOCK	27,381	553,866
	RAITO KOGYO CO LTD	COMMON STOCK	7,300	128,603
	RAIZNEXT CORP	COMMON STOCK	6,000	71,535
	RAKSUL INC	COMMON STOCK	2,100	90,600
	RAKUS CO LTD	COMMON STOCK	12,500	288,079
	RAKUTEN GROUP INC	COMMON STOCK	142,200	1,365,858
	RAMELIUS RESOURCES LTD	COMMON STOCK	121,000	155,492
	RAMI LEVY CHAIN STORES HASHI	COMMON STOCK ILS.01	1,464	102,675
	RAMSAY HEALTH CARE LTD	COMMON STOCK	29,707	1,469,096
	RAND MERCHANT INVESTMENT HOL	COMMON STOCK ZAR.0001	135,484	296,513
	RANDON PARTICIPACOES SA PREF	PREFERENCE	17,000	52,941
	RANDSTAD NV	COMMON STOCK EUR.1	19,619	1,279,098
	RATCH GROUP PCL NVDR	NVDR THB10.0	133,700	235,292
	RATHBONE BROTHERS PLC	COMMON STOCK GBP.05	9,684	204,036
	RATIONAL AG	COMMON STOCK	870	810,760
	RATOS AB B SHS	COMMON STOCK SEK3.15	45,969	215,248
	REA GROUP LTD	COMMON STOCK	9,712	1,116,597
	REAL MATTERS INC	COMMON STOCK	14,900	224,670
	REALTEK SEMICONDUCTOR CORP	COMMON STOCK TWD10.	85,329	1,181,564
	RECIPHARM AB B SHS	COMMON STOCK SEK.5	2,532	67,810

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	RECKITT BENCKISER GROUP PLC	COMMON STOCK GBP.1	121,918	10,899,423
	RECORDATI INDUSTRIA CHIMICA	COMMON STOCK EUR.125	18,974	1,050,333
	RECRUIT HOLDINGS CO LTD	COMMON STOCK	229,800	9,639,554
	RED ELECTRICA CORPORACION SA	COMMON STOCK EUR.5	69,810	1,521,638
	REDBUBBLE LTD	COMMON STOCK	18,542	78,996
	REDCO PROPERTIES GROUP LTD	COMMON STOCK HKD.05	164,000	61,348
	REDDE NORTHGATE PLC	COMMON STOCK GBP.5	25,144	152,033
	REDEFINE PROPERTIES LTD	REIT	992,005	225,095
	REDES ENERGETICAS NACIONAIS	COMMON STOCK EUR1.	79,189	229,603
	REDROW PLC	COMMON STOCK GBP.105	42,954	336,482
	REGIONAL REIT LTD	REIT	23,179	25,750
	REGIONAL SAB DE CV	COMMON STOCK	36,700	169,525
	REGIS RESOURCES LTD	COMMON STOCK	88,040	252,007
	REINET INVESTMENTS SCA	COMMON STOCK	26,808	502,429
	REIT 1 LTD	REIT ILS1.0	48,764	244,819
	RELIA INC	COMMON STOCK	6,200	77,177
	RELIANCE WORLDWIDE CORP LTD	COMMON STOCK	131,284	410,706
	RELIEF THERAPEUTICS HOLDING	COMMON STOCK CHF.01	306,964	93,757
	RELO GROUP INC	COMMON STOCK	20,800	504,534
	RELX PLC	COMMON STOCK GBP.144397	150,053	3,694,580
	RELX PLC	COMMON STOCK GBP.144397	181,397	4,460,008
	REMGRO LTD	COMMON STOCK	96,268	631,844
	REMY COINTREAU	COMMON STOCK EUR1.6	3,482	717,325
	RENAULT SA	COMMON STOCK EUR3.81	33,042	1,448,039
	RENESAS ELECTRONICS CORP	COMMON STOCK	130,700	1,371,560
	RENGO CO LTD	COMMON STOCK	32,500	272,265
	RENISHAW PLC	COMMON STOCK GBP.2	6,246	491,744
	RENOVA INC	COMMON STOCK	5,900	226,785
	RENTOKIL INITIAL PLC	COMMON STOCK GBP.01	317,908	2,216,093
	REPLY SPA	COMMON STOCK EUR.13	3,836	448,458
	REPSOL SA	COMMON STOCK EUR1.	244,967	2,536,056
	REPSOL SA	RIGHT	244,967	84,134
	REPUBLIC OF ARGENTINA	1% 09 Jul 2035	1	0
	RESILIENT REIT LTD	REIT	66,746	192,422
	RESOLUTE MINING LTD	COMMON STOCK	129,276	78,528
	RESONA HOLDINGS INC	COMMON STOCK	360,000	1,267,794
	RESORTTRUST INC	COMMON STOCK	14,000	200,629
	RESTAR HOLDINGS CORP	COMMON STOCK	3,300	71,077
	RESTAURANT BRANDS INTERN	COMMON STOCK	49,294	3,011,422
	RESTAURANT BRANDS NZ LTD	COMMON STOCK	7,718	64,181
	RESTAURANT GROUP PLC	COMMON STOCK GBP.28125	92,604	81,651
	RESTORE PLC	COMMON STOCK GBP.05	20,549	115,521
	RETAIL PARTNERS CO LTD	COMMON STOCK	5,400	76,627
	REUNERT LTD	COMMON STOCK ZAR.1	44,303	108,376
	REXEL SA	COMMON STOCK EUR5.0	37,053	656,769
	RFHIC CORP	COMMON STOCK KRW500.0	2,432	100,188
	RHB BANK BHD	COMMON STOCK	217,728	295,662
	RHEINMETALL AG	COMMON STOCK	7,403	783,584
	RHI MAGNESITA NV	COMMON STOCK EUR1.0	4,207	241,122
	RICHELIEU HARDWARE LTD	COMMON STOCK	9,900	256,747

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			Shares/ Par Value	
	RICHTER GEDEON NYRT	COMMON STOCK HUF100.	26,273	660,298
	RICHWAVE TECHNOLOGY CORP	COMMON STOCK TWD10.0	9,000	126,412
	RICOH CO LTD	COMMON STOCK	115,400	757,746
	RICOH LEASING CO LTD	COMMON STOCK	2,400	71,469
	RIETER HOLDING AG REG	COMMON STOCK CHF5.0	516	56,190
	RIGHTMOVE PLC	COMMON STOCK GBP.001	144,659	1,326,907
	RIKEN KEIKI CO LTD	COMMON STOCK	3,200	95,255
	RINGER HUT CO LTD	COMMON STOCK	2,100	45,854
	RINGKJOEBING LANDBOBANK A/S	COMMON STOCK DKK1.0	4,765	434,334
	RINNAI CORP	COMMON STOCK	6,200	720,329
	RIO TINTO LTD	COMMON STOCK	65,432	5,752,427
	RIO TINTO PLC	COMMON STOCK GBP.1	188,768	14,327,952
	RIOCAN REAL ESTATE INVST TR	REIT	26,900	353,670
	RISESUN REAL ESTATE DEVEL A	COMMON STOCK CNY1.0	47,300	47,293
	RISO KAGAKU CORP	COMMON STOCK	5,500	74,328
	RISO KYOIKU CO LTD	COMMON STOCK	21,600	63,925
	RITCHIE BROS AUCTIONEERS	COMMON STOCK	17,400	1,291,780
	RITEK CORPORATION	COMMON STOCK TWD10.	98,940	38,318
	RIYAD BANK	COMMON STOCK SAR10.	228,978	1,232,902
	ROAD KING INFRASTRUCTURE LTD	COMMON STOCK HKD.1	239,000	305,251
	ROBINSONS LAND CO	COMMON STOCK PHP1.0	644,400	284,603
	ROCHE HOLDING AG			
	GENUSSCHEIN	COMMON STOCK	119,411	41,727,068
	ROCKWOOL INTL A/S B SHS	COMMON STOCK DKK10.	1,475	553,128
	ROGERS COMMUNICATIONS INC B	COMMON STOCK	61,642	2,867,272
	ROGERS SUGAR INC	COMMON STOCK	17,400	76,620
	ROHM CO LTD	COMMON STOCK	15,100	1,464,782
	ROHTO PHARMACEUTICAL CO LTD	COMMON STOCK	17,400	515,770
	ROLLS ROYCE HOLDINGS PLC	COMMON STOCK GBP.2	1,354,669	2,174,192
	RONGSHENG PETROCHEMICAL CO A	COMMON STOCK CNY1.0	45,600	192,613
	RONSHINE CHINA HOLDINGS LTD	COMMON STOCK HKD.00001	95,500	66,671
	RORZE CORP	COMMON STOCK	1,600	103,683
	ROSNEFT OIL CO PJSC REGS GDR	GDR	103,786	585,239
	ROSNEFT OIL CO PJSC REGS GDR	GDR	96,285	543,047
	ROTORK PLC	COMMON STOCK GBP.005	130,031	651,297
	ROUND ONE CORP	COMMON STOCK	15,000	135,185
	ROXGOLD INC	COMMON STOCK	54,100	68,665
	ROYAL BANK OF CANADA	COMMON STOCK	246,160	20,208,693
	ROYAL DUTCH SHELL PLC A SHS	COMMON STOCK EUR.07	703,838	12,490,470
	ROYAL DUTCH SHELL PLC B SHS	COMMON STOCK EUR.07	636,040	10,953,479
	ROYAL HOLDINGS CO LTD	COMMON STOCK	5,200	92,915
	ROYAL MAIL PLC	COMMON STOCK GBP.01	154,454	713,580
	ROYAL UNIBREW	COMMON STOCK DKK2.0	8,469	983,325
	RPA HOLDINGS INC	COMMON STOCK	3,600	22,351
	RS PCL FOREIGN SHS	FOREIGN SH. THB1.0 A	191,100	110,348
	RS TECHNOLOGIES CO LTD	COMMON STOCK	1,400	77,253
	RSA INSURANCE GROUP PLC	COMMON STOCK GBP1.0	168,619	1,644,174

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	RUBIS	COMMON STOCK EUR1.25	13,878	739,897
	RUENTEX DEVELOPMENT CO LTD	COMMON STOCK TWD10.0	153,000	222,761
	RUENTEX INDUSTRIES LTD	COMMON STOCK TWD10.	67,200	166,722
	RUMO SA	COMMON STOCK	248,250	922,659
	RURAL FUNDS GROUP	REIT	29,714	59,156
	RUSSEL METALS INC	COMMON STOCK	10,800	192,688
	RUSSIAN RUBLE	FOREIGN CURRENCY	(697,782)	(9,434)
	RWE AG	COMMON STOCK	109,187	4,618,765
	RWS HOLDINGS PLC	COMMON STOCK GBP.01	33,864	362,752
	RYMAN HEALTHCARE LTD	COMMON STOCK	72,721	796,597
	RYOBI LTD	COMMON STOCK	4,000	48,711
	RYOHIN KEIKAKU CO LTD	COMMON STOCK	41,100	839,729
	RYOSAN CO LTD	COMMON STOCK	3,200	57,906
	RYOYO ELECTRO CORP	COMMON STOCK	2,500	77,005
	S 1 CORPORATION	COMMON STOCK KRW500.	4,547	356,075
	S F HOLDING CO LTD A	COMMON STOCK CNY1.0	23,600	525,630
	S FOODS INC	COMMON STOCK	3,000	97,876
	S IMMO AG	COMMON STOCK	8,591	178,313
	S OIL CORP	COMMON STOCK KRW2500.0	9,000	574,017
	S POOL INC	COMMON STOCK	7,400	53,996
	S.O.I.T.E.C.	COMMON STOCK EUR2.0	3,076	718,747
	S+P/TSX 60 IX FUT MAR21	XMOD 20210318	6,200	(48,281)
	S+S TECH CORP	COMMON STOCK KRW500.0	2,552	102,578
	S+T AG	COMMON STOCK	8,083	189,609
	S4 CAPITAL PLC	COMMON STOCK GBP.25	26,132	179,590
	SA SA INTERNATIONAL HLDGS	COMMON STOCK HKD.1	182,153	28,436
	SAAB AB B	COMMON STOCK	15,021	437,838
	SABIC AGRI NUTRIENTS CO	COMMON STOCK SAR10.0	34,629	743,975
	SABINA GOLD + SILVER CORP	COMMON STOCK	50,100	129,654
	SABRE INSURANCE GROUP PLC	COMMON STOCK GBP.001	44,564	169,264
	SACYR SA	COMMON STOCK EUR1.0	64,492	158,983
	SAES GETTERS SPA	COMMON STOCK EUR.554196	1,358	38,380
	SAFESTORE HOLDINGS PLC	REIT GBP.01	36,115	383,948
	SAFRAN SA	COMMON STOCK EUR.2	55,282	7,852,310
	SAGE GROUP PLC/THE	COMMON STOCK GBP.01051948	185,745	1,478,900
	SAHARA INTERNATIONAL			
	PETROCH	COMMON STOCK SAR10.0	60,948	281,378
	SAIBU GAS HOLDINGS CO LTD	COMMON STOCK	3,800	115,059
	SAIC MOTOR CORP LTD A	COMMON STOCK CNY1.0	84,800	317,171
	SAINSBURY (J) PLC	COMMON STOCK GBP.285714	301,030	928,290
	SAINT MARC HOLDINGS CO LTD	COMMON STOCK	2,800	38,024
	SAIPEM SPA	COMMON STOCK NPV	112,223	300,023
	SAIZERIYA CO LTD	COMMON STOCK	6,800	125,807
	SAKAI MOVING SERVICE CO LTD	COMMON STOCK	1,900	96,087
	SAKATA INX CORP	COMMON STOCK	3,700	41,586
	SAKATA SEED CORP	COMMON STOCK	5,100	177,384
	SALMAR ASA	COMMON STOCK NOK.25	11,611	679,789
	SALVATORE FERRAGAMO SPA	COMMON STOCK EUR.1	9,188	178,071
	SALZGITTER AG	COMMON STOCK	7,002	185,968
	SAM CHUN DANG PHARM CO LTD	COMMON STOCK KRW500.	2,322	176,068
	SAMBA FINANCIAL GROUP	COMMON STOCK SAR10.0	166,221	1,353,570

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	SAMHALLSBYGGNADSBOLAGET I NO	COMMON STOCK	169,716	591,846
	SAMPO OYJ A SHS	COMMON STOCK	80,836	3,433,537
	SAMSUNG BIOLOGICS CO LTD	COMMON STOCK KRW2500.0	3,220	2,443,772
	SAMSUNG C+T CORP	COMMON STOCK KRW100.0	13,679	1,735,167
	SAMSUNG CARD CO	COMMON STOCK KRW5000.	8,611	258,074
	SAMSUNG ELECTRO MECHANICS CO	COMMON STOCK KRW5000.	8,998	1,478,772
	SAMSUNG ELECTRONICS CO LTD	COMMON STOCK KRW100.0	811,722	60,666,017
	SAMSUNG ELECTRONICS PREF	PREFERENCE	140,678	9,549,503
	SAMSUNG ENGINEERING CO LTD	COMMON STOCK KRW5000.	34,049	416,597
	SAMSUNG FIRE + MARINE INS	COMMON STOCK KRW500.	6,170	1,067,047
	SAMSUNG HEAVY INDUSTRIES	COMMON STOCK KRW5000.	76,022	493,341
	SAMSUNG LIFE INSURANCE CO LT	COMMON STOCK KRW500.	13,922	1,016,587
	SAMSUNG SDI CO LTD PFD	COMMON STOCK KRW5000.	10,079	5,846,270
	SAMSUNG SDS CO LTD	COMMON STOCK KRW500.0	5,971	979,800
	SAMSUNG SECURITIES CO LTD	COMMON STOCK KRW5000.	13,462	502,753
	SAMTY CO LTD	COMMON STOCK	5,200	90,567
	SAMTY RESIDENTIAL INVESTMENT	REIT	54	56,909
	SAN A CO LTD	COMMON STOCK	3,200	135,723
	SAN AI OIL CO LTD	COMMON STOCK	13,100	142,018
	SAN IN GODO BANK LTD/THE	COMMON STOCK	24,300	116,676
	SAN JU SAN FINANCIAL GROUP I	COMMON STOCK	1,500	18,371
	SANAN OPTOELECTRONICS CO L A	COMMON STOCK CNY1.0	44,400	183,701
	SANBIO CO LTD	COMMON STOCK	4,500	58,403
	SANDFIRE RESOURCES LTD	COMMON STOCK	23,424	96,789
	SANDS CHINA LTD	COMMON STOCK USD.01	394,800	1,735,076
	SANDSTORM GOLD LTD	COMMON STOCK	33,600	240,527
	SANDVIK AB	COMMON STOCK SEK1.2	192,177	4,706,234
	SANGETSU CORP	COMMON STOCK	8,600	129,420
	SANGFOR TECHNOLOGIES INC A	COMMON STOCK CNY1.0	3,700	140,342
	SANKEN ELECTRIC CO LTD	COMMON STOCK	3,900	169,289
	SANKI ENGINEERING CO LTD	COMMON STOCK	6,600	77,805
	SANKYO CO LTD	COMMON STOCK	9,800	265,168
	SANKYU INC	COMMON STOCK	9,400	356,696
	SANLAM LTD	COMMON STOCK ZAR.01	316,171	1,265,831
	SANNE GROUP PLC	COMMON STOCK GBP.01	25,148	213,016
	SANOFI	COMMON STOCK EUR2.0	190,908	18,718,809
	SANOMA OYJ	COMMON STOCK	12,632	211,874
	SANRIO CO LTD	COMMON STOCK	11,200	153,295
	SANSAN INC	COMMON STOCK	2,100	137,913
	SANTANDER BANK POLSKA SA	COMMON STOCK PLN10.0	6,814	339,347
	SANTEN PHARMACEUTICAL CO LTD	COMMON STOCK	60,800	987,762
	SANTOS LTD	COMMON STOCK	285,611	1,428,685
	SANWA HOLDINGS CORP	COMMON STOCK	31,300	364,486
	SANY HEAVY EQUIPMENT INTL	COMMON STOCK HKD.1	171,000	128,078
	SANY HEAVY INDUSTRY CO LTD A	COMMON STOCK CNY1.0	91,100	487,493
	SANYANG MOTOR CO LTD	COMMON STOCK TWD10.0	206,140	262,723
	SANYO CHEMICAL INDUSTRIES	COMMON STOCK	1,400	74,849

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	SANYO DENKI CO LTD	COMMON STOCK	1,400	75,384
	SAO MARTINHO SA	COMMON STOCK	44,000	232,788
	SAP SE	COMMON STOCK	177,482	23,358,919
	SAPIENS INTERNATIONAL CORP	COMMON STOCK EUR.01	4,434	137,675
	SAPPI LIMITED	COMMON STOCK ZAR1.0	108,677	240,430
	SAPPORO HOLDINGS LTD	COMMON STOCK	11,600	224,208
	SAPURA ENERGY BHD	COMMON STOCK	1,225,600	38,198
	SAPUTO INC	COMMON STOCK	42,400	1,185,802
	SARACEN MINERAL HOLDINGS LTD	COMMON STOCK	185,750	683,462
	SARANTIS SA	COMMON STOCK EUR.78	5,024	57,508
	SARAS SPA	COMMON STOCK	94,007	67,888
	SARTORIUS AG VORZUG	PREFERENCE	6,045	2,537,648
	SARTORIUS STEDIM BIOTECH	COMMON STOCK EUR.2	4,666	1,665,644
	SAS AB	COMMON STOCK	494,340	110,191
	SASA POLYESTER SANAYI	COMMON STOCK TRY1.	28,700	78,123
	SASOL LTD	COMMON STOCK	102,780	925,676
	SATO HOLDINGS CORP	COMMON STOCK	4,800	103,779
	SATS LTD	COMMON STOCK	136,358	409,905
	SAUDI AIRLINES CATERING CO	COMMON STOCK	6,815	140,057
	SAUDI ARABIAN MINING CO	COMMON STOCK SAR10.	73,054	788,647
	SAUDI ARABIAN OIL CO	COMMON STOCK	373,149	3,481,239
	SAUDI BASIC INDUSTRIES CORP	COMMON STOCK SAR10.	152,652	4,125,950
	SAUDI BRITISH BANK	COMMON STOCK SAR10.	139,408	918,586
	SAUDI CEMENT	COMMON STOCK SAR10.	12,716	208,453
	SAUDI CERAMIC CO	COMMON STOCK SAR10.0	4,987	63,740
	SAUDI CHEMICAL CO HOLDING	COMMON STOCK SAR10.0	7,008	65,287
	SAUDI CO FOR HARDWARE LLC	COMMON STOCK SAR10.0	2,748	42,631
	SAUDI ELECTRICITY CO	COMMON STOCK SAR10.	141,342	802,480
	SAUDI FISHERIES	COMMON STOCK SAR10.	3,324	48,643
	SAUDI GROUND SERVICES CO	COMMON STOCK	15,625	133,693
	SAUDI IND INVESTMENT GROUP	COMMON STOCK SAR10.	37,400	273,153
	SAUDI INDUSTRIAL SERVICES CO	COMMON STOCK SAR10.0	6,782	58,571
	SAUDI KAYAN PETROCHEMICAL CO	COMMON STOCK SAR10.	124,666	475,190
	SAUDI PHARMACEUTICAL INDUSTR	COMMON STOCK SAR10.	9,973	104,207
	SAUDI PUBLIC TRANSPORT CO	COMMON STOCK SAR10.	10,389	49,680
	SAUDI REAL ESTATE CO	COMMON STOCK SAR10.0	16,283	65,625
	SAUDI RESEARCH AND MARKETING	COMMON STOCK SAR10.	6,106	127,764
	SAUDI RIYAL	FOREIGN CURRENCY	7,132,507	1,901,191
	SAUDI TELECOM CO	COMMON STOCK SAR10.	101,768	2,875,415
	SAUDIA DAIRY + FOODSTUFF CO	COMMON STOCK SAR10.0	2,701	125,993
	SAVARIA CORP	COMMON STOCK	5,200	59,049
	SAVILLS PLC	COMMON STOCK GBP.025	24,551	318,662
	SAVOLA	COMMON STOCK SAR10.	44,379	502,747
	SAWAI PHARMACEUTICAL CO LTD	COMMON STOCK	7,400	335,768
	SB TECHNOLOGY CORP	COMMON STOCK	800	27,104
	SBANKEN ASA	COMMON STOCK NOK10.0	16,465	132,490
	SBERBANK OF RUSSIA PJSC	COMMON STOCK RUB3.0	1,580,007	5,789,240

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			Shares/ Par Value	
	SBERBANK PJSC SPONSORED ADR	ADR	65,554	945,019
	SBI HOLDINGS INC	COMMON STOCK	41,923	996,049
	SBM OFFSHORE NV	COMMON STOCK EUR.25	22,818	433,079
	SBS HOLDINGS INC	COMMON STOCK	3,900	98,945
	SCANDIC HOTELS GROUP AB	COMMON STOCK SEK.25	28,343	120,012
	SCANDINAVIAN TOBACCO GROUP A	COMMON STOCK DKK1.0	11,155	190,235
	SCATEC ASA	COMMON STOCK NOK.025	12,608	496,216
	SCENTRE GROUP	REIT	847,290	1,867,806
	SCHIBSTED ASA B SHS	COMMON STOCK NOK.5	18,106	677,629
	SCHIBSTED ASA CL A	COMMON STOCK NOK.5	12,759	544,319
	SCHINDLER HOLDING AG REG	COMMON STOCK CHF.1	3,691	995,029
	SCHINDLER HOLDING PART CERT	COMMON STOCK CHF.1	6,920	1,871,384
	SCHNEIDER ELECTRIC SE	COMMON STOCK EUR4.0	88,024	12,905,361
	SCHNEIDER ELECTRIC SE	COMMON STOCK EUR4.0	2,893	421,405
	SCHOELLER BLECKMANN OILFIELD	COMMON STOCK EUR1.	4,014	151,452
	SCHOUW + CO	COMMON STOCK DKK10.0	2,188	221,528
	SCHROEDERS PLC	COMMON STOCK GBP1.0	21,334	974,054
	SCHWEITER TECHNOLOGIES AG BR	COMMON STOCK CHF1.0	184	304,708
	SCOR SE	COMMON STOCK EUR7.876972	24,743	876,005
	SCOUT24 AG	COMMON STOCK	19,287	1,582,469
	SCREEN HOLDINGS CO LTD	COMMON STOCK	6,400	473,060
	SCSK CORP	COMMON STOCK	9,300	532,405
	SDIC CAPITAL CO LTD A	COMMON STOCK CNY1.0	38,300	81,182
	SDIC POWER HOLDINGS CO LTD A	COMMON STOCK CNY1.0	56,300	74,425
	SEABRIDGE GOLD INC	COMMON STOCK	6,000	193,405
	SEALINK TRAVEL GROUP LTD	COMMON STOCK	10,655	55,106
	SEARLE COMPANY LTD/THE	COMMON STOCK PKR10.	48,509	75,444
	SEAZEN GROUP LTD	COMMON STOCK HKD.001	428,000	356,790
	SEAZEN HOLDINGS CO LTD A	COMMON STOCK CNY1.0	363,168	1,934,674
	SEB SA	COMMON STOCK EUR1.0	3,562	705,102
	SECOM CO LTD	COMMON STOCK	35,400	3,268,726
	SECURITAS AB B SHS	COMMON STOCK SEK1.	59,760	965,412
	SECURITY BANK CORP	COMMON STOCK PHP10.	78,670	219,728
	SEEGENE INC	COMMON STOCK KRW500.	2,791	497,242
	SEEK LTD	COMMON STOCK	61,451	1,354,166
	SEERA GROUP HOLDING	COMMON STOCK SAR10.0	24,933	126,140
	SEGA SAMMY HOLDINGS INC	COMMON STOCK	29,200	460,846
	SEGRO PLC	REIT GBP.1	201,169	2,606,978
	SEIBU HOLDINGS INC	COMMON STOCK	39,300	386,004
	SEIKAGAKU CORP	COMMON STOCK	12,600	124,297
	SEIKO EPSON CORP	COMMON STOCK	49,500	735,842
	SEIKO HOLDINGS CORP	COMMON STOCK	8,600	110,184
	SEINO HOLDINGS CO LTD	COMMON STOCK	24,500	345,835
	SEIREN CO LTD	COMMON STOCK	8,300	125,703
	SEKISUI CHEMICAL CO LTD	COMMON STOCK	60,700	1,151,627
	SEKISUI HOUSE LTD	COMMON STOCK	106,100	2,161,845
	SEKISUI HOUSE REIT INC	REIT	657	477,924

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	SEKISUI JUSHI CORP	COMMON STOCK	4,400	93,097
	SELCUK ECZA DEPOSU TICARET V	COMMON STOCK TRY1.	58,897	108,235
	SELECT HARVESTS LTD	COMMON STOCK	20,676	83,320
	SELVAAG BOLIG ASA	COMMON STOCK NOK2.0	7,795	52,774
	SEMAPA SOCIEDADE DE INVESTIM	COMMON STOCK NPV	17,748	194,368
	SENBCORP INDUSTRIES LTD	COMMON STOCK	181,200	234,658
	SENBCORP MARINE LTD	COMMON STOCK	1,055,473	113,854
	SEMEN INDONESIA PERSERO TBK	COMMON STOCK IDR100.	666,700	590,787
	SEMICONDUCTOR MANUFACTURING	COMMON STOCK USD.004	554,200	1,278,288
	SEMPERIT AG HOLDING	COMMON STOCK	5,667	168,574
	SENIOR PLC	COMMON STOCK GBP.1	79,024	96,458
	SENKO GROUP HOLDINGS CO LTD	COMMON STOCK	19,500	190,404
	SENSHU IKEDA HOLDINGS INC	COMMON STOCK	70,120	100,618
	SENSIRION HOLDING AG	COMMON STOCK	2,359	152,830
	SEOBUT+D	COMMON STOCK KRW500.	28,242	196,782
	SEJIN SYSTEM CO LTD	COMMON STOCK KRW500.0	2,154	100,665
	SEOUL SEMICONDUCTOR CO LTD	COMMON STOCK KRW500.	13,517	254,752
	SERCO GROUP PLC	COMMON STOCK GBP.02	179,780	344,466
	SERCOMM CORPORATION	COMMON STOCK TWD10.	42,000	116,457
	SERIA CO LTD	COMMON STOCK	8,000	293,235
	SERICA ENERGY PLC	COMMON STOCK USD.1	31,868	50,112
	SERVICE STREAM LTD	COMMON STOCK	63,062	88,250
	SES	RECEIPT	66,663	631,550
	SESA SPA	COMMON STOCK NPV	502	63,101
	SEVEN + I HOLDINGS CO LTD	COMMON STOCK	127,200	4,517,512
	SEVEN BANK LTD	COMMON STOCK	126,900	268,314
	SEVEN GENERATIONS ENERGY A	COMMON STOCK	50,545	262,247
	SEVEN GROUP HOLDINGS LTD	COMMON STOCK	21,876	394,633
	SEVERN TRENT PLC	COMMON STOCK GBP.9789	39,708	1,243,144
	SEVERSTAL GDR REG S	GDR	49,935	874,101
	SFA ENGINEERING CORP	COMMON STOCK KRW500.	8,554	304,796
	SFP HOLDINGS CO LTD	COMMON STOCK	4,400	54,217
	SFS GROUP AG	COMMON STOCK CHF.1	2,995	355,607
	SG HOLDINGS CO LTD	COMMON STOCK	55,300	1,509,732
	SGL CARBON SE	COMMON STOCK	14,975	65,574
	SGS SA REG	COMMON STOCK CHF1.0	1,047	3,161,157
	SHAANXI COAL INDUSTRY CO L A	COMMON STOCK CNY1.0	172,500	247,102
	SHAFTESBURY PLC	REIT GBP.25	29,563	228,538
	SHAMAL AZ ZOUR AL OULA FOR T	COMMON STOCK	93,287	84,946
	SHANDONG GOLD MINING CO LT A	COMMON STOCK CNY1.0	30,240	109,460
	SHANDONG GOLD MINING CO LT H	COMMON STOCK CNY1.0	95,500	220,633
	SHANDONG HUALU HENGSHENG A	COMMON STOCK CNY1.0	13,100	74,792

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	SHANDONG SINOCERA FUNCTION A	COMMON STOCK CNY1.0	9,800	67,745
	SHANDONG SUN PAPER INDUSTRIES A	COMMON STOCK CNY1.0	98,400	217,569
	SHANDONG WEIGAO GP MEDICAL H	COMMON STOCK CNY1.1	372,000	960,402
	SHANG GONG GROUP CO LTD B	COMMON STOCK CNY1.0	462,245	170,582
	SHANGHAI BAOSIGHT SOFTWARE A	COMMON STOCK CNY1.0	5,200	54,864
	SHANGHAI CHLOR ALKALI CHEMICALS B	COMMON STOCK CNY1.0	59,700	26,954
	SHANGHAI DIESEL ENGINE CO B	COMMON STOCK CNY1.0	51,900	22,525
	SHANGHAI ELECTRIC GROUP CO LTD A	COMMON STOCK CNY1.0	88,400	73,136
	SHANGHAI FOSUN PHARMACEUTICALS A	COMMON STOCK CNY1.0	16,700	138,691
	SHANGHAI FOSUN PHARMACEUTICALS H	COMMON STOCK CNY1.0	108,500	520,428
	SHANGHAI GREENCOURT INVESTMENT B	COMMON STOCK CNY1.0	73,700	20,274
	SHANGHAI HAIXIN GROUP CO B	COMMON STOCK CNY1.0	48,800	16,741
	SHANGHAI HIGHLY GROUP CO B	COMMON STOCK CNY1.0	105,931	54,554
	SHANGHAI INDUSTRIAL HOLDINGS LTD	COMMON STOCK	111,000	151,801
	SHANGHAI INDUSTRIAL URBAN DEVELOPMENT	COMMON STOCK HKD0.04	133,200	14,083
	SHANGHAI INTERNATIONAL AIRPORT A	COMMON STOCK CNY1.0	8,000	92,596
	SHANGHAI INTERNATIONAL PORT A	COMMON STOCK CNY1.0	92,500	64,660
	SHANGHAI JIN JIANG ONLINE B	COMMON STOCK CNY1.0	95,200	63,826
	SHANGHAI LUJIAZUI FINANCIAL+TRADING B	COMMON STOCK CNY1.0	266,976	209,057
	SHANGHAI M+G STATIONERY INC A	COMMON STOCK CNY1.0	10,000	135,581
	SHANGHAI PHARMACEUTICALS A	COMMON STOCK CNY1.0	20,900	61,372
	SHANGHAI PHARMACEUTICALS H	COMMON STOCK CNY1.0	197,400	348,401
	SHANGHAI PUDONG DEVELOPMENT BANK A	COMMON STOCK CNY1.0	355,500	526,906
	SHANGHAI RAAS BLOOD PRODUCTS A	COMMON STOCK CNY1.0	187,400	212,082
	SHANGRI LA ASIA LTD	COMMON STOCK HKD1.0	191,595	170,848
	SHANXI LU AN ENVIRONMENTAL A	COMMON STOCK CNY1.0	51,700	51,481
	SHANXI MEIJIN ENERGY CO LTD A	COMMON STOCK CNY1.0	63,300	64,659
	SHANXI XINGHUACUN FEN WINE A	COMMON STOCK CNY1.0	7,200	413,893
	SHAPIR ENGINEERING AND INDUSTRIES	COMMON STOCK	22,089	167,940
	SHARP CORP	COMMON STOCK	40,200	610,290
	SHAW COMMUNICATIONS INC B	COMMON STOCK	76,873	1,395,338
	SHENERGY COMPANY LIMITED A	COMMON STOCK CNY1.0	173,645	138,701

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	SHENG SIONG GROUP LTD	COMMON STOCK	50,800	59,657
	SHENG YE CAPITAL LTD	COMMON STOCK HKD.01	56,000	43,694
	SHENGYI TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	24,799	107,130
	SHENNAN CIRCUITS CO LTD A	COMMON STOCK CNY1.0	5,180	85,893
	SHENWAN HONGYUAN GROUP CO A	COMMON STOCK CNY1.0	186,900	151,155
	SHENZHEN ENERGY GROUP CO L A	COMMON STOCK CNY1.0	121,035	112,888
	SHENZHEN GOODIX TECHNOLOGY A	COMMON STOCK CNY1.0	4,100	97,721
	SHENZHEN INOVANCE TECHNOLO A	COMMON STOCK CNY1.0	18,100	258,792
	SHENZHEN INTL HOLDINGS	COMMON STOCK HKD1.0	234,838	379,013
	SHENZHEN INVESTMENT LTD	COMMON STOCK	818,883	281,507
	SHENZHEN KANGTAI BIOLOGICA A	COMMON STOCK CNY1.0	9,600	257,246
	SHENZHEN MINDRAY BIO MEDIC A	COMMON STOCK CNY1.0	11,100	721,191
	SHENZHEN OVERSEAS CHINESE A	COMMON STOCK CNY1.0	68,000	73,762
	SHENZHEN SALUBRIS PHARM A	COMMON STOCK CNY1.0	4,100	17,764
	SHENZHEN SUNWAY COMMUNICAT A	COMMON STOCK CNY1.0	10,500	57,831
	SHENZHOU INTERNATIONAL GROUP	COMMON STOCK HKD.1	140,000	2,745,420
	SHIBAURA MACHINE CO LTD	COMMON STOCK	3,300	75,627
	SHIBUYA CORPORATION	COMMON STOCK	1,900	65,165
	SHIFT INC	COMMON STOCK	1,800	248,662
	SHIGA BANK LTD/THE	COMMON STOCK	7,300	149,216
	SHIJIAZHANG YILING PHARMA A	COMMON STOCK CNY1.0	4,200	16,403
	SHIKOKU CHEMICALS CORP	COMMON STOCK	8,000	93,203
	SHIKOKU ELECTRIC POWER CO	COMMON STOCK	26,400	172,857
	SHIKUN + BINUI LTD	COMMON STOCK ILS1.0	41,188	240,454
	SHIMA SEIKI MFG LTD	COMMON STOCK	5,200	88,478
	SHIMACHU CO LTD	COMMON STOCK	6,900	366,209
	SHIMADZU CORP	COMMON STOCK	38,200	1,488,034
	SHIMAMURA CO LTD	COMMON STOCK	4,100	430,150
	SHIMANO INC	COMMON STOCK	12,500	2,919,503
	SHIMAO GROUP HOLDINGS LTD	COMMON STOCK HKD.1	199,000	636,104
	SHIMIZU CORP	COMMON STOCK	93,200	680,758
	SHIN ETSU CHEMICAL CO LTD	COMMON STOCK	60,200	10,539,847
	SHIN ETSU POLYMER CO LTD	COMMON STOCK	7,700	70,440
	SHIN KONG FINANCIAL HOLDING	COMMON STOCK TWD10.	2,003,078	628,234
	SHIN POONG PHARMACEUTICAL CO	COMMON STOCK KRW500.	4,180	478,724
	SHIN ZU SHING CO LTD	COMMON STOCK TWD10.0	26,000	122,478
	SHINHAN FINANCIAL GROUP LTD	COMMON STOCK KRW5000.	82,496	2,440,383
	SHINING BUILDING BUSINESS CO	COMMON STOCK TWD10.0	316,414	185,663
	SHINKO ELECTRIC INDUSTRIES	COMMON STOCK	12,400	284,362
	SHINKONG SYNTHETIC FIBERS	COMMON STOCK TWD10.	193,000	97,920
	SHINMAYWA INDUSTRIES LTD	COMMON STOCK	8,800	75,479

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	SHINSEGAE INC	COMMON STOCK KRW5000.0	1,645	362,401
	SHINSEI BANK LTD	COMMON STOCK	27,800	345,022
	SHIONOGI + CO LTD	COMMON STOCK	45,600	2,492,808
	SHIP HEALTHCARE HOLDINGS INC	COMMON STOCK	7,500	417,654
	SHISEIDO CO LTD	COMMON STOCK	67,500	4,682,702
	SHIZUOKA BANK LTD/THE	COMMON STOCK	78,000	574,621
	SHIZUOKA GAS CO LTD	COMMON STOCK	7,900	79,234
	SHO BOND HOLDINGS CO LTD	COMMON STOCK	7,000	340,978
	SHOCHIKU CO LTD	COMMON STOCK	1,600	219,548
	SHOEI CO LTD	COMMON STOCK	4,000	160,859
	SHOEI FOODS CORP	COMMON STOCK	2,100	73,260
	SHOP APOTHEKE EUROPE NV	COMMON STOCK EUR.02	1,885	341,887
	SHOPIFY INC CLASS A	COMMON STOCK	18,600	20,984,421
	SHOPPING CENTRES AUSTRALASIA	REIT	175,080	340,684
	SHOPRITE HOLDINGS LTD	COMMON STOCK ZAR1.134	80,369	761,620
	SHOUCHENG HOLDINGS LTD	COMMON STOCK	720,800	204,699
	SHOUGANG FUSHAN RESOURCES GR	COMMON STOCK	506,193	118,823
	SHOWA DENKO K K	COMMON STOCK	25,100	537,913
	SHOWA SANGYO CO LTD	COMMON STOCK	3,100	91,480
	SHUFERSAL LTD	COMMON STOCK ILS.1	31,646	244,494
	SHUI ON LAND LTD	COMMON STOCK USD.0025	718,828	100,158
	SHUN TAK HOLDINGS LTD	COMMON STOCK	240,750	73,623
	SIA ENGINEERING CO LTD	COMMON STOCK	51,300	76,757
	SIAM CEMENT PCL NVDR	NVDR THB1.0	67,100	848,227
	SIAM CEMENT PUB CO FOR REG FOREIGN	FOREIGN SH. THB1.0 A	76,900	970,234
	SIAM COMMERCIAL BANK	FOREIGN SH. THB10.0 A	153,825	449,255
	SIAMGAS + PETROCHEMICALS FOR	FOREIGN SH. THB.5 A	125,800	41,989
	SIBANYE STILLWATER LTD	COMMON STOCK	337,826	1,360,979
	SICHUAN CHUANTOU ENERGY CO A	COMMON STOCK CNY1.0	125,221	192,454
	SICHUAN KELUN PHARMACEUTIC A	COMMON STOCK CNY1.0	15,700	46,749
	SIEGFRIED HOLDING AG REG	COMMON STOCK CHF2.0	703	517,776
	SIEMENS AG REG	COMMON STOCK NPV	130,023	18,638,685
	SIEMENS ENERGY AG	COMMON STOCK	67,927	2,496,858
	SIEMENS GAMESA RENEWABLE ENE	COMMON STOCK EUR.17	38,029	1,654,532
	SIEMENS HEALTHINEERS AG	COMMON STOCK	45,356	2,325,682
	SIENNA SENIOR LIVING INC	COMMON STOCK	12,400	137,626
	SIERRA WIRELESS INC	COMMON STOCK	6,300	91,582
	SIG COMBIBLOC GROUP AG	COMMON STOCK CHF.01	54,398	1,261,737
	SIGMA HEALTHCARE LTD	COMMON STOCK	199,334	94,615
	SIGNATURE AVIATION PLC	COMMON STOCK GBP.3720238	142,241	747,756
	SIGNIFY NV	COMMON STOCK	19,885	843,758
	SIGURD MICROELECTRONICS CORP	COMMON STOCK TWD10.	65,000	104,753

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	SIHUAN PHARMACEUTICAL			
	HLDGS	COMMON STOCK HKD.01	905,000	95,574
	SIIX CORP	COMMON STOCK	4,700	70,356
	SIKA AG REG	COMMON STOCK CHF.01	24,098	6,588,852
	SILERGY CORP	COMMON STOCK TWD10.0	11,000	1,114,638
	SILICON WORKS CO LTD	COMMON STOCK KRW500.	1,935	103,318
	SILLAJEN INC	COMMON STOCK KRW500.0	10,918	121,613
	SILTRONIC AG	COMMON STOCK	3,919	614,279
	SILVER LAKE RESOURCES LTD	COMMON STOCK	160,028	218,502
	SILVERCORP METALS INC	COMMON STOCK	31,400	209,744
	SILVERCREST METALS INC	COMMON STOCK	17,300	192,690
	SILVERLAKE AXIS LTD	COMMON STOCK USD.02	275,700	56,251
	SIMCORP A/S	COMMON STOCK DKK1.	6,950	1,033,814
	SIME DARBY BERHAD	COMMON STOCK	534,155	306,876
	SIME DARBY PLANTATION BHD	COMMON STOCK	534,155	662,720
	SIME DARBY PROPERTY BHD	COMMON STOCK	534,155	88,337
	SIMPLO TECHNOLOGY CO LTD	COMMON STOCK TWD10.0	31,000	386,075
	SIMS LTD	COMMON STOCK	31,701	329,482
	SINA CORP	COMMON STOCK USD.133	11,000	466,180
	SINANEN HOLDINGS CO LTD	COMMON STOCK	2,300	66,059
	SINBON ELECTRONICS CO LTD	COMMON STOCK TWD10.0	40,000	308,220
	SINCH AB	COMMON STOCK SEK.1	5,968	973,449
	SINGAPORE AIRLINES LTD	COMMON STOCK	254,100	821,280
	SINGAPORE DOLLAR	FOREIGN CURRENCY	1,223,474	925,717
	SINGAPORE EXCHANGE LTD	COMMON STOCK	138,400	974,044
	SINGAPORE POST LTD	COMMON STOCK	122,900	65,626
	SINGAPORE PRESS HOLDINGS			
	LTD	COMMON STOCK	306,750	262,928
	SINGAPORE TECH ENGINEERING	COMMON STOCK	273,000	788,189
	SINGAPORE			
	TELECOMMUNICATIONS	COMMON STOCK	1,511,890	2,639,465
	SINO AMERICAN SILICON			
	PRODUC	COMMON STOCK TWD10.0	91,013	577,062
	SINO BIOPHARMACEUTICAL	COMMON STOCK HKD.025	1,882,495	1,820,633
	SINO LAND CO	COMMON STOCK	579,298	754,867
	SINO OCEAN GROUP HOLDING			
	LTD	COMMON STOCK	869,074	173,914
	SINOFERT HOLDINGS LTD	COMMON STOCK HKD.1	562,000	55,176
	SINOLINK SECURITIES CO LTD A	COMMON STOCK CNY1.0	25,000	62,446
	SINOPAC FINANCIAL HOLDINGS	COMMON STOCK TWD10.	1,979,142	804,932
	SINOPEC ENGINEERING GROUP H	COMMON STOCK CNY1.0	239,500	103,201
	SINOPEC KANTONS HOLDINGS	COMMON STOCK HKD.1	184,000	64,105
	SINOPEC SHANGHAI PETROCHE A	COMMON STOCK CNY1.0	69,700	36,680
	SINOPHARM GROUP CO H	COMMON STOCK CNY1.0	245,200	597,589
	SINOTRANS LIMITED A	COMMON STOCK CNY1.0	37,400	25,291
	SINOTRUK HONG KONG LTD	COMMON STOCK	197,500	505,710
	SIRIUS REAL ESTATE LTD	COMMON STOCK	160,381	204,007
	SISTEMA PJSC REG S SPONS GDR	GDR	41,127	308,773
	SITC INTERNATIONAL HOLDINGS	COMMON STOCK HKD.1	238,000	515,173
	SITRONIX TECHNOLOGY CORP	COMMON STOCK TWD10.	19,000	109,927
	SIX OF OCTOBER DEVELOPMENT	COMMON STOCK EGP4.0	161,414	151,871
	SIXT SE	COMMON STOCK	2,323	278,540

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	SIXT SE PRFD	PREFERENCE	3,127	219,691
	SJM HOLDINGS LTD	COMMON STOCK	352,000	394,285
	SK BIOPHARMACEUTICALS CO LTD	COMMON STOCK KRW500.0	2,643	411,580
	SK CHEMICALS CO LTD/NEW	COMMON STOCK KRW5000.0	1,084	393,706
	SK DISCOVERY CO LTD	COMMON STOCK KRW5000.0	3,907	237,269
	SK HOLDINGS CO LTD	COMMON STOCK KRW200.0	5,863	1,300,868
	SK HYNIX INC	COMMON STOCK KRW5000.	93,396	10,217,293
	SK INNOVATION CO LTD	COMMON STOCK KRW5000.	8,894	1,561,559
	SK MATERIALS CO LTD	COMMON STOCK KRW500.0	1,561	515,009
	SK NETWORKS CO LTD	COMMON STOCK KRW2500.0	38,023	170,019
	SK TELECOM	COMMON STOCK KRW500.	5,887	1,291,846
	SK TELECOM CO LTD SPON ADR	ADR	5,719	140,001
	SKANDINAVISKA ENSKILDA BAN A	COMMON STOCK SEK10.0	274,058	2,818,479
	SKANSKA AB B SHS	COMMON STOCK	55,103	1,405,830
	SKC CO LTD	COMMON STOCK KRW5000.	5,904	512,614
	SKF AB B SHARES	COMMON STOCK SEK2.5	68,503	1,778,129
	SKISTAR AB	COMMON STOCK SEK.5	7,739	100,203
	SKY PERFECT JSAT HOLDINGS	COMMON STOCK	22,600	111,452
	SKYCITY ENTERTAINMENT GROUP	COMMON STOCK	177,454	410,014
	SKYFAME REALTY HOLDINGS LTD	COMMON STOCK HKD.0033	432,000	55,162
	SKYLARK HOLDINGS CO LTD	COMMON STOCK	36,500	563,958
	SKYWORTH GROUP LTD	COMMON STOCK HKD.1	282,358	78,857
	SLC AGRICOLA SA	COMMON STOCK	11,400	60,378
	SLEEP COUNTRY CANADA HOLDING	COMMON STOCK	6,300	130,896
	SM ENTERTAINMENT CO LTD	COMMON STOCK KRW500.0	3,177	87,108
	SM INVESTMENTS CORP	COMMON STOCK PHP10.	54,195	1,185,499
	SM PRIME HOLDINGS INC	COMMON STOCK PHP1.0	1,970,989	1,580,373
	SMA SOLAR TECHNOLOGY AG	COMMON STOCK	1,769	121,085
	SMART METERING SYSTEMS PLC	COMMON STOCK GBP.01	18,398	178,870
	SMARTCENTRES REAL ESTATE INV	REIT	12,500	226,452
	SMARTGROUP CORP LTD	COMMON STOCK	23,025	121,448
	SMARTONE			
	TELECOMMUNICATIONS	COMMON STOCK HKD.1	61,310	32,757
	SMC CORP	COMMON STOCK	9,700	5,924,583
	SMILES FIDELIDADE SA	COMMON STOCK	14,600	66,202
	SMITH + NEPHEW PLC	COMMON STOCK USD.2	148,997	3,110,101
	SMITHS GROUP PLC	COMMON STOCK GBP.375	66,027	1,366,002
	SMOORE INTERNATIONAL HOLDING	COMMON STOCK USD.01	80,000	618,211
	SMS CO LTD	COMMON STOCK	12,800	490,489
	SMURFIT KAPPA GROUP PLC	COMMON STOCK EUR.001	41,987	1,955,833
	SNAM SPA	COMMON STOCK	369,608	2,078,797
	SNC LAVALIN GROUP INC	COMMON STOCK	31,200	532,163
	SOCIETE BIC SA	COMMON STOCK EUR3.82	3,572	242,126
	SOCIETE GENERALE SA	COMMON STOCK EUR1.25	140,964	2,941,162
	SODEXO SA	COMMON STOCK EUR4.0	14,327	1,280,519

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		Shares/ Par Value		
	SODICK CO LTD	COMMON STOCK	6,800	58,141
	SOFINA	COMMON STOCK	2,760	936,019
	SOFTBANK CORP	COMMON STOCK	486,200	6,095,908
	SOFTBANK GROUP CORP	COMMON STOCK	265,800	20,818,302
	SOFTCAT PLC	COMMON STOCK GBP.0005	20,610	386,284
	SOFTWARE AG	COMMON STOCK	8,804	359,237
	SOFTWAREONE HOLDING AG	COMMON STOCK CHF.01	14,824	439,095
	SOHGO SECURITY SERVICES CO	COMMON STOCK	12,700	659,211
	SOHO CHINA LTD	COMMON STOCK HKD.02	472,500	140,821
	SOHU.COM LTD ADR	ADR	12,500	199,250
	SOJITZ CORP	COMMON STOCK	234,700	525,124
	SOK MARKETLER TICARET AS	COMMON STOCK	39,940	67,909
	SOL	FOREIGN CURRENCY	47,634	13,168
	SOLARIA ENERGIA Y MEDIO AMBI	COMMON STOCK EUR.01	6,382	308,635
	SOLARPACK CORP			
	TECNOLOGICA S	COMMON STOCK	2,271	79,725
	SOLASTO CORP	COMMON STOCK	9,700	150,396
	SOLGOLD PLC	COMMON STOCK GBP.01	119,103	52,778
	SOLUS ADVANCED MATERIALS CO	COMMON STOCK KRW100.0	2,080	94,793
	SOLUTIONS 30 SE	COMMON STOCK EUR.1275	15,017	193,507
	SOLVAY SA	COMMON STOCK EUR15.0	12,908	1,532,099
	SOMPO HOLDINGS INC	COMMON STOCK	56,500	2,304,954
	SONAE	COMMON STOCK EUR1.0	168,952	136,784
	SONDA SA	COMMON STOCK	184,856	113,186
	SONGCHENG PERFORMANCE DEVE A	COMMON STOCK CNY1.0	28,440	77,095

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		Shares/ Par Value		
	SONIC HEALTHCARE LTD	COMMON STOCK	74,988	1,864,461
	SONOVA HOLDING AG REG	COMMON STOCK CHF.05	9,304	2,398,906
	SONY GROUP CORP	COMMON STOCK	213,900	21,508,377
	SOPRA STERIA GROUP	COMMON STOCK EUR1.0	3,016	488,191
	SOSEI GROUP CORP	COMMON STOCK	15,600	272,435
	SOSILA LOGISTICS REIT INC	REIT	98	119,802
	SOTETSU HOLDINGS INC	COMMON STOCK	12,700	305,347
	SOULBRAIN CO LTD/NEW	COMMON STOCK KRW500.0	661	166,233
	SOUTH AFRICAN RAND	FOREIGN CURRENCY	11,949,989	813,547
	SOUTH KOREAN WON	FOREIGN CURRENCY	25,154,097	23,156
	SOUTH32 LTD DI	COMMON STOCK	204,158	390,313
	SOUTH32 LTD DI	COMMON STOCK	584,999	1,158,148
	SOUTHERN COPPER CORP	COMMON STOCK USD.01	8,595	559,706
	SOUTHERN CROSS MEDIA GROUP L	COMMON STOCK	39,066	67,566

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SOUTHERN PROVINCE CEMENT CO	COMMON STOCK SAR10.	11,635	261,443
SP SETIA BHD	COMMON STOCK	204,729	50,572
SPAR GROUP LIMITED/THE	COMMON STOCK	33,105	424,989
SPAR NORD BANK A/S	COMMON STOCK DKK10.	14,776	145,525
SPAREBANK 1 NORD NORGE	COMMON STOCK NOK18.	18,546	161,791
SPAREBANK 1 OESTLANDET	COMMON STOCK NOK50.0	7,489	85,327
SPAREBANK 1 SMN	COMMON STOCK NOK20.0	23,958	273,085
SPAREBANK 1 SR BANK ASA	COMMON STOCK NOK25.0	33,152	353,161
SPARK INFRASTRUCTURE GROUP	STAPLED SECURITY	332,452	541,727
SPARK NEW ZEALAND LTD	COMMON STOCK	417,072	1,411,116
SPARX GROUP CO LTD	COMMON STOCK	14,400	35,640
SPCG PCL	FOREIGN SH. THB1.0 A	152,000	101,976
SPECTRIS PLC	COMMON STOCK GBP.05	18,089	764,547
SPH REIT	REIT	140,600	89,827
SPI 200 FUTURES MAR21	XSFE 20210318	400	(21,369)
SPIE SA	COMMON STOCK EUR.47	17,249	440,818
SPIN MASTER CORP SUB VTG			
SHR	COMMON STOCK	4,300	97,914
SPIRAX SARCO ENGINEERING PLC	COMMON STOCK GBP.269231	12,525	1,935,036
SPIRE HEALTHCARE GROUP PLC	COMMON STOCK GBP.01	48,182	102,922
SPIRENT COMMUNICATIONS PLC	COMMON STOCK GBP.0333333	104,985	378,155
SPORTON INTERNATIONAL INC	COMMON STOCK TWD10.	15,000	143,124
SPRING AIRLINES CO LTD A	COMMON STOCK CNY1.0	10,000	84,794
SPROTT INC	COMMON STOCK	4,010	116,334
SQUARE ENIX HOLDINGS CO LTD	COMMON STOCK	16,600	1,007,423
SRI LANKA RUPEE	FOREIGN CURRENCY	2,414	13
SRI TRANG AGRO INDS PCL			
NVDR	NVDR THB1.0	54,100	47,853
SRISAWAD CORP PCL	SRISAWAD CORP PCL CW25	7,853	2,647
SRISAWADCORP PCL FOREIGN	FOREIGN SH. THB1.0 A	196,330	430,864
SSAB AB B SHARES	COMMON STOCK	80,533	257,436
SSAB AB A SHARES	COMMON STOCK	13,792	49,369
SSE PLC	COMMON STOCK GBP.5	178,835	3,684,499
SSP GROUP PLC	COMMON STOCK GBP.01085	82,919	416,626
SSR MINING INC	COMMON STOCK	34,525	750,852
SSY GROUP LTD	COMMON STOCK HKD.02	418,000	237,767
ST BARBARA LTD	COMMON STOCK	136,340	249,093
ST CORP	COMMON STOCK	4,800	91,099
ST GALLER KANTONALBANK A REG	COMMON STOCK CHF80.0	532	250,174
ST JAMES S PLACE PLC	COMMON STOCK GBP.15	92,094	1,428,219
ST SHINE OPTICAL CO LTD	COMMON STOCK TWD10.	16,008	159,568
ST. MODWEN PROPERTIES PLC	COMMON STOCK GBP.1	35,614	193,405
STABILUS SA	COMMON STOCK EUR.01	4,427	312,559
STADLER RAIL AG	COMMON STOCK CHF.2	7,648	349,575
STAGECOACH GROUP PLC	COMMON STOCK GBP.005482	80,692	81,656
STANDARD BANK GROUP LTD	COMMON STOCK ZAR.1	236,489	2,051,264
STANDARD CHARTERED PLC	COMMON STOCK USD.5	460,404	2,951,072

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		Shares/ Par Value		
	STANDARD FOODS CORP	COMMON STOCK TWD10.	93,000	203,249
	STANDARD LIFE ABERDEEN PLC	COMMON STOCK GBP.1396825	389,845	1,510,563
	STANLEY ELECTRIC CO LTD	COMMON STOCK	24,000	774,558
	STANTEC INC	COMMON STOCK	19,200	622,116
	STAR ASIA INVESTMENT CORPORA	REIT	241	117,746
	STAR ENTERTAINMENT GRP LTD/T	COMMON STOCK	157,485	447,797
	STAR MICRONICS CO LTD	COMMON STOCK	5,700	91,333
	STARHILL GLOBAL REIT	REIT	258,800	98,937
	STARHUB LTD	COMMON STOCK	139,000	137,696
	STARTS CORP INC	COMMON STOCK	5,500	152,949
	STARTS PROCEED INVESTMENT CO	REIT	37	72,237
	STATE BANK OF INDI GDR REG S	GDR	13,079	490,222
	STEADFAST GROUP LTD	COMMON STOCK	161,078	496,419
	STEINHOFF INTERNATIONAL H NV	COMMON STOCK EUR.5	719,894	51,048
	STELCO HOLDINGS INC	COMMON STOCK	6,100	108,925
	STELLA JONES INC	COMMON STOCK	11,200	406,857
	STILLFRONT GROUP AB	COMMON STOCK SEK.07	28,190	343,021
	STMICROELECTRONICS NV	COMMON STOCK EUR1.04	109,566	4,065,755
	STO SE + CO. KGAA PREF SHRS	PREFERENCE	431	68,249
	STOCKLAND	REIT NPV	428,703	1,384,111
	STOLT NIELSEN LTD	COMMON STOCK USD1.	9,685	123,726
	STORA ENSO OYJ R SHS	COMMON STOCK EUR1.7	96,130	1,838,799
	STOREBRAND ASA	COMMON STOCK NOK5.	87,522	656,136
	STORYTEL AB	COMMON STOCK SEK.5	5,472	179,805
	STRATEC SE	COMMON STOCK	1,233	185,181
	STRAUMANN HOLDING AG REG	COMMON STOCK CHF.1	1,757	2,049,376
	STRAUSS GROUP LTD	COMMON STOCK ILS1.	11,603	348,464
	STRIKE CO LTD	COMMON STOCK	1,800	89,297
	STRIX GROUP PLC	COMMON STOCK GBP.01	6,455	19,261
	STROEER SE + CO KGAA	COMMON STOCK	5,275	523,288
	STUDIO ALICE CO LTD	COMMON STOCK	1,500	28,038
	SUBARU CORP	COMMON STOCK	103,100	2,066,073
	SUBSEA 7 SA	COMMON STOCK USD2.	54,414	558,125
	SUEDZUCKER AG	COMMON STOCK	12,810	182,965
	SUEZ	COMMON STOCK EUR4.0	55,539	1,171,405
	SUGI HOLDINGS CO LTD	COMMON STOCK	5,900	394,884
	SUL AMERICA SA UNITS	UNIT	51,755	442,754
	SULZER AG REG	COMMON STOCK CHF.01	3,203	335,226
	SUMCO CORP	COMMON STOCK	43,800	961,754
	SUMITOMO BAKELITE CO LTD	COMMON STOCK	6,200	214,365
	SUMITOMO CHEMICAL CO LTD	COMMON STOCK	251,400	1,012,918
	SUMITOMO CORP	COMMON STOCK	200,300	2,655,315
	SUMITOMO DAINIPPON PHARMA CO	COMMON STOCK	31,000	457,402
	SUMITOMO DENSETSU CO LTD	COMMON STOCK	2,700	68,754
	SUMITOMO ELECTRIC INDUSTRIES	COMMON STOCK	127,300	1,688,882
	SUMITOMO FORESTRY CO LTD	COMMON STOCK	21,600	450,729
	SUMITOMO HEAVY INDUSTRIES	COMMON STOCK	21,200	525,265

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	SUMITOMO METAL MINING CO LTD	COMMON STOCK 39,300		1,747,350
	SUMITOMO MITSUI CONSTRUCTION	COMMON STOCK 29,600		123,220
	SUMITOMO MITSUI FINANCIAL GR	COMMON STOCK 220,254		6,816,001
	SUMITOMO MITSUI TRUST HOLDIN	COMMON STOCK 58,700		1,820,320
	SUMITOMO OSAKA CEMENT CO LTD	COMMON STOCK 6,200		182,003
	SUMITOMO REALTY + DEVELOPMEN	COMMON STOCK 51,200		1,582,158
	SUMITOMO RUBBER INDUSTRIES	COMMON STOCK 32,053		276,248
	SUMITOMO SEIKA CHEMICALS CO	COMMON STOCK 1,400		55,771
	SUMITOMO WAREHOUSE CO LTD	COMMON STOCK 9,300		119,136
	SUMMARECON AGUNG TBK PT	COMMON STOCK IDR100.0 3,871,500		222,372
	SUMMERSET GROUP HOLDINGS LTD	COMMON STOCK 64,574		583,396
	SUMMIT INDUSTRIAL INCOME REI	REIT 10,700		114,643
	SUMMIT REAL ESTATE HOLDING	REIT ILS1.0 14,048		209,996
	SUN ART RETAIL GROUP LTD	COMMON STOCK 436,000		444,044
	SUN HUNG KAI PROPERTIES	COMMON STOCK 217,302		2,804,920
	SUN LIFE FINANCIAL INC	COMMON STOCK 100,197		4,451,452
	SUNAC CHINA HOLDINGS LTD	COMMON STOCK HKD.1 441,000		1,630,486
	SUNCOR ENERGY INC	COMMON STOCK 264,123		4,426,237
	SUNCORP GROUP LTD	COMMON STOCK 206,408		1,605,211
	SUNDRUG CO LTD	COMMON STOCK 12,300		490,917
	SUNEVISION HOLDINGS	COMMON STOCK HKD.1 124,000		112,991
	SUNGROW POWER SUPPLY CO LT A	COMMON STOCK CNY1.0 14,900		164,780
	SUNING.COM CO LTD A	COMMON STOCK CNY1.0 101,300		119,624
	SUNLIGHT REAL ESTATE INVEST	REIT 62,000		30,156
	SUNNY OPTICAL TECH	COMMON STOCK HKD.1 130,900		2,879,942
	SUNONWEALTH ELECTRIC MACHINE	COMMON STOCK TWD10. 27,000		51,857
	SUNOPTA INC	COMMON STOCK 11,400		133,125
	SUNTEC REIT	REIT 286,000		322,038
	SUNTORY BEVERAGE + FOOD LTD	COMMON STOCK 23,900		845,989
	SUPALAI PCL NVDR	NVDR THB1.0 433,700		296,783
	SUPER ENERGY CORP PCL NVDR	NVDR THB.1 8,453,700		272,074
	SUPER GROUP LTD	COMMON STOCK ZAR1.0 49,637		79,169
	SUPER RETAIL GROUP LTD	COMMON STOCK 21,866		177,801
	SUPERIOR PLUS CORP	COMMON STOCK 32,300		308,802
	SURGUTNEFTEGAS PREFERENCE	PREFERENCE 1,031,300		581,849
	SURGUTNEFTEGAS SP ADR	ADR 173,423		806,417

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		Shares/ Par Value	
SURGUTNEFTEGAZ SP ADR PREFERRED	ADR	34,310	188,966
SURUGA BANK LTD	COMMON STOCK	33,100	109,208
SURYA CITRA MEDIA PT TBK	COMMON STOCK IDR50.0	2,341,000	382,704
SUSHIRO GLOBAL HOLDINGS LTD	COMMON STOCK	18,000	687,540
SUZANO SA	COMMON STOCK NPV	103,107	1,154,502
SUZANO SA SPON ADR	ADR	12,712	142,120
SUZHOU DONGSHAN PRECISION A	COMMON STOCK CNY1.0	17,600	70,185
SUZUKEN CO LTD	COMMON STOCK	12,000	434,097
SUZUKI MOTOR CORP	COMMON STOCK	62,200	2,888,028
SVENSKA CELLULOSE AB SCA B	COMMON STOCK SEK3.33	99,646	1,741,083
SVENSKA HANDELSBANKEN A SHS	COMMON STOCK SEK1.55	274,934	2,763,654
SWATCH GROUP AG/THE BR	COMMON STOCK CHF2.25	4,918	1,342,446
SWATCH GROUP AG/THE REG	COMMON STOCK CHF.45	8,942	472,723
SWECO AB B SHS	COMMON STOCK SEK1.0	38,391	705,848
SWEDBANK AB A SHARES	COMMON STOCK SEK22.0	152,413	2,684,640
SWEDISH KRONA	FOREIGN CURRENCY	3,239,409	394,446
SWEDISH MATCH AB	COMMON STOCK SEK1.9823	27,146	2,112,613
SWEDISH ORPHAN BIOVITRUM AB	COMMON STOCK SEK.55	30,351	610,135
SWIRE PACIFIC LTD CL A	COMMON STOCK	88,500	492,013
SWIRE PROPERTIES LTD	COMMON STOCK	195,200	568,738
SWISS FRANC	FOREIGN CURRENCY	236,588	267,649
SWISS LIFE HOLDING AG REG	COMMON STOCK CHF.1	5,293	2,467,667
SWISS PRIME SITE REG	COMMON STOCK	12,912	1,271,350
SWISS RE AG	COMMON STOCK CHF.1	48,567	4,576,096
SWISSCOM AG REG	COMMON STOCK CHF1.0	4,478	2,415,927
SWISSQUOTE GROUP HOLDING REG	COMMON STOCK CHF.2	1,687	164,170
SYDBANK A/S	COMMON STOCK DKK10.	10,598	234,260
SYDNEY AIRPORT	STAPLED SECURITY	242,858	1,202,130
SYMRISE AG	COMMON STOCK	21,867	2,896,688
SYNERGIE SA	COMMON STOCK EUR5.0	1,993	77,883
SYNLAIT MILK LTD	COMMON STOCK	24,742	93,023
SYNNEX TECHNOLOGY INTL CORP	COMMON STOCK TWD10.	290,150	486,297
SYNTHOMER PLC	COMMON STOCK GBP.1	51,243	357,056
SYSMEX CORP	COMMON STOCK	28,300	3,403,810
SYSTEMA CORP	COMMON STOCK	14,400	302,155
T GAIA CORP	COMMON STOCK	3,600	67,564
T HASEGAWA CO LTD	COMMON STOCK	6,800	143,115
T+D HOLDINGS INC	COMMON STOCK	95,200	1,126,779
TA CHEN STAINLESS PIPE CO	COMMON STOCK TWD10.	123,558	138,038
TABCORP HOLDINGS LTD	COMMON STOCK	392,496	1,182,325
TACHI S CO LTD	COMMON STOCK	4,700	53,628
TADANO LTD	COMMON STOCK	23,600	202,359
TAG IMMOBILIEN AG	COMMON STOCK	24,900	788,380
TAICHUNG COMMERCIAL BANK	COMMON STOCK TWD10.	571,259	220,305
TAIHEI DENGYO KAISHA LTD	COMMON STOCK	2,400	54,692
TAIHEIYO CEMENT CORP	COMMON STOCK	19,300	485,610
TAIKISHA LTD	COMMON STOCK	4,500	118,271

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		Shares/ Par Value		
	TAIKO PHARMACEUTICAL CO LTD	COMMON STOCK	4,100	64,111
	TAIMED BIOLOGICS INC	COMMON STOCK TWD10.	53,000	158,696
	TAINAN SPINNING	COMMON STOCK TWD10.	184,000	98,267
	TAISEI CORP	COMMON STOCK	32,900	1,138,637
	TAISHIN FINANCIAL HOLDING	COMMON STOCK TWD10.	1,913,122	902,300
	TAISHO PHARMACEUTICAL HOLDIN	COMMON STOCK	6,600	445,023
	TAIWAN BUSINESS BANK	COMMON STOCK TWD10.	781,672	270,940
	TAIWAN CEMENT	COMMON STOCK TWD10.	975,059	1,501,659
	TAIWAN COOPERATIVE FINANCIAL	COMMON STOCK TWD10.0	1,703,462	1,231,561
	TAIWAN FERTILIZER CO LTD	COMMON STOCK TWD10.	141,000	271,527
	TAIWAN GLASS IND CORP	COMMON STOCK TWD10.	302,084	209,774
	TAIWAN HIGH SPEED RAIL CORP	COMMON STOCK TWD10.	432,000	486,564
	TAIWAN MOBILE CO LTD	COMMON STOCK TWD10.	303,528	1,067,206
	TAIWAN PAIHO LTD	COMMON STOCK TWD10.	44,389	116,942
	TAIWAN SECOM	COMMON STOCK TWD10.0	84,261	265,653
	TAIWAN SEMICONDUCTOR MANUFAC	COMMON STOCK TWD10.	4,157,363	79,855,224
	TAIWAN SURFACE MOUNTING TECH	COMMON STOCK TWD10.	82,000	377,944
	TAIWAN TEA CORP	COMMON STOCK TWD10.	421,607	268,559
	TAIWAN UNION TECHNOLOGY CORP	COMMON STOCK TWD10.	24,000	103,704
	TAIYO HOLDINGS CO LTD	COMMON STOCK	3,200	189,694
	TAIYO YUDEN CO LTD	COMMON STOCK	19,800	929,340
	TAKARA BIO INC	COMMON STOCK	8,900	238,856
	TAKARA HOLDINGS INC	COMMON STOCK	25,400	317,747
	TAKARA LEBEN REAL ESTATE INV	REIT	75	67,114
	TAKARA STANDARD CO LTD	COMMON STOCK	5,000	73,582
	TAKASAGO THERMAL ENGINEERING	COMMON STOCK	8,100	123,293
	TAKASHIMAYA CO LTD	COMMON STOCK	26,500	227,847
	TAKEDA PHARMACEUTICAL CO LTD	COMMON STOCK	267,933	9,713,954
	TAKEUCHI MFG CO LTD	COMMON STOCK	5,800	136,848
	TAKI CHEMICAL CO LTD	COMMON STOCK	900	56,848
	TAKKT AG	COMMON STOCK	7,162	93,424
	TAKUMA CO LTD	COMMON STOCK	12,100	216,687
	TAL EDUCATION GROUP ADR	ADR	65,400	4,676,754
	TALGO SA	COMMON STOCK EUR.301	13,345	67,252
	TALKTALK TELECOM GROUP	COMMON STOCK GBP.001	118,031	158,806
	TAMBURI INVESTMENT PARTNERS	COMMON STOCK NPV	20,287	170,898
	TAMRON CO LTD	COMMON STOCK	2,900	51,374
	TAMURA CORP	COMMON STOCK	12,000	66,666
	TANSEISHA CO LTD	COMMON STOCK	2,300	18,352
	TANVEX BIOPHARMA INC	COMMON STOCK TWD10.0	49,111	65,761
	TARKETT	COMMON STOCK EUR5.0	7,924	140,317
	TASSAL GROUP LTD	COMMON STOCK	39,262	101,849
	TATE + LYLE PLC	COMMON STOCK GBP.25	73,437	737,949

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TATNEFT PAO SPONSORED ADR	ADR	3,724	150,822
TATNEFT PJSC	COMMON STOCK RUB1.0	265,606	1,846,491
TAURON POLSKA ENERGIA SA	COMMON STOCK PLN5.	260,209	190,435
TAV HAVALIMANLARI HOLDING AS	COMMON STOCK TRY1.	30,591	87,732
TAYCA CORP	COMMON STOCK	4,300	63,049
TAYLOR WIMPEY PLC	COMMON STOCK GBP.01	608,332	1,382,487
TBC BANK GROUP PLC	COMMON STOCK GBP.01	7,063	121,153
TBS HOLDINGS INC	COMMON STOCK	9,000	158,462
TC ENERGY CORP	COMMON STOCK	162,183	6,587,889
TCI CO LTD	COMMON STOCK TWD10.0	16,085	114,852
TCL ELECTRONICS HOLDINGS LTD	COMMON STOCK HKD1.0	5,533	4,147
TCL TECHNOLOGY GROUP CORP A	COMMON STOCK CNY1.0	147,500	160,199
TDK CORP	COMMON STOCK	21,900	3,303,471
TEAM17 GROUP PLC	COMMON STOCK GBP.01	16,835	186,210
TEAMVIEWER AG	COMMON STOCK	23,302	1,249,887
TECAN GROUP AG REG	COMMON STOCK CHF.1	2,031	998,820
TECHMATRIX CORPORATION	COMMON STOCK	6,000	124,276
TECHNOGYM SPA	COMMON STOCK NPV	12,652	142,003
TECHNOLOGY ONE LTD	COMMON STOCK	28,184	224,139
TECHNOPRO HOLDINGS INC	COMMON STOCK	6,100	506,381
TECHTRONIC INDUSTRIES CO LTD	COMMON STOCK	230,000	3,292,585
TECK RESOURCES LTD CLS B	COMMON STOCK	74,861	1,457,097
TECNICAS REUNIDAS SA	COMMON STOCK EUR.1	5,959	78,455
TECO ELECTRIC + MACHINERY	COMMON STOCK TWD10.	423,775	417,570
TEIJIN LTD	COMMON STOCK	33,200	626,075
TEIKOKU SEN I CO LTD	COMMON STOCK	1,800	41,808
TEKFEN HOLDING AS	COMMON STOCK TRY1.	35,736	79,836
TELCON RF PHARMACEUTICAL INC	COMMON STOCK KRW100.0	10,128	56,744
TELE2 AB B SHS	COMMON STOCK SEK1.25	91,136	1,206,843
TELECOM ARGENTINA S.A. B	COMMON STOCK ARS1.0	6	14
TELECOM ARGENTINA SA SP ADR	ADR USD1.0	16,200	106,272
TELECOM ITALIA RSP	COMMON STOCK	955,211	495,043
TELECOM ITALIA SPA	COMMON STOCK	1,517,283	699,836
TELECOM PLUS PLC	COMMON STOCK	10,791	211,178
TELEFONICA BRASIL S.A.	COMMON STOCK	78,448	706,286
TELEFONICA DEUTSCHLAND HOLDI	COMMON STOCK	176,949	488,536
TELEFONICA SA	COMMON STOCK EUR1.	814,131	3,260,072
TELEFONICA SA	COMMON STOCK	45,229	179,578
TELEKOM AUSTRIA AG	COMMON STOCK	30,475	235,756
TELEKOM MALAYSIA BHD	COMMON STOCK	468,534	631,206
TELENET GROUP HOLDING NV	COMMON STOCK	8,190	351,853
TELENOR ASA	COMMON STOCK NOK6.	135,910	2,305,035
TELEPERFORMANCE	COMMON STOCK EUR2.5	10,094	3,352,503
TELESITES SAB DE CV	COMMON STOCK	227,353	245,318
TELEVISION BROADCASTS LTD	COMMON STOCK	58,300	60,062
TELEVISION FRANCAISE (T.F.1)	COMMON STOCK EUR.2	13,761	111,045

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			(n/a)	
		Shares/ Par Value		
	TELIA CO AB	COMMON STOCK SEK3.2	404,864	1,678,448
	TELKOM INDONESIA PERSERO TBK	COMMON STOCK IDR50.0	9,240,000	2,180,731
	TELKOM SA SOC LTD	COMMON STOCK ZAR10.0	56,670	118,469
	TELSTRA CORP LTD	COMMON STOCK	683,713	1,608,961
	TELUS CORP	COM (NON CANADIAN	72,313	1,430,935
	TEMENOS AG REG	COMMON STOCK CHF5.0	11,818	1,651,544
	TEMPLE + WEBSTER GROUP LTD	COMMON STOCK	7,639	65,255
	TENAGA NASIONAL BHD	COMMON STOCK	414,705	1,075,774
	TENARIS SA	COMMON STOCK USD1.	86,764	702,016
	TENCENT HOLDINGS LTD	COMMON STOCK HKD.00002	970,300	72,472,043
	TENCENT MUSIC ENTERTAINM			
	ADR	ADR USD.000083	67,200	1,292,928
	TENMA CORP	COMMON STOCK	3,400	67,332
	TERANGA GOLD CORP	COMMON STOCK	21,600	231,598
	TERNA ENERGY SA	COMMON STOCK EUR.3	1,597	25,744
	TERNA SPA	COMMON STOCK EUR.22	263,241	2,011,577
	TERUMO CORP	COMMON STOCK	109,000	4,559,330
	TESCO PLC	COMMON STOCK GBP.05	1,680,720	5,304,155
	TESSENDERLO GROUP	COMMON STOCK	3,085	123,286
	TEST RESEARCH INC	COMMON STOCK TWD10.	28,812	59,387
	TEVA PHARMACEUTICAL IND			
	LTD	COMMON STOCK ILS.1	116,549	1,125,911
	TEVA PHARMACEUTICAL SP			
	ADR	ADR	67,911	655,341
	TEXHONG TEXTILE GROUP LTD	COMMON STOCK HKD.1	50,000	42,928
	TFI INTERNATIONAL INC	COMMON STOCK	15,600	802,408
	TGS NOPEC GEOPHYSICAL CO			
	ASA	COMMON STOCK NOK.25	25,339	387,408
	THAI OIL PCL FOREIGN	FOREIGN SH. THB10.0 A	189,600	329,079
	THAI UNION GROUP PCL F	FOREIGN SH. THB.25 A	268,800	122,019
	THAI VEGETABLE OIL PCL FOR	FOREIGN SH. THB1.0 A	473,480	533,376
	THAILAND BAHT	FOREIGN CURRENCY	5,148,015	171,830
	THALES SA	COMMON STOCK EUR3.0	18,316	1,680,406
	THANACHART CAPITAL			
	FOREIGN	FOREIGN SH. THB10.0 A	106,900	123,099
	THE FOSCHINI GROUP LTD	COMMON STOCK ZAR.0125	60,643	423,125
	THE SAUDI NATIONAL BANK	COMMON STOCK SAR10.0	249,332	2,881,049
	THE SHANGHAI COMMERCIAL +			
	SA	COMMON STOCK TWD10.0	651,880	955,824
	THK CO LTD	COMMON STOCK	20,700	669,632
	THOMSON REUTERS CORP	COMMON STOCK	29,231	2,390,334
	THULE GROUP AB/THE	COMMON STOCK SEK.01	21,847	818,045
	THYSSENKRUPP AG	COMMON STOCK	72,532	721,208
	TI FLUID SYSTEMS PLC	COMMON STOCK GBP.01	42,983	143,685
	TIANGONG INTL CO LTD	COMMON STOCK USD.0025	162,000	72,341
	TIANJIN PORT DVLP HLDS LTD	COMMON STOCK HKD.1	1,004,000	81,525
	TIANJIN ZHONGHUAN			
	SEMICONDA	COMMON STOCK CNY1.0	30,500	119,348
	TIANLI EDUCATION			
	INTERNATION	COMMON STOCK HKD.1	95,000	100,026
	TIANNENG POWER INTL LTD	COMMON STOCK HKD.1	242,000	585,585
	TIETOEVR OYJ	COMMON STOCK	12,646	412,803

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		Shares/ Par Value	
TIETOEVR Y OYJ	COMMON STOCK	3,287	109,414
TIGER BRANDS LTD	COMMON STOCK ZAR.1	31,447	443,368
TIM SA	COMMON STOCK	178,072	504,107
TIMBERCREEK FINANCIAL CORP	COMMON STOCK	15,100	102,524
TIME DOTCOM BHD	COMMON STOCK	65,520	216,386
TINEXTA SPA	COMMON STOCK NPV	2,989	76,739
TINGYI (CAYMAN ISLN) HLDG CO	COMMON STOCK USD.005	364,000	622,644
TIS INC	COMMON STOCK	40,000	820,422
TITAN CEMENT INTERNATIONAL T	COMMON STOCK	7,075	119,287
TKC CORP	COMMON STOCK	2,500	187,630
TKH GROUP NV DUTCH CERT	DUTCH CERT EUR.25	7,379	357,155
TKP CORP	COMMON STOCK	2,300	62,937
TMX GROUP LTD	COMMON STOCK	9,372	935,287
TOA CORP	COMMON STOCK	2,700	52,305
TOAGOSEI CO LTD	COMMON STOCK	16,800	198,277
TOBII AB	COMMON STOCK SEK.001	4	28
TOBU RAILWAY CO LTD	COMMON STOCK	33,800	1,011,102
TOCALO CO LTD	COMMON STOCK	10,500	144,512
TOD S SPA	COMMON STOCK EUR2.0	3,032	105,060
TODA CORP	COMMON STOCK	48,000	318,914
TOEI ANIMATION CO LTD	COMMON STOCK	1,500	117,675
TOEI CO LTD	COMMON STOCK	1,100	179,887
TOENEC CORP	COMMON STOCK	1,400	54,843
TOHO BANK LTD/THE	COMMON STOCK	37,300	75,556
TOHO CO LTD	COMMON STOCK	18,900	797,248
TOHO GAS CO LTD	COMMON STOCK	12,500	830,554
TOHO HOLDINGS CO LTD	COMMON STOCK	9,200	161,932
TOHO TITANIUM CO LTD	COMMON STOCK	13,400	115,255
TOHOKU ELECTRIC POWER CO INC	COMMON STOCK	78,800	653,126
TOKAI CARBON CO LTD	COMMON STOCK	35,600	446,713
TOKAI CARBON KOREA CO LTD	COMMON STOCK KRW500.	794	91,818
TOKAI CORP/GIFU	COMMON STOCK	4,700	92,750
TOKAI HOLDINGS CORP	COMMON STOCK	18,000	179,359
TOKAI RIKI CO LTD	COMMON STOCK	9,400	159,288
TOKAI TOKYO FINANCIAL HOLDIN	COMMON STOCK	51,100	151,401
TOKEN CORP	COMMON STOCK	1,240	98,264
TOKIO MARINE HOLDINGS INC	COMMON STOCK	106,600	5,522,741
TOKUSHU TOKAI PAPER CO LTD	COMMON STOCK	1,500	72,657
TOKUYAMA CORP	COMMON STOCK	12,800	288,061
TOKYO CENTURY CORP	COMMON STOCK	7,500	595,820
TOKYO DOME CORP	COMMON STOCK	13,400	168,520
TOKYO ELECTRIC POWER COMPANY	COMMON STOCK	263,000	694,178
TOKYO ELECTRON LTD	COMMON STOCK	25,400	9,474,761
TOKYO GAS CO LTD	COMMON STOCK	63,500	1,476,293
TOKYO KIRABOSHI FINANCIAL GR	COMMON STOCK	6,900	74,233
TOKYO OHKA KOGYO CO LTD	COMMON STOCK	5,800	408,389
TOKYO SEIMITSU CO LTD	COMMON STOCK	6,900	324,874

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		Shares/ Par Value		
	TOKYO STEEL MFG CO LTD	COMMON STOCK	15,800	102,250
	TOKYO TATEMONO CO LTD	COMMON STOCK	32,400	447,370
	TOKYOTOKEIBA CO LTD	COMMON STOCK	2,900	131,689
	TOKYU CONSTRUCTION CO LTD	COMMON STOCK	23,560	113,150
	TOKYU CORP	COMMON STOCK	86,000	1,070,023
	TOKYU FUDOSAN HOLDINGS CORP	COMMON STOCK	105,300	562,838
	TOKYU REIT INC	REIT	163	258,381
	TOLY BREAD CO LTD A	COMMON STOCK CNY1.0	5,900	53,490
	TOMONY HOLDINGS INC	COMMON STOCK	24,900	75,937
	TOMRA SYSTEMS ASA	COMMON STOCK NOK1.	20,558	1,014,508
	TOMTOM NV	COMMON STOCK EUR.2	17,107	177,499
	TOMY COMPANY LTD	COMMON STOCK	16,800	147,927
	TONAMI HOLDINGS CO LTD	COMMON STOCK	900	52,082
	TONG HSING ELECTRONIC INDUST	COMMON STOCK TWD10.	41,455	261,979
	TONG REN TANG TECHNOLOGIES H	COMMON STOCK CNY1.0	168,000	105,171
	TONG YANG INDUSTRY	COMMON STOCK TWD10.	66,000	91,498
	TONGCHENG ELONG HOLDINGS LTD	COMMON STOCK USD.0005	105,600	204,542
	TONGDA GROUP HOLDINGS LTD	COMMON STOCK HKD.01	660,000	48,637
	TONGDAO LIEPIN GROUP	COMMON STOCK USD.0001	23,600	56,441
	TONGWEI CO LTD A	COMMON STOCK CNY1.0	32,200	190,315
	TOP GLOVE CORP BHD	COMMON STOCK MYR.5	724,200	1,105,607
	TOPCHOICE MEDICAL CORPORAT A	COMMON STOCK CNY1.0	3,500	148,282
	TOPCO SCIENTIFIC CO LTD	COMMON STOCK TWD10.	28,000	119,017
	TOPCON CORP	COMMON STOCK	22,000	273,880
	TOPDANMARK A/S	COMMON STOCK DKK1.0	7,723	336,017
	TOPICUS.COM INC SUB VOTING	COMMON STOCK	6,323	23,884
	TOPPAN FORMS CO LTD	COMMON STOCK	7,800	79,995
	TOPPAN PRINTING CO LTD	COMMON STOCK	47,000	663,697
	TOPRE CORP	COMMON STOCK	9,400	144,345
	TOPSPORTS INTERNATIONAL HOLD	COMMON STOCK HKD.000001	227,000	340,569
	TORAY INDUSTRIES INC	COMMON STOCK	238,700	1,416,537
	TOREX GOLD RESOURCES INC	COMMON STOCK	15,500	232,257
	TORIDOLL HOLDINGS CORP	COMMON STOCK	7,400	99,301
	TORII PHARMACEUTICAL CO LTD	COMMON STOCK	2,400	74,972
	TORM PLC	COMMON STOCK USD.01	5,132	37,727
	TOROMONT INDUSTRIES LTD	COMMON STOCK	13,004	980,503
	TORONTO DOMINION BANK	COMMON STOCK	312,906	17,664,207
	TOSEI CORP	COMMON STOCK	5,000	57,364
	TOSHIBA CORP	COMMON STOCK	65,300	1,828,825
	TOSHIBA TEC CORP	COMMON STOCK	4,800	173,442
	TOSOH CORP	COMMON STOCK	43,900	687,914
	TOTAL ACCESS COMMUNICA NVDR	NVDR THB2.0	173,900	193,336
	TOTAL SE	COMMON STOCK EUR2.5	424,898	18,592,192
	TOTETSU KOGYO CO LTD	COMMON STOCK	4,000	105,904
	TOTO LTD	COMMON STOCK	24,000	1,444,434

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		Shares/ Par Value	
TOTVS SA	COMMON STOCK	100,638	557,128
TOURMALINE OIL CORP	COMMON STOCK	45,400	611,510
TOWA PHARMACEUTICAL CO LTD	COMMON STOCK	4,800	89,190
TOWER SEMICONDUCTOR LTD	COMMON STOCK ILS1.	19,586	511,216
TOWN HEALTH INTERNATIONAL ME	COMMON STOCK HKD.01	692,000	61,580
TOWNGAS CHINA CO LTD	COMMON STOCK HKD.1	350,998	158,529
TOYO GOSEI CO LTD	COMMON STOCK	800	91,623
TOYO INK SC HOLDINGS CO LTD	COMMON STOCK	6,200	119,035
TOYO SEIKAN GROUP HOLDINGS L	COMMON STOCK	29,000	318,613
TOYO SUISAN KAISHA LTD	COMMON STOCK	15,900	773,704
TOYO TIRE CORP	COMMON STOCK	20,400	310,785
TOYOB CO LTD	COMMON STOCK	13,600	182,175
TOYODA GOSEI CO LTD	COMMON STOCK	11,000	319,791
TOYOTA BOSHOKU CORP	COMMON STOCK	14,300	232,463
TOYOTA INDUSTRIES CORP	COMMON STOCK	25,300	2,011,159
TOYOTA MOTOR CORP	COMMON STOCK	360,500	27,645,441
TOYOTA TSUSHO CORP	COMMON STOCK	36,600	1,480,974
TP ICAP PLC	COMMON STOCK GBP.25	96,678	315,953
TPG TELECOM LTD	COMMON STOCK	68,198	380,312
TPI POLENE PCL	FOREIGN SH. THB1.0 A	755,700	107,957
TPK HOLDING CO LTD	COMMON STOCK TWD10.	78,000	128,863
TPR CO LTD	COMMON STOCK	4,000	54,990
TQM CORP PCL FOREIGN	FOREIGN SH. THB1.0 A	8,000	35,915
TRADA ALAM MINERA TBK PT	COMMON STOCK IDR100.0	4,197,300	14,937
TRAINLINE PLC	COMMON STOCK GBP.01	78,368	497,739
TRANCOM CO LTD	COMMON STOCK	1,300	112,461
TRANSALTA CORP	COMMON STOCK	47,696	362,025
TRANSALTA RENEWABLES INC	COMMON STOCK	19,600	334,769
TRANSCEND INFORMATION INC	COMMON STOCK TWD10.0	72,566	167,879
TRANSCONTINENTAL INC CL A	COMMON STOCK	11,700	188,357
TRANSCOSMOS INC	COMMON STOCK	4,500	113,796
TRANSMISSORA ALIANCA DE UNIT	UNIT	46,000	295,672
TRANSPORTADOR GAS ADR SP B	ADR	14,954	77,761
TRANSPORTADORA DE GAS SUR B	COMMON STOCK ARS1.0	3	6
TRANSURBAN GROUP	STAPLED SECURITY	468,239	4,940,216
TRAVELSKY TECHNOLOGY LTD H	COMMON STOCK CNY1.0	181,000	436,602
TRAVIS PERKINS PLC	COMMON STOCK GBP.1	37,531	793,775
TREASURY WINE ESTATES LTD	COMMON STOCK	132,297	960,551
TRELLEBORG AB B SHS	COMMON STOCK SEK25.	43,468	968,625
TREND MICRO INC	COMMON STOCK	23,500	1,353,060
TRI CHEMICAL LABORATORIES IN	COMMON STOCK	600	96,941
TRICON RESIDENTIAL INC	COMMON STOCK	24,500	295,216
TRIGANO SA	COMMON STOCK EUR4.2568	1,866	330,765
TRILLIUM THERAPEUTICS INC	COMMON STOCK	14,500	213,255
TRIP.COM GROUP LTD ADR	ADR USD.01	85,400	2,880,542
TRIPOD TECHNOLOGY CORP	COMMON STOCK TWD10.	76,366	322,193

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		Shares/ Par Value	
TRISURA GROUP LTD	COMMON STOCK	1,400	97,887
TRITAX BIG BOX REIT PLC	REIT GBP.01	292,944	672,555
TROAX GROUP AB	COMMON STOCK EUR.13	8,527	199,546
TRUE CORP PCL FOREIGN	FOREIGN SH. THB4.0 A	1,128,300	129,551
TRUSCO NAKAYAMA CORP	COMMON STOCK	7,800	219,643
TRUWORTHS INTERNATIONAL LTD	COMMON STOCK ZAR.00015	88,510	222,276
TRYG A/S	COMMON STOCK DKK5.0	20,741	655,139
TS TECH CO LTD	COMMON STOCK	7,400	229,134
TSINGTAO BREWERY CO LTD A	COMMON STOCK CNY1.0	7,600	115,750
TSINGTAO BREWERY CO LTD H	COMMON STOCK CNY1.0	74,000	774,096
TSRC CORP	COMMON STOCK TWD10.	122,000	101,469
TSUBAKI NAKASHIMA CO LTD	COMMON STOCK	7,000	76,534
TSUBAKIMOTO CHAIN CO	COMMON STOCK	4,200	110,385
TSUGAMI CORP	COMMON STOCK	10,600	160,395
TSUKISHIMA KIKAI CO LTD	COMMON STOCK	5,000	67,669
TSUMURA + CO	COMMON STOCK	10,200	306,662
TSURUHA HOLDINGS INC	COMMON STOCK	6,600	941,057
TSURUMI MANUFACTURING CO LTD	COMMON STOCK	3,000	51,340
TTW PCL FOREIGN SHARES	FOREIGN SH. THB1.0 A	466,100	192,912
TTY BIOPHARM CO LTD	COMMON STOCK TWD10.	40,000	97,680
TUI AG DI	COMMON STOCK	50,077	317,843
TUI AG DI	COMMON STOCK	20,683	129,800
TULLOW OIL PLC	COMMON STOCK GBP.1	261,438	104,739
TUNG HO STEEL ENTERPRISE COR	COMMON STOCK TWD10.	267,419	347,458
TUPRAS TURKIYE PETROL RAFINE	COMMON STOCK TRY1.	24,577	357,379
TURK HAVA YOLLARI AO	COMMON STOCK TRY1.	117,544	204,334
TURK SISE VE CAM FABRIKALARI	COMMON STOCK TRY1.	207,699	203,844
TURKCELL ILETISIM HIZMET AS	COMMON STOCK TRY1.	203,681	442,574
TURKISH LIRA	FOREIGN CURRENCY	1,168,505	157,216
TURKIYE GARANTI BANKASI	COMMON STOCK TRY1.	471,283	660,286
TURKIYE IS BANKASI C	COMMON STOCK TRY1.	486,207	459,839
TURKIYE SINAI KALKINMA BANK	COMMON STOCK TRY1.	941,520	225,451
TURQUOISE HILL RESOURCES LTD	COMMON STOCK	18,983	235,872
TV ASAHI HOLDINGS CORP	COMMON STOCK	5,500	90,338
TX GROUP AG	COMMON STOCK CHF10.0	805	64,501
TXC CORP	COMMON STOCK TWD10.	50,000	133,337
TYRO PAYMENTS LTD	COMMON STOCK	17,072	42,032
U BLOX HOLDING AG	COMMON STOCK CHF15.4	1,501	99,889
U MING MARINE TRANSPORT CORP	COMMON STOCK TWD10.	127,000	166,380
UACJ CORP	COMMON STOCK	5,300	97,307
UAE DIRHAM	FOREIGN CURRENCY	876,999	238,759
UBE INDUSTRIES LTD	COMMON STOCK	17,000	309,887
UBISOFT ENTERTAINMENT	COMMON STOCK EUR.0775	14,831	1,508,662
UBS GROUP AG REG	COMMON STOCK CHF.1	623,108	8,728,366
UCB SA	COMMON STOCK	22,114	2,289,292

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UDG HEALTHCARE PLC	COMMON STOCK EUR.05	43,047	459,284
UEM SUNRISE BHD	COMMON STOCK	522,833	64,688
UK COMMERCIAL PROPERTY REIT	REIT	133,800	126,416
ULKER BISKUVI SANAYI	COMMON STOCK TRY1.	26,962	84,001
ULTRA ELECTRONICS HLDGS PLC	COMMON STOCK GBP.05	12,182	345,236
ULTRAPAR PARTICIPACOES SA	COMMON STOCK	134,000	608,643
ULVAC INC	COMMON STOCK	7,500	321,346
UMICORE	COMMON STOCK	35,232	1,695,151
UMW HOLDINGS BHD	COMMON STOCK	190,800	161,260
UNI PRESIDENT CHINA HOLDINGS	COMMON STOCK HKD.01	236,000	240,175
UNI PRESIDENT ENTERPRISES CO	COMMON STOCK TWD10.	892,507	2,148,095
UNIBAIL RODAMCO WESTFIEL/CDI	CDI	129,300	509,539
UNIBAIL RODAMCO WESTFIELD	REIT EUR5.0	18,706	1,479,071
UNICAJA BANCO SA	COMMON STOCK EUR1.0	143,050	125,293
UNICHARM CORP	COMMON STOCK	68,300	3,240,955
UNICREDIT SPA	COMMON STOCK NPV	370,944	3,437,994
UNIGROUP GUOXIN MICROELECT A	COMMON STOCK CNY1.0	6,200	126,935
UNILEVER INDONESIA TBK PT	COMMON STOCK IDR2.0	1,730,400	905,278
UNILEVER PLC	COMMON STOCK GBP.0311	191,244	11,903,329
UNILEVER PLC	COMMON STOCK GBP.0311	251,094	15,227,659
UNIMICRON TECHNOLOGY CORP	COMMON STOCK TWD10.	219,805	688,248
UNION BANK OF TAIWAN	COMMON STOCK TWD10.	274,990	105,216
UNION PROPERTIES PJSC	COMMON STOCK AED1.0	482,877	36,871
UNION TOOL CO	COMMON STOCK	900	27,020
UNIPAR CARBOCLORO SA	PREFERENCE	3,300	32,632
UNIPER SE	COMMON STOCK	36,079	1,246,800
UNIPOL GRUPPO SPA	COMMON STOCK	89,515	427,703
UNIPRES CORP	COMMON STOCK	9,000	84,757
UNIPRO PJSC	COMMON STOCK RUB.4	2,331,000	88,147
UNIQA INSURANCE GROUP AG	COMMON STOCK	24,861	194,741
UNISPLENDOR CORP LTD A	COMMON STOCK CNY1.0	25,900	81,179
UNITE GROUP PLC/THE	REIT GBP.25	50,043	777,320
UNITED ARROWS LTD	COMMON STOCK	7,400	109,708
UNITED BANK LTD	COMMON STOCK PKR10.	116,800	93,533
UNITED ELECTRONICS CO	COMMON STOCK	4,987	114,984
UNITED INTEGRATED SERVICES	COMMON STOCK TWD10.	28,000	215,326
UNITED INTERNATIONAL TRANSPO	COMMON STOCK SAR10.	5,915	59,913
UNITED INTERNET AG REG SHARE	COMMON STOCK	18,373	775,416
UNITED MALT GRP LTD	COMMON STOCK	39,952	126,517
UNITED MICROELECTRONICS CORP	COMMON STOCK TWD10.	2,160,021	3,620,836
UNITED OVERSEAS BANK LTD	COMMON STOCK	202,212	3,452,018
UNITED RENEWABLE ENERGY CO L	COMMON STOCK TWD10.0	398,127	201,844

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		Shares/ Par Value		
	UNITED SUPER MARKETS HOLDING	COMMON STOCK	9,700	106,285
	UNITED TRACTORS TBK PT	COMMON STOCK IDR250.0	372,519	706,713
	UNITED URBAN INVESTMENT CORP	REIT	550	680,672
	UNITED UTILITIES GROUP PLC	COMMON STOCK GBP.05	114,143	1,403,357
	UNIVERSAL ENTERTAINMENT CORP	COMMON STOCK	4,800	110,949
	UNIVERSAL ROBINA CORP	COMMON STOCK PHP1.	141,090	448,327
	UNIVERSAL SCIENTIFIC INDUS A	COMMON STOCK CNY1.0	5,800	17,225
	UNTRADE.BRIGHTOIL	COMMON STOCK	494,000	95,565
	UOL GROUP LTD	COMMON STOCK	70,218	410,539
	UPM KYMMENE OYJ	COMMON STOCK	91,598	3,413,179
	UPONOR OYJ	COMMON STOCK	9,423	209,327
	URANIUM PARTICIPATION CORP	COMMON STOCK	20,900	80,883
	URANIUM PARTICIPATION CORP	COMMON STOCK	4,600	17,728
	URBAN + CIVIC PLC	COMMON STOCK GBP.2	18,415	86,599
	UROGEN PHARMA LTD	COMMON STOCK USD.01	6,200	111,724
	US DOLLAR		4,242,256	4,242,256
	USHIO INC	COMMON STOCK	17,300	225,298
	USS CO LTD	COMMON STOCK	39,800	805,202
	UT GROUP CO LTD	COMMON STOCK	4,900	152,868
	UUUM CO LTD	COMMON STOCK	600	9,292
	UZABASE INC	COMMON STOCK	2,100	72,997
	V CUBE INC	COMMON STOCK	3,100	91,066
	V TECHNOLOGY CO LTD	COMMON STOCK	1,800	102,821
	V ZUG HOLDING AG	COMMON STOCK CHF.27	382	38,102
	VALE SA	COMMON STOCK	634,791	10,604,612
	VALEO SA	COMMON STOCK EUR1.0	38,782	1,534,033
	VALIANT HOLDING AG REG	COMMON STOCK CHF.5	2,897	284,627
	VALMET OYJ	COMMON STOCK NPV	23,147	662,774
	VALNEVA SE	COMMON STOCK EUR.15	10,867	103,019
	VALOR HOLDINGS CO LTD	COMMON STOCK	5,900	151,190
	VALORA HOLDING AG REG	COMMON STOCK CHF1.0	843	165,711
	VALQUA LTD	COMMON STOCK	1,400	27,896
	VALUE PARTNERS GROUP LTD	COMMON STOCK HKD.1	198,000	105,108
	VALUECOMMERCE CO LTD	COMMON STOCK	3,500	108,583
	VANGUARD INTERNATIONAL SEMI	COMMON STOCK TWD10.	159,691	661,819
	VARTA AG	COMMON STOCK NPV	3,364	486,586
	VAT GROUP AG	COMMON STOCK CHF.1	4,792	1,196,190
	VECTOR INC	COMMON STOCK	3,400	32,944
	VECTURA GROUP PLC	COMMON STOCK GBP.000271	103,722	178,091
	VEIDEKKE ASA	COMMON STOCK NOK.5	19,759	254,508
	VELESTO ENERGY BHD	COMMON STOCK	795,952	27,758
	VENTURE CORP LTD	COMMON STOCK	54,200	799,632
	VENUSTECH GROUP INC A	COMMON STOCK CNY1.0	8,700	38,955
	VEOLIA ENVIRONNEMENT	COMMON STOCK EUR5.0	90,543	2,218,623
	VERALLIA	COMMON STOCK EUR1.0	1,791	64,190
	VERBIO VEREINIGTE BIOENERGI	COMMON STOCK	3,748	140,824
	VERBUND AG	COMMON STOCK	12,609	1,080,509
	VERMILION ENERGY INC	COMMON STOCK	26,083	116,288

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		Shares/ Par Value		
	VESTAS WIND SYSTEMS A/S	COMMON STOCK DKK1.	33,795	8,010,091
	VESTEL ELEKTRONIK SANAYI	COMMON STOCK TRY1.	137,367	389,339
	VESUVIUS PLC	COMMON STOCK GBP.1	37,236	273,261
	VETROPACK HOLDING REGISTERED	COMMON STOCK CHF1.0	2,224	150,175
	VIA VAREJO SA	COMMON STOCK	127,150	396,192
	VICAT	COMMON STOCK EUR4.0	4,252	177,690
	VICINITY CENTRES	REIT	590,994	782,324
	VICTORIA GOLD CORP	COMMON STOCK	5,800	55,528
	VICTORIA PLC	COMMON STOCK GBP.05	15,064	134,514
	VICTREX PLC	COMMON STOCK GBP.01	14,860	476,978
	VIEMED HEALTHCARE INC	COMMON STOCK	6,000	46,893
	VIENNA INSURANCE GROUP AG	COMMON STOCK	7,731	197,164
	VIFOR PHARMA AG	COMMON STOCK CHF.01	7,733	1,220,900
	VINA CONCHA Y TORO S.A.	COMMON STOCK	142,191	247,154
	VINCI SA	COMMON STOCK EUR2.5	89,194	8,888,729
	VINDA INTERNATIONAL HOLDINGS	COMMON STOCK HKD.1	112,000	306,177
	VINYTHAI PUBLIC CO LTD			
	FOREI	FOREIGN SH. THB6.0 A	78,900	84,272
	VIPSHOP HOLDINGS LTD ADR	ADR USD.0001	80,800	2,271,288
	VIRBAC SA	COMMON STOCK EUR1.25	781	227,434
	VIRGIN MONEY UK PLC	COMMON STOCK GBP.1	54,325	101,433
	VIRGIN MONEY UK PLC CDI	CDI	170,674	313,183
	VISCOFAN SA	COMMON STOCK EUR.7	5,456	479,917
	VISIONOX TECHNOLOGY INC A	COMMON STOCK CNY1.0	26,900	46,897
	VISTA LAND + LIFESCAPES INC	COMMON STOCK PHP1.0	2,646,600	258,119
	VISTRY GROUP PLC	COMMON STOCK GBP.5	38,960	494,508
	VITAL KSK HOLDINGS INC	COMMON STOCK	11,600	91,380
	VITASOY INTL HOLDINGS LTD	COMMON STOCK	108,000	421,490
	VITROLIFE AB	COMMON STOCK SEK1.02	7,809	205,310
	VITROX CORP BHD	COMMON STOCK	14,400	52,640
	VIVA ENERGY GROUP LTD	COMMON STOCK	166,035	244,867
	VIVENDI	COMMON STOCK EUR5.5	142,104	4,589,781
	VOCUS GROUP LTD	COMMON STOCK	112,022	349,495
	VODACOM GROUP LTD	COMMON STOCK	109,991	928,111
	VODAFONE GROUP PLC	COMMON STOCK USD.2095	4,594,715	7,558,170
	VOESTALPINE AG	COMMON STOCK	22,522	811,346
	VOLKSWAGEN AG	COMMON STOCK	5,818	1,211,219
	VOLKSWAGEN AG PREF	PREFERENCE	31,609	5,898,238
	VOLTRONIC POWER TECHNOLOGY	COMMON STOCK TWD10.0	11,025	439,569
	VOLVO AB B SHS	COMMON STOCK SEK1.2	264,353	6,232,240
	VONOVIA SE	COMMON STOCK	88,625	6,472,762
	VONTOBEL HOLDING AG REG	COMMON STOCK CHF1.0	5,047	398,001
	VOPAK	COMMON STOCK EUR.5	12,948	680,027
	VOSSLOH AG	COMMON STOCK	1,493	75,543
	VTB BANK JSC GDR REG S	GDR	397,993	378,013
	VTB BANK SPON GDR 144A	GDR	136,000	129,812
	VTECH HOLDINGS LTD	COMMON STOCK USD.05	29,000	225,030
	VUKILE PROPERTY FUND LTD	REIT	169,620	92,369
	VZ HOLDING AG	COMMON STOCK CHF.25	2,485	227,266
	WACKER CHEMIE AG	COMMON STOCK	2,659	379,871

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		Shares/ Par Value		
	WACKER NEUSON SE	COMMON STOCK	5,390	115,499
	WACOAL HOLDINGS CORP	COMMON STOCK	7,600	153,110
	WACOM CO LTD	COMMON STOCK	26,100	218,986
	WAFER WORKS CORP	COMMON STOCK TWD10.	62,000	94,234
	WAKITA + CO LTD	COMMON STOCK	5,700	58,329
	WALLBRIDGE MINING CO LTD	COMMON STOCK	86,500	53,122
	WALLENIUS WILHELMSSEN ASA	COMMON STOCK NOK.52	33,243	89,561
	WALLENSTAM AB B SHS	COMMON STOCK SEK.5	22,669	360,362
	WALMART DE MEXICO SAB DE CV	COMMON STOCK	902,364	2,531,537
	WALSIN LIHWA CORP	COMMON STOCK TWD10.	471,696	323,033
	WALSIN TECHNOLOGY CORP	COMMON STOCK TWD10.	55,000	453,062
	WALVAX BIOTECHNOLOGY CO A	COMMON STOCK CNY1.0	28,100	165,736
	WAN HAI LINES LTD	COMMON STOCK TWD10.	95,000	178,928
	WANHUA CHEMICAL GROUP CO A	COMMON STOCK CNY1.0	34,198	476,897
	WANT WANT CHINA HOLDINGS LTD	COMMON STOCK USD.02	1,046,000	756,876
	WARBA BANK KSCP	COMMON STOCK	133,571	103,625
	WAREHOUSE REIT PLC	REIT	61,528	100,494
	WAREHOUSES DE PAUW SCA	REIT	23,122	801,433
	WARTSILA OYJ ABP	COMMON STOCK	76,162	758,933
	WASHINGTON H. SOUL PATINSON	COMMON STOCK	13,212	375,832
	WASHTEC AG	COMMON STOCK	2,171	115,956
	WASKITA KARYA PERSERO TBK PT	COMMON STOCK IDR100.0	3,113,500	319,813
	WATAMI CO LTD	COMMON STOCK	4,500	38,027
	WATKIN JONES PLC	COMMON STOCK GBP.01	6,066	15,520
	WAYPOINT REIT	REIT	100,194	211,186
	WDB HOLDINGS CO LTD	COMMON STOCK	1,600	41,113
	WEBJET LTD	COMMON STOCK	64,797	253,924
	WEBUILD	COMMON STOCK	13,359	19,302
	WEG SA	COMMON STOCK	145,640	2,137,218
	WEIBO CORP SPON ADR	ADR USD.00025	10,160	416,458
	WEICHAJ POWER CO LTD A	COMMON STOCK CNY1.0	49,700	120,357
	WEICHAJ POWER CO LTD H	COMMON STOCK CNY1.0	421,200	847,124
	WEIHAI GUANGWEI COMPOSITES A	COMMON STOCK CNY1.0	6,900	94,020
	WEIMOB INC	COMMON STOCK USD.0001	212,000	381,761
	WEIR GROUP PLC/THE	COMMON STOCK GBP.125	44,554	1,213,091
	WELCIA HOLDINGS CO LTD	COMMON STOCK	17,400	656,499
	WELL HEALTH TECHNOLOGIES COR	COMMON STOCK	18,400	116,365
	WENDEL	COMMON STOCK EUR4.0	4,337	520,150
	WENS FOODSTUFFS GROUP CO A	COMMON STOCK CNY1.0	69,360	193,657
	WERELDHAVE NV	REIT EUR1.0	9,276	121,700
	WESDOME GOLD MINES LTD	COMMON STOCK	25,500	212,567
	WESFARMERS LTD	COMMON STOCK	194,972	7,588,429
	WEST AFRICAN RESOURCES LTD	COMMON STOCK	81,212	65,394

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	WEST CHINA CEMENT LTD	COMMON STOCK GBP.002	450,000	66,765
	WEST FRASER TIMBER CO LTD	COMMON STOCK	9,200	590,562
	WEST HOLDINGS CORP	COMMON STOCK	2,700	124,481
	WEST JAPAN RAILWAY CO	COMMON STOCK	28,000	1,472,129
	WESTERN AREAS LTD	COMMON STOCK	41,729	84,773
	WESTERN SECURITIES CO LTD A	COMMON STOCK CNY1.0	19,300	29,983
	WESTGOLD RESOURCES LTD	COMMON STOCK NPV	57,005	114,926
	WESTON (GEORGE) LTD	COMMON STOCK	13,246	988,563
	WESTPAC BANKING CORP	COMMON STOCK	632,234	9,441,770
	WESTPORTS HOLDINGS BHD	COMMON STOCK	295,600	316,179
	WESTSHORE TERMINALS			
	INVESTME	COMMON STOCK	9,100	111,357
	WESTWING GROUP AG	COMMON STOCK	1,939	78,577
	WETHERSPOON (J.D.) PLC	COMMON STOCK GBP.02	12,942	197,623
	WH GROUP LTD	COMMON STOCK USD.0001	1,539,500	1,290,649
	WH SMITH PLC	COMMON STOCK GBP.22	20,644	426,569
	WHA CORP PCL NVDR	NVDR THB.1	2,128,700	214,514
	WHA UTILITIES AND POWER			
	FORE	FOREIGN SH. THB1.0 A	724,900	101,622
	WHARF HOLDINGS LTD	COMMON STOCK	364,650	982,009
	WHARF REAL ESTATE			
	INVESTMENT	COMMON STOCK HKD.1	267,650	1,395,305
	WHEATON PRECIOUS METALS			
	CORP	COMMON STOCK	77,792	3,246,015
	WHITBREAD PLC	COMMON STOCK GBP.767974	32,952	1,461,446
	WHITECAP RESOURCES INC	COMMON STOCK	77,800	296,788
	WHITEHAVEN COAL LTD	COMMON STOCK	131,170	166,572
	WIENERBERGER AG	COMMON STOCK	22,786	727,697
	WIHLBORGS FASTIGHETER AB	COMMON STOCK SEK2.5	20,264	458,399
	WILL SEMICONDUCTOR CO LTD			
	A	COMMON STOCK CNY1.0	6,300	223,387
	WILLIAM HILL PLC	COMMON STOCK GBP.1	161,482	595,702
	WILMAR INTERNATIONAL LTD	COMMON STOCK	350,700	1,234,823
	WILSON BAYLY HOLMES			
	OVCON	COMMON STOCK ZAR.01	9,229	57,041
	WIN SEMICONDUCTORS CORP	COMMON STOCK TWD10.0	77,000	951,979
	WINBOND ELECTRONICS CORP	COMMON STOCK TWD10.	641,477	659,010
	WING TAI HOLDINGS LTD	COMMON STOCK	72,500	107,100
	WINGTECH TECHNOLOGY CO			
	LTD A	COMMON STOCK CNY1.0	10,300	156,363
	WINNING HEALTH			
	TECHNOLOGY A	COMMON STOCK CNY1.0	84,500	226,785
	WINPAK LTD	COMMON STOCK	6,000	201,664
	WISETECH GLOBAL LTD	COMMON STOCK	21,019	551,028
	WISTRON CORP	COMMON STOCK TWD10.	486,374	538,124
	WISTRON NEWEB CORP	COMMON STOCK TWD10.	52,000	144,234
	WIWYNN CORP	COMMON STOCK TWD10.0	14,000	350,677
	WIX.COM LTD	COMMON STOCK ILS.01	9,100	2,274,636
	WM MORRISON SUPERMARKETS	COMMON STOCK GBP.1	378,087	996,956
	WOLTERS KLUWER	COMMON STOCK EUR.12	46,931	3,967,278
	WONIK IPS CO LTD	COMMON STOCK KRW500.0	7,988	326,536
	WOODSIDE PETROLEUM LTD	COMMON STOCK	166,567	2,923,898
	WOOLWORTHS GROUP LTD	COMMON STOCK	216,882	6,583,654

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		Shares/ Par Value		
	WOOLWORTHS HOLDINGS LTD	COMMON STOCK	171,458	463,316
	WOORI FINANCIAL GROUP INC	COMMON STOCK KRW5000.0	86,387	777,707
	WORKSPACE GROUP PLC	REIT GBP1.0	23,265	244,519
	WORLDLINE SA	COMMON STOCK EUR.68	39,523	3,959,454
	WORLEY LTD	COMMON STOCK	60,410	535,807
	WOWOW INC	COMMON STOCK	1,000	27,483
	WPG HOLDINGS LTD	COMMON STOCK TWD10.	268,451	409,400
	WPP PLC	COMMON STOCK GBP.1	209,789	2,278,446
	WPT INDUSTRIAL REAL ESTATE I	REIT	7,500	108,375
	WSP GLOBAL INC	COMMON STOCK	19,000	1,798,438
	WT MICROELECTRONICS CO LTD	COMMON STOCK TWD10.	66,723	95,516
	WUESTENROT + WUERTTEMBERG	COMMON STOCK	4,374	88,414
	WUHAN GUIDE INFRARED CO LT A	COMMON STOCK CNY1.0	60,860	389,201
	WUHU SANQI INTERACTIVE ENT A	COMMON STOCK CNY1.0	23,000	110,066
	WULIANGYE YIBIN CO LTD A	COMMON STOCK CNY1.0	42,280	1,891,555
	WUS PRINTED CIRCUIT KUNSHA A	COMMON STOCK CNY1.0	18,800	54,204
	WUXI APPTec CO LTD A	COMMON STOCK CNY1.0	22,400	462,444
	WUXI APPTec CO LTD H	COMMON STOCK CNY1.0	39,592	926,680
	WUXI BIOLOGICS CAYMAN INC	COMMON STOCK USD.00001	502,500	6,944,345
	WUXI LEAD INTELLIGENT EQUI A	COMMON STOCK CNY1.0	36,600	471,492
	WYNN MACAU LTD	COMMON STOCK HKD.001	276,800	465,316
	X 5 RETAIL GROUP NV REGS GDR	GDR EUR1.0	23,929	861,883
	X FAB SILICON FOUNDRIES SE	COMMON STOCK	10,048	60,273
	XCMG CONSTRUCTION MACHIN A	COMMON STOCK CNY1.0	85,300	70,131
	XERO LTD	COMMON STOCK	20,492	2,335,077
	XIABUXIABU CATERING MANAGEME	COMMON STOCK USD.000025	64,500	146,150
	XIAOMI CORP CLASS B	COMMON STOCK USD.0000025	2,425,200	10,457,200
	XINGDA INT L HOLDINGS	COMMON STOCK HKD.1	542,595	158,203
	XINHU ZHONGBAO CO LTD A	COMMON STOCK CNY1.0	93,600	44,477
	XINJIANG GOLDWIND SCI+TECH H	COMMON STOCK CNY1.0	112,600	225,834
	XINJIANG GOLDWIND SCI+TECH A	COMMON STOCK CNY1.0	37,600	82,221
	XINTEC INC	COMMON STOCK TWD10.0	28,000	182,933
	XINYI GLASS HOLDINGS LTD	COMMON STOCK HKD.1	269,580	754,273
	XINYI SOLAR HOLDINGS LTD	COMMON STOCK HKD.1	911,676	2,378,676
	XPENG INC ADR	ADR USD.00001	17,500	1,224,961
	XTEP INTERNATIONAL HOLDINGS	COMMON STOCK HKD.01	187,808	93,801
	XVIVO PERFUSION AB	COMMON STOCK	3,935	150,232
	YA MAN LTD	COMMON STOCK	4,900	88,937
	YADEA GROUP HOLDINGS LTD	COMMON STOCK USD.00001	192,000	396,894
	YAGEO CORPORATION	COMMON STOCK TWD10.	46,458	1,169,804

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		Shares/ Par Value		
	YAKULT HONSHA CO LTD	COMMON STOCK	21,700	1,093,993
	YAKUODO HOLDINGS CO LTD	COMMON STOCK	2,100	50,316
	YAMABIKO CORP	COMMON STOCK	5,600	70,457
	YAMADA HOLDINGS CO LTD	COMMON STOCK	122,900	653,093
	YAMAGATA BANK LTD/THE	COMMON STOCK	4,500	45,059
	YAMAGUCHI FINANCIAL GROUP			
	IN	COMMON STOCK	35,400	200,777
	YAMAHA CORP	COMMON STOCK	22,800	1,344,117
	YAMAHA MOTOR CO LTD	COMMON STOCK	49,800	1,018,409
	YAMAMA CEMENT CO	COMMON STOCK SAR10.0	16,830	132,564
	YAMANA GOLD INC	COMMON STOCK	164,581	939,171
	YAMASHIN FILTER CORP	COMMON STOCK	3,300	36,246
	YAMATO HOLDINGS CO LTD	COMMON STOCK	52,000	1,328,402
	YAMATO KOGYO CO LTD	COMMON STOCK	7,300	196,017
	YAMAZAKI BAKING CO LTD	COMMON STOCK	24,000	401,104
	YAMAZEN CORP	COMMON STOCK	13,700	137,669
	YANBU CEMENT CO	COMMON STOCK SAR10.0	13,090	141,486
	YANBU NATIONAL			
	PETROCHEMICAL	COMMON STOCK SAR10.	42,933	731,266
	YANDEX NV A	COMMON STOCK EUR.01	51,713	3,598,191
	YANG MING MARINE			
	TRANSPORT	COMMON STOCK TWD10.	272,107	284,119
	YANGZIJANG SHIPBUILDING	COMMON STOCK	466,500	337,406
	YANLORD LAND GROUP LTD	COMMON STOCK	124,500	105,434
	YANZHOU COAL MINING CO H	COMMON STOCK CNY1.0	400,800	320,501
	YAOKO CO LTD	COMMON STOCK	3,300	230,060
	YARA INTERNATIONAL ASA	COMMON STOCK NOK1.7	32,806	1,363,908
	YASKAWA ELECTRIC CORP	COMMON STOCK	41,300	2,057,743
	YDUQS PARTICIPACOES SA	COMMON STOCK	66,100	420,518
	YEALINK NETWORK			
	TECHNOLOGY A	COMMON STOCK CNY1.0	14,250	159,302
	YELLOW HAT LTD	COMMON STOCK	5,500	89,562
	YFY INC	COMMON STOCK TWD10.	200,000	209,963
	YICHANG HEC CHANGJIANG			
	PHA H	COMMON STOCK CNY1.0	45,600	51,940
	YIFENG PHARMACY CHAIN CO L			
	A	COMMON STOCK CNY1.0	7,420	102,353
	YIHAI INTERNATIONAL			
	HOLDING	COMMON STOCK USD.00001	101,000	1,504,672
	YINSON HOLDINGS BHD	COMMON STOCK	190,800	273,097
	YIT OYJ	COMMON STOCK	23,548	142,049
	YODOGAWA STEEL WORKS LTD	COMMON STOCK	3,600	73,595
	YOKOGAWA BRIDGE HOLDINGS			
	COR	COMMON STOCK	5,400	114,495
	YOKOGAWA ELECTRIC CORP	COMMON STOCK	38,500	768,455
	YOKOHAMA REITO CO LTD	COMMON STOCK	8,200	68,547
	YOKOHAMA RUBBER CO LTD	COMMON STOCK	22,000	327,899
	YOKOWO CO LTD	COMMON STOCK	2,500	75,205
	YOMIURI LAND CO LTD	COMMON STOCK	700	40,874
	YONDOSHI HOLDINGS INC	COMMON STOCK	2,500	48,375
	YONEX CO LTD	COMMON STOCK	16,800	97,540
	YONGHUI SUPERSTORES CO			
	LTD A	COMMON STOCK CNY1.0	113,000	124,213

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		Shares/ Par Value		
	YONYOU NETWORK TECHNOLOGY A	COMMON STOCK CNY1.0	29,120	195,669
	YOSHINOYA HOLDINGS CO LTD	COMMON STOCK	12,100	223,768
	YOUNGONE CORP	COMMON STOCK KRW500.0	8,486	247,169
	YPF S.A. SPONSORED ADR	ADR	38,700	181,890
	YPSOMED HOLDING AG REG	COMMON STOCK CHF14.15	538	90,201
	YUAN RENMINBI	FOREIGN CURRENCY	12,880,370	1,969,536
	YUANTA FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,931,705	1,413,098
	YUANTA SECURITIES KOREA	COMMON STOCK KRW5000.0	41,698	117,617
	YUASA TRADING CO LTD	COMMON STOCK	1,800	58,021
	YUE YUEN INDUSTRIAL HLDG	COMMON STOCK HKD.25	143,238	298,343
	YUEXIU PROPERTY CO LTD	COMMON STOCK	1,812,000	365,303
	YUEXIU REAL ESTATE INVESTMEN	REIT	275,000	134,109
	YUEXIU TRANSPORT INFRASTRUCT	COMMON STOCK HKD.1	472,799	322,075
	YUHAN CORP	COMMON STOCK KRW1000.0	11,880	821,858
	YULON MOTOR COMPANY	COMMON STOCK TWD10.	100,763	168,243
	YUM CHINA HOLDINGS INC	COMMON STOCK USD.01	63,800	3,882,120
	YUNDA HOLDING CO LTD A	COMMON STOCK CNY1.0	47,190	113,472
	YUNGJIN PHARMACEUTICAL CO	COMMON STOCK KRW500.	27,349	203,450
	YUNGTAY ENGINEERING CO LTD	COMMON STOCK TWD10.	11,000	24,560
	YUNNAN BAIYAO GROUP CO LTD A	COMMON STOCK CNY1.0	13,900	242,046
	YUNNAN ENERGY NEW MATERIAL A	COMMON STOCK CNY1.0	9,000	194,850
	YURTEC CORP	COMMON STOCK	6,500	52,528
	YUZHOU GROUP HOLDINGS CO LTD	COMMON STOCK HKD.1	544,941	196,874
	Z ENERGY LTD	COMMON STOCK	81,890	188,636
	Z HOLDINGS CORP	COMMON STOCK	456,600	2,769,613
	ZAI LAB LTD ADR	ADR USD.00006	6,700	1,583,488
	ZALANDO SE	COMMON STOCK	25,954	2,896,277
	ZARDOYA OTIS SA	COMMON STOCK EUR.1	18,157	225,113
	ZEAL NETWORK SE	COMMON STOCK	2,284	128,449
	ZEALAND PHARMA A/S	COMMON STOCK DKK1.	4,763	173,275
	ZEDER INVESTMENTS LTD	COMMON STOCK ZAR.01	187,873	33,388
	ZEHNDER GROUP AG RG	COMMON STOCK CHF.05	1,575	105,245
	ZENKOKU HOSHO CO LTD	COMMON STOCK	9,500	436,966
	ZENRIN CO LTD	COMMON STOCK	5,400	66,111
	ZENSHO HOLDINGS CO LTD	COMMON STOCK	16,900	440,750
	ZEON CORP	COMMON STOCK	24,000	346,230
	ZERIA PHARMACEUTICAL CO LTD	COMMON STOCK	4,900	90,342
	ZHANGZHOU PIENZEHUANG PHA A	COMMON STOCK CNY1.0	5,000	205,145
	ZHAOJIN MINING INDUSTRY H	COMMON STOCK CNY1.0	309,000	365,238
	ZHEJIANG CHINT ELECTRICS A	COMMON STOCK CNY1.0	23,376	140,261
	ZHEJIANG DAHUA TECHNOLOGY A	COMMON STOCK CNY1.0	32,600	99,372

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		Shares/ Par Value	
ZHEJIANG DINGLI MACHINERY A	COMMON STOCK CNY1.0	4,060	62,979
ZHEJIANG EXPRESSWAY CO H	COMMON STOCK CNY1.0	336,000	284,148
ZHEJIANG HUAYOU COBALT CO A	COMMON STOCK CNY1.0	43,800	531,498
ZHEJIANG JUHUA CO A	COMMON STOCK CNY1.0	25,500	31,665
ZHEJIANG LONGSHENG GROUP C A	COMMON STOCK CNY1.0	35,400	73,749
ZHEJIANG NHU CO LTD A	COMMON STOCK CNY1.0	23,400	120,758
ZHEJIANG SANHUA INTELLIGEN A	COMMON STOCK CNY1.0	39,130	147,930
ZHEJIANG SEMIR GARMENT CO A	COMMON STOCK CNY1.0	53,600	82,275
ZHEJIANG SUPOR CO LTD A	COMMON STOCK CNY1.0	6,000	71,603
ZHEJIANG WOLWO BIO PHARMAC A	COMMON STOCK CNY1.0	2,500	29,324
ZHEN DING TECHNOLOGY HOLDING	COMMON STOCK TWD10.	82,000	333,946
ZHENRO PROPERTIES GROUP LTD	COMMON STOCK USD.00001	277,000	166,754
ZHONGAN ONLINE P+C INSURAN H	COMMON STOCK CNY1.0	55,400	260,010
ZHONGJI INNOLIGHT CO LTD A	COMMON STOCK CNY1.0	8,100	63,150
ZHONGSHENG GROUP HOLDINGS	COMMON STOCK HKD.0001	101,500	723,519
ZHOU HEI YA INTERNATIONAL HO	COMMON STOCK USD.000001	108,000	115,115
ZHUZHOU CRRC TIMES ELECTRI H	COMMON STOCK CNY1.0	111,000	484,929
ZIGEXN CO LTD	COMMON STOCK	6,500	24,974
ZIGNAGO VETRO SPA	COMMON STOCK EUR.1	2,240	37,562
ZIJIN MINING GROUP CO LTD A	COMMON STOCK CNY.1	143,400	204,487
ZIJIN MINING GROUP CO LTD H	COMMON STOCK CNY.1	1,227,000	1,380,251
ZINUS INC	KRW5000	1,469	139,292
ZIP CO LTD	COMMON STOCK	37,692	232,369
ZOJIRUSHI CORP	COMMON STOCK	5,500	98,484
ZOOMLION HEAVY INDUSTRY H	COMMON STOCK CNY1.0	251,800	302,137
ZOOMLION HEAVY INDUSTRY S A	COMMON STOCK CNY1.0	69,800	105,708
ZOOPLUS AG	COMMON STOCK	1,089	225,884
ZOZO INC	COMMON STOCK	20,100	497,138
ZTE CORP A	COMMON STOCK CNY1.0	37,400	193,043
ZTE CORP H	COMMON STOCK CNY1.0	101,390	254,838
ZTO EXPRESS CAYMAN INC ADR	ADR USD.0001	60,000	2,014,959
ZUKEN INC	COMMON STOCK	2,400	66,960
ZUR ROSE GROUP AG	COMMON STOCK CHF5.75	1,431	457,834
ZURICH INSURANCE GROUP AG	COMMON STOCK CHF.1	25,573	10,855,436
EXHIBIT C - Total International Stock Market Index Fund		\$	5,132,976,152

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2020

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

(a) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value	
3M COMPANY	3.05% 15 Apr 2030	1,000,000	\$ 1,136,860
3M COMPANY	4% 14 Sep 2048	2,000,000	2,570,685
ABBOTT LABORATORIES	4.9% 30 Nov 2046	1,150,000	1,704,880
ABBVIE INC	2.6% 21 Nov 2024	9,705,000	10,401,778
ABBVIE INC	3.8% 15 Mar 2025	3,300,000	3,680,089
ABBVIE INC	4.85% 15 Jun 2044	620,000	820,595
ABBVIE INC	2.9% 06 Nov 2022	2,000,000	2,092,160
ABBVIE INC	4.7% 14 May 2045	2,760,000	3,610,674
ACUITY BRANDS LIGHTING	2.15% 15 Dec 2030	3,740,000	3,794,344
AEP TEXAS INC	3.45% 15 Jan 2050	2,000,000	2,239,863
AERCAP IRELAND CAP/GLOBA	2.875% 14 Aug 2024	2,495,000	2,594,765
AETNA INC	2.75% 15 Nov 2022	1,650,000	1,711,156
AIR LEASE CORP	3.5% 15 Jan 2022	4,715,000	4,852,253
AIR PRODUCTS + CHEMICALS	1.5% 15 Oct 2025	3,935,000	4,101,559
AIRCASTLE LTD	5% 01 Apr 2023	2,000,000	2,131,809
ALIBABA GROUP HOLDING	4% 06 Dec 2037	1,355,000	1,598,102
ALLSTATE CORP	3.28% 15 Dec 2026	4,000,000	4,566,403
ALPHABET INC	1.1% 15 Aug 2030	2,170,000	2,140,332
ALPHABET INC	2.05% 15 Aug 2050	1,000,000	954,430
ALPHABET INC	2.25% 15 Aug 2060	855,000	826,758
ALTRIA GROUP INC	5.375% 31 Jan 2044	3,000,000	3,834,285
AMAZON.COM INC	0.8% 03 Jun 2025	3,730,000	3,784,712
AMAZON.COM INC	1.5% 03 Jun 2030	3,730,000	3,793,443
AMAZON.COM INC	4.8% 05 Dec 2034	1,500,000	2,058,171
AMEREN CORP	3.5% 15 Jan 2031	3,030,000	3,495,875
AMERICA MOVIL SAB DE CV	6.125% 30 Mar 2040	2,100,000	3,121,797
AMERICAN EXPRESS CO	3.4% 22 Feb 2024	5,000,000	5,426,407
AMERICAN HONDA FINANCE	2.2% 27 Jun 2022	3,500,000	3,596,705
AMERICAN INTL GROUP	4.7% 10 Jul 2035	1,465,000	1,891,009
AMERICAN INTL GROUP	3.75% 10 Jul 2025	3,000,000	3,370,485
AMERICAN MUNI PWR OHIO INC			
OH	7.834% 15 Feb 2041	930,000	1,511,380
AMERICAN TOWER CORP	3.1% 15 Jun 2050	1,000,000	1,030,027
AMERICAN TOWER CORP	3.5% 31 Jan 2023	2,000,000	2,120,338
AMERICAN WATER CAPITAL C	4.15% 01 Jun 2049	2,000,000	2,648,134
AMGEN INC	3.15% 21 Feb 2040	1,025,000	1,128,330
AMGEN INC	4.4% 01 May 2045	1,500,000	1,925,200
AMGEN INC	2.65% 11 May 2022	1,315,000	1,355,682
AMGEN INC	3.2% 02 Nov 2027	1,000,000	1,122,732
ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	8,885,000	11,552,549
ANHEUSER BUSCH INBEV WOR	4.15% 23 Jan 2025	4,000,000	4,554,760
ANTHEM INC	3.65% 01 Dec 2027	4,000,000	4,612,684
ANTHEM INC	3.3% 15 Jan 2023	1,400,000	1,480,839
APPLE INC	2.5% 09 Feb 2022	3,690,000	3,773,996
APPLE INC	1.25% 20 Aug 2030	2,175,000	2,175,455
APPLE INC	2.55% 20 Aug 2060	865,000	889,637
APPLE INC	4.5% 23 Feb 2036	3,750,000	5,048,328

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			Shares/ Par Value	
	APPLE INC	4.65% 23 Feb 2046	1,120,000	1,592,031
	APPLE INC	3.2% 11 May 2027	2,920,000	3,297,057
	ARES CAPITAL CORP	3.875% 15 Jan 2026	2,000,000	2,167,165
	ASIAN DEVELOPMENT BANK	1.875% 24 Jan 2030	4,010,000	4,318,722
	ASIAN DEVELOPMENT BANK	2.75% 19 Jan 2028	2,000,000	2,267,244
	ASTRAZENECA PLC	6.45% 15 Sep 2037	2,000,000	3,086,735
	AT+T INC	3.1% 01 Feb 2043	2,435,000	2,471,448
	AT+T INC	3.5% 01 Feb 2061	1,820,000	1,812,683
	AT+T INC	3.5% 15 Sep 2053	2,263,000	2,266,321
	AT+T INC	3.55% 15 Sep 2055	2,198,000	2,190,538
	AT+T INC	3.65% 15 Sep 2059	672,000	678,544
	AT+T INC	2.55% 01 Dec 2033	3,508,000	3,596,185
	AT+T INC	4.5% 09 Mar 2048	3,467,000	4,147,052
	AT+T INC	4.35% 01 Mar 2029	3,000,000	3,577,983
	ATHENE HOLDING LTD	3.5% 15 Jan 2031	2,500,000	2,642,022
	AUTODESK INC	2.85% 15 Jan 2030	4,705,000	5,224,456
	BAKER HUGHES LLC/CO OBL	2.773% 15 Dec 2022	3,000,000	3,133,181
	BANCO SANTANDER SA	2.749% 03 Dec 2030	3,200,000	3,298,326
	BANCO SANTANDER SA	3.8% 23 Feb 2028	2,200,000	2,491,730
	BANK OF AMERICA CORP	3.875% 01 Aug 2025	3,590,000	4,091,866
	BANK OF AMERICA CORP	1% 20 Mar 2051	855,000	1,079,753
	BANK OF AMERICA CORP	3.3% 11 Jan 2023	3,525,000	3,737,240
	BANK OF AMERICA CORP	1% 24 Apr 2038	2,000,000	2,463,833
	BANK OF AMERICA CORP	1% 20 Dec 2028	7,261,000	8,201,620
	BANK OF AMERICA CORP	1% 15 Mar 2050	1,020,000	1,338,214
	BANK OF AMERICA CORP	1% 23 Apr 2040	1,165,000	1,434,422
	BANK OF AMERICA CORP	1% 22 Oct 2030	2,130,000	2,338,974
	BANK OF AMERICA NA	6% 15 Oct 2036	1,100,000	1,645,271
	BANK OF NOVA SCOTIA	1.625% 01 May 2023	3,905,000	4,017,364
	BANK OF NY MELLON CORP	2.6% 07 Feb 2022	2,750,000	2,815,184
	BARCLAYS PLC	4.337% 10 Jan 2028	5,000,000	5,743,939
	BARRICK PD AU FIN PTY LT	5.95% 15 Oct 2039	1,055,000	1,518,919
	BAT CAPITAL CORP	2.726% 25 Mar 2031	2,300,000	2,382,208
	BAT CAPITAL CORP	3.222% 15 Aug 2024	1,800,000	1,948,720
	BAT CAPITAL CORP	4.54% 15 Aug 2047	1,545,000	1,715,648
	BAY AREA CA TOLL AUTH TOLL BRI	7.043% 01 Apr 2050	500,000	915,320
	BECTON DICKINSON AND CO	3.734% 15 Dec 2024	4,015,000	4,451,374
	BERKSHIRE HATHAWAY ENERG	2.85% 15 May 2051	2,000,000	2,057,345
	BERKSHIRE HATHAWAY ENERG	6.125% 01 Apr 2036	3,931,000	5,818,201
	BERKSHIRE HATHAWAY FIN	5.75% 15 Jan 2040	1,275,000	1,956,636
	BIOGEN INC	2.25% 01 May 2030	1,500,000	1,566,901
*	BLACKROCK INC	2.4% 30 Apr 2030	3,565,000	3,897,715
	BOEING CO	5.93% 01 May 2060	2,430,000	3,447,183
	BOEING CO	5.15% 01 May 2030	5,510,000	6,668,486
	BOEING CO	3.25% 01 Mar 2028	2,350,000	2,486,939
	BOEING CO	3.55% 01 Mar 2038	1,000,000	1,020,192
	BOSTON PROPERTIES LP	3.4% 21 Jun 2029	4,065,000	4,537,604
	BP CAP MARKETS AMERICA	3.79% 06 Feb 2024	5,000,000	5,464,192
	BRIGHTHOUSE FINANCIAL IN	4.7% 22 Jun 2047	600,000	626,547
	BRISTOL MYERS SQUIBB CO	3.4% 26 Jul 2029	3,500,000	4,074,563
	BRISTOL MYERS SQUIBB CO	5% 15 Aug 2045	2,000,000	2,892,765
	BRITISH TELECOMMUNICATIO	9.625% 15 Dec 2030	400,000	663,675
	BROADCOM CRP / CAYMN FI	3.875% 15 Jan 2027	2,930,000	3,288,360
	BROADCOM INC	5% 15 Apr 2030	4,180,000	5,081,258

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			Shares/ Par Value	
	BROOKFIELD FINANCE INC	3.9% 25 Jan 2028	3,000,000	3,442,266
	BURLINGTN NORTH SANTA FE	4.375% 01 Sep 2042	1,800,000	2,381,938
	BURLINGTN NORTH SANTA FE	4.9% 01 Apr 2044	1,000,000	1,410,099
	CALIFORNIA ST	7.55% 01 Apr 2039	3,710,000	6,514,018
	CANADIAN NATL RESOURCES	2.95% 15 Jan 2023	5,710,000	5,971,975
	CAPITAL ONE FINANCIAL CO	3.9% 29 Jan 2024	5,000,000	5,476,884
	CARDINAL HEALTH INC	3.5% 15 Nov 2024	3,735,000	4,095,357
	CARRIER GLOBAL CORP	2.242% 15 Feb 2025	3,255,000	3,444,320
	CARRINGTON MORTGAGE LOAN TRUST	1% 25 Jun 2036	74,336	27,128
	CATERPILLAR INC	2.6% 09 Apr 2030	4,000,000	4,409,408
	CATERPILLAR INC	3.25% 19 Sep 2049	925,000	1,085,061
	CENTERPOINT ENER HOUSTON	3.95% 01 Mar 2048	1,250,000	1,573,150
	CHARTER COMM OPT LLC/CAP	3.7% 01 Apr 2051	2,105,000	2,185,947
	CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	1,600,000	1,858,317
	CHARTER COMM OPT LLC/CAP	6.484% 23 Oct 2045	2,000,000	2,828,919
	CHEVRON CORP	1.141% 11 May 2023	3,965,000	4,048,485
	CIGNA CORP	4.375% 15 Oct 2028	1,600,000	1,933,899
	CIGNA CORP	4.9% 15 Dec 2048	2,465,000	3,389,711
	CISCO SYSTEMS INC	2.6% 28 Feb 2023	4,735,000	4,975,635
	CITIGROUP COMMERCIAL MORTGAGE	4.023% 10 Mar 2047	3,530,000	3,852,161
	CITIGROUP COMMERCIAL MORTGAGE	3.371% 10 Oct 2047	5,634,369	5,893,963
	CITIGROUP COMMERCIAL MORTGAGE	3.717% 15 Sep 2048	3,400,000	3,822,429
	CITIGROUP INC	1% 26 Mar 2041	1,310,000	1,844,636
	CITIGROUP INC	3.875% 25 Oct 2023	4,900,000	5,388,432
	CITIGROUP INC	4.3% 20 Nov 2026	4,090,000	4,761,597
	CITIGROUP INC	4.4% 10 Jun 2025	4,820,000	5,510,736
	CITIGROUP INC	4.65% 30 Jul 2045	2,098,000	2,808,111
	CMS ENERGY CORP	1% 01 Dec 2050	2,500,000	2,554,250
	CNOOC PETROLEUM NORTH	6.4% 15 May 2037	2,205,000	3,003,320
	COCA COLA CO/THE	2.5% 01 Jun 2040	2,025,000	2,156,920
	COMCAST CORP	3.75% 01 Apr 2040	1,165,000	1,407,349
	COMCAST CORP	1.5% 15 Feb 2031	2,115,000	2,100,691
	COMCAST CORP	2.65% 15 Aug 2062	890,000	890,986
	COMCAST CORP	4.65% 15 Jul 2042	2,760,000	3,739,628
	COMCAST CORP	3.375% 15 Aug 2025	3,100,000	3,458,798
	COMCAST CORP	3% 01 Feb 2024	2,750,000	2,958,297
	COMCAST CORP	4% 15 Aug 2047	2,000,000	2,512,101
	COMCAST CORP	3.95% 15 Oct 2025	1,810,000	2,079,473
	COMM MORTGAGE TRUST	4.046% 10 Oct 2046	4,000,000	4,331,162
	COMM MORTGAGE TRUST	3.528% 10 Dec 2047	4,479,412	4,843,230
	COMM MORTGAGE TRUST	3.644% 10 Dec 2047	2,535,000	2,793,766
	COMM MORTGAGE TRUST	3.63% 10 Oct 2048	4,250,000	4,763,572
	COMMONSPIRIT HEALTH	3.91% 01 Oct 2050	1,205,000	1,343,344
	CON EDISON CO OF NY INC	3.95% 01 Mar 2043	1,250,000	1,474,654
	CON EDISON CO OF NY INC	4.125% 15 May 2049	2,145,000	2,651,051
	CONAGRA BRANDS INC	4.85% 01 Nov 2028	1,000,000	1,241,873
	CONCHO RESOURCES INC	3.75% 01 Oct 2027	3,000,000	3,428,735
	CONNECTICUT ST	5.85% 15 Mar 2032	1,045,000	1,460,471
	CONOCOPHILLIPS	6.5% 01 Feb 2039	2,000,000	3,093,138
	CONOCOPHILLIPS COMPANY	4.3% 15 Nov 2044	600,000	754,413
	CONSTELLATION BRANDS INC	2.875% 01 May 2030	2,000,000	2,191,559

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	COOPERATIEVE RABOBANK UA	4.625% 01 Dec 2023	2,000,000	2,229,103
	CORPORATE OFFICE PROP LP	3.6% 15 May 2023	1,000,000	1,058,705
	COSTCO WHOLESALE CORP	1.6% 20 Apr 2030	1,780,000	1,823,961
	CREDIT SUISSE GROUP AG	3.75% 26 Mar 2025	5,000,000	5,551,047
	CROWN CASTLE INTL CORP	4.3% 15 Feb 2029	3,365,000	3,996,508
	CSAIL COMMERCIAL MORTGAGE TRUS	3.502% 15 Nov 2049	5,555,000	6,179,372
	CSAIL COMMERCIAL MORTGAGE TRUS	3.779% 15 Mar 2052	5,750,000	6,555,705
	CSX CORP	4.75% 30 May 2042	850,000	1,119,111
	CSX CORP	3.35% 15 Sep 2049	2,035,000	2,315,153
	CUMMINS INC	1.5% 01 Sep 2030	2,085,000	2,095,568
	CVS HEALTH CORP	2.7% 21 Aug 2040	2,255,000	2,281,280
	CVS HEALTH CORP	5.125% 20 Jul 2045	2,000,000	2,692,723
	CVS HEALTH CORP	3.7% 09 Mar 2023	563,000	602,307
	CVS HEALTH CORP	4.3% 25 Mar 2028	387,000	460,515
	CVS HEALTH CORP	5.05% 25 Mar 2048	2,560,000	3,469,513
	DELL INT LLC / EMC CORP	5.45% 15 Jun 2023	5,000,000	5,530,103
	DEUTSCHE BANK COMMERCIAL MORTG	3.276% 10 May 2049	2,115,500	2,340,447
	DEUTSCHE BANK COMMERCIAL MORTG	2.89% 10 Aug 2049	2,375,000	2,593,631
	DEUTSCHE BANK NY	1% 24 Nov 2026	3,850,000	3,940,237
	DEVON ENERGY CORPORATION	7.875% 30 Sep 2031	1,200,000	1,669,039
	DISCOVER FINANCIAL SVS	4.1% 09 Feb 2027	4,000,000	4,608,322
	DISCOVERY COMMUNICATIONS	5.2% 20 Sep 2047	2,000,000	2,597,684
	DOW CHEMICAL CO/THE	4.8% 30 Nov 2028	3,200,000	3,934,590
	DTE ELECTRIC CO	3.95% 01 Mar 2049	1,615,000	2,094,865
	DUKE ENERGY CAROLINAS	3.875% 15 Mar 2046	1,500,000	1,843,382
	DUKE ENERGY CORP	2.65% 01 Sep 2026	3,500,000	3,813,592
	DUKE ENERGY INDIANA LLC	3.25% 01 Oct 2049	2,000,000	2,265,100
	DUPONT DE NEMOURS INC	5.419% 15 Nov 2048	2,000,000	2,906,310
	ECOLAB INC	5.5% 08 Dec 2041	95,000	136,802
	ECOPETROL SA	5.875% 28 May 2045	1,275,000	1,543,388
	ELI LILLY + CO	3.375% 15 Mar 2029	3,060,000	3,552,458
	EMERSON ELECTRIC CO	1.95% 15 Oct 2030	2,360,000	2,489,891
	ENBRIDGE INC	2.5% 15 Jan 2025	7,625,000	8,171,734
	ENERGY TRANSFER LP	6.5% 01 Feb 2042	1,925,000	2,348,473
	ENERGY TRANSFER LP	4.5% 15 Apr 2024	3,000,000	3,281,045
	ENTERGY TEXAS INC	4% 30 Mar 2029	2,500,000	2,919,595
	ENTERPRISE PRODUCTS OPER	3.2% 15 Feb 2052	910,000	925,241
	ENTERPRISE PRODUCTS OPER	7.55% 15 Apr 2038	800,000	1,220,990
	ENTERPRISE PRODUCTS OPER	3.35% 15 Mar 2023	1,800,000	1,902,571
	ENTERPRISE PRODUCTS OPER	4.25% 15 Feb 2048	2,000,000	2,344,962
	EQUINOR ASA	3.7% 06 Apr 2050	2,000,000	2,410,286
	EQUINOR ASA	5.1% 17 Aug 2040	815,000	1,140,316
	EUROPEAN INVESTMENT BANK	1.625% 14 Mar 2025	18,000,000	18,942,411
	EUROPEAN INVESTMENT BANK	0.625% 21 Oct 2027	3,395,000	3,368,563
	EVERSOURCE ENERGY	1.65% 15 Aug 2030	2,000,000	1,991,898
	EXELON CORP	4.45% 15 Apr 2046	3,740,000	4,768,922
	EXXON MOBIL CORPORATION	2.726% 01 Mar 2023	2,000,000	2,095,525
	EXXON MOBIL CORPORATION	3.452% 15 Apr 2051	1,820,000	2,080,056
	EXXON MOBIL CORPORATION	4.114% 01 Mar 2046	1,500,000	1,850,108
	FAIRFAX FINL HLDGS LTD	4.85% 17 Apr 2028	3,265,000	3,654,242
	FANNIE MAE	0.875% 05 Aug 2030	11,025,000	10,819,803

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			Shares/ Par Value	
	FANNIE MAE	0.75% 08 Oct 2027	5,965,000	5,988,198
	FANNIE MAE	0.5% 07 Nov 2025	5,800,000	5,824,261
	FANNIE MAE	0.25% 27 Nov 2023	5,115,000	5,119,615
	FANNIE MAE	7.125% 15 Jan 2030	865,000	1,320,848
	FANNIE MAE	7.25% 15 May 2030	330,000	511,250
	FANNIE MAE	6.625% 15 Nov 2030	535,000	810,056
	FANNIE MAE	2.125% 24 Apr 2026	1,100,000	1,198,448
	FED HM LN PC POOL A17554	5.5% 01 Jan 2034	55,648	64,996
	FED HM LN PC POOL A23137	5% 01 Jun 2034	669,256	778,533
	FED HM LN PC POOL A31788	5% 01 Mar 2035	51,320	56,838
	FED HM LN PC POOL A35945	5% 01 Jul 2035	20,836	24,153
	FED HM LN PC POOL A39272	5.5% 01 Oct 2035	102,915	120,770
	FED HM LN PC POOL A46663	5% 01 Aug 2035	35,370	41,148
	FED HM LN PC POOL A48972	5.5% 01 May 2036	46,742	54,965
	FED HM LN PC POOL A51249	6% 01 Aug 2036	8,446	10,032
	FED HM LN PC POOL A54174	6% 01 Nov 2036	3,087	3,554
	FED HM LN PC POOL A55275	5.5% 01 Dec 2036	34,218	38,275
	FED HM LN PC POOL A56733	6% 01 Jan 2037	7,596	8,540
	FED HM LN PC POOL A56988	5.5% 01 Feb 2037	50,657	59,572
	FED HM LN PC POOL A57943	5% 01 Mar 2037	27,422	31,894
	FED HM LN PC POOL A60311	5% 01 May 2037	44,761	52,061
	FED HM LN PC POOL A61985	6% 01 Jun 2037	15,836	18,705
	FED HM LN PC POOL A63820	6% 01 Aug 2037	6,096	7,196
	FED HM LN PC POOL A65647	5.5% 01 Sep 2037	215	250
	FED HM LN PC POOL A65895	6% 01 Sep 2037	798	946
	FED HM LN PC POOL A66380	6% 01 Sep 2037	11,738	13,846
	FED HM LN PC POOL A66777	6% 01 Oct 2037	20,976	24,880
	FED HM LN PC POOL A68547	5.5% 01 Nov 2037	1,082	1,272
	FED HM LN PC POOL A71925	5% 01 Jan 2038	74,728	86,919
	FED HM LN PC POOL A72047	5% 01 Jan 2038	706	819
	FED HM LN PC POOL A74128	5.5% 01 Feb 2038	85,349	96,134
	FED HM LN PC POOL A74793	5% 01 Mar 2038	96,594	112,317
	FED HM LN PC POOL A75230	5% 01 Apr 2038	34,977	40,682
	FED HM LN PC POOL A76467	6% 01 Apr 2038	7,602	8,942
	FED HM LN PC POOL A77766	6% 01 Jun 2038	36,927	43,587
	FED HM LN PC POOL A77961	5.5% 01 Jun 2038	9,628	11,313
	FED HM LN PC POOL A78147	5.5% 01 Jun 2038	652	767
	FED HM LN PC POOL A80388	6% 01 Dec 2036	181	215
	FED HM LN PC POOL A80970	5.5% 01 Aug 2038	5,073	5,951
	FED HM LN PC POOL A81327	6% 01 Aug 2038	11,776	13,235
	FED HM LN PC POOL A81569	6% 01 Aug 2038	30,940	34,842
	FED HM LN PC POOL A82880	5.5% 01 Nov 2038	20,395	23,921
	FED HM LN PC POOL A83435	6% 01 Dec 2038	22,843	26,796
	FED HM LN PC POOL A84660	5.5% 01 Feb 2039	4,896	5,471
	FED HM LN PC POOL A86521	4.5% 01 May 2039	92,368	103,382
	FED HM LN PC POOL A87250	5% 01 Jun 2039	59,520	69,234
	FED HM LN PC POOL A88235	5.5% 01 Aug 2039	7,492	8,370
	FED HM LN PC POOL A90575	5.5% 01 Jan 2040	4,443	4,965
	FED HM LN PC POOL A91538	4.5% 01 Mar 2040	91,755	102,581
	FED HM LN PC POOL A91695	4.5% 01 Apr 2040	29,079	32,659
	FED HM LN PC POOL A92458	5% 01 Jun 2040	22,074	25,506
	FED HM LN PC POOL A92939	5% 01 Jul 2040	129,770	148,010
	FED HM LN PC POOL A93010	4.5% 01 Jul 2040	77,144	86,646
	FED HM LN PC POOL A93505	4.5% 01 Aug 2040	82,289	92,100
	FED HM LN PC POOL A93520	4.5% 01 Aug 2040	89,292	98,888

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			Shares/ Par Value	
	FED HM LN PC POOL A93548	4.5% 01 Aug 2040	14,738	16,495
	FED HM LN PC POOL A95258	4% 01 Nov 2040	125,293	137,481
	FED HM LN PC POOL A95582	4% 01 Dec 2040	196,804	214,600
	FED HM LN PC POOL A96174	4% 01 Jan 2041	99,852	109,564
	FED HM LN PC POOL A96687	4% 01 Jan 2041	207,563	227,050
	FED HM LN PC POOL A96807	4% 01 Feb 2041	91,061	99,297
	FED HM LN PC POOL A97473	4.5% 01 Mar 2041	78,174	87,803
	FED HM LN PC POOL A97479	4.5% 01 Mar 2041	88,995	98,736
	FED HM LN PC POOL A97620	4.5% 01 Mar 2041	367,760	411,620
	FED HM LN PC POOL A97673	4.5% 01 Mar 2041	7,771	8,728
	FED HM LN PC POOL A97759	5% 01 Mar 2041	149,893	173,489
	FED HM LN PC POOL C01846	5% 01 Jun 2034	138,731	161,124
	FED HM LN PC POOL C02551	6% 01 Jun 2036	18,990	22,265
	FED HM LN PC POOL C03478	4.5% 01 Jun 2040	65,534	73,605
	FED HM LN PC POOL C03479	5% 01 Jun 2040	58,468	68,007
	FED HM LN PC POOL C03531	4% 01 Oct 2040	106,545	116,180
	FED HM LN PC POOL C04244	3.5% 01 Sep 2042	716,508	779,384
	FED HM LN PC POOL C09008	3% 01 Aug 2042	187,774	198,839
	FED HM LN PC POOL C09035	3% 01 Apr 2043	250,820	266,780
	FED HM LN PC POOL C09042	3.5% 01 May 2043	204,599	221,679
	FED HM LN PC POOL C90689	4.5% 01 Jul 2023	48,031	51,936
	FED HM LN PC POOL C90982	5.5% 01 Jul 2026	16,422	18,327
	FED HM LN PC POOL C91011	5.5% 01 Jan 2027	22,447	25,090
	FED HM LN PC POOL C91249	4.5% 01 May 2029	25,838	28,244
	FED HM LN PC POOL G01781	6.5% 01 Dec 2034	625,268	723,061
	FED HM LN PC POOL G01840	5% 01 Jul 2035	1,578	1,834
	FED HM LN PC POOL G01879	4.5% 01 Aug 2035	33,592	37,080
	FED HM LN PC POOL G01883	5% 01 Aug 2035	12,595	14,642
	FED HM LN PC POOL G01974	5% 01 Dec 2035	7,458	8,663
	FED HM LN PC POOL G02391	6% 01 Nov 2036	2,128	2,539
	FED HM LN PC POOL G02469	5.5% 01 Dec 2036	22,903	26,931
	FED HM LN PC POOL G02478	5.5% 01 Dec 2036	10,398	12,210
	FED HM LN PC POOL G02680	6% 01 Mar 2037	81,811	97,569
	FED HM LN PC POOL G02793	5% 01 May 2037	35,838	41,649
	FED HM LN PC POOL G02939	5.5% 01 May 2037	54,973	64,616
	FED HM LN PC POOL G03238	6% 01 Aug 2037	10,423	12,108
	FED HM LN PC POOL G03350	5.5% 01 Sep 2037	27,598	32,445
	FED HM LN PC POOL G03432	5.5% 01 Nov 2037	5,588	6,572
	FED HM LN PC POOL G03698	6% 01 Dec 2037	10,674	12,641
	FED HM LN PC POOL G03776	6% 01 Jan 2038	4,084	4,831
	FED HM LN PC POOL G03781	6% 01 Jan 2038	26,690	31,481
	FED HM LN PC POOL G03819	6% 01 Jan 2038	27,355	32,215
	FED HM LN PC POOL G04316	6% 01 May 2038	26,768	31,597
	FED HM LN PC POOL G04725	5% 01 Oct 2036	30,471	35,437
	FED HM LN PC POOL G04776	5.5% 01 Jul 2038	69,568	81,660
	FED HM LN PC POOL G04891	5.5% 01 Jan 2038	16,632	19,533
	FED HM LN PC POOL G04913	5% 01 Mar 2038	61,265	71,230
	FED HM LN PC POOL G04916	5% 01 Dec 2035	34,211	39,787
	FED HM LN PC POOL G04920	6% 01 Nov 2038	8,755	10,426
	FED HM LN PC POOL G04924	6% 01 Nov 2038	11,573	13,597
	FED HM LN PC POOL G04986	5.5% 01 Nov 2037	75,605	88,827
	FED HM LN PC POOL G05120	5.5% 01 Dec 2038	16,063	18,875
	FED HM LN PC POOL G05132	5% 01 Dec 2038	707	823
	FED HM LN PC POOL G05179	5.5% 01 Jan 2039	9,972	11,727
	FED HM LN PC POOL G05299	4.5% 01 Jun 2038	81,309	89,849

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	FED HM LN PC POOL G05397	4.5% 01 Apr 2039	108,845	121,700
	FED HM LN PC POOL G05432	6% 01 Apr 2039	95,368	111,873
	FED HM LN PC POOL G05666	6% 01 Apr 2038	7,557	8,920
	FED HM LN PC POOL G05816	5.5% 01 Nov 2038	78,196	90,253
	FED HM LN PC POOL G05922	5.5% 01 Jul 2039	16,014	18,816
	FED HM LN PC POOL G05958	5% 01 Aug 2040	58,927	68,488
	FED HM LN PC POOL G06012	4% 01 Sep 2040	48,640	55,004
	FED HM LN PC POOL G06021	5.5% 01 Jan 2040	53,867	63,332
	FED HM LN PC POOL G06193	5.5% 01 May 2040	8,505	9,999
	FED HM LN PC POOL G06800	4% 01 Oct 2041	203,292	222,965
	FED HM LN PC POOL G06892	4% 01 Jan 2042	80,676	88,108
	FED HM LN PC POOL G06970	4% 01 Jun 2041	139,075	153,336
	FED HM LN PC POOL G07068	5% 01 Jul 2041	64,147	74,491
	FED HM LN PC POOL G07083	4% 01 Jul 2042	122,950	136,723
	FED HM LN PC POOL G07216	4% 01 Jul 2042	144,507	159,757
	FED HM LN PC POOL G07266	4% 01 Dec 2042	466,530	514,316
	FED HM LN PC POOL G07459	3.5% 01 Aug 2043	613,110	664,506
	FED HM LN PC POOL G07519	5.5% 01 Apr 2039	59,333	69,758
	FED HM LN PC POOL G07574	6% 01 May 2040	27,009	31,572
	FED HM LN PC POOL G07642	5% 01 Oct 2041	419,251	486,898
	FED HM LN PC POOL G07842	4.5% 01 Jul 2044	149,429	168,101
	FED HM LN PC POOL G07924	3.5% 01 Jan 2045	1,089,483	1,191,411
	FED HM LN PC POOL G08160	5.5% 01 Nov 2036	191,084	224,220
	FED HM LN PC POOL G08210	6% 01 Jul 2037	57,189	67,787
	FED HM LN PC POOL G08255	5% 01 Mar 2038	52,666	61,227
	FED HM LN PC POOL G08256	5.5% 01 Mar 2038	312,982	367,812
	FED HM LN PC POOL G08271	6% 01 May 2038	12,348	14,529
	FED HM LN PC POOL G08273	5.5% 01 Jun 2038	11,391	13,395
	FED HM LN PC POOL G08323	5% 01 Feb 2039	53,913	62,686
	FED HM LN PC POOL G08368	4.5% 01 Oct 2039	15,085	16,931
	FED HM LN PC POOL G08372	4.5% 01 Nov 2039	58,017	64,882
	FED HM LN PC POOL G08447	4.5% 01 May 2041	42,356	46,988
	FED HM LN PC POOL G08479	3.5% 01 Mar 2042	191,179	205,620
	FED HM LN PC POOL G08524	3% 01 Mar 2043	1,873,810	1,996,936
	FED HM LN PC POOL G08525	3% 01 May 2043	558,010	593,562
	FED HM LN PC POOL G08528	3% 01 Apr 2043	752,980	800,857
	FED HM LN PC POOL G08534	3% 01 Jun 2043	68,149	72,492
	FED HM LN PC POOL G08537	3% 01 Jul 2043	1,541,391	1,639,412
	FED HM LN PC POOL G08540	3% 01 Aug 2043	318,109	338,980
	FED HM LN PC POOL G08549	4.5% 01 Sep 2043	52,090	58,420
	FED HM LN PC POOL G08558	4% 01 Nov 2043	79,133	86,146
	FED HM LN PC POOL G08559	4.5% 01 Nov 2043	207,108	232,535
	FED HM LN PC POOL G08578	4.5% 01 Mar 2044	254,414	284,007
	FED HM LN PC POOL G08599	3.5% 01 Aug 2044	189,525	204,928
	FED HM LN PC POOL G08626	3% 01 Feb 2045	370,719	391,213
	FED HM LN PC POOL G08635	3% 01 Apr 2045	448,011	472,336
	FED HM LN PC POOL G08636	3.5% 01 Apr 2045	243,421	260,663
	FED HM LN PC POOL G08641	3.5% 01 May 2045	791,317	847,297
	FED HM LN PC POOL G08653	3% 01 Jul 2045	851,118	897,568
	FED HM LN PC POOL G08654	3.5% 01 Jul 2045	345,717	370,113
	FED HM LN PC POOL G08658	3% 01 Aug 2045	558,251	588,131
	FED HM LN PC POOL G08659	3.5% 01 Aug 2045	1,282,418	1,372,740
	FED HM LN PC POOL G08666	3% 01 Sep 2045	1,446,523	1,523,849
	FED HM LN PC POOL G08671	3.5% 01 Oct 2045	403,189	431,529
	FED HM LN PC POOL G08676	3.5% 01 Nov 2045	818,042	876,145

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	FED HM LN PC POOL G08681	3.5% 01 Dec 2045	998,648	1,068,643
	FED HM LN PC POOL G08686	3% 01 Jan 2046	1,164,075	1,225,016
	FED HM LN PC POOL G08693	3.5% 01 Mar 2046	569,271	609,077
	FED HM LN PC POOL G08698	3.5% 01 Mar 2046	1,068,200	1,151,069
	FED HM LN PC POOL G08699	4% 01 Mar 2046	303,413	329,232
	FED HM LN PC POOL G08701	3% 01 Apr 2046	1,103,221	1,161,116
	FED HM LN PC POOL G08705	3% 01 May 2046	345,069	363,120
	FED HM LN PC POOL G08706	3.5% 01 May 2046	197,103	212,122
	FED HM LN PC POOL G08708	4.5% 01 May 2046	334,280	368,595
	FED HM LN PC POOL G08710	3% 01 Jun 2046	3,113,507	3,277,768
	FED HM LN PC POOL G08711	3.5% 01 Jun 2046	346,910	368,309
	FED HM LN PC POOL G08715	3% 01 Aug 2046	149,499	157,244
	FED HM LN PC POOL G08722	3.5% 01 Sep 2046	638,298	683,169
	FED HM LN PC POOL G08726	3% 01 Oct 2046	1,214,114	1,283,372
	FED HM LN PC POOL G08729	4.5% 01 Sep 2046	254,740	280,510
	FED HM LN PC POOL G08730	4.5% 01 Oct 2046	634,872	700,564
	FED HM LN PC POOL G08732	3% 01 Nov 2046	1,907,456	2,016,790
	FED HM LN PC POOL G08735	4.5% 01 Oct 2046	26,529	29,267
	FED HM LN PC POOL G08737	3% 01 Dec 2046	759,802	800,723
	FED HM LN PC POOL G08741	3% 01 Jan 2047	3,511,615	3,706,122
	FED HM LN PC POOL G08743	4% 01 Jan 2047	1,421,761	1,536,713
	FED HM LN PC POOL G08745	4.5% 01 Jan 2047	279,217	305,860
	FED HM LN PC POOL G08747	3% 01 Feb 2047	1,963,619	2,076,945
	FED HM LN PC POOL G08748	3.5% 01 Feb 2047	115,768	123,410
	FED HM LN PC POOL G08757	3.5% 01 Apr 2047	449,868	477,875
	FED HM LN PC POOL G08767	4% 01 Jun 2047	159,313	171,308
	FED HM LN PC POOL G08774	3.5% 01 Aug 2047	982,075	1,042,235
	FED HM LN PC POOL G08779	3.5% 01 Sep 2047	1,136,272	1,205,420
	FED HM LN PC POOL G08784	3.5% 01 Oct 2047	1,068,179	1,134,661
	FED HM LN PC POOL G08785	4% 01 Oct 2047	1,226,022	1,314,628
	FED HM LN PC POOL G08788	3.5% 01 Nov 2047	1,181,782	1,253,393
	FED HM LN PC POOL G08789	4% 01 Nov 2047	1,446,312	1,553,752
	FED HM LN PC POOL G08805	4% 01 Mar 2048	806,904	866,213
	FED HM LN PC POOL G08809	4% 01 Apr 2048	579,996	621,686
	FED HM LN PC POOL G08813	3.5% 01 May 2048	147,052	155,337
	FED HM LN PC POOL G08818	4.5% 01 Jun 2048	948,406	1,029,885
	FED HM LN PC POOL G08824	4% 01 Jul 2048	1,309,714	1,398,403
	FED HM LN PC POOL G08831	4% 01 Aug 2048	1,450,425	1,547,847
	FED HM LN PC POOL G08832	4.5% 01 Aug 2048	640,185	694,886
	FED HM LN PC POOL G08836	4% 01 Sep 2048	1,413,603	1,507,456
	FED HM LN PC POOL G08837	4.5% 01 Sep 2048	452,120	490,773
	FED HM LN PC POOL G08838	5% 01 Sep 2048	419,455	465,101
	FED HM LN PC POOL G08842	4% 01 Oct 2048	293,715	313,397
	FED HM LN PC POOL G08847	4% 01 Nov 2048	424,078	452,460
	FED HM LN PC POOL G08848	4.5% 01 Nov 2048	809,858	878,384
	FED HM LN PC POOL G08853	4.5% 01 Dec 2048	377,923	409,402
	FED HM LN PC POOL G08858	4.5% 01 Jan 2049	764,333	828,604
	FED HM LN PC POOL G08866	4% 01 Mar 2049	170,556	182,021
	FED HM LN PC POOL G08874	5% 01 Apr 2049	191,244	211,643
	FED HM LN PC POOL G08876	3.5% 01 May 2049	1,449,268	1,528,286
	FED HM LN PC POOL G08881	3.5% 01 Jun 2049	725,226	765,077
	FED HM LN PC POOL G14047	5.5% 01 Dec 2024	13,533	14,051
	FED HM LN PC POOL G16093	3% 01 Feb 2032	1,115,100	1,196,188
	FED HM LN PC POOL G16122	2.5% 01 Feb 2032	471,640	502,645
	FED HM LN PC POOL G16737	3% 01 Jan 2034	216,587	227,300

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			Shares/ Par Value	
	FED HM LN PC POOL G18188	4.5% 01 Apr 2022	4,037	4,243
	FED HM LN PC POOL G18549	2.5% 01 Apr 2030	713,866	746,402
	FED HM LN PC POOL G18607	2.5% 01 Aug 2031	558,448	583,447
	FED HM LN PC POOL G18622	2.5% 01 Dec 2031	871,403	911,165
	FED HM LN PC POOL G18631	2.5% 01 Feb 2032	1,251,004	1,308,056
	FED HM LN PC POOL G18637	3.5% 01 Feb 2032	552,018	592,419
	FED HM LN PC POOL G18643	2.5% 01 May 2032	126,011	131,695
	FED HM LN PC POOL G18648	3.5% 01 Jun 2032	167,686	179,662
	FED HM LN PC POOL G18655	3% 01 Aug 2032	465,802	491,473
	FED HM LN PC POOL G18659	3% 01 Sep 2032	956,953	1,005,044
	FED HM LN PC POOL G18670	3% 01 Dec 2032	467,982	491,873
	FED HM LN PC POOL G18673	3% 01 Jan 2033	399,452	419,380
	FED HM LN PC POOL G18681	3% 01 Mar 2033	1,914,982	2,010,652
	FED HM LN PC POOL G18692	3.5% 01 Jun 2033	322,192	342,373
	FED HM LN PC POOL G18710	3.5% 01 Oct 2033	423,332	449,787
	FED HM LN PC POOL G18715	3% 01 Dec 2033	65,137	68,309
	FED HM LN PC POOL G30406	5.5% 01 Jul 2028	38,373	42,853
	FED HM LN PC POOL G60038	3.5% 01 Jan 2044	271,027	294,590
	FED HM LN PC POOL G60069	3% 01 Apr 2045	366,118	396,635
	FED HM LN PC POOL G60174	4% 01 Oct 2043	316,868	347,521
	FED HM LN PC POOL G60187	3% 01 Aug 2045	22,332	23,486
	FED HM LN PC POOL G60412	4% 01 Dec 2045	449,331	493,206
	FED HM LN PC POOL G60480	4.5% 01 Nov 2045	171,735	191,785
	FED HM LN PC POOL G60703	4% 01 Sep 2046	647,135	701,873
	FED HM LN PC POOL G60855	4.5% 01 Dec 2045	269,459	301,855
	FED HM LN PC POOL G60919	4.5% 01 Sep 2046	247,367	272,815
	FED HM LN PC POOL G61228	4% 01 Aug 2047	765,641	824,958
	FED HM LN PC POOL G61257	3% 01 Nov 2046	926,168	971,170
	FED HM LN PC POOL G61281	3.5% 01 Jan 2048	710,384	761,631
	FED HM LN PC POOL G61464	4% 01 Oct 2046	832,168	912,372
	FED HM LN PC POOL G61467	4% 01 Nov 2047	1,307,649	1,401,327
	FED HM LN PC POOL G61623	3% 01 Apr 2047	204,543	215,431
	FED HM LN PC POOL G61658	5% 01 Aug 2048	100,409	111,487
	FED HM LN PC POOL G61722	3.5% 01 Feb 2048	669,839	710,539
	FED HM LN PC POOL G61785	3.5% 01 Jan 2048	316,326	336,978
	FED HM LN PC POOL G61840	4% 01 Dec 2048	336,782	359,985
	FED HM LN PC POOL G62022	3% 01 Apr 2048	787,799	825,694
	FED HM LN PC POOL J05098	4.5% 01 Jun 2022	8,394	8,822
	FED HM LN PC POOL J13583	3.5% 01 Nov 2025	48,466	51,456
	FED HM LN PC POOL J17233	3% 01 Nov 2026	161,168	169,212
	FED HM LN PC POOL J31961	3.5% 01 Mar 2027	51,522	54,669
	FED HM LN PC POOL J35797	2.5% 01 Dec 2031	1,060,863	1,109,233
	FED HM LN PC POOL J36173	2.5% 01 Jan 2032	1,113,710	1,164,452
	FED HM LN PC POOL J36214	2.5% 01 Feb 2032	594,161	621,275
	FED HM LN PC POOL J37005	3.5% 01 May 2032	1,019,036	1,092,120
	FED HM LN PC POOL J38057	3% 01 Dec 2032	623,652	655,010
	FED HM LN PC POOL Q00093	4% 01 Apr 2041	321,198	352,453
	FED HM LN PC POOL Q00291	5% 01 Apr 2041	169,245	196,844
	FED HM LN PC POOL Q00876	4.5% 01 May 2041	113,844	127,227
	FED HM LN PC POOL Q00927	5% 01 May 2041	47,078	54,090
	FED HM LN PC POOL Q01237	4.5% 01 Jul 2041	34,296	37,315
	FED HM LN PC POOL Q01348	4.5% 01 Jun 2041	135,011	151,557
	FED HM LN PC POOL Q01443	4.5% 01 Jun 2041	133,738	149,689
	FED HM LN PC POOL Q01798	4.5% 01 Jul 2041	29,927	33,214
	FED HM LN PC POOL Q02583	4.5% 01 Aug 2041	18,305	20,092

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			Shares/ Par Value	
	FED HM LN PC POOL Q04108	4% 01 Oct 2041	118,552	130,092
	FED HM LN PC POOL Q04461	4% 01 Nov 2041	162,048	177,821
	FED HM LN PC POOL Q06274	3.5% 01 Feb 2042	122,495	132,876
	FED HM LN PC POOL Q06344	4% 01 Feb 2042	213,926	235,871
	FED HM LN PC POOL Q09004	3.5% 01 Jun 2042	154,997	167,221
	FED HM LN PC POOL Q09341	3% 01 Jun 2042	41,107	43,548
	FED HM LN PC POOL Q09813	3.5% 01 Aug 2042	537,615	590,743
	FED HM LN PC POOL Q09896	3.5% 01 Aug 2042	223,214	240,818
	FED HM LN PC POOL Q12143	3.5% 01 Oct 2042	181,763	197,117
	FED HM LN PC POOL Q12544	3% 01 Oct 2042	565,272	599,762
	FED HM LN PC POOL Q13765	4% 01 Dec 2042	115,103	127,987
	FED HM LN PC POOL Q14038	3.5% 01 Dec 2042	359,639	388,489
	FED HM LN PC POOL Q14039	3.5% 01 Dec 2042	288,276	311,199
	FED HM LN PC POOL Q14321	3% 01 Dec 2042	511,773	543,174
	FED HM LN PC POOL Q15885	3% 01 Feb 2043	266,974	284,694
	FED HM LN PC POOL Q16084	3% 01 Mar 2043	1,283,380	1,368,515
	FED HM LN PC POOL Q16644	3.5% 01 Mar 2043	2,093,710	2,277,522
	FED HM LN PC POOL Q16893	3.5% 01 Apr 2043	1,119,971	1,230,807
	FED HM LN PC POOL Q17453	3.5% 01 Apr 2043	787,731	857,003
	FED HM LN PC POOL Q18305	3.5% 01 May 2043	55,291	59,635
	FED HM LN PC POOL Q18306	3.5% 01 May 2043	108,282	117,789
	FED HM LN PC POOL Q19475	3.5% 01 Jun 2043	500,834	538,813
	FED HM LN PC POOL Q19476	3.5% 01 Jun 2043	503,305	547,285
	FED HM LN PC POOL Q19909	3% 01 Jul 2043	319,569	339,918
	FED HM LN PC POOL Q20172	3% 01 Jul 2043	1,119,071	1,187,962
	FED HM LN PC POOL Q20542	3% 01 Jul 2043	638,744	679,674
	FED HM LN PC POOL Q20570	3.5% 01 Aug 2043	737,611	793,690
	FED HM LN PC POOL Q20680	4% 01 Oct 2043	34,400	37,571
	FED HM LN PC POOL Q20780	3.5% 01 Aug 2043	464,721	510,582
	FED HM LN PC POOL Q22402	4.5% 01 Oct 2043	311,566	350,678
	FED HM LN PC POOL Q22915	4.5% 01 Nov 2043	201,346	223,844
	FED HM LN PC POOL Q23677	4.5% 01 Dec 2043	75,390	84,405
	FED HM LN PC POOL Q23891	4% 01 Dec 2043	191,992	208,585
	FED HM LN PC POOL Q25083	4.5% 01 Mar 2044	322,970	362,496
	FED HM LN PC POOL Q25625	4% 01 Apr 2044	919,256	1,013,145
	FED HM LN PC POOL Q26154	4.5% 01 May 2044	248,255	269,928
	FED HM LN PC POOL Q26367	4% 01 May 2044	264,591	289,905
	FED HM LN PC POOL Q26423	4.5% 01 May 2044	1,860	2,019
	FED HM LN PC POOL Q27903	4% 01 Aug 2044	464,355	511,621
	FED HM LN PC POOL Q28759	4.5% 01 Oct 2044	101,309	110,246
	FED HM LN PC POOL Q29182	3.5% 01 Oct 2044	314,081	336,739
	FED HM LN PC POOL Q29187	4.5% 01 Oct 2044	103,729	115,177
	FED HM LN PC POOL Q29863	3.5% 01 Nov 2044	301,562	324,859
	FED HM LN PC POOL Q31285	3.5% 01 Feb 2045	1,874,703	2,023,349
	FED HM LN PC POOL Q32857	3% 01 Apr 2045	728,820	791,498
	FED HM LN PC POOL Q33869	4% 01 Jun 2045	1,431,553	1,563,650
	FED HM LN PC POOL Q34590	3% 01 Jul 2045	985,188	1,043,523
	FED HM LN PC POOL Q34661	3% 01 Jul 2045	492,800	519,428
	FED HM LN PC POOL Q34967	4% 01 Jul 2045	583,502	634,927
	FED HM LN PC POOL Q35225	3.5% 01 Aug 2045	506,876	540,993
	FED HM LN PC POOL Q35614	3.5% 01 Aug 2045	966,528	1,045,842
	FED HM LN PC POOL Q36238	4% 01 Sep 2045	518,491	569,726
	FED HM LN PC POOL Q37234	3.5% 01 Nov 2045	931,529	998,834
	FED HM LN PC POOL Q37359	3% 01 Nov 2045	81,652	88,845
	FED HM LN PC POOL Q37646	3% 01 Dec 2045	116,727	123,347

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			Shares/ Par Value	
	FED HM LN PC POOL Q37812	3% 01 Dec 2045	130,730	137,622
	FED HM LN PC POOL Q38470	4% 01 Jan 2046	191,856	207,963
	FED HM LN PC POOL Q39438	4% 01 Mar 2046	497,293	540,773
	FED HM LN PC POOL Q40375	3.5% 01 May 2046	116,865	124,590
	FED HM LN PC POOL Q43252	3% 01 Sep 2046	1,293,401	1,364,331
	FED HM LN PC POOL Q44029	3.5% 01 Aug 2046	817,887	884,987
	FED HM LN PC POOL Q44452	3% 01 Nov 2046	3,497,055	3,672,349
	FED HM LN PC POOL Q44663	3% 01 Nov 2046	1,313,910	1,383,098
	FED HM LN PC POOL Q45097	3.5% 01 Dec 2046	948,322	1,010,720
	FED HM LN PC POOL Q45219	3.5% 01 Jan 2045	1,193,784	1,279,420
	FED HM LN PC POOL Q45252	3% 01 Jan 2047	786,707	827,572
	FED HM LN PC POOL Q45695	3.5% 01 Jan 2047	447,941	475,851
	FED HM LN PC POOL Q45744	3.5% 01 Jan 2047	350,192	372,859
	FED HM LN PC POOL Q45872	3% 01 Jan 2047	66,460	69,783
	FED HM LN PC POOL Q46539	4.5% 01 Mar 2047	71,889	78,143
	FED HM LN PC POOL Q46883	5% 01 Mar 2047	200,190	223,088
	FED HM LN PC POOL Q47305	4.5% 01 Mar 2047	228,118	247,951
	FED HM LN PC POOL Q47602	4.5% 01 Apr 2047	170,168	186,185
	FED HM LN PC POOL Q47623	4% 01 Apr 2047	774,083	832,137
	FED HM LN PC POOL Q47884	4% 01 May 2047	1,157,268	1,246,704
	FED HM LN PC POOL Q48093	4.5% 01 May 2047	145,752	159,197
	FED HM LN PC POOL Q49100	4% 01 Jul 2047	1,907,924	2,047,539
	FED HM LN PC POOL Q49552	3.5% 01 Jul 2047	1,563,941	1,662,370
	FED HM LN PC POOL Q49888	3.5% 01 Aug 2047	521,399	553,306
	FED HM LN PC POOL Q50035	3.5% 01 Aug 2047	1,204,686	1,281,029
	FED HM LN PC POOL Q51268	3.5% 01 Oct 2047	2,423,422	2,573,747
	FED HM LN PC POOL Q51334	4% 01 Oct 2047	634,944	680,659
	FED HM LN PC POOL Q51644	3.5% 01 Oct 2047	1,057,416	1,122,527
	FED HM LN PC POOL Q51878	4% 01 Nov 2047	314,148	338,353
	FED HM LN PC POOL Q52104	4% 01 Nov 2047	558,425	599,280
	FED HM LN PC POOL Q52428	4% 01 Nov 2047	1,442,919	1,558,281
	FED HM LN PC POOL Q53535	3.5% 01 Jan 2048	962,802	1,021,264
	FED HM LN PC POOL Q57913	4% 01 Aug 2048	407,053	434,861
	FED HM LN PC POOL Q57957	4.5% 01 Aug 2048	492,359	534,460
	FED HM LN PC POOL Q58588	4.5% 01 Sep 2048	286,828	311,290
	FED HM LN PC POOL Q59812	4% 01 Nov 2048	291,539	310,691
	FED HM LN PC POOL QA6750	3% 01 Feb 2050	1,161,647	1,224,236
	FED HM LN PC POOL QA6839	4.5% 01 Jan 2050	1,096,749	1,192,763
	FED HM LN PC POOL QA7267	4.5% 01 Feb 2050	137,438	148,465
	FED HM LN PC POOL QB0211	2.5% 01 Jun 2050	2,654,962	2,801,161
	FED HM LN PC POOL QB2634	2.5% 01 Aug 2050	3,439,598	3,629,004
	FED HM LN PC POOL QB2682	2.5% 01 Aug 2050	1,799,344	1,898,427
	FED HM LN PC POOL QB3855	2.5% 01 Sep 2050	3,502,253	3,695,109
	FED HM LN PC POOL QB4785	2.5% 01 Oct 2050	2,326,616	2,454,734
	FED HM LN PC POOL QB5448	2.5% 01 Nov 2050	3,718,040	3,923,670
	FED HM LN PC POOL QB6037	2.5% 01 Nov 2050	3,077,889	3,247,377
	FED HM LN PC POOL QB7061	2% 01 Dec 2050	4,381,347	4,559,541
	FED HM LN PC POOL RA3847	2.5% 01 Oct 2050	6,209,567	6,551,504
	FED HM LN PC POOL SB0016	3% 01 Jun 2034	697,783	732,354
	FED HM LN PC POOL SB8040	2.5% 01 Apr 2035	1,315,420	1,371,238
	FED HM LN PC POOL SB8057	2% 01 Aug 2035	1,308,370	1,367,588
	FED HM LN PC POOL SB8058	2.5% 01 Aug 2035	942,301	984,471
	FED HM LN PC POOL SB8074	2% 01 Nov 2035	4,530,397	4,736,196
	FED HM LN PC POOL SD0067	5.5% 01 Jun 2049	4,277,277	4,776,460
	FED HM LN PC POOL SD0093	5% 01 Oct 2049	679,590	751,637

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	FED HM LN PC POOL SD0127	3% 01 Dec 2048	2,059,119	2,161,548
	FED HM LN PC POOL SD8007	4.5% 01 Aug 2049	529,745	574,458
	FED HM LN PC POOL SD8016	3% 01 Oct 2049	1,578,873	1,654,743
	FED HM LN PC POOL SD8017	3.5% 01 Oct 2049	1,215,924	1,283,764
	FED HM LN PC POOL SD8025	3.5% 01 Nov 2049	743,634	785,100
	FED HM LN PC POOL SD8031	3.5% 01 Dec 2049	886,188	935,570
	FED HM LN PC POOL SD8036	3% 01 Jan 2050	2,512,300	2,632,590
	FED HM LN PC POOL SD8050	3% 01 Mar 2050	2,055,987	2,155,202
	FED HM LN PC POOL SD8053	4.5% 01 Mar 2050	43,300	46,977
	FED HM LN PC POOL SD8056	3% 01 Apr 2050	4,243,823	4,448,191
	FED HM LN PC POOL SD8058	4% 01 Apr 2050	1,625,480	1,734,944
	FED HM LN PC POOL SD8074	3% 01 Jul 2050	2,888,534	3,032,826
	FED HM LN PC POOL SD8083	2.5% 01 Aug 2050	2,546,823	2,687,067
	FED HM LN PC POOL SD8089	2.5% 01 Jul 2050	3,355,852	3,540,647
	FED HM LN PC POOL SD8099	2.5% 01 Oct 2050	2,944,091	3,106,211
	FED HM LN PC POOL SD8107	2.5% 01 Nov 2050	2,970,520	3,134,096
	FED HM LN PC POOL SD8114	2.5% 01 Dec 2050	2,740,416	2,891,320
	FED HM LN PC POOL V61427	2.5% 01 Dec 2031	535,861	569,395
	FED HM LN PC POOL V80509	4% 01 Oct 2043	111,362	121,751
	FED HM LN PC POOL V80589	4.5% 01 Oct 2043	85,417	94,889
	FED HM LN PC POOL V80597	4.5% 01 Oct 2043	69,903	76,085
	FED HM LN PC POOL V81992	4% 01 Oct 2045	1,196,812	1,301,444
	FED HM LN PC POOL V82605	3% 01 Sep 2046	1,286,078	1,396,786
	FED HM LN PC POOL V82645	3% 01 Oct 2046	1,732,731	1,853,203
	FED HM LN PC POOL V82781	3% 01 Dec 2046	1,488,235	1,593,809
	FED HM LN PC POOL Z40054	4% 01 Jul 2042	763,876	837,991
	FED HM LN PC POOL ZM0037	3.5% 01 Aug 2045	1,236,378	1,322,840
	FED HM LN PC POOL ZM0060	3.5% 01 Aug 2045	995,945	1,073,114
	FED HM LN PC POOL ZM6514	4% 01 May 2048	512,875	547,216
	FED HM LN PC POOL ZS4727	4% 01 Jul 2047	1,027,615	1,103,650
	FED HM LN PC POOL ZS4735	3.5% 01 Sep 2047	2,196,104	2,329,209
	FED HM LN PC POOL ZS4773	4.5% 01 Jun 2048	17,610	19,118
	FED HM LN PC POOL ZS8598	3% 01 Feb 2031	595,702	626,301
	FED HM LN PC POOL ZT1544	3.5% 01 Dec 2048	933,758	904,350
	FED HM LN PC POOL ZT1595	4.5% 01 Jan 2049	281,034	304,590
	FED HM LN PC POOL ZT2087	4% 01 Jun 2049	39,366	41,996
	FED HM LN PC POOL ZT2088	4.5% 01 Jun 2049	204,321	221,471
	FEDERAL HOME LOAN BANK	5.5% 15 Jul 2036	100,000	154,497
	FEDERAL REALTY INVESTMEN	1.25% 15 Feb 2026	3,870,000	3,941,036
	FEDEX CORP	5.25% 15 May 2050	1,905,000	2,698,301
	FEDEX CORP	4.1% 01 Feb 2045	1,000,000	1,179,871
	FEDEX CORP	4.95% 17 Oct 2048	1,300,000	1,774,852
	FIDELITY NATL INFO SERV	3.75% 21 May 2029	3,300,000	3,874,190
	FIFTH THIRD BANCORP	3.65% 25 Jan 2024	4,805,000	5,240,462
	FISERV INC	2.75% 01 Jul 2024	4,780,000	5,132,729
	FLORIDA POWER + LIGHT CO	3.95% 01 Mar 2048	2,000,000	2,608,292
	FMC CORP	3.45% 01 Oct 2029	1,500,000	1,707,650
	FNMA POOL 190391	1% 01 Sep 2038	642	757
	FNMA POOL 190396	1% 01 Jun 2039	159,960	179,527
	FNMA POOL 190399	1% 01 Nov 2039	122,129	144,837
	FNMA POOL 255498	5.5% 01 Dec 2034	39,845	46,721
	FNMA POOL 256476	6% 01 Nov 2036	928	1,110
	FNMA POOL 310125	1% 01 May 2028	444,753	470,381
	FNMA POOL 310157	1% 01 Sep 2041	125,270	147,247
	FNMA POOL 310185	1% 01 Jul 2026	247,212	277,571

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	FNMA POOL 506482	6.5% 01 Jul 2029	986	1,104
	FNMA POOL 721502	5% 01 Jul 2033	389	447
	FNMA POOL 725250	1% 01 Mar 2034	146,523	169,388
	FNMA POOL 725422	1% 01 Apr 2034	265,585	306,386
	FNMA POOL 735228	1% 01 Feb 2035	81,379	95,422
	FNMA POOL 735288	1% 01 Mar 2035	49,024	56,922
	FNMA POOL 735484	1% 01 May 2035	290,690	337,485
	FNMA POOL 735591	1% 01 Jun 2035	62,667	72,791
	FNMA POOL 735676	1% 01 Jul 2035	87,008	101,071
	FNMA POOL 735893	1% 01 Oct 2035	71,372	82,921
	FNMA POOL 735925	1% 01 Oct 2035	27,162	31,540
	FNMA POOL 745275	1% 01 Feb 2036	98,847	114,875
	FNMA POOL 745873	1% 01 Oct 2036	66,202	77,823
	FNMA POOL 745932	1% 01 Nov 2036	20,880	24,319
	FNMA POOL 747428	5.5% 01 Oct 2033	91,819	106,071
	FNMA POOL 749079	5.5% 01 Dec 2033	136,494	157,232
	FNMA POOL 763978	5.5% 01 Dec 2033	65,500	75,051
	FNMA POOL 809620	5% 01 Feb 2035	60,663	70,522
	FNMA POOL 822042	5% 01 Apr 2035	6,218	7,126
	FNMA POOL 826966	5.5% 01 Jun 2035	3,144	3,692
	FNMA POOL 829196	5% 01 Jul 2035	52,019	60,466
	FNMA POOL 831017	6% 01 Sep 2035	2,005	2,409
	FNMA POOL 831822	5.5% 01 Sep 2036	42,515	49,966
	FNMA POOL 831832	6% 01 Sep 2036	13,646	15,657
	FNMA POOL 833126	5% 01 Sep 2035	25,426	29,199
	FNMA POOL 835783	5% 01 Sep 2035	49,948	58,072
	FNMA POOL 836361	5% 01 Oct 2035	72,372	84,130
	FNMA POOL 836427	5% 01 Oct 2035	294,376	340,578
	FNMA POOL 849299	5.5% 01 Jan 2036	151,966	178,610
	FNMA POOL 871058	5.5% 01 Jan 2037	83,767	98,475
	FNMA POOL 880622	5.5% 01 Apr 2036	13,032	15,313
	FNMA POOL 886090	6.5% 01 Jul 2036	3,030	3,419
	FNMA POOL 886958	6% 01 Jun 2036	49,583	59,305
	FNMA POOL 888131	1% 01 Feb 2037	17,536	20,615
	FNMA POOL 888173	1% 01 Nov 2036	115,553	135,831
	FNMA POOL 888204	1% 01 Apr 2026	83,957	94,267
	FNMA POOL 888219	1% 01 Mar 2037	77,100	90,637
	FNMA POOL 888221	1% 01 Mar 2037	100,474	118,071
	FNMA POOL 889190	1% 01 Mar 2038	41,148	48,791
	FNMA POOL 889450	1% 01 Mar 2038	24,616	29,088
	FNMA POOL 889479	1% 01 Jul 2037	38,715	45,010
	FNMA POOL 889529	1% 01 Mar 2038	2,062	2,448
	FNMA POOL 889574	1% 01 Aug 2037	99,762	119,446
	FNMA POOL 889749	1% 01 Jun 2038	63,953	75,174
	FNMA POOL 889995	1% 01 Sep 2038	132,265	155,489
	FNMA POOL 889996	1% 01 Jun 2038	68,233	80,214
	FNMA POOL 890310	1% 01 Dec 2040	95,410	106,548
	FNMA POOL 890529	1% 01 Sep 2041	45,566	53,566
	FNMA POOL 890710	1% 01 Feb 2031	204,781	215,238
	FNMA POOL 891436	6% 01 Mar 2036	14,333	17,136
	FNMA POOL 892537	6.5% 01 Sep 2036	500	563
	FNMA POOL 893511	6% 01 Sep 2036	11,333	13,501
	FNMA POOL 893533	6.5% 01 Sep 2036	25,186	28,525
	FNMA POOL 893885	6% 01 Oct 2036	7,970	9,067
	FNMA POOL 897100	6.5% 01 Jul 2036	51,556	59,620

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	FNMA POOL 897909	6% 01 Jan 2037	25,356	28,496
	FNMA POOL 899588	5.5% 01 Jun 2037	17,446	20,400
	FNMA POOL 899671	6.5% 01 Aug 2037	4,379	4,971
	FNMA POOL 901666	6% 01 Oct 2036	11,450	13,097
	FNMA POOL 903677	6.5% 01 Oct 2036	880	1,057
	FNMA POOL 905106	6% 01 Jan 2037	23,833	26,785
	FNMA POOL 908670	5.5% 01 Dec 2036	38,715	43,237
	FNMA POOL 913304	5.5% 01 Apr 2037	17,339	20,382
	FNMA POOL 917599	6% 01 Apr 2037	73,167	82,268
	FNMA POOL 920079	6% 01 Dec 2036	4,593	5,448
	FNMA POOL 930039	5.5% 01 Oct 2038	100,069	114,548
	FNMA POOL 931507	4.5% 01 Jul 2039	343,952	382,041
	FNMA POOL 931974	5% 01 Sep 2039	127,795	147,891
	FNMA POOL 932091	6.5% 01 Sep 2039	9,619	10,776
	FNMA POOL 932841	3.5% 01 Dec 2025	52,464	55,677
	FNMA POOL 932842	3.5% 01 Dec 2025	306,946	325,763
	FNMA POOL 933008	6% 01 Sep 2037	16,049	18,363
	FNMA POOL 933463	5.5% 01 Feb 2038	4,169	4,901
	FNMA POOL 933796	5.5% 01 May 2038	47,785	56,177
	FNMA POOL 934084	6.5% 01 Jun 2038	5,025	5,630
	FNMA POOL 935154	5.5% 01 Apr 2039	108,357	121,053
	FNMA POOL 944632	5% 01 Jul 2037	746	825
	FNMA POOL 948711	6% 01 Aug 2037	11,516	13,585
	FNMA POOL 949298	6.5% 01 Oct 2037	11,696	13,276
	FNMA POOL 952459	6% 01 Sep 2037	706	819
	FNMA POOL 952656	6% 01 Aug 2037	150,126	176,533
	FNMA POOL 953613	5.5% 01 Mar 2038	63,791	74,995
	FNMA POOL 955724	6.5% 01 Nov 2037	123,769	144,320
	FNMA POOL 955803	6.5% 01 Oct 2037	15,217	17,049
	FNMA POOL 956078	6.5% 01 Dec 2037	694	791
	FNMA POOL 961118	6% 01 Apr 2038	19,808	22,258
	FNMA POOL 962567	5.5% 01 Apr 2038	585	685
	FNMA POOL 964072	5.5% 01 Jul 2038	21,156	24,742
	FNMA POOL 967691	6% 01 Jan 2038	74,138	87,727
	FNMA POOL 972541	6% 01 Feb 2038	11,061	13,084
	FNMA POOL 973241	5% 01 Mar 2038	2,235	2,599
	FNMA POOL 974965	5% 01 Apr 2038	35,028	40,729
	FNMA POOL 975103	5.5% 01 Jun 2038	16,162	18,984
	FNMA POOL 975123	5.5% 01 May 2038	40,072	46,866
	FNMA POOL 975376	5.5% 01 Jun 2038	39,747	46,671
	FNMA POOL 976851	5.5% 01 Apr 2036	737	822
	FNMA POOL 976990	5.5% 01 Apr 2038	133,927	155,817
	FNMA POOL 977077	5.5% 01 Dec 2037	45,388	53,355
	FNMA POOL 979919	6% 01 May 2038	4,558	5,164
	FNMA POOL 982530	6% 01 Jun 2038	46,052	51,710
	FNMA POOL 991042	5.5% 01 Oct 2038	667	758
	FNMA POOL 992144	6% 01 Oct 2038	10,627	12,523
	FNMA POOL 995011	1% 01 Oct 2038	136,927	161,688
	FNMA POOL 995112	1% 01 Jul 2036	84,710	99,292
	FNMA POOL 995231	1% 01 Jan 2039	3,545	4,054
	FNMA POOL 995245	1% 01 Jan 2039	101,645	118,065
	FNMA POOL 995246	1% 01 Dec 2035	21,092	24,507
	FNMA POOL 995251	1% 01 Nov 2038	24,336	28,804
	FNMA POOL 995481	1% 01 Dec 2038	52,206	60,448
	FNMA POOL 995838	1% 01 May 2039	20,073	23,593

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			Shares/ Par Value	
	FNMA POOL AA0264	5% 01 Feb 2039	776	891
	FNMA POOL AA0588	5.5% 01 Feb 2039	12,237	13,668
	FNMA POOL AA8051	5.5% 01 May 2039	15,686	17,517
	FNMA POOL AA8487	4.5% 01 Jul 2039	233,664	262,365
	FNMA POOL AA9357	4.5% 01 Aug 2039	2,274	2,545
	FNMA POOL AA9591	5.5% 01 Apr 2039	3,642	4,237
	FNMA POOL AB0194	5.5% 01 Jan 2039	182,580	214,647
	FNMA POOL AB0299	6% 01 Feb 2037	21,141	25,377
	FNMA POOL AB1080	4.5% 01 May 2040	303,911	340,050
	FNMA POOL AB1335	4.5% 01 Aug 2040	294,453	325,876
	FNMA POOL AB1387	4.5% 01 Aug 2040	218,833	245,713
	FNMA POOL AB1389	4.5% 01 Aug 2040	22,936	25,456
	FNMA POOL AB1854	4.5% 01 Nov 2040	297,654	332,793
	FNMA POOL AB2985	5.5% 01 Jan 2040	12,180	13,611
	FNMA POOL AB3193	4.5% 01 Jun 2041	16,644	18,494
	FNMA POOL AB3738	3.5% 01 Oct 2041	384,943	413,706
	FNMA POOL AB4102	3.5% 01 Dec 2041	130,584	140,450
	FNMA POOL AB4302	3.5% 01 Jan 2042	452,153	486,378
	FNMA POOL AB5192	4% 01 May 2042	182,214	201,372
	FNMA POOL AB5250	3.5% 01 May 2042	364,480	393,520
	FNMA POOL AB5679	4% 01 Jul 2042	338,659	372,200
	FNMA POOL AB6929	3.5% 01 Nov 2042	357,276	388,324
	FNMA POOL AB7436	3% 01 Dec 2042	534,464	568,450
	FNMA POOL AB7848	3% 01 Feb 2043	1,426,070	1,517,125
	FNMA POOL AB7965	3.5% 01 Feb 2043	520,496	566,134
	FNMA POOL AB8455	3% 01 Feb 2028	181,643	190,955
	FNMA POOL AB8486	3% 01 Feb 2043	283,642	301,743
	FNMA POOL AB8796	2.5% 01 Mar 2028	299,010	312,525
	FNMA POOL AB8855	3.5% 01 Mar 2043	810,208	880,871
	FNMA POOL AB8881	3% 01 Apr 2043	832,766	903,867
	FNMA POOL AB8897	3% 01 Apr 2043	520,242	553,438
	FNMA POOL AB8899	3% 01 Apr 2043	614,855	655,144
	FNMA POOL AB9154	2.5% 01 Apr 2028	174,621	182,480
	FNMA POOL AB9172	2.5% 01 Apr 2028	169,014	176,675
	FNMA POOL AB9177	3.5% 01 Apr 2043	161,669	176,781
	FNMA POOL AB9187	3% 01 Apr 2043	272,557	289,076
	FNMA POOL AB9362	3.5% 01 May 2043	266,893	291,833
	FNMA POOL AB9374	3.5% 01 May 2043	183,149	201,228
	FNMA POOL AB9491	2.5% 01 May 2028	341,102	356,572
	FNMA POOL AB9779	2.5% 01 Jul 2028	307,429	321,102
	FNMA POOL AB9863	3% 01 Jul 2043	848,660	902,693
	FNMA POOL AC5302	6.5% 01 Nov 2039	2,805	3,143
	FNMA POOL AC6608	4.5% 01 Nov 2039	95,434	106,784
	FNMA POOL AC6795	4.5% 01 Dec 2039	57,079	63,420
	FNMA POOL AC8107	5.5% 01 Dec 2036	161,635	189,059
	FNMA POOL AC8512	4.5% 01 Dec 2039	136,052	152,233
	FNMA POOL AD0207	1% 01 Oct 2038	34,747	41,228
	FNMA POOL AD0220	1% 01 Oct 2038	139,552	166,267
	FNMA POOL AD0245	1% 01 Aug 2038	24,590	28,574
	FNMA POOL AD0255	1% 01 Jun 2039	1,542	1,821
	FNMA POOL AD0317	1% 01 Jan 2039	573	673
	FNMA POOL AD0447	1% 01 Jun 2039	15,112	17,858
	FNMA POOL AD0527	1% 01 Jun 2039	115,938	136,291
	FNMA POOL AD1656	4.5% 01 Mar 2040	154,064	172,382
	FNMA POOL AD2381	4.5% 01 Mar 2040	98,506	110,605

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	FNMA POOL AD3808	4.5% 01 Apr 2040	57,126	63,919
	FNMA POOL AD4296	5% 01 Apr 2040	337,030	390,001
	FNMA POOL AD7371	5% 01 Jul 2040	60,838	70,744
	FNMA POOL AD8529	4.5% 01 Aug 2040	34,126	37,885
	FNMA POOL AD8950	5% 01 Jul 2040	37,198	42,856
	FNMA POOL AD9810	5% 01 Jul 2040	69,473	77,917
	FNMA POOL AE0025	1% 01 Jan 2040	19,261	22,643
	FNMA POOL AE0217	1% 01 Aug 2040	42,454	47,627
	FNMA POOL AE0233	1% 01 Jul 2039	76,166	89,533
	FNMA POOL AE0271	1% 01 Aug 2040	105,916	120,276
	FNMA POOL AE0313	1% 01 Sep 2040	182,753	202,766
	FNMA POOL AE0392	1% 01 Dec 2039	27,117	31,860
	FNMA POOL AE0481	1% 01 Sep 2040	540,685	628,644
	FNMA POOL AE0691	1% 01 Oct 2040	69,029	76,688
	FNMA POOL AE0828	1% 01 Feb 2041	350,680	378,664
	FNMA POOL AE0880	1% 01 May 2040	34,025	39,046
	FNMA POOL AE0937	1% 01 Feb 2041	229,939	248,304
	FNMA POOL AE0949	1% 01 Feb 2041	247,577	271,378
	FNMA POOL AE0984	1% 01 Feb 2041	18,986	21,310
	FNMA POOL AE1856	4.5% 01 Aug 2040	16,090	17,437
	FNMA POOL AE5463	4% 01 Oct 2040	98,685	108,223
	FNMA POOL AE5745	5% 01 Feb 2034	106,579	118,649
	FNMA POOL AE6061	4.5% 01 Oct 2040	117,660	132,088
	FNMA POOL AE8714	3.5% 01 Nov 2040	388,545	418,438
	FNMA POOL AH0573	4% 01 Dec 2040	171,921	189,463
	FNMA POOL AH1114	4% 01 Dec 2040	351,536	390,757
	FNMA POOL AH2366	3.5% 01 Jan 2026	63,165	67,051
	FNMA POOL AH4428	3.5% 01 Jan 2041	267,220	287,746
	FNMA POOL AH4696	5% 01 Mar 2041	1,767	1,971
	FNMA POOL AH6789	4.5% 01 Mar 2041	120,299	134,608
	FNMA POOL AH7010	4.5% 01 Mar 2041	95,175	105,629
	FNMA POOL AI3661	5% 01 May 2041	101,627	115,184
	FNMA POOL AI4815	4.5% 01 Jun 2041	42,449	47,646
	FNMA POOL AI5507	4.5% 01 Jul 2041	97,838	110,304
	FNMA POOL AI8013	3.5% 01 Aug 2026	197,566	209,675
	FNMA POOL AJ6346	3.5% 01 Dec 2041	352,370	381,250
	FNMA POOL AJ7686	4% 01 Dec 2041	93,019	102,799
	FNMA POOL AJ8476	3.5% 01 Dec 2041	459,353	494,176
	FNMA POOL AJ9303	4% 01 Jan 2042	1,544,226	1,702,236
	FNMA POOL AK0706	3.5% 01 Feb 2027	48,458	51,999
	FNMA POOL AK2415	4% 01 Feb 2042	310,477	342,128
	FNMA POOL AK3402	4% 01 Feb 2042	146,745	160,502
	FNMA POOL AK6568	3.5% 01 Apr 2042	170,303	182,848
	FNMA POOL AK6846	3.5% 01 Apr 2042	182,489	196,718
	FNMA POOL AK7123	4% 01 Apr 2042	10,010	10,691
	FNMA POOL AK7506	4% 01 Apr 2042	708,151	772,101
	FNMA POOL AK9393	3.5% 01 Apr 2042	749,792	808,610
	FNMA POOL AL0082	1% 01 Oct 2039	12,500	14,695
	FNMA POOL AL0414	1% 01 Sep 2040	26,519	31,125
	FNMA POOL AL0484	1% 01 May 2040	37,883	44,536
	FNMA POOL AL0520	1% 01 Jul 2041	67,591	79,462
	FNMA POOL AL0615	1% 01 Sep 2040	35,951	42,247
	FNMA POOL AL1176	1% 01 Oct 2039	37,658	45,513
	FNMA POOL AL1319	1% 01 Oct 2041	244,020	270,144
	FNMA POOL AL1547	1% 01 Nov 2041	145,591	162,934

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	FNMA POOL AL1862	1% 01 Apr 2027	99,066	105,488
	FNMA POOL AL2276	1% 01 Sep 2027	253,234	265,971
	FNMA POOL AL2374	1% 01 Dec 2041	577,784	648,790
	FNMA POOL AL3000	1% 01 Dec 2042	1,385,794	1,507,153
	FNMA POOL AL3174	1% 01 Feb 2028	226,635	239,032
	FNMA POOL AL3195	1% 01 Mar 2028	522,615	546,269
	FNMA POOL AL3299	1% 01 Feb 2028	106,187	111,579
	FNMA POOL AL3304	1% 01 Mar 2028	238,028	252,615
	FNMA POOL AL3315	1% 01 Mar 2043	342,920	376,643
	FNMA POOL AL3320	1% 01 Mar 2043	1,915,750	2,083,729
	FNMA POOL AL3352	1% 01 Jun 2040	28,424	33,610
	FNMA POOL AL3498	1% 01 May 2043	436,919	477,784
	FNMA POOL AL3615	1% 01 Dec 2026	81,593	86,548
	FNMA POOL AL3650	1% 01 Feb 2041	149,159	172,171
	FNMA POOL AL3652	1% 01 Oct 2040	198,893	235,940
	FNMA POOL AL3865	1% 01 Jul 2043	74,410	80,910
	FNMA POOL AL4608	1% 01 Dec 2043	414,279	464,359
	FNMA POOL AL5218	1% 01 Mar 2044	283,812	319,891
	FNMA POOL AL5229	1% 01 Jan 2044	102,375	116,837
	FNMA POOL AL5315	1% 01 Jun 2042	476,399	524,698
	FNMA POOL AL5616	1% 01 Sep 2041	237,159	278,749
	FNMA POOL AL5744	1% 01 Sep 2029	221,876	238,077
	FNMA POOL AL5783	1% 01 Jul 2041	64,333	76,359
	FNMA POOL AL6004	1% 01 Dec 2043	12,407	13,900
	FNMA POOL AL6019	1% 01 Nov 2028	723,987	756,151
	FNMA POOL AL6226	1% 01 Jan 2030	562,876	588,116
	FNMA POOL AL6289	1% 01 Feb 2042	69,219	80,011
	FNMA POOL AL6325	1% 01 Oct 2044	941,505	1,002,602
	FNMA POOL AL6432	1% 01 Jan 2045	203,528	221,861
	FNMA POOL AL6586	1% 01 Oct 2043	385,364	417,113
	FNMA POOL AL6598	1% 01 Apr 2030	342,351	367,383
	FNMA POOL AL6763	1% 01 May 2030	1,059,967	1,129,859
	FNMA POOL AL7121	1% 01 Jan 2044	561,280	597,799
	FNMA POOL AL7204	1% 01 Oct 2043	58,583	67,555
	FNMA POOL AL7800	1% 01 Nov 2030	633,266	672,386
	FNMA POOL AL7801	1% 01 Nov 2030	629,642	664,883
	FNMA POOL AL7924	1% 01 Dec 2028	51,542	57,872
	FNMA POOL AL8083	1% 01 Mar 2029	182,834	205,287
	FNMA POOL AL8270	1% 01 Jun 2030	355,264	370,961
	FNMA POOL AL8340	1% 01 Feb 2045	250,649	278,083
	FNMA POOL AL8776	1% 01 Jul 2046	371,339	396,522
	FNMA POOL AL9105	1% 01 Oct 2046	348,403	384,098
	FNMA POOL AL9282	1% 01 Jun 2046	1,527,883	1,658,783
	FNMA POOL AL9318	1% 01 Oct 2043	959,988	1,048,600
	FNMA POOL AL9432	1% 01 Oct 2046	283,440	303,546
	FNMA POOL AL9563	1% 01 Nov 2046	201,796	217,687
	FNMA POOL AL9578	1% 01 Jun 2045	1,640,867	1,792,093
	FNMA POOL AL9781	1% 01 Feb 2046	488,250	543,753
	FNMA POOL AL9994	1% 01 Apr 2032	1,581,930	1,685,679
	FNMA POOL AO1214	3.5% 01 Apr 2042	572,641	616,648
	FNMA POOL AO2976	3.5% 01 May 2042	674,448	733,168
	FNMA POOL AO4144	4% 01 Jun 2042	361,860	394,248
	FNMA POOL AO7152	3.5% 01 Aug 2042	544,206	589,475
	FNMA POOL AP2088	4% 01 Aug 2042	280,681	307,398
	FNMA POOL AQ9328	3.5% 01 Jan 2043	1,336,986	1,453,812

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	FNMA POOL AQ9330	3.5% 01 Jan 2043	324,751	351,633
	FNMA POOL AQ9362	2.5% 01 Jan 2028	455,998	476,621
	FNMA POOL AR1995	3.5% 01 Feb 2043	216,390	233,704
	FNMA POOL AR6445	4.5% 01 Oct 2043	65,393	71,782
	FNMA POOL AR6852	3% 01 Feb 2043	586,208	624,910
	FNMA POOL AR7435	3.5% 01 Jul 2043	1,743,728	1,882,068
	FNMA POOL AR8293	3% 01 May 2043	766,802	817,906
	FNMA POOL AR9197	3% 01 Mar 2043	909,239	968,980
	FNMA POOL AR9248	2.5% 01 Mar 2028	359,723	376,025
	FNMA POOL AS0016	3% 01 Jul 2043	2,078,522	2,205,240
	FNMA POOL AS0037	3.5% 01 Jul 2043	650,489	699,484
	FNMA POOL AS0080	3.5% 01 Aug 2043	1,185,131	1,287,204
	FNMA POOL AS0128	3% 01 Aug 2043	160,103	173,075
	FNMA POOL AS0189	2.5% 01 Aug 2028	519,525	550,648
	FNMA POOL AS0210	3.5% 01 Aug 2043	352,840	385,679
	FNMA POOL AS0263	5% 01 Aug 2043	47,428	53,457
	FNMA POOL AS0302	3% 01 Aug 2043	1,004,485	1,067,878
	FNMA POOL AS0331	3% 01 Aug 2043	263,578	279,674
	FNMA POOL AS0358	4% 01 Sep 2043	677,132	746,898
	FNMA POOL AS0489	2.5% 01 Sep 2028	249,402	260,719
	FNMA POOL AS0516	3% 01 Sep 2043	930,761	993,052
	FNMA POOL AS0563	4.5% 01 Sep 2043	32,531	36,024
	FNMA POOL AS0657	4% 01 Oct 2043	580,564	636,919
	FNMA POOL AS0830	4.5% 01 Oct 2043	49,629	55,628
	FNMA POOL AS0837	5% 01 Oct 2043	110,466	123,906
	FNMA POOL AS0860	4.5% 01 Oct 2043	54,260	60,025
	FNMA POOL AS1042	4% 01 Nov 2043	734,535	801,054
	FNMA POOL AS1338	5% 01 Dec 2043	36,442	40,756
	FNMA POOL AS1380	4.5% 01 Dec 2043	216,080	239,142
	FNMA POOL AS1417	3% 01 Jan 2029	151,809	159,550
	FNMA POOL AS1527	3% 01 Jan 2029	114,833	120,667
	FNMA POOL AS1586	4.5% 01 Jan 2044	296,984	332,210
	FNMA POOL AS1587	4.5% 01 Jan 2044	129,759	144,938
	FNMA POOL AS1588	4.5% 01 Jan 2044	265,464	296,726
	FNMA POOL AS1764	4% 01 Feb 2044	507,731	564,229
	FNMA POOL AS2555	4% 01 Jun 2044	612,103	669,244
	FNMA POOL AS2919	5% 01 Jul 2044	194,326	219,031
	FNMA POOL AS2983	3% 01 Aug 2029	397,193	422,515
	FNMA POOL AS3467	4% 01 Oct 2044	117,215	127,757
	FNMA POOL AS3743	2.5% 01 Nov 2029	143,961	153,554
	FNMA POOL AS3934	3% 01 Dec 2029	462,072	485,552
	FNMA POOL AS4306	3% 01 Jan 2045	371,969	392,183
	FNMA POOL AS4333	3% 01 Jan 2045	420,725	443,179
	FNMA POOL AS4466	3% 01 Feb 2030	221,084	236,684
	FNMA POOL AS4480	2.5% 01 Feb 2030	341,425	356,830
	FNMA POOL AS4485	2.5% 01 Feb 2030	788,774	837,650
	FNMA POOL AS4517	2.5% 01 Feb 2030	176,850	184,830
	FNMA POOL AS4679	3% 01 Mar 2030	338,447	355,836
	FNMA POOL AS4766	2.5% 01 Apr 2030	472,535	493,797
	FNMA POOL AS4797	3.5% 01 Apr 2045	643,221	695,863
	FNMA POOL AS4953	3% 01 May 2030	699,381	746,681
	FNMA POOL AS5175	3.5% 01 Jun 2045	759,315	825,583
	FNMA POOL AS5240	3% 01 Jun 2030	149,364	157,003
	FNMA POOL AS5444	3% 01 Jul 2045	1,092,517	1,185,288
	FNMA POOL AS5594	3.5% 01 Aug 2045	893,013	967,343

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	FNMA POOL AS5617	2.5% 01 Aug 2030	261,802	276,357
	FNMA POOL AS6096	3% 01 Oct 2030	572,344	601,377
	FNMA POOL AS6311	3.5% 01 Dec 2045	362,557	388,151
	FNMA POOL AS6386	3% 01 Dec 2045	246,430	259,522
	FNMA POOL AS6520	3.5% 01 Jan 2046	1,094,214	1,165,941
	FNMA POOL AS6534	3.5% 01 Jan 2046	343,769	368,000
	FNMA POOL AS6536	3.5% 01 Jan 2046	986,660	1,053,094
	FNMA POOL AS6573	3.5% 01 Jan 2046	1,809,774	1,931,539
	FNMA POOL AS6627	4.5% 01 Feb 2046	691,643	762,387
	FNMA POOL AS6633	3% 01 Feb 2046	454,456	478,529
	FNMA POOL AS6677	4% 01 Feb 2046	541,607	586,251
	FNMA POOL AS6763	3.5% 01 Mar 2046	695,210	741,928
	FNMA POOL AS6795	4% 01 Mar 2046	820,432	885,516
	FNMA POOL AS6947	3.5% 01 Apr 2046	248,515	265,870
	FNMA POOL AS7003	3% 01 Apr 2046	1,722,797	1,813,493
	FNMA POOL AS7016	3.5% 01 Apr 2046	978,815	1,049,270
	FNMA POOL AS7245	3.5% 01 May 2046	1,304,821	1,391,828
	FNMA POOL AS7343	3% 01 Jun 2046	525,252	552,748
	FNMA POOL AS7375	3% 01 Jun 2046	1,259,833	1,325,574
	FNMA POOL AS7376	3% 01 Jun 2046	1,921,687	2,019,901
	FNMA POOL AS7401	4% 01 Jun 2046	897,684	970,454
	FNMA POOL AS7492	4% 01 Jul 2046	507,118	548,181
	FNMA POOL AS7538	3% 01 Jul 2046	1,417,154	1,488,864
	FNMA POOL AS7558	4% 01 Jul 2046	587,738	634,683
	FNMA POOL AS7601	4% 01 Jul 2046	1,221,847	1,323,273
	FNMA POOL AS7712	3% 01 Aug 2031	1,380,366	1,451,183
	FNMA POOL AS7797	3% 01 Aug 2046	650,306	683,378
	FNMA POOL AS7801	3.5% 01 Aug 2046	713,461	760,556
	FNMA POOL AS7844	3% 01 Sep 2046	966,148	1,033,308
	FNMA POOL AS8012	2.5% 01 Sep 2031	880,711	927,632
	FNMA POOL AS8144	4% 01 Oct 2046	760,472	822,089
	FNMA POOL AS8186	3% 01 Oct 2046	560,015	588,684
	FNMA POOL AS8384	2.5% 01 Nov 2031	478,435	508,899
	FNMA POOL AS8415	3% 01 Nov 2046	455,098	477,625
	FNMA POOL AS8483	3% 01 Dec 2046	2,007,155	2,118,052
	FNMA POOL AS8572	3.5% 01 Dec 2046	1,412,755	1,503,787
	FNMA POOL AS8583	3.5% 01 Jan 2047	680,756	725,093
	FNMA POOL AS8650	3% 01 Jan 2047	1,615,247	1,697,315
	FNMA POOL AS8714	2.5% 01 Feb 2032	1,399,793	1,463,200
	FNMA POOL AS8966	4% 01 Mar 2047	937,365	1,008,486
	FNMA POOL AS9394	4.5% 01 Apr 2047	533,651	583,546
	FNMA POOL AS9454	4% 01 Apr 2047	895,238	961,258
	FNMA POOL AS9505	3% 01 Apr 2032	1,151,390	1,223,178
	FNMA POOL AS9520	3.5% 01 Apr 2032	119,376	127,862
	FNMA POOL AS9589	4% 01 Apr 2044	988,249	1,083,310
	FNMA POOL AS9615	4.5% 01 May 2047	54,557	59,644
	FNMA POOL AS9661	3.5% 01 May 2047	1,036,566	1,101,116
	FNMA POOL AS9668	4% 01 May 2047	531,565	572,150
	FNMA POOL AS9831	4% 01 Jun 2047	785,302	844,870
	FNMA POOL AS9884	4% 01 Jul 2047	824,179	884,517
	FNMA POOL AS9988	4.5% 01 Jul 2047	574,965	627,139
	FNMA POOL AT2014	3% 01 Apr 2043	888,746	947,140
	FNMA POOL AT2016	3% 01 Apr 2043	676,562	723,286
	FNMA POOL AT2021	3.5% 01 Apr 2043	409,920	445,242
	FNMA POOL AT2062	2.5% 01 Apr 2028	343,857	359,117

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	FNMA POOL AT2725	3% 01 May 2043	457,134	486,282
	FNMA POOL AT5830	4.5% 01 Jun 2043	9,679	10,681
	FNMA POOL AT5895	3% 01 Jun 2043	823,454	876,103
	FNMA POOL AT5897	3% 01 Jun 2043	160,077	171,033
	FNMA POOL AT5900	3% 01 Jun 2043	561,324	597,177
	FNMA POOL AT5925	3% 01 Jun 2028	523,144	550,206
	FNMA POOL AT5988	3% 01 May 2043	421,445	447,161
	FNMA POOL AT9221	3% 01 Jul 2043	328,938	349,882
	FNMA POOL AU0949	3.5% 01 Aug 2043	363,644	403,602
	FNMA POOL AU1632	3% 01 Jul 2043	604,010	646,440
	FNMA POOL AU1846	2.5% 01 Sep 2028	302,754	316,488
	FNMA POOL AU3195	3% 01 Aug 2043	311,887	332,493
	FNMA POOL AU3735	3% 01 Aug 2043	1,391,308	1,482,835
	FNMA POOL AU3742	3.5% 01 Aug 2043	618,629	672,534
	FNMA POOL AU3751	4% 01 Aug 2043	1,187,361	1,308,702
	FNMA POOL AU4229	4.5% 01 Sep 2043	456,945	513,111
	FNMA POOL AU7309	3.5% 01 Aug 2043	254,133	275,398
	FNMA POOL AU8870	3.5% 01 Nov 2028	96,233	103,271
	FNMA POOL AU9133	4.5% 01 Nov 2043	69,171	75,850
	FNMA POOL AV0663	4.5% 01 Dec 2043	215,075	240,510
	FNMA POOL AV0691	4% 01 Dec 2043	381,658	421,418
	FNMA POOL AV2301	4.5% 01 Dec 2043	100,312	111,375
	FNMA POOL AV6103	4% 01 Jan 2044	1,130,447	1,245,034
	FNMA POOL AV6366	4.5% 01 Jan 2044	12,684	14,151
	FNMA POOL AV8440	3.5% 01 Jan 2029	90,665	97,256
	FNMA POOL AW0393	3.5% 01 Apr 2029	106,358	114,136
	FNMA POOL AW3640	3% 01 Jun 2029	177,308	189,178
	FNMA POOL AW7396	3.5% 01 Jan 2027	599,680	636,416
	FNMA POOL AX3613	3% 01 Jan 2045	358,557	379,401
	FNMA POOL AX9538	3% 01 Feb 2030	408,432	436,409
	FNMA POOL AX9550	3% 01 Feb 2030	694,560	729,996
	FNMA POOL AY3407	2.5% 01 Apr 2030	658,109	694,285
	FNMA POOL AY4205	3% 01 May 2045	236,433	255,485
	FNMA POOL AZ0814	3.5% 01 Jul 2045	1,483,171	1,606,619
	FNMA POOL AZ0862	3.5% 01 Jul 2045	251,024	268,842
	FNMA POOL AZ0881	2.5% 01 Jul 2030	935,006	977,239
	FNMA POOL AZ0886	3% 01 Jul 2030	497,104	522,780
	FNMA POOL AZ7108	3.5% 01 Jul 2045	1,554,658	1,664,006
	FNMA POOL AZ7821	3.5% 01 Aug 2045	736,188	788,396
	FNMA POOL BA0041	3% 01 Feb 2046	1,248,821	1,318,610
	FNMA POOL BA2907	4% 01 Nov 2045	1,021,950	1,105,358
	FNMA POOL BC0305	4% 01 Mar 2046	493,168	533,447
	FNMA POOL BC0822	3.5% 01 Apr 2046	213,816	228,833
	FNMA POOL BC2733	3% 01 May 2046	1,457,909	1,534,466
	FNMA POOL BC5049	3% 01 Apr 2046	326,253	344,218
	FNMA POOL BD2440	3.5% 01 Jan 2047	1,738,731	1,850,512
	FNMA POOL BD2450	3.5% 01 Jan 2047	1,489,220	1,587,899
	FNMA POOL BD2471	2.5% 01 Jan 2032	1,302,880	1,375,349
	FNMA POOL BE0579	4% 01 Oct 2046	882,935	951,795
	FNMA POOL BE1906	3% 01 Dec 2031	1,381,488	1,452,076
	FNMA POOL BE2909	3.5% 01 Dec 2046	1,106,318	1,176,211
	FNMA POOL BE3619	4% 01 May 2047	1,003,309	1,080,495
	FNMA POOL BE3767	3.5% 01 Jul 2047	346,537	367,977
	FNMA POOL BE5041	3.5% 01 Nov 2046	304,939	330,329
	FNMA POOL BE5652	3.5% 01 Jan 2047	1,021,491	1,086,029

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	FNMA POOL BH4019	4% 01 Sep 2047	883,564	950,365
	FNMA POOL BH9277	3.5% 01 Feb 2048	398,456	422,108
	FNMA POOL BH9303	3.5% 01 Feb 2033	1,578,405	1,695,542
	FNMA POOL BJ0258	4.5% 01 Oct 2047	308,201	334,698
	FNMA POOL BJ0673	3% 01 Mar 2033	160,800	168,763
	FNMA POOL BJ1069	4% 01 Jan 2048	749,726	800,886
	FNMA POOL BJ4572	4.5% 01 Jan 2048	461,685	514,690
	FNMA POOL BJ4751	4% 01 Jan 2048	1,070,266	1,145,627
	FNMA POOL BK2013	4% 01 Apr 2048	495,912	539,433
	FNMA POOL BK2416	2.5% 01 Apr 2050	3,044,794	3,212,460
	FNMA POOL BK2829	2.5% 01 Aug 2050	1,977,264	2,086,145
	FNMA POOL BK3044	2.5% 01 Sep 2050	4,096,364	4,321,935
	FNMA POOL BK3960	4% 01 Apr 2048	2,412,362	2,315,058
	FNMA POOL BK4764	4% 01 Aug 2048	596,819	637,238
	FNMA POOL BK7114	5% 01 Jul 2048	530,037	587,310
	FNMA POOL BK7608	4% 01 Sep 2048	646,172	690,123
	FNMA POOL BK7943	4% 01 Nov 2048	757,070	808,444
	FNMA POOL BK8918	5% 01 Aug 2048	203,265	225,265
	FNMA POOL BM1177	1% 01 Dec 2031	863,118	917,571
	FNMA POOL BM1567	1% 01 Feb 2047	1,586,034	1,686,159
	FNMA POOL BM1578	1% 01 Feb 2045	1,117,425	1,213,821
	FNMA POOL BM1759	1% 01 Nov 2046	2,260,488	2,465,557
	FNMA POOL BM1792	1% 01 Oct 2044	2,817,954	3,001,124
	FNMA POOL BM1953	1% 01 Aug 2045	1,388,708	1,496,315
	FNMA POOL BM2000	1% 01 May 2047	1,497,738	1,594,244
	FNMA POOL BM2005	1% 01 Dec 2047	408,893	438,639
	FNMA POOL BM3392	1% 01 Jan 2048	467,244	501,795
	FNMA POOL BM3590	1% 01 Mar 2048	1,873,261	2,014,883
	FNMA POOL BM3688	1% 01 Feb 2047	1,207,755	1,289,557
	FNMA POOL BM3803	1% 01 Nov 2046	1,282,797	1,366,353
	FNMA POOL BM3824	1% 01 Feb 2047	880,940	952,777
	FNMA POOL BM3900	1% 01 Apr 2048	1,278,920	1,371,912
	FNMA POOL BM4137	1% 01 Jun 2047	682,795	735,757
	FNMA POOL BM4657	1% 01 Jun 2046	406,611	434,530
	FNMA POOL BM5024	1% 01 Nov 2048	2,262,466	2,369,314
	FNMA POOL BM5526	1% 01 Feb 2048	157,394	166,632
	FNMA POOL BN0340	4.5% 01 Dec 2048	926,489	1,004,691
	FNMA POOL BN1628	4.5% 01 Nov 2048	711,375	772,026
	FNMA POOL BN5289	4.5% 01 Jan 2049	57,675	62,505
	FNMA POOL BO2200	3.5% 01 Sep 2049	992,401	1,048,358
	FNMA POOL BO7838	2.5% 01 Apr 2050	3,221,990	3,399,413
	FNMA POOL BO9017	3% 01 Feb 2050	2,812,072	2,959,753
	FNMA POOL BP1369	3% 01 Mar 2050	3,528,360	3,723,881
	FNMA POOL BP1372	3% 01 Mar 2050	2,417,654	2,549,227
	FNMA POOL BP1424	3% 01 Mar 2050	2,361,758	2,490,292
	FNMA POOL BP3054	3% 01 Mar 2050	2,158,996	2,281,291
	FNMA POOL BP3082	3% 01 Mar 2050	2,020,301	2,133,238
	FNMA POOL BP5697	2.5% 01 Jun 2050	3,828,201	4,039,006
	FNMA POOL BP5709	2.5% 01 May 2050	2,336,545	2,465,210
	FNMA POOL BP6716	2.5% 01 Sep 2050	3,705,641	3,909,697
	FNMA POOL BP9581	2.5% 01 Aug 2050	3,885,689	4,106,020
	FNMA POOL BP9679	3% 01 Jul 2050	4,073,006	4,274,637
	FNMA POOL BQ0329	2.5% 01 Jul 2050	3,697,080	3,900,664
	FNMA POOL BQ3058	2.5% 01 Sep 2050	2,337,578	2,466,300
	FNMA POOL BQ5749	2.5% 01 Oct 2050	2,690,687	2,838,853

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	FNMA POOL BQ6312	2.5% 01 Nov 2050	4,066,409	4,290,331
	FNMA POOL CA0109	3.5% 01 Aug 2047	745,354	790,869
	FNMA POOL CA0237	4% 01 Aug 2047	633,182	679,579
	FNMA POOL CA0770	3.5% 01 Nov 2047	607,257	645,309
	FNMA POOL CA0862	3.5% 01 Sep 2047	228,254	242,147
	FNMA POOL CA1389	4.5% 01 Mar 2048	726,908	790,074
	FNMA POOL CA1535	3.5% 01 Feb 2048	323,106	342,529
	FNMA POOL CA1686	3.5% 01 Mar 2048	693,321	735,092
	FNMA POOL CA1909	4.5% 01 Jun 2048	722,813	785,495
	FNMA POOL CA2474	4% 01 Jul 2048	406,931	434,975
	FNMA POOL CA2588	4.5% 01 Nov 2048	224,801	243,309
	FNMA POOL CA2642	4.5% 01 Nov 2048	589,751	641,711
	FNMA POOL CA2652	5% 01 Nov 2048	12,244	13,542
	FNMA POOL CA2653	5% 01 Aug 2048	217,058	240,326
	FNMA POOL CA2993	4% 01 Jun 2048	404,302	433,549
	FNMA POOL CA4015	3% 01 Jan 2048	2,393,136	2,507,654
	FNMA POOL CA4067	3.5% 01 Aug 2034	1,366,350	1,455,298
	FNMA POOL CA4155	3.5% 01 Feb 2048	594,009	628,296
	FNMA POOL CA4648	3% 01 Apr 2048	1,545,608	1,619,080
	FNMA POOL CA4864	3% 01 Dec 2049	650,377	683,276
	FNMA POOL CA5424	3% 01 Mar 2050	2,776,584	2,914,451
	FNMA POOL CA5519	3% 01 Apr 2050	4,831,758	5,071,673
	FNMA POOL CA5668	3% 01 May 2050	2,066,056	2,168,334
	FNMA POOL CA5670	3% 01 May 2050	3,951,145	4,145,559
	FNMA POOL CA6143	2.5% 01 Jun 2050	1,921,552	2,027,365
	FNMA POOL CA6279	2.5% 01 Jul 2045	4,202,552	4,433,971
	FNMA POOL FM1139	1% 01 Sep 2033	969,044	1,017,507
	FNMA POOL FM1572	1% 01 Sep 2048	2,111,126	2,219,289
	FNMA POOL FM1933	1% 01 Mar 2049	504,078	536,535
	FNMA POOL FM2165	1% 01 Nov 2048	1,304,915	1,378,060
	FNMA POOL FM2669	1% 01 Mar 2048	1,118,453	1,191,946
	FNMA POOL FM3122	1% 01 Apr 2048	1,418,970	1,515,862
	FNMA POOL FM3340	1% 01 May 2035	1,018,660	1,080,705
	FNMA POOL FM3619	1% 01 Jan 2050	380,939	411,500
	FNMA POOL FM4316	1% 01 Nov 2046	1,932,471	2,042,537
	FNMA POOL FM4334	1% 01 Apr 2050	2,507,215	2,663,308
	FNMA POOL FM4460	1% 01 Nov 2048	921,663	973,767
	FNMA POOL FM4788	1% 01 Nov 2050	3,685,978	3,829,304
	FNMA POOL FM5316	1% 01 Dec 2050	5,000,000	5,198,564
	FNMA POOL MA0537	4.5% 01 Oct 2040	378,710	424,808
	FNMA POOL MA0918	4% 01 Dec 2041	177,956	195,197
	FNMA POOL MA1034	3.5% 01 Apr 2027	32,917	35,326
	FNMA POOL MA1167	2.5% 01 Sep 2027	332,085	347,089
	FNMA POOL MA1524	3% 01 Aug 2043	957,439	1,021,047
	FNMA POOL MA1891	3% 01 May 2029	569,501	598,639
	FNMA POOL MA2145	4% 01 Jan 2045	292,288	320,575
	FNMA POOL MA2305	2.5% 01 Jun 2030	281,780	294,539
	FNMA POOL MA2405	4% 01 Sep 2045	248,828	271,795
	FNMA POOL MA2495	3.5% 01 Jan 2046	782,000	837,102
	FNMA POOL MA2522	3.5% 01 Feb 2046	687,974	736,469
	FNMA POOL MA2542	3% 01 Feb 2046	1,654,415	1,742,053
	FNMA POOL MA2670	3% 01 Jul 2046	1,000,676	1,059,593
	FNMA POOL MA2705	3% 01 Aug 2046	1,838,294	1,934,219
	FNMA POOL MA2737	3% 01 Sep 2046	1,091,110	1,147,687
	FNMA POOL MA2803	2.5% 01 Nov 2031	2,372,486	2,480,066

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	FNMA POOL MA2806	3% 01 Nov 2046	1,007,591	1,064,074
	FNMA POOL MA2807	3.5% 01 Nov 2046	607,672	648,733
	FNMA POOL MA2868	2.5% 01 Jan 2032	573,797	600,376
	FNMA POOL MA2877	3.5% 01 Jan 2032	197,838	212,020
	FNMA POOL MA2879	4% 01 Jan 2047	554,706	598,562
	FNMA POOL MA2895	3% 01 Feb 2047	1,453,616	1,528,811
	FNMA POOL MA2896	3.5% 01 Feb 2047	244,872	260,615
	FNMA POOL MA2898	2.5% 01 Feb 2032	356,115	372,230
	FNMA POOL MA2929	3.5% 01 Mar 2047	1,043,578	1,111,148
	FNMA POOL MA2959	3.5% 01 Apr 2047	777,883	830,953
	FNMA POOL MA2994	3.5% 01 May 2047	958,522	1,018,213
	FNMA POOL MA3008	4.5% 01 May 2047	1,339,005	1,456,105
	FNMA POOL MA3026	3.5% 01 Jun 2047	1,349,456	1,433,221
	FNMA POOL MA3057	3.5% 01 Jul 2047	1,024,101	1,086,551
	FNMA POOL MA3058	4% 01 Jul 2047	842,626	905,928
	FNMA POOL MA3087	3.5% 01 Aug 2047	1,227,565	1,302,307
	FNMA POOL MA3088	4% 01 Aug 2047	757,243	815,586
	FNMA POOL MA3101	4.5% 01 Aug 2047	1,791,204	1,957,402
	FNMA POOL MA3120	3.5% 01 Sep 2047	2,397,445	2,544,327
	FNMA POOL MA3149	4% 01 Oct 2047	455,039	488,165
	FNMA POOL MA3155	3% 01 Oct 2032	637,254	668,920
	FNMA POOL MA3183	4% 01 Nov 2047	623,740	669,895
	FNMA POOL MA3210	3.5% 01 Dec 2047	1,729,895	1,834,835
	FNMA POOL MA3211	4% 01 Dec 2047	1,611,012	1,730,524
	FNMA POOL MA3238	3.5% 01 Jan 2048	825,430	875,251
	FNMA POOL MA3306	4% 01 Mar 2048	1,064,081	1,140,158
	FNMA POOL MA3312	3% 01 Mar 2033	1,173,616	1,232,545
	FNMA POOL MA3340	3.5% 01 Apr 2033	898,768	955,211
	FNMA POOL MA3357	4% 01 May 2048	790,763	846,423
	FNMA POOL MA3383	3.5% 01 Jun 2048	558,449	589,890
	FNMA POOL MA3384	4% 01 Jun 2048	342,394	367,128
	FNMA POOL MA3410	3.5% 01 Jul 2033	996,753	1,058,503
	FNMA POOL MA3415	4% 01 Jul 2048	2,099,006	2,242,233
	FNMA POOL MA3422	5% 01 Jul 2048	348,604	386,732
	FNMA POOL MA3460	3.5% 01 Sep 2028	368,568	390,384
	FNMA POOL MA3467	4% 01 Sep 2048	245,563	262,133
	FNMA POOL MA3495	4% 01 Oct 2048	240,356	256,606
	FNMA POOL MA3496	4.5% 01 Oct 2048	2,233,442	2,421,868
	FNMA POOL MA3521	4% 01 Nov 2048	500,930	534,392
	FNMA POOL MA3522	4.5% 01 Nov 2048	2,321,592	2,542,567
	FNMA POOL MA3537	4.5% 01 Dec 2048	746,449	809,219
	FNMA POOL MA3589	4% 01 Feb 2034	593,142	629,842
	FNMA POOL MA3597	3.5% 01 Feb 2049	264,200	279,448
	FNMA POOL MA3616	4.5% 01 Mar 2049	536,792	581,990
	FNMA POOL MA3637	3.5% 01 Apr 2049	3,210,335	3,131,808
	FNMA POOL MA3645	6% 01 Feb 2049	373,862	423,172
	FNMA POOL MA3663	3.5% 01 May 2049	485,199	512,584
	FNMA POOL MA3686	3.5% 01 Jun 2049	1,295,415	1,367,134
	FNMA POOL MA3688	4.5% 01 Jun 2049	1,501,411	1,628,085
	FNMA POOL MA3695	3% 01 Jul 2034	532,605	558,370
	FNMA POOL MA3738	3% 01 Aug 2034	414,795	434,858
	FNMA POOL MA3775	3.5% 01 Sep 2049	1,371,905	1,449,250
	FNMA POOL MA3797	2.5% 01 Oct 2034	234,814	244,850
	FNMA POOL MA3803	3.5% 01 Oct 2049	1,348,139	1,424,141
	FNMA POOL MA3804	4% 01 Oct 2049	1,945,475	2,077,766

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	FNMA POOL MA3827	2.5% 01 Nov 2034	1,256,832	1,310,168
	FNMA POOL MA3835	3.5% 01 Nov 2049	1,604,627	1,695,069
	FNMA POOL MA3896	2.5% 01 Jan 2035	2,802,829	2,922,006
	FNMA POOL MA3931	3% 01 Feb 2035	1,121,174	1,175,468
	FNMA POOL MA3939	3.5% 01 Feb 2050	1,813,104	1,914,840
	FNMA POOL MA3955	2.5% 01 Mar 2035	722,062	752,697
	FNMA POOL MA3984	2.5% 01 Apr 2035	1,042,036	1,086,240
	FNMA POOL MA3986	3.5% 01 Apr 2035	1,119,354	1,186,312
	FNMA POOL MA3998	4.5% 01 Apr 2050	1,110,247	1,203,624
	FNMA POOL MA4013	2.5% 01 May 2035	1,388,136	1,447,299
	FNMA POOL MA4014	3% 01 May 2035	1,251,265	1,318,413
	FNMA POOL MA4031	4.5% 01 May 2050	76,610	83,218
	FNMA POOL MA4076	3% 01 Jul 2035	914,172	959,607
	FNMA POOL MA4078	2.5% 01 Jul 2050	2,345,902	2,475,082
	FNMA POOL MA4079	3% 01 Jul 2050	1,506,215	1,579,183
	FNMA POOL MA4096	2.5% 01 Aug 2050	2,585,689	2,728,073
	FNMA POOL MA4097	3% 01 Aug 2050	3,511,777	3,682,289
	FNMA POOL MA4120	2.5% 01 Sep 2050	3,414,363	3,602,379
	FNMA POOL MA4123	2% 01 Sep 2035	3,856,134	4,031,327
	FNMA POOL MA4155	2% 01 Oct 2035	2,190,774	2,290,455
	FNMA POOL MA4156	2.5% 01 Oct 2035	44,137	46,205
	FNMA POOL MA4159	2.5% 01 Oct 2050	3,581,990	3,779,237
	FNMA POOL MA4179	2% 01 Nov 2035	3,003,987	3,140,874
	FNMA POOL MA4206	2% 01 Dec 2035	3,729,621	3,901,084
	FNMA POOL MA4210	2.5% 01 Dec 2050	4,015,348	4,236,458
	FNMA POOL MA4229	2% 01 Jan 2036	3,250,000	3,399,422
	FNMA POOL MA4237	2% 01 Jan 2051	5,325,000	5,532,058
	FNMA POOL MA4261	2% 01 Feb 2036	3,000,000	3,137,920
	FNMA TBA 15 YR 2	2% 16 Jan 2036	10,120,000	10,580,144
	FNMA TBA 15 YR 2.5	2.5% 16 Jan 2036	1,710,000	1,783,477
	FNMA TBA 30 YR 2	2% 14 Jan 2051	100,025,000	103,904,876
	FNMA TBA 30 YR 2.5	2.5% 14 Jan 2051	17,260,000	18,194,467
	FNMA TBA 30 YR 3	3% 14 Jan 2051	3,880,000	4,065,209
	FNMA TBA 30 YR 4.5	4.5% 14 Jan 2051	450,000	487,688
	FOMENTO ECONOMICO MEX	2.875% 10 May 2023	2,835,000	2,962,575
	FOX CORP	4.03% 25 Jan 2024	3,000,000	3,304,031
	FREDDIE MAC	1.5% 12 Feb 2025	3,750,000	3,933,853
	FREDDIE MAC	0.25% 24 Aug 2023	3,070,000	3,076,052
	FREDDIE MAC	0.25% 08 Sep 2023	4,610,000	4,618,956
	FREDDIE MAC	0.375% 23 Sep 2025	5,060,000	5,051,578
	FREDDIE MAC	6.75% 15 Mar 2031	180,000	277,347
	FREDDIE MAC	6.25% 15 Jul 2032	1,345,000	2,078,052
	GE CAPITAL INTL FUNDING	4.418% 15 Nov 2035	3,829,000	4,570,088
	GENERAL ELECTRIC CO	4.35% 01 May 2050	2,165,000	2,632,961
	GENERAL MILLS INC	2.875% 15 Apr 2030	1,500,000	1,663,188
	GENERAL MOTORS CO	5.4% 02 Oct 2023	3,500,000	3,919,090
	GENERAL MOTORS CO	6.75% 01 Apr 2046	1,600,000	2,305,181
	GENERAL MOTORS FINL CO	3.15% 30 Jun 2022	3,000,000	3,105,983
	GENUINE PARTS CO	1.875% 01 Nov 2030	3,740,000	3,711,403
	GEORGIA POWER CO	2.65% 15 Sep 2029	4,190,000	4,596,492
	GILEAD SCIENCES INC	0.75% 29 Sep 2023	3,000,000	3,009,117
	GILEAD SCIENCES INC	4.75% 01 Mar 2046	2,000,000	2,650,797
	GLAXOSMITHKLINE CAPITAL	2.85% 08 May 2022	3,425,000	3,542,289
	GNMA II POOL 004616	4% 20 Jan 2040	396,564	438,596
	GNMA II POOL 004923	4.5% 20 Jan 2041	11,663	13,165

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	GNMA II POOL 004945	4% 20 Feb 2041	69,699	77,096
	GNMA II POOL 004978	4.5% 20 Mar 2041	103,402	115,198
	GNMA II POOL 005017	4.5% 20 Apr 2041	380,437	423,836
	GNMA II POOL 005055	4.5% 20 May 2041	229,925	256,155
	GNMA II POOL 005082	4.5% 20 Jun 2041	266,974	297,419
	GNMA II POOL 005115	4.5% 20 Jul 2041	35,400	39,438
	GNMA II POOL 005140	4.5% 20 Aug 2041	426,909	475,614
	GNMA II POOL 005204	4.5% 20 Oct 2041	206,394	229,902
	GNMA II POOL 005260	4.5% 20 Dec 2041	268,998	304,654
	GNMA II POOL 005281	4.5% 20 Jan 2042	268,995	300,285
	GNMA II POOL 005305	4% 20 Feb 2042	111,787	123,542
	GNMA II POOL 782909	5.5% 20 Sep 2039	142,821	167,218
	GNMA II POOL 783755	3% 20 Apr 2043	1,282,433	1,371,098
	GNMA II POOL 783976	3.5% 20 Apr 2043	639,488	697,155
	GNMA II POOL MA0088	3.5% 20 May 2042	498,875	543,376
	GNMA II POOL MA0089	4% 20 May 2042	499,727	552,387
	GNMA II POOL MA0090	4.5% 20 May 2042	336,360	375,485
	GNMA II POOL MA0154	3.5% 20 Jun 2042	601,113	653,734
	GNMA II POOL MA0155	4% 20 Jun 2042	549,016	607,198
	GNMA II POOL MA0317	3% 20 Aug 2042	363,965	388,808
	GNMA II POOL MA0391	3% 20 Sep 2042	179,986	192,272
	GNMA II POOL MA0392	3.5% 20 Sep 2042	781,109	850,569
	GNMA II POOL MA0461	3% 20 Oct 2042	328,626	351,068
	GNMA II POOL MA0534	3.5% 20 Nov 2042	210,840	229,552
	GNMA II POOL MA0698	3% 20 Jan 2043	585,550	627,554
	GNMA II POOL MA0699	3.5% 20 Jan 2043	711,801	774,928
	GNMA II POOL MA0782	3% 20 Feb 2043	717,849	766,844
	GNMA II POOL MA0783	3.5% 20 Feb 2043	622,271	683,533
	GNMA II POOL MA0852	3.5% 20 Mar 2043	110,007	119,774
	GNMA II POOL MA0933	3% 20 Apr 2043	301,975	322,592
	GNMA II POOL MA0934	3.5% 20 Apr 2043	1,117,994	1,217,338
	GNMA II POOL MA1012	3.5% 20 May 2043	618,824	675,956
	GNMA II POOL MA1156	3% 20 Jul 2043	186,611	199,260
	GNMA II POOL MA1157	3.5% 20 Jul 2043	544,813	593,372
	GNMA II POOL MA1223	3% 20 Aug 2043	1,051,731	1,122,972
	GNMA II POOL MA1224	3.5% 20 Aug 2043	788,080	858,332
	GNMA II POOL MA1225	4% 20 Aug 2043	554,433	612,960
	GNMA II POOL MA1374	3% 20 Oct 2043	336,368	359,016
	GNMA II POOL MA1375	3.5% 20 Oct 2043	811,743	883,989
	GNMA II POOL MA1376	4% 20 Oct 2043	1,438,894	1,590,147
	GNMA II POOL MA1377	4.5% 20 Oct 2043	59,381	66,158
	GNMA II POOL MA1601	4% 20 Jan 2044	701,154	774,537
	GNMA II POOL MA1602	4.5% 20 Jan 2044	174,869	194,827
	GNMA II POOL MA1677	3.5% 20 Feb 2044	78,917	85,947
	GNMA II POOL MA1678	4% 20 Feb 2044	289,609	319,824
	GNMA II POOL MA1679	4.5% 20 Feb 2044	218,626	243,576
	GNMA II POOL MA1760	3.5% 20 Mar 2044	442,025	480,709
	GNMA II POOL MA1839	4% 20 Apr 2044	120,598	133,171
	GNMA II POOL MA1840	4.5% 20 Apr 2044	425,551	475,072
	GNMA II POOL MA1920	4% 20 May 2044	170,969	188,745
	GNMA II POOL MA1995	3.5% 20 Jun 2044	703,351	765,414
	GNMA II POOL MA1996	4% 20 Jun 2044	15,261	16,848
	GNMA II POOL MA1997	4.5% 20 Jun 2044	83,226	92,724
	GNMA II POOL MA2073	3.5% 20 Jul 2044	80,447	87,201
	GNMA II POOL MA2074	4% 20 Jul 2044	489,195	539,927

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	GNMA II POOL MA2148	3.5% 20 Aug 2044	417,299	451,967
	GNMA II POOL MA2224	4% 20 Sep 2044	245,334	270,742
	GNMA II POOL MA2225	4.5% 20 Sep 2044	354,275	395,498
	GNMA II POOL MA2303	3.5% 20 Oct 2044	412,614	448,512
	GNMA II POOL MA2305	4.5% 20 Oct 2044	275,417	306,841
	GNMA II POOL MA2372	4% 20 Nov 2044	136,988	151,137
	GNMA II POOL MA2445	3.5% 20 Dec 2044	426,499	460,346
	GNMA II POOL MA2446	4% 20 Dec 2044	331,841	366,092
	GNMA II POOL MA2521	3.5% 20 Jan 2045	1,433,997	1,546,488
	GNMA II POOL MA2522	4% 20 Jan 2045	134,031	147,859
	GNMA II POOL MA2601	3.5% 20 Feb 2045	465,467	504,531
	GNMA II POOL MA2602	4% 20 Feb 2045	449,496	495,842
	GNMA II POOL MA2678	3.5% 20 Mar 2045	273,275	295,016
	GNMA II POOL MA2679	4% 20 Mar 2045	609,428	672,189
	GNMA II POOL MA2680	4.5% 20 Mar 2045	328,302	365,761
	GNMA II POOL MA2754	3.5% 20 Apr 2045	534,310	573,704
	GNMA II POOL MA2756	4.5% 20 Apr 2045	390,935	435,550
	GNMA II POOL MA2826	3.5% 20 May 2045	712,513	769,436
	GNMA II POOL MA2827	4% 20 May 2045	230,070	252,925
	GNMA II POOL MA2892	3.5% 20 Jun 2045	639,268	688,231
	GNMA II POOL MA2895	5% 20 Jun 2045	357,700	410,161
	GNMA II POOL MA2960	3% 20 Jul 2045	956,051	1,019,155
	GNMA II POOL MA2961	3.5% 20 Jul 2045	604,021	650,306
	GNMA II POOL MA2962	4% 20 Jul 2045	1,241,619	1,365,224
	GNMA II POOL MA3035	4% 20 Aug 2045	451,476	494,701
	GNMA II POOL MA3036	4.5% 20 Aug 2045	216,522	241,203
	GNMA II POOL MA3105	3.5% 20 Sep 2045	1,990,521	2,145,910
	GNMA II POOL MA3106	4% 20 Sep 2045	1,149,046	1,260,209
	GNMA II POOL MA3107	4.5% 20 Sep 2045	496,907	553,537
	GNMA II POOL MA3172	3% 20 Oct 2045	2,798,356	2,979,206
	GNMA II POOL MA3174	4% 20 Oct 2045	623,767	685,941
	GNMA II POOL MA3244	3.5% 20 Nov 2045	835,444	899,448
	GNMA II POOL MA3245	4% 20 Nov 2045	662,065	726,867
	GNMA II POOL MA3246	4.5% 20 Nov 2045	252,566	281,905
	GNMA II POOL MA3309	3% 20 Dec 2045	1,053,636	1,121,763
	GNMA II POOL MA3310	3.5% 20 Dec 2045	590,867	636,172
	GNMA II POOL MA3311	4% 20 Dec 2045	504,414	552,204
	GNMA II POOL MA3375	3% 20 Jan 2046	1,098,879	1,170,902
	GNMA II POOL MA3376	3.5% 20 Jan 2046	631,233	679,592
	GNMA II POOL MA3596	3% 20 Apr 2046	843,881	898,532
	GNMA II POOL MA3599	4.5% 20 Apr 2046	116,016	129,227
	GNMA II POOL MA3662	3% 20 May 2046	1,602,228	1,707,239
	GNMA II POOL MA3663	3.5% 20 May 2046	1,679,933	1,818,773
	GNMA II POOL MA3735	3% 20 Jun 2046	1,317,867	1,404,403
	GNMA II POOL MA3736	3.5% 20 Jun 2046	2,658,872	2,892,933
	GNMA II POOL MA3802	3% 20 Jul 2046	1,348,434	1,436,814
	GNMA II POOL MA3803	3.5% 20 Jul 2046	1,914,731	2,067,771
	GNMA II POOL MA3804	4% 20 Jul 2046	203,148	221,749
	GNMA II POOL MA3873	3% 20 Aug 2046	2,376,804	2,532,849
	GNMA II POOL MA3936	3% 20 Sep 2046	2,489,398	2,652,955
	GNMA II POOL MA3937	3.5% 20 Sep 2046	2,352,513	2,535,679
	GNMA II POOL MA3939	4.5% 20 Sep 2046	48,984	54,568
	GNMA II POOL MA4003	3% 20 Oct 2046	1,382,451	1,473,310
	GNMA II POOL MA4004	3.5% 20 Oct 2046	1,576,034	1,699,531
	GNMA II POOL MA4068	3% 20 Nov 2046	1,510,839	1,610,119

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	GNMA II POOL MA4069	3.5% 20 Nov 2046	1,874,998	2,022,123
	GNMA II POOL MA4127	3.5% 20 Dec 2046	626,822	672,188
	GNMA II POOL MA4195	3% 20 Jan 2047	2,169,741	2,312,109
	GNMA II POOL MA4196	3.5% 20 Jan 2047	1,685,061	1,811,187
	GNMA II POOL MA4261	3% 20 Feb 2047	1,269,671	1,351,612
	GNMA II POOL MA4262	3.5% 20 Feb 2047	1,405,103	1,509,632
	GNMA II POOL MA4263	4% 20 Feb 2047	1,203,447	1,304,167
	GNMA II POOL MA4320	3% 20 Mar 2047	1,178,638	1,255,855
	GNMA II POOL MA4321	3.5% 20 Mar 2047	2,063,634	2,215,146
	GNMA II POOL MA4381	3% 20 Apr 2047	1,579,027	1,682,333
	GNMA II POOL MA4382	3.5% 20 Apr 2047	1,993,953	2,139,051
	GNMA II POOL MA4450	3% 20 May 2047	2,319,286	2,471,033
	GNMA II POOL MA4451	3.5% 20 May 2047	586,311	628,632
	GNMA II POOL MA4452	4% 20 May 2047	1,169,590	1,258,662
	GNMA II POOL MA4509	3% 20 Jun 2047	2,193,591	2,330,903
	GNMA II POOL MA4510	3.5% 20 Jun 2047	1,597,396	1,708,620
	GNMA II POOL MA4511	4% 20 Jun 2047	795,437	858,467
	GNMA II POOL MA4585	3% 20 Jul 2047	2,733,848	2,902,821
	GNMA II POOL MA4586	3.5% 20 Jul 2047	2,041,172	2,191,788
	GNMA II POOL MA4587	4% 20 Jul 2047	2,663,919	2,868,989
	GNMA II POOL MA4588	4.5% 20 Jul 2047	1,062,351	1,155,075
	GNMA II POOL MA4651	3% 20 Aug 2047	720,444	763,956
	GNMA II POOL MA4652	3.5% 20 Aug 2047	2,115,694	2,267,318
	GNMA II POOL MA4653	4% 20 Aug 2047	1,611,310	1,738,500
	GNMA II POOL MA4719	3.5% 20 Sep 2047	816,410	881,222
	GNMA II POOL MA4721	4.5% 20 Sep 2047	806,302	879,958
	GNMA II POOL MA4778	3.5% 20 Oct 2047	1,472,705	1,582,502
	GNMA II POOL MA4779	4% 20 Oct 2047	253,615	274,722
	GNMA II POOL MA4836	3% 20 Nov 2047	2,753,858	2,920,544
	GNMA II POOL MA4837	3.5% 20 Nov 2047	1,954,463	2,093,325
	GNMA II POOL MA4900	3.5% 20 Dec 2047	2,745,114	2,936,758
	GNMA II POOL MA4962	3.5% 20 Jan 2048	1,111,853	1,195,628
	GNMA II POOL MA5019	3.5% 20 Feb 2048	6,138,508	6,586,526
	GNMA II POOL MA5077	3.5% 20 Mar 2048	1,582,068	1,689,800
	GNMA II POOL MA5078	4% 20 Mar 2048	364,161	392,330
	GNMA II POOL MA5136	3.5% 20 Apr 2048	342,543	366,432
	GNMA II POOL MA5190	3% 20 May 2048	237,359	249,330
	GNMA II POOL MA5192	4% 20 May 2048	1,502,907	1,616,649
	GNMA II POOL MA5264	4% 20 Jun 2048	2,088,567	2,243,968
	GNMA II POOL MA5265	4.5% 20 Jun 2048	360,553	390,157
	GNMA II POOL MA5266	5% 20 Jun 2048	1,713,609	1,874,064
	GNMA II POOL MA5329	3.5% 20 Jul 2048	287,527	307,445
	GNMA II POOL MA5398	4% 20 Aug 2048	698,634	752,103
	GNMA II POOL MA5399	4.5% 20 Aug 2048	651,563	706,105
	GNMA II POOL MA5466	4% 20 Sep 2048	1,065,852	1,147,655
	GNMA II POOL MA5467	4.5% 20 Sep 2048	1,423,379	1,540,296
	GNMA II POOL MA5528	4% 20 Oct 2048	906,135	975,215
	GNMA II POOL MA5529	4.5% 20 Oct 2048	1,667,116	1,804,232
	GNMA II POOL MA5596	4.5% 20 Nov 2048	628,560	680,171
	GNMA II POOL MA5623	3.5% 20 Dec 2033	181,473	192,781
	GNMA II POOL MA5651	4% 20 Dec 2048	898,277	962,294
	GNMA II POOL MA5652	4.5% 20 Dec 2048	764,566	827,387
	GNMA II POOL MA5710	4% 20 Jan 2049	855,565	916,474
	GNMA II POOL MA5711	4.5% 20 Jan 2049	766,280	829,231
	GNMA II POOL MA5763	4% 20 Feb 2049	648,064	694,960

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	GNMA II POOL MA5816	3.5% 20 Mar 2049	44,037	46,765
	GNMA II POOL MA5818	4.5% 20 Mar 2049	416,490	450,664
	GNMA II POOL MA5931	4% 20 May 2049	1,459,520	1,560,319
	GNMA II POOL MA6038	3% 20 Jul 2049	2,671,780	2,794,883
	GNMA II POOL MA6153	3% 20 Sep 2049	648,698	678,576
	GNMA II POOL MA6154	3.5% 20 Sep 2049	1,648,333	1,747,249
	GNMA II POOL MA6220	4% 20 Oct 2049	1,583,038	1,690,647
	GNMA II POOL MA6283	3% 20 Nov 2049	2,419,545	2,538,089
	GNMA II POOL MA6338	3% 20 Dec 2049	3,877,078	4,055,821
	GNMA II POOL MA6339	3.5% 20 Dec 2049	3,288,790	3,486,061
	GNMA II POOL MA6474	3% 20 Feb 2050	4,073,280	4,261,041
	GNMA II POOL MA6475	3.5% 20 Feb 2050	1,165,226	1,235,192
	GNMA II POOL MA6476	4% 20 Feb 2050	909,442	971,214
	GNMA II POOL MA6542	3.5% 20 Mar 2050	481,950	511,175
	GNMA II POOL MA6599	3% 20 Apr 2050	1,120,000	1,171,343
	GNMA II POOL MA6656	3% 20 May 2050	1,923,787	2,012,923
	GNMA II POOL MA6710	3% 20 Jun 2050	7,923,671	8,293,084
	GNMA II POOL MA6766	3% 20 Jul 2050	7,974,821	8,368,764
	GNMA II POOL MA6819	2.5% 20 Aug 2050	2,514,465	2,663,582
	GNMA II POOL MA6820	3% 20 Aug 2050	2,612,463	2,746,765
	GNMA II POOL MA6865	2.5% 20 Sep 2050	2,525,659	2,675,730
	GNMA II POOL MA6931	2.5% 20 Oct 2050	2,858,607	3,028,663
	GNMA II POOL MA6995	2.5% 20 Nov 2050	3,989,728	4,227,224
	GNMA II POOL MA7052	2.5% 20 Dec 2050	4,010,000	4,248,705
	GNMA II TBA 30 YR 2	2% 21 Jan 2051	14,060,000	14,703,135
	GNMA II TBA 30 YR 2.5	2.5% 21 Jan 2051	28,295,000	29,952,910
	GNMA II TBA 30 YR 3	3% 21 Jan 2051	1,855,000	1,939,779
	GNMA II TBA 30 YR 3.5	3.5% 21 Jan 2051	1,125,000	1,192,324
	GNMA II TBA 30 YR 4	4% 21 Jan 2051	1,165,000	1,242,090
	GNMA II TBA 30 YR 4.5	4.5% 21 Jan 2051	985,000	1,054,720
	GNMA POOL 428124	5% 15 Feb 2039	154,891	177,491
	GNMA POOL 487821	5% 15 Mar 2039	621,482	710,649
	GNMA POOL 615278	5% 15 Jul 2033	303,293	347,617
	GNMA POOL 680110	5% 15 Apr 2038	281	309
	GNMA POOL 698099	5% 15 Apr 2039	29,427	33,433
	GNMA POOL 698342	5% 15 May 2039	73,054	83,050
	GNMA POOL 701603	5% 15 Feb 2039	88,081	101,447
	GNMA POOL 704182	5% 15 Jan 2039	311,271	358,466
	GNMA POOL 714130	5% 15 Sep 2039	41,647	47,216
	GNMA POOL 722270	5% 15 Sep 2039	101,702	117,042
	GNMA POOL 729038	5% 15 Feb 2040	158,690	180,299
	GNMA POOL 733603	5% 15 Apr 2040	140,541	159,336
	GNMA POOL 738423	5% 15 Jun 2041	6,804	7,511
	GNMA POOL 745134	5% 15 Jun 2040	242,951	278,585
	GNMA POOL 745142	5% 15 Jun 2040	174,838	198,645
	GNMA POOL 745719	5% 15 Jun 2040	66,539	73,422
	GNMA POOL 748501	5% 15 Jun 2040	58,837	64,864
	GNMA POOL 749368	5% 15 Apr 2041	190,592	217,849
	GNMA POOL 750588	5% 15 Jun 2041	53,438	61,501
	GNMA POOL 765307	5% 15 May 2041	51,710	56,996
	GNMA POOL 782468	5% 15 Nov 2038	1,149	1,313
	GOLDMAN SACHS GROUP INC	3.85% 08 Jul 2024	1,500,000	1,658,506
	GOLDMAN SACHS GROUP INC	6.75% 01 Oct 2037	1,000,000	1,530,161
	GOLDMAN SACHS GROUP INC	6.25% 01 Feb 2041	950,000	1,487,858
	GOLDMAN SACHS GROUP INC	5.75% 24 Jan 2022	2,000,000	2,113,992

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	GOLDMAN SACHS GROUP INC	3.85% 26 Jan 2027	3,455,000	3,942,828
	GOLDMAN SACHS GROUP INC	3.75% 22 May 2025	2,655,000	2,980,902
	GOLDMAN SACHS GROUP INC	1% 31 Oct 2038	2,000,000	2,440,678
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	212,306,758	212,306,758
	GS MORTGAGE SECURITIES TRUST	4.074% 10 Jan 2047	2,560,000	2,776,313
	HALLIBURTON CO	5% 15 Nov 2045	1,080,000	1,283,876
	HARTFORD FINL SVCS GRP	6.1% 01 Oct 2041	750,000	1,121,683
	HARTFORD FINL SVCS GRP	3.6% 19 Aug 2049	1,985,000	2,329,352
	HCA INC	5.25% 15 Jun 2026	3,650,000	4,319,781
	HIGHWOODS REALTY LP	2.6% 01 Feb 2031	1,850,000	1,887,130
	HOME DEPOT INC	4.25% 01 Apr 2046	2,100,000	2,785,908
	HOME DEPOT INC	4.5% 06 Dec 2048	1,500,000	2,105,688
	HORMEL FOODS CORP	1.8% 11 Jun 2030	3,825,000	3,955,972
	HP ENTERPRISE CO	4.4% 15 Oct 2022	5,460,000	5,799,511
	HSBC HOLDINGS PLC	6.5% 15 Sep 2037	850,000	1,243,845
	HSBC HOLDINGS PLC	3.6% 25 May 2023	3,800,000	4,087,327
	HSBC HOLDINGS PLC	3.9% 25 May 2026	6,440,000	7,350,897
	HUMANA INC	4.625% 01 Dec 2042	1,000,000	1,281,728
	HUNTSMAN INTERNATIONAL L	4.5% 01 May 2029	1,305,000	1,503,578
	ILLINOIS ST	5.1% 01 Jun 2033	400,000	430,484
	INTEL CORP	3.1% 15 Feb 2060	2,020,000	2,223,941
	INTEL CORP	3.25% 15 Nov 2049	2,000,000	2,238,511
	INTER AMERICAN DEVEL BK	3% 21 Feb 2024	3,400,000	3,686,382
	INTERCONTINENTALEXCHANGE	1.85% 15 Sep 2032	1,800,000	1,813,986
	INTERCONTINENTALEXCHANGE	3% 15 Sep 2060	870,000	907,838
	INTERNATIONAL PAPER CO	7.3% 15 Nov 2039	850,000	1,362,080
	INTERSTATE POWER + LIGHT	3.5% 30 Sep 2049	1,955,000	2,247,469
	INTL BK RECON + DEVELOP	0.625% 22 Apr 2025	3,780,000	3,816,514
	INTL BK RECON + DEVELOP	0.75% 26 Aug 2030	4,865,000	4,745,339
	INTL BK RECON + DEVELOP	0.5% 28 Oct 2025	9,810,000	9,828,356
	INTL BK RECON + DEVELOP	0.75% 24 Nov 2027	12,150,000	12,158,286
	INTL BK RECON + DEVELOP	2.5% 25 Nov 2024	2,845,000	3,083,809
	INTL BK RECON + DEVELOP	2.5% 19 Mar 2024	80,000	85,694
	INTL BK RECON + DEVELOP	4.75% 15 Feb 2035	1,200,000	1,714,236
	JOHN DEERE CAPITAL CORP	2.8% 06 Mar 2023	4,000,000	4,221,737
	JOHNSON + JOHNSON	1.3% 01 Sep 2030	2,095,000	2,110,637
	JOHNSON + JOHNSON	2.25% 01 Sep 2050	985,000	989,404
	JOHNSON + JOHNSON	2.45% 01 Sep 2060	850,000	884,165
	JOHNSON + JOHNSON	5.85% 15 Jul 2038	575,000	897,112
	JOHNSON + JOHNSON	2.45% 01 Mar 2026	2,755,000	2,997,087
	JPMBB COMMERCIAL MORTGAGE SECU	3.801% 15 Sep 2047	2,050,000	2,251,471
*	JPMORGAN CHASE + CO	5.5% 15 Oct 2040	1,465,000	2,154,262
*	JPMORGAN CHASE + CO	4.125% 15 Dec 2026	4,000,000	4,676,256
*	JPMORGAN CHASE + CO	3.3% 01 Apr 2026	5,675,000	6,351,568
*	JPMORGAN CHASE + CO	1% 23 Jan 2049	1,820,000	2,294,432
*	JPMORGAN CHASE + CO	1% 22 Apr 2026	1,530,000	1,615,874
*	JPMORGAN CHASE + CO	1% 22 Apr 2031	3,905,000	4,197,336
*	JPMORGAN CHASE + CO	1% 22 Apr 2041	1,630,000	1,821,959
	JPN BANK FOR INT L COOP	2.375% 21 Jul 2022	1,900,000	1,961,499
	JPN BANK FOR INT L COOP	2.875% 21 Jul 2027	1,740,000	1,959,822
	KENTUCKY UTILITIES CO	5.125% 01 Nov 2040	1,370,000	1,892,220
	KEURIG DR PEPPER INC	3.2% 01 May 2030	4,000,000	4,528,898
	KEURIG DR PEPPER INC	4.42% 15 Dec 2046	2,000,000	2,546,863
	KEY BANK NA	3.375% 07 Mar 2023	5,000,000	5,324,199

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	KFW	2.375% 29 Dec 2022	15,500,000	16,167,868
	KINDER MORGAN ENER PART	6.95% 15 Jan 2038	1,450,000	1,984,049
	KINDER MORGAN ENER PART	5.5% 01 Mar 2044	2,000,000	2,527,649
	KINDER MORGAN INC	5.3% 01 Dec 2034	1,730,000	2,132,011
	KROGER CO	4.45% 01 Feb 2047	2,000,000	2,516,939
	LINCOLN NATIONAL CORP	4% 01 Sep 2023	1,520,000	1,657,980
	LLOYDS BANKING GROUP PLC	1% 07 Nov 2023	4,800,000	5,014,752
	LOCKHEED MARTIN CORP	3.8% 01 Mar 2045	3,250,000	4,072,510
	LOWE S COS INC	1.7% 15 Oct 2030	4,000,000	4,052,708
	LYB INT FINANCE III	3.375% 01 Oct 2040	2,000,000	2,109,497
	MAGELLAN MIDSTREAM PARTN	3.95% 01 Mar 2050	2,000,000	2,253,982
	MANITOBA (PROVINCE OF)	2.125% 04 May 2022	3,215,000	3,295,425
	MARATHON OIL CORP	4.4% 15 Jul 2027	3,350,000	3,723,964
	MARATHON PETROLEUM CORP	6.5% 01 Mar 2041	1,500,000	2,013,900
	MARRIOTT INTERNATIONAL	3.5% 15 Oct 2032	1,000,000	1,093,584
	MARSH + MCLENNAN COS INC	3.875% 15 Mar 2024	2,000,000	2,205,915
	MASTERCARD INC	3.5% 26 Feb 2028	3,310,000	3,816,092
	MCDONALD S CORP	3.35% 01 Apr 2023	3,500,000	3,728,462
	MCDONALD S CORP	4.6% 26 May 2045	1,600,000	2,076,310
	MEDTRONIC INC	4.625% 15 Mar 2045	284,000	402,932
	MERCK + CO INC	2.35% 24 Jun 2040	1,215,000	1,257,243
	MERCK + CO INC	4% 07 Mar 2049	2,000,000	2,639,657
	MET TRANSPRTN AUTH NY			
	REVENUE	6.814% 15 Nov 2040	990,000	1,321,789
*	METLIFE INC	6.375% 15 Jun 2034	1,325,000	2,015,494
*	METLIFE INC	3.6% 10 Apr 2024	3,000,000	3,297,235
	MICRON TECHNOLOGY INC	2.497% 24 Apr 2023	3,935,000	4,100,340
	MICROSOFT CORP	2.525% 01 Jun 2050	5,105,000	5,383,449
	MICROSOFT CORP	2.65% 03 Nov 2022	3,800,000	3,957,968
	MICROSOFT CORP	2.4% 08 Aug 2026	3,335,000	3,638,441
	MID AMERICA APARTMENTS	3.95% 15 Mar 2029	4,015,000	4,706,509
	MITSUBISHI UFJ FIN GRP	3.455% 02 Mar 2023	7,000,000	7,458,434
	MIZUHO FINANCIAL GROUP	4.018% 05 Mar 2028	2,800,000	3,285,701
	MOLSON COORS BEVERAGE	3.5% 01 May 2022	1,600,000	1,663,752
	MORGAN STANLEY	1% 28 Apr 2026	3,280,000	3,464,474
	MORGAN STANLEY	2.75% 19 May 2022	7,145,000	7,378,811
	MORGAN STANLEY	1% 22 Jul 2038	3,215,000	3,962,419
	MORGAN STANLEY	3.875% 29 Apr 2024	3,440,000	3,810,893
	MORGAN STANLEY BAML TRUST	3.741% 15 Aug 2047	1,400,000	1,524,976
	MORGAN STANLEY BAML TRUST	3.102% 15 Nov 2049	4,000,000	4,422,064
	MPLX LP	4.125% 01 Mar 2027	2,275,000	2,623,837
	MPLX LP	4.5% 15 Apr 2038	2,000,000	2,287,629
	NASDAQ INC	3.25% 28 Apr 2050	810,000	890,039
	NATIONAL RURAL UTIL COOP	3.05% 15 Feb 2022	1,200,000	1,227,304
	NATWEST GROUP PLC	1% 27 Jan 2030	3,300,000	4,057,244
	NEW JERSEY ST TURNPIKE AUTH	7.102% 01 Jan 2041	955,000	1,559,420
	NEWMONT CORP	6.25% 01 Oct 2039	750,000	1,135,132
	NEXTERA ENERGY CAPITAL	3.15% 01 Apr 2024	1,100,000	1,189,094
	NIKE INC	3.375% 27 Mar 2050	880,000	1,088,685
	NISOURCE INC	4.375% 15 May 2047	1,000,000	1,268,710
	NOBLE ENERGY INC	5.25% 15 Nov 2043	500,000	718,225
	NOBLE ENERGY INC	3.9% 15 Nov 2024	1,500,000	1,673,889
	NORFOLK SOUTHERN CORP	4.15% 28 Feb 2048	2,000,000	2,540,900
	NORTHERN TRUST CORP	1.95% 01 May 2030	1,670,000	1,740,701
	NORTHROP GRUMMAN CORP	3.25% 15 Jan 2028	4,985,000	5,637,102

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	NOVARTIS CAPITAL CORP	1.75% 14 Feb 2025	4,130,000	4,332,626
	NOVARTIS CAPITAL CORP	2.4% 21 Sep 2022	925,000	959,129
	NVIDIA CORP	3.7% 01 Apr 2060	760,000	976,515
	ONCOR ELECTRIC DELIVERY	2.75% 15 May 2030	2,050,000	2,295,296
	ONEOK INC	4.45% 01 Sep 2049	1,780,000	1,872,233
	ONTARIO (PROVINCE OF)	3.2% 16 May 2024	5,500,000	6,015,150
	ORACLE CORP	2.5% 15 May 2022	2,750,000	2,823,523
	ORACLE CORP	3.9% 15 May 2035	1,405,000	1,725,089
	ORACLE CORP	5.375% 15 Jul 2040	650,000	932,916
	ORACLE CORP	2.95% 15 May 2025	4,000,000	4,393,043
	ORACLE CORP	4% 15 Jul 2046	3,425,000	4,204,051
	ORANGE SA	5.375% 13 Jan 2042	2,100,000	2,978,761
	OTIS WORLDWIDE CORP	3.362% 15 Feb 2050	1,730,000	2,001,263
	PACIFIC GAS + ELECTRIC	2.1% 01 Aug 2027	3,100,000	3,154,625
	PACIFIC GAS + ELECTRIC	3.3% 01 Aug 2040	1,365,000	1,362,355
	PACIFIC GAS + ELECTRIC	3.5% 01 Aug 2050	1,110,000	1,103,241
	PACIFIC GAS + ELECTRIC	4.95% 01 Jul 2050	1,925,000	2,293,856
	PACIFIC GAS + ELECTRIC	4.5% 01 Jul 2040	1,280,000	1,430,708
	PACKAGING CORP OF AMERIC	4.5% 01 Nov 2023	1,935,000	2,133,887
	PAYPAL HOLDINGS INC	1.65% 01 Jun 2025	3,545,000	3,703,750
	PEPSICO INC	4.25% 22 Oct 2044	1,405,000	1,832,040
	PEPSICO INC	3.45% 06 Oct 2046	2,380,000	2,877,755
	PFIZER INC	4% 15 Dec 2036	1,245,000	1,576,378
	PFIZER INC	2.55% 28 May 2040	1,205,000	1,287,039
	PFIZER INC	2.75% 03 Jun 2026	6,000,000	6,629,914
	PHILIP MORRIS INTL INC	3.125% 17 Aug 2027	5,500,000	6,160,745
	PHILLIPS 66	4.875% 15 Nov 2044	1,300,000	1,639,634
	PHILLIPS 66	1.3% 15 Feb 2026	3,740,000	3,790,094
	PLAINS ALL AMER PIPELINE	4.7% 15 Jun 2044	1,285,000	1,332,428
	PNC BANK NA	2.95% 30 Jan 2023	3,700,000	3,890,904
	PORT AUTH OF NEW YORK NEW JE	4.926% 01 Oct 2051	655,000	912,101
	PROLOGIS LP	3% 15 Apr 2050	985,000	1,088,735
	PROVINCE OF ALBERTA	2.2% 26 Jul 2022	4,960,000	5,108,886
	PROVINCE OF QUEBEC	2.5% 20 Apr 2026	2,685,000	2,948,813
*	PRUDENTIAL FINANCIAL INC	3.935% 07 Dec 2049	1,373,000	1,668,258
	PUBLIC SERVICE ELECTRIC	3.85% 01 May 2049	2,000,000	2,520,496
	QUALCOMM INC	1.3% 20 May 2028	2,978,000	3,012,679
	RALPH LAUREN CORP	2.95% 15 Jun 2030	1,865,000	2,019,325
	RAYTHEON TECH CORP	3.5% 15 Mar 2027	3,000,000	3,424,074
	RAYTHEON TECH CORP	4.5% 01 Jun 2042	825,000	1,075,809
	RAYTHEON TECH CORP	3.125% 04 May 2027	2,925,000	3,280,850
	RELX CAPITAL INC	3.5% 16 Mar 2023	6,485,000	6,897,264
	REPUBLIC OF CHILE	3.24% 06 Feb 2028	2,000,000	2,267,520
	REPUBLIC OF COLOMBIA	5.625% 26 Feb 2044	3,400,000	4,403,000
	REPUBLIC OF COLOMBIA	3.875% 25 Apr 2027	2,000,000	2,226,000
	REPUBLIC OF INDONESIA	4.45% 15 Apr 2070	2,000,000	2,446,263
	REPUBLIC OF INDONESIA	3.7% 30 Oct 2049	1,750,000	1,909,933
	REPUBLIC OF PANAMA	4.5% 16 Apr 2050	2,000,000	2,565,020
	REPUBLIC OF PERU	1.862% 01 Dec 2032	2,000,000	2,016,000
	REPUBLIC OF PERU	6.55% 14 Mar 2037	1,250,000	1,896,888
	REPUBLIC OF PHILIPPINES	3.95% 20 Jan 2040	1,550,000	1,839,836
	REPUBLIC OF PHILIPPINES	3.7% 02 Feb 2042	3,000,000	3,473,659
	REPUBLICA ORIENT URUGUAY	4.375% 23 Jan 2031	2,250,000	2,759,085
	REXFORD INDUSTRIAL REALT	2.125% 01 Dec 2030	2,245,000	2,247,946

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	RIO TINTO FIN USA LTD	3.75% 15 Jun 2025	2,700,000	3,047,559
	ROGERS COMMUNICATIONS IN	4.35% 01 May 2049	1,500,000	1,942,196
	ROSS STORES INC	1.875% 15 Apr 2031	2,260,000	2,268,972
	ROYAL BANK OF CANADA	2.55% 16 Jul 2024	2,500,000	2,673,371
	SABINE PASS LIQUEFACTION	5.625% 15 Apr 2023	2,000,000	2,197,259
	SEMPRA ENERGY	4% 01 Feb 2048	1,800,000	2,144,761
	SHELL INTERNATIONAL FIN	3.25% 06 Apr 2050	1,940,000	2,199,814
	SHELL INTERNATIONAL FIN	4.375% 11 May 2045	2,645,000	3,485,133
	SHELL INTERNATIONAL FIN	2.875% 10 May 2026	1,840,000	2,034,967
	SHIRE ACQ INV IRELAND DA	3.2% 23 Sep 2026	4,000,000	4,474,735
	SIMON PROPERTY GROUP LP	2.625% 15 Jun 2022	5,000,000	5,131,061
	SIMON PROPERTY GROUP LP	3.25% 13 Sep 2049	1,945,000	1,991,998
	SOUTHERN CAL EDISON	3.65% 01 Mar 2028	3,000,000	3,367,204
	SOUTHERN CALIF GAS CO	5.125% 15 Nov 2040	700,000	964,003
	SOUTHERN COPPER CORP	6.75% 16 Apr 2040	1,250,000	1,881,313
	SOUTHWEST AIRLINES CO	2.625% 10 Feb 2030	4,795,000	4,880,558
	STANLEY BLACK + DECKER I	3.4% 01 Mar 2026	4,015,000	4,546,408
	STARBUCKS CORP	4% 15 Nov 2028	2,375,000	2,820,407
	STATE OF ISRAEL	3.875% 03 Jul 2050	2,000,000	2,400,392
	STEEL DYNAMICS INC	3.25% 15 Oct 2050	2,000,000	2,088,848
	STORE CAPITAL CORP	2.75% 18 Nov 2030	2,250,000	2,288,204
	SUMITOMO MITSUI FINL GRP	2.696% 16 Jul 2024	5,000,000	5,338,239
	SUNCOR ENERGY INC	2.8% 15 May 2023	2,355,000	2,477,880
	SUNCOR ENERGY INC	6.5% 15 Jun 2038	850,000	1,188,140
	SYNCHRONY FINANCIAL	2.85% 25 Jul 2022	1,800,000	1,858,768
	SYSCO CORPORATION	6.6% 01 Apr 2040	1,250,000	1,828,446
	T MOBILE USA INC	4.5% 15 Apr 2050	2,445,000	3,015,626
	T MOBILE USA INC	3.5% 15 Apr 2025	3,860,000	4,265,223
	TARGET CORP	2.35% 15 Feb 2030	2,175,000	2,376,675
	TECK RESOURCES LIMITED	6.25% 15 Jul 2041	1,500,000	1,917,718
	TELEFONICA EMISIONES SAU	5.213% 08 Mar 2047	1,000,000	1,281,811
	TELEFONICA EMISIONES SAU	4.665% 06 Mar 2038	2,000,000	2,400,960
	TENN VALLEY AUTHORITY	6.15% 15 Jan 2038	175,000	281,420
	TENN VALLEY AUTHORITY	4.65% 15 Jun 2035	65,000	90,317
	TENN VALLEY AUTHORITY	5.375% 01 Apr 2056	50,000	86,009
	TENN VALLEY AUTHORITY	2.875% 01 Feb 2027	3,000,000	3,380,734
	THOMSON REUTERS CORP	5.65% 23 Nov 2043	1,000,000	1,354,866
	TIME WARNER ENTERTAINMEN	8.375% 15 Jul 2033	1,200,000	1,856,278
	TOTAL CAPITAL INTL SA	2.986% 29 Jun 2041	1,140,000	1,233,430
	TOYOTA MOTOR CREDIT CORP	3.2% 11 Jan 2027	3,000,000	3,370,172
	TRACTOR SUPPLY CO	1.75% 01 Nov 2030	3,850,000	3,869,551
	TRANSCANADA PIPELINES	4.875% 15 May 2048	1,875,000	2,424,586
	TRAVELERS COS INC	2.55% 27 Apr 2050	955,000	1,005,324
	TRUIST BANK	3% 02 Feb 2023	4,000,000	4,208,979
	TYSON FOODS INC	4.35% 01 Mar 2029	1,000,000	1,213,052
	UBS COMMERCIAL MORTGAGE TRUST	3.487% 15 Aug 2050	1,250,000	1,396,830
	UBS COMMERCIAL MORTGAGE TRUST	3.563% 15 Oct 2050	3,500,000	3,931,596
	UNILEVER CAPITAL CORP	0.375% 14 Sep 2023	3,970,000	3,982,500
	UNION PACIFIC CORP	3.799% 01 Oct 2051	2,020,000	2,471,957
	UNION PACIFIC CORP	2.75% 01 Mar 2026	1,500,000	1,640,278
	UNITED AIR 2020 1 A PTT	5.875% 15 Apr 2029	1,200,000	1,296,255
	UNITED MEXICAN STATES	4.75% 27 Apr 2032	4,165,000	5,012,578
	UNITED MEXICAN STATES	6.75% 27 Sep 2034	1,300,000	1,831,388

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	UNITED MEXICAN STATES	4.75% 08 Mar 2044	2,300,000	2,731,273
	UNITED MEXICAN STATES	4% 02 Oct 2023	1,440,000	1,576,800
	UNITED PARCEL SERVICE	4.875% 15 Nov 2040	765,000	1,050,598
	UNITED PARCEL SERVICE	3.75% 15 Nov 2047	2,000,000	2,535,778
	UNITEDHEALTH GROUP INC	4.625% 15 Jul 2035	1,265,000	1,695,103
	UNITEDHEALTH GROUP INC	1.25% 15 Jan 2026	3,440,000	3,546,228
	UNITEDHEALTH GROUP INC	4.25% 15 Mar 2043	1,100,000	1,440,664
	UNITEDHEALTH GROUP INC	3.875% 15 Dec 2028	3,820,000	4,581,095
	UNIV SOUTHERN CALIFORNIA	3.028% 01 Oct 2039	2,100,000	2,284,587
	US TREASURY N/B	4.25% 15 May 2039	9,815,000	14,565,307
	US TREASURY N/B	4.5% 15 Aug 2039	10,195,000	15,598,350
	US TREASURY N/B	3.625% 15 Feb 2044	5,130,000	7,264,361
	US TREASURY N/B	2.875% 15 Nov 2046	25,790,000	32,949,747
	US TREASURY N/B	3% 15 Feb 2047	8,185,000	10,702,527
	US TREASURY N/B	2% 15 Feb 2050	30,935,000	33,598,310
	US TREASURY N/B	1.25% 15 May 2050	7,465,000	6,772,155
	US TREASURY N/B	1.375% 15 Aug 2050	13,775,000	12,901,148
	US TREASURY N/B	1.375% 31 Aug 2023	27,975,000	28,888,559
	US TREASURY N/B	2.75% 31 May 2023	14,140,000	15,025,959
	US TREASURY N/B	1.25% 31 Jul 2023	60,690,000	62,418,242
	US TREASURY N/B	1.375% 31 Jan 2022	18,850,000	19,103,297
	US TREASURY N/B	1.5% 15 Feb 2030	11,005,000	11,642,516
	US TREASURY N/B	1.125% 28 Feb 2027	9,555,000	9,908,460
	US TREASURY N/B	0.5% 15 Mar 2023	36,020,000	36,312,663
	US TREASURY N/B	0.625% 31 Mar 2027	37,705,000	37,930,346
	US TREASURY N/B	0.375% 31 Mar 2022	13,685,000	13,728,300
	US TREASURY N/B	0.25% 15 Apr 2023	12,920,000	12,951,795
	US TREASURY N/B	0.375% 30 Apr 2025	1,785,000	1,791,485
	US TREASURY N/B	0.125% 15 May 2023	34,630,000	34,620,531
	US TREASURY N/B	0.625% 15 May 2030	10,420,000	10,187,178
	US TREASURY N/B	0.5% 31 May 2027	16,580,000	16,521,711
	US TREASURY N/B	0.25% 30 Jun 2025	10,085,000	10,059,394
	US TREASURY N/B	0.25% 31 Jul 2025	18,130,000	18,076,885
	US TREASURY N/B	0.375% 31 Jul 2027	20,750,000	20,477,656
	US TREASURY N/B	0.5% 31 Oct 2027	29,135,000	28,907,383
	US TREASURY N/B	0.875% 15 Nov 2030	18,040,000	17,980,806
	US TREASURY N/B	2.75% 15 Feb 2028	19,255,000	22,080,822
	US TREASURY N/B	2.25% 31 Jan 2024	19,415,000	20,655,740
	US TREASURY N/B	6.25% 15 Aug 2023	950,000	1,101,926
	US TREASURY N/B	5.5% 15 Aug 2028	11,935,000	16,203,161
	US TREASURY N/B	5.25% 15 Feb 2029	990,000	1,342,030
	US TREASURY N/B	6.125% 15 Aug 2029	2,020,000	2,927,659
	US TREASURY N/B	5% 15 May 2037	10,230,000	16,033,527
	US TREASURY N/B	4.5% 15 May 2038	9,695,000	14,641,722
	US TREASURY N/B	3% 15 May 2042	16,120,000	20,732,461
	US TREASURY N/B	2.75% 15 Nov 2042	10,600,000	13,132,820
	US TREASURY N/B	3.125% 15 Feb 2043	2,785,000	3,652,810
	US TREASURY N/B	2.875% 15 May 2043	16,555,000	20,929,141
	US TREASURY N/B	3.125% 15 Aug 2044	12,220,000	16,116,557
	US TREASURY N/B	2.5% 15 Feb 2045	47,420,000	56,550,202
	US TREASURY N/B	3% 15 May 2045	4,000,000	5,189,844
	US TREASURY N/B	2.875% 15 Aug 2045	17,210,000	21,896,364
	US TREASURY N/B	2.75% 15 Nov 2047	1,850,000	2,321,605
	US TREASURY N/B	2.375% 15 Nov 2049	29,055,000	34,131,680
	US TREASURY N/B	2.25% 31 Oct 2024	11,570,000	12,456,732

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	US TREASURY N/B	2.25% 15 Nov 2027	21,125,000	23,457,002
	US TREASURY N/B	2.625% 15 Feb 2029	21,195,000	24,331,198
	US TREASURY N/B	2.5% 28 Feb 2026	23,135,000	25,647,316
	US TREASURY N/B	2.25% 30 Apr 2024	37,930,000	40,513,981
	US TREASURY N/B	2.375% 15 May 2029	4,355,000	4,921,830
	US TREASURY N/B	2.375% 15 Aug 2024	36,065,000	38,869,899
	US TREASURY N/B	2.25% 15 Nov 2024	17,350,000	18,690,559
	US TREASURY N/B	2% 15 Feb 2025	4,105,000	4,395,076
	US TREASURY N/B	1.75% 28 Feb 2022	25,655,000	26,140,040
	US TREASURY N/B	1.75% 30 Sep 2022	16,530,000	16,996,843
	US TREASURY N/B	2.25% 15 Nov 2025	59,240,000	64,691,931
	US TREASURY N/B	2% 30 Nov 2022	70,710,000	73,242,854
	US TREASURY N/B	2.125% 31 Dec 2022	34,085,000	35,441,743
	US TREASURY N/B	1.625% 15 Feb 2026	58,460,000	62,177,691
	US TREASURY N/B	1.5% 28 Feb 2023	4,560,000	4,694,306
	US TREASURY N/B	1.5% 31 Mar 2023	1,000,000	1,030,469
	US TREASURY N/B	1.625% 15 May 2026	13,330,000	14,193,326
	US TREASURY N/B	1.375% 30 Jun 2023	60,755,000	62,615,622
	US TREASURY N/B	1.75% 15 May 2022	20,680,000	21,140,453
	US TREASURY N/B	2% 15 Nov 2026	45,360,000	49,369,753
	US TREASURY N/B	1.75% 30 Nov 2021	17,870,000	18,133,862
	US TREASURY N/B	2% 15 Feb 2023	19,675,000	20,449,703
	US TREASURY N/B	1.875% 31 Jan 2022	9,200,000	9,373,938
	US TREASURY N/B	2.125% 29 Feb 2024	33,845,000	35,920,650
	US TREASURY N/B	2.5% 15 May 2024	12,695,000	13,679,854
	US TREASURY N/B	1.75% 30 Apr 2022	30,115,000	30,769,060
	US TREASURY N/B	1.875% 31 May 2022	7,580,000	7,767,723
	US TREASURY N/B	2.125% 30 Jun 2022	32,500,000	33,472,461
	US TREASURY N/B	3.5% 15 Feb 2039	1,645,000	2,233,794
	UTAH ACQUISITION SUB	3.95% 15 Jun 2026	1,500,000	1,716,196
	VALE OVERSEAS LIMITED	6.875% 10 Nov 2039	1,000,000	1,488,760
	VALERO ENERGY CORP	1.2% 15 Mar 2024	4,200,000	4,238,657
	VALERO ENERGY CORP	6.625% 15 Jun 2037	600,000	798,112
	VENTAS REALTY LP	4.125% 15 Jan 2026	3,310,000	3,807,561
	VERIZON COMMUNICATIONS	2.987% 30 Oct 2056	2,892,000	2,911,125
	VERIZON COMMUNICATIONS	0.85% 20 Nov 2025	4,300,000	4,333,773
	VERIZON COMMUNICATIONS	2.65% 20 Nov 2040	1,250,000	1,262,207
	VERIZON COMMUNICATIONS	2.875% 20 Nov 2050	1,000,000	1,007,604
	VERIZON COMMUNICATIONS	3% 20 Nov 2060	1,000,000	1,010,043
	VERIZON COMMUNICATIONS	4.125% 15 Aug 2046	2,000,000	2,453,903
	VERIZON COMMUNICATIONS	5.012% 15 Apr 2049	271,000	375,666
	VERIZON COMMUNICATIONS	4.329% 21 Sep 2028	4,501,000	5,420,238
	VF CORP	2.05% 23 Apr 2022	3,935,000	4,019,524
	VIACOMCBS INC	4.95% 19 May 2050	1,100,000	1,424,853
	VIACOMCBS INC	2.9% 15 Jan 2027	1,160,000	1,272,870
	VIATRIS INC	2.7% 22 Jun 2030	2,150,000	2,281,419
	VIATRIS INC	4% 22 Jun 2050	1,030,000	1,180,059
	VIRGINIA ELEC + POWER CO	3.3% 01 Dec 2049	905,000	1,067,862
	VIRGINIA ELEC + POWER CO	3.8% 01 Apr 2028	4,000,000	4,681,282
	VISA INC	4.15% 14 Dec 2035	1,335,000	1,735,224
	VISA INC	2.7% 15 Apr 2040	1,215,000	1,326,332
	VISA INC	3.15% 14 Dec 2025	3,670,000	4,117,171
	VODAFONE GROUP PLC	3.75% 16 Jan 2024	3,000,000	3,278,272
	VODAFONE GROUP PLC	5% 30 May 2038	1,050,000	1,373,864
*	VOYA FINANCIAL INC	5.7% 15 Jul 2043	1,000,000	1,386,896

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	WALGREENS BOOTS ALLIANCE	4.1% 15 Apr 2050	2,000,000	2,116,962
	WALMART INC	3.3% 22 Apr 2024	2,000,000	2,179,774
	WALMART INC	3.625% 15 Dec 2047	2,000,000	2,536,180
	WALT DISNEY COMPANY/THE	3.5% 13 May 2040	2,380,000	2,797,672
	WALT DISNEY COMPANY/THE	2% 01 Sep 2029	3,740,000	3,908,894
	WALT DISNEY COMPANY/THE	2.75% 01 Sep 2049	1,385,000	1,465,297
	WASHINGTON ST	5.14% 01 Aug 2040	1,080,000	1,516,266
	WELLS FARGO + COMPANY	1% 30 Apr 2026	5,860,000	6,169,920
	WELLS FARGO + COMPANY	1% 30 Apr 2041	810,000	881,117
	WELLS FARGO + COMPANY	5.5% 01 Aug 2035	2,655,000	3,567,361
	WELLS FARGO + COMPANY	5.375% 02 Nov 2043	2,000,000	2,779,008
	WELLS FARGO + COMPANY	4.3% 22 Jul 2027	5,000,000	5,858,879
	WELLS FARGO + COMPANY	1% 30 Oct 2030	1,940,000	2,116,521
	WELLS FARGO COMMERCIAL MORTGAG	2.942% 15 Oct 2049	2,100,000	2,304,331
	WELLS FARGO COMMERCIAL MORTGAG	3.64% 15 Dec 2059	5,720,000	6,514,936
	WELLS FARGO COMMERCIAL MORTGAG	4.212% 15 May 2051	2,735,000	3,222,568
	WELLS FARGO COMMERCIAL MORTGAG	3.466% 15 May 2052	2,316,667	2,578,104
	WESTPAC BANKING CORP	3.65% 15 May 2023	3,250,000	3,509,912
	WESTPAC BANKING CORP	2.963% 16 Nov 2040	1,310,000	1,394,985
	WF RBS COMMERCIAL MORTGAGE TRU	2.87% 15 Nov 2045	3,032,794	3,110,379
	WILLIAMS COMPANIES INC	4% 15 Sep 2025	3,220,000	3,655,976
	WRKCO INC	4.9% 15 Mar 2029	2,000,000	2,470,403
	XCEL ENERGY INC	3.5% 01 Dec 2049	3,025,000	3,536,298
	XYLEM INC	2.25% 30 Jan 2031	1,700,000	1,790,410
	ZIMMER BIOMET HOLDINGS	3.7% 19 Mar 2023	5,230,000	5,579,112
	ZOETIS INC	4.7% 01 Feb 2043	1,165,000	1,595,318
	Total: EXHIBIT D - Total Bond Market Fund			\$ 4,498,936,136

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2020

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	1,307,446	\$ 1,307,446
	TSY INFL IX N/B	0.25% 15 Feb 2050	26,129,982	31,127,681
	TSY INFL IX N/B	0.125% 15 Jan 2030	72,867,600	81,279,633
	TSY INFL IX N/B	0.125% 15 Apr 2025	60,887,428	65,498,382
	TSY INFL IX N/B	0.125% 15 Jul 2030	67,885,167	80,134,160
	TSY INFL IX N/B	0.125% 15 Oct 2025	54,190,080	69,840,997
	TSY INFL IX N/B	3.625% 15 Apr 2028	23,406,336	32,178,226
	TSY INFL IX N/B	3.875% 15 Apr 2029	28,060,550	40,428,019
	TSY INFL IX N/B	3.375% 15 Apr 2032	10,660,398	16,237,813
	TSY INFL IX N/B	2.375% 15 Jan 2025	42,818,326	50,031,653
	TSY INFL IX N/B	2% 15 Jan 2026	34,264,465	40,738,129
	TSY INFL IX N/B	2.375% 15 Jan 2027	27,357,522	34,009,532
	TSY INFL IX N/B	1.75% 15 Jan 2028	27,388,765	33,592,605
	TSY INFL IX N/B	2.5% 15 Jan 2029	19,452,991	25,551,555
	TSY INFL IX N/B	2.125% 15 Feb 2040	11,542,327	19,280,198
	TSY INFL IX N/B	2.125% 15 Feb 2041	19,854,256	31,127,492
	TSY INFL IX N/B	0.75% 15 Feb 2042	34,518,345	43,920,998
	TSY INFL IX N/B	0.625% 15 Feb 2043	27,987,328	34,874,471
	TSY INFL IX N/B	1.375% 15 Feb 2044	37,842,375	54,473,803
	TSY INFL IX N/B	0.75% 15 Feb 2045	39,009,754	50,286,519
	TSY INFL IX N/B	1% 15 Feb 2046	21,940,137	29,909,150
	TSY INFL IX N/B	0.875% 15 Feb 2047	23,834,513	32,030,731
	TSY INFL IX N/B	1% 15 Feb 2048	21,661,994	30,142,608
	TSY INFL IX N/B	1% 15 Feb 2049	24,440,233	34,398,355
	TSY INFL IX N/B	0.375% 15 Jul 2027	64,689,820	72,775,205
	TSY INFL IX N/B	0.5% 15 Jan 2028	66,233,821	75,096,044
	TSY INFL IX N/B	0.625% 15 Apr 2023	68,597,347	72,228,183
	TSY INFL IX N/B	0.875% 15 Jan 2029	47,715,581	56,070,778
	TSY INFL IX N/B	0.5% 15 Apr 2024	49,623,267	53,189,940
	TSY INFL IX N/B	0.25% 15 Jul 2029	57,056,098	64,581,856
	TSY INFL IX N/B	0.625% 15 Jan 2024	85,542,031	91,805,089
	TSY INFL IX N/B	0.25% 15 Jan 2025	75,446,192	81,407,227
	TSY INFL IX N/B	0.625% 15 Jan 2026	60,656,936	67,702,776
	TSY INFL IX N/B	0.125% 15 Jul 2026	59,839,371	65,803,829
	TSY INFL IX N/B	0.125% 15 Jan 2022	70,379,317	71,638,447
	TSY INFL IX N/B	0.125% 15 Jul 2022	76,834,935	79,211,015
	TSY INFL IX N/B	0.125% 15 Jan 2023	77,437,493	80,440,213
	TSY INFL IX N/B	0.375% 15 Jan 2027	58,731,016	65,534,790
	TSY INFL IX N/B	0.375% 15 Jul 2023	88,131,940	93,357,889
	TSY INFL IX N/B	0.125% 15 Jul 2024	80,751,071	86,458,320
	TSY INFL IX N/B	0.125% 15 Apr 2022	67,600,701	69,018,731
	TSY INFL IX N/B	0.375% 15 Jul 2025	73,477,062	80,697,523
	TSY INFL IX N/B	0.75% 15 Jul 2028	58,329,541	67,833,155
	TSY INFL IX N/B	0.125% 15 Oct 2024	59,878,510	64,199,431
	US DOLLAR		(730)	(730)
Total : EXHIBIT E - Inflation Protected Bond Fund				\$ 2,421,449,867

n / a - Cost is not applicable

EXHIBIT F - Real Estate Investment Trust Fund
(Managed by State Street Global Advisors)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2020

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	ACADIA REALTY TRUST	REIT USD.001	102,650	\$ 1,479,308
	AGREE REALTY CORP	REIT USD.0001	64,130	4,336,355
	ALEXANDER + BALDWIN INC	REIT	81,858	1,426,936
	ALEXANDER S INC	REIT USD1.0	2,781	771,310
	ALEXANDRIA REAL ESTATE EQUIT	REIT USD.01	150,176	27,174,276
	AMERICAN ASSETS TRUST INC	REIT USD.01	60,756	1,783,513
	AMERICAN CAMPUS COMMUNITIES	REIT USD.01	163,811	7,117,398
	AMERICAN FINANCE TRUST INC	REIT	129,209	974,883
	AMERICAN HOMES 4 RENT A	REIT USD.01	336,045	10,237,350
	AMERICOLD REALTY TRUST	REIT USD.01	242,404	9,190,795
	APARTMENT INCOME REIT CO	REIT USD.01	177,239	6,911,457
	APARTMENT INVT + MGMT CO A	REIT USD.01	177,239	950,085
	APPLE HOSPITALITY REIT INC	REIT NPV	252,441	3,309,367
	ARMADA HOFFLER PROPERTIES IN	REIT USD.01	68,946	785,919
	AVALONBAY COMMUNITIES INC	REIT USD.01	167,563	27,299,250
	BOSTON PROPERTIES INC	REIT USD.01	175,998	16,901,775
	BRANDYWINE REALTY TRUST	REIT USD.01	203,094	2,455,771
	BRIXMOR PROPERTY GROUP INC	REIT USD.01	352,933	5,932,066
	CAMDEN PROPERTY TRUST	REIT USD.01	115,938	11,764,381
	CARETRUST REIT INC	REIT USD.01	113,944	2,567,203
	CENTERSPACE	REIT	15,302	1,095,061
	CHATHAM LODGING TRUST	REIT USD.01	55,947	612,870
	CITY OFFICE REIT INC	REIT USD.01	51,688	512,810
	COLONY CAPITAL INC	REIT USD.01	574,008	2,803,787
	COLUMBIA PROPERTY TRUST INC	REIT USD.01	136,267	1,984,183
	COMMUNITY HEALTHCARE TRUST I	REIT USD.01	25,665	1,227,922
	CORECIVIC INC	COMMON STOCK USD.01	142,392	947,078
	CORESITE REALTY CORP	REIT USD.01	50,589	6,438,014
	CORPORATE OFFICE PROPERTIES	REIT USD.01	133,593	3,536,267
	COUSINS PROPERTIES INC	REIT USD1.0	176,883	6,016,031
	CUBESMART	REIT USD.01	230,649	7,873,109
	CYRUSONE INC	REIT USD.01	139,126	10,337,997
	DIAMONDROCK HOSPITALITY CO	REIT USD.01	237,537	1,990,205
	DIGITAL REALTY TRUST INC	REIT USD.01	320,204	45,369,218
	DIVERSIFIED HEALTHCARE TRUST	REIT USD.01	283,273	1,185,213
	DJ US REAL ESTATE MAR21	XCBT 20210319	13,200	113,982
	DOUGLAS EMMETT INC	REIT USD.01	208,822	6,186,802
	DUKE REALTY CORP	REIT USD.01	441,135	17,907,959
	EASTERLY GOVERNMENT PROPERTI	REIT USD.01	94,854	2,182,420
	EASTGROUP PROPERTIES INC	REIT	46,836	6,562,820
	EMPIRE STATE REALTY TRUST A	REIT USD.01	173,812	1,645,092
	EPR PROPERTIES	REIT USD.01	88,795	2,931,338
	EQUINIX INC	REIT USD.001	105,430	76,438,685
	EQUITY COMMONWEALTH	REIT USD.01	144,660	4,009,071
	EQUITY LIFESTYLE PROPERTIES	REIT USD.01	206,020	13,256,179

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			Shares/ Par Value	
	EQUITY RESIDENTIAL	REIT USD.01	443,126	26,677,541
	ESSENTIAL PROPERTIES REALTY	REIT USD.01	110,776	2,384,491
	ESSEX PROPERTY TRUST INC	REIT USD.0001	77,652	18,721,042
	EXTRA SPACE STORAGE INC	REIT USD.01	153,655	18,080,532
	FEDERAL REALTY INVS TRUST	REIT USD.01	85,553	7,392,927
	FIRST INDUSTRIAL REALTY TR	REIT USD.01	151,454	6,477,657
	FOUR CORNERS PROPERTY TRUST	REIT USD.0001	83,734	2,531,463
	FRANKLIN STREET PROPERTIES C	REIT USD.0001	129,737	566,951
	FRONT YARD RESIDENTIAL CORP	REIT USD.01	66,418	1,093,794
	GAMING AND LEISURE PROPERTIE	REIT	252,463	10,869,791
	GEO GROUP INC/THE	REIT USD.01	144,499	1,299,756
	GETTY REALTY CORP	REIT USD.01	42,375	1,186,286
	GLADSTONE COMMERCIAL CORP	REIT USD.001	40,520	740,160
	GLOBAL MEDICAL REIT INC	REIT	53,800	702,628
	GLOBAL NET LEASE INC	REIT USD.01	106,564	1,853,931
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	1,055,625	1,055,625
	HEALTHCARE REALTY TRUST INC	REIT USD.01	162,009	4,869,466
	HEALTHCARE TRUST OF AME CL A	REIT USD.01	260,132	7,276,949
	HEALTHPEAK PROPERTIES INC	REIT USD1.0	640,906	19,673,865
	HIGHWOODS PROPERTIES INC	REIT USD.01	123,642	4,979,192
	HOST HOTELS + RESORTS INC	REIT USD.01	839,611	12,473,699
	HUDSON PACIFIC PROPERTIES IN	REIT USD.01	182,595	4,453,188
	INDEPENDENCE REALTY TRUST IN	REIT USD.01	112,839	1,538,260
	INDUSTRIAL LOGISTICS PROPERT	REIT USD.01	77,628	1,835,907
	INNOVATIVE INDUSTRIAL PROPER	REIT USD.001	25,853	4,807,712
	INVITATION HOMES INC	REIT USD.01	667,271	20,126,829
	IRON MOUNTAIN INC	REIT USD.01	343,084	10,270,361
	ISTAR INC	REIT USD.001	89,478	1,349,540
	JBG SMITH PROPERTIES	REIT USD.01	143,304	4,553,037
	KILROY REALTY CORP	REIT USD.01	123,402	7,192,335
	KIMCO REALTY CORP	REIT USD.01	514,879	7,848,415
	KITE REALTY GROUP TRUST	REIT USD.01	100,266	1,523,915
	LEXINGTON REALTY TRUST	REIT USD.0001	329,474	3,554,240
	LIFE STORAGE INC	REIT USD.01	55,846	6,774,905
	LTC PROPERTIES INC	REIT USD.01	46,750	1,846,281
	MACERICH CO/THE	REIT USD.01	133,408	1,445,870
	MACK CALI REALTY CORP	REIT USD.01	107,977	1,366,575
	MEDICAL PROPERTIES TRUST INC	REIT USD.001	629,613	13,930,631
	MGM GROWTH PROPERTIES LLC A	REIT	156,541	4,974,858
	MID AMERICA APARTMENT COMM	REIT USD.01	136,145	17,514,259
	MONMOUTH REAL ESTATE INV COR	REIT USD.01	110,823	1,948,901
	NATIONAL RETAIL PROPERTIES	REIT USD.01	206,650	8,587,062
	NATIONAL STORAGE AFFILIATES	REIT USD.01	81,865	2,996,435
	NATL HEALTH INVESTORS INC	REIT USD.01	53,145	3,731,376
	NEXPOINT RESIDENTIAL	REIT USD.01	23,097	994,158
	OFFICE PROPERTIES INCOME TRU	REIT USD.01	57,420	1,325,030
	OMEGA HEALTHCARE INVESTORS	REIT USD.1	270,196	9,966,063
	ONE LIBERTY PROPERTIES INC	REIT USD1.0	19,587	399,133
	PARAMOUNT GROUP INC	REIT USD.01	211,237	1,939,414
	PARK HOTELS + RESORTS INC	REIT USD.01	280,488	4,885,829
	PEBBLEBROOK HOTEL TRUST	REIT USD.01	155,761	2,975,307
	PHYSICIANS REALTY TRUST	REIT USD.01	247,837	4,479,139
	PIEDMONT OFFICE REALTY TRU A	REIT USD.01	149,985	2,473,209
	PROLOGIS INC	REIT USD.01	879,530	89,009,343

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		Shares/ Par Value		
	PS BUSINESS PARKS INC/CA	REIT USD.01	24,528	3,312,183
	PUBLIC STORAGE	REIT USD.1	187,300	43,922,886
	QTS REALTY TRUST INC CL A	REIT USD.01	73,031	4,587,226
	REALTY INCOME CORP	REIT USD1.0	410,790	25,936,702
	REGENCY CENTERS CORP	REIT USD.01	201,973	9,349,278
	RETAIL OPPORTUNITY INVESTMEN	REIT USD.0001	140,984	1,909,200
	RETAIL PROPERTIES OF AME A	REIT USD.001	255,116	2,217,178
	REXFORD INDUSTRIAL REALTY IN	REIT USD.01	147,354	7,349,508
	RLJ LODGING TRUST	REIT	196,522	2,824,652
	RPT REALTY	REIT USD.01	97,410	846,923
	RYMAN HOSPITALITY PROPERTIES	REIT USD.01	62,207	4,276,130
	SABRA HEALTH CARE REIT INC	REIT USD.01	244,719	4,316,775
	SAFEHOLD INC	REIT USD.01	15,200	1,116,346
	SAUL CENTERS INC	REIT USD.01	16,799	532,192
	SERITAGE GROWTH PROP A REIT	REIT USD.01	43,722	652,117
	SERVICE PROPERTIES TRUST	REIT USD.01	195,926	2,286,809
	SIMON PROPERTY GROUP INC	REIT USD.0001	387,043	33,518,707
	SITE CENTERS CORP	REIT USD.1	183,992	1,891,347
	SL GREEN REALTY CORP	REIT USD.01	89,632	5,423,687
	SPIRIT REALTY CAPITAL INC	REIT USD.05	122,636	5,002,611
	STAG INDUSTRIAL INC	REIT USD.01	177,596	5,646,871
	STORE CAPITAL CORP	REIT USD.01	286,649	9,889,845
	SUMMIT HOTEL PROPERTIES INC	REIT	125,822	1,151,678
	SUN COMMUNITIES INC	REIT USD.01	116,972	18,047,405
	SUNSTONE HOTEL INVESTORS INC	REIT USD.01	256,763	2,953,312
	TANGER FACTORY OUTLET CENTER	REIT USD.01	111,263	1,125,111
	TERRENO REALTY CORP	REIT USD.01	81,372	4,831,288
	UDR INC	REIT USD.01	351,313	13,708,481
	UMH PROPERTIES INC	REIT USD.1	44,315	666,674
	UNIVERSAL HEALTH RLTY INCOME	REIT USD.01	15,623	1,016,944
	URBAN EDGE PROPERTIES	REIT USD.01	138,938	1,826,326
	URSTADT BIDDLE CLASS A	REIT USD.01	36,062	512,383
	US DOLLAR		264,787	264,787
	VENTAS INC	REIT USD.25	444,126	22,118,315
	VEREIT INC	REIT USD.01	256,679	9,851,063
	VICI PROPERTIES INC	REIT USD.01	635,343	16,453,697
	VORNADO REALTY TRUST	REIT USD.04	193,400	7,333,576
	WASHINGTON REIT	REIT USD.01	98,000	2,154,348
	WEINGARTEN REALTY INVESTORS	REIT USD.03	144,929	3,188,287
	WELLTOWER INC	REIT USD1.0	496,799	32,600,725
	WP CAREY INC	REIT USD.001	206,999	14,842,903
	XENIA HOTELS + RESORTS INC	REIT USD.01	135,359	2,089,377

Total : EXHIBIT F - Real Estate Investment Trust Fund

\$ 1,103,604,630

n / a - Cost is not applicable

EXHIBIT G - International Real Estate Index Fund
(Managed by State Street Global Advisors)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2020

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	ABERDEEN STANDARD EURO			
	LOGIS	COMMON STOCK GBP.01	199,125	\$ 295,808
	ACTIVIA PROPERTIES INC	REIT	611	2,579,481
	ADLER GROUP SA	COMMON STOCK	67,538	2,396,414
	ADVANCE RESIDENCE			
	INVESTMENT	REIT	1,157	3,468,613
	AEDIFICA	REIT	28,576	3,488,532
	AEON REIT INVESTMENT CORP	REIT	1,467	1,876,515
	ALLIED PROPERTIES REAL ESTAT	REIT	102,942	3,110,206
	ALLREAL HOLDING AG REG	COMMON STOCK CHF50.0	12,953	2,981,328
	ALSTRIA OFFICE REIT AG	REIT	147,912	2,675,079
	AMOT INVESTMENTS LTD	COMMON STOCK ILS1.0	108,885	689,594
	ARTIS REAL ESTATE INVESTMENT	REIT	95,514	799,199
	ASCENCIO	REIT	4,485	267,353
	ASCENDAS REAL ESTATE INV TRT	REIT	2,780,589	6,380,096
	ASCOTT RESIDENCE TRUST	UNIT	1,502,597	1,229,709
	ASSURA PLC	REIT GBP.1	2,252,469	2,435,405
	ATRIUM LJUNGBERG AB B SHS	COMMON STOCK SEK2.5	38,656	815,517
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	16,852	13,004
	AZ. BGP HOLDINGS	COMMON STOCK	6,007,914	103
	AZRIELI GROUP LTD	COMMON STOCK ILS.1	30,993	2,028,970
	BEFIMMO	REIT	17,250	816,913
	BIG YELLOW GROUP PLC	REIT GBP.1	138,366	2,124,457
	BMO COMMERCIAL PROPERTY			
	TRUS	REIT	433,420	475,676
	BMO REAL ESTATE INVESTMENTS	REIT	192,632	160,292
	BOARDWALK REAL ESTATE			
	INVEST	REIT	28,887	815,358
	BRITISH LAND CO PLC	REIT GBP.25	778,469	5,309,031
	BWP TRUST	REIT	419,144	1,430,269
	CA IMMOBILIEN ANLAGEN AG	COMMON STOCK	58,349	2,227,228
	CAN APARTMENT PROP REAL			
	ESTA	REIT	145,046	5,797,350
	CANADIAN DOLLAR	FOREIGN CURRENCY	10,278	8,067
	CAPITAL + COUNTIES PROPERTIE	REIT GBP.25	601,533	1,200,383
	CAPITALAND INTEGRATED			
	COMMER	REIT	3,699,005	6,145,404
	CARMILA	REIT EUR6.0	30,704	458,400
	CASTELLUM AB	COMMON STOCK SEK.5	226,923	5,764,254
	CATENA AB	COMMON STOCK SEK4.4	21,205	994,565
	CDL HOSPITALITY TRUSTS	STAPLED SECURITY	627,800	602,307
	CHAMPION REIT	REIT	1,778,000	1,039,241
	CHARTER HALL LONG WALE REIT	REIT	389,414	1,447,831
	CHARTER HALL RETAIL REIT	REIT	416,704	1,181,055
	CHARTWELL RETIREMENT			
	RESIDEN	UNIT	181,953	1,648,271
	CHOICE PROPERTIES REIT	REIT	218,918	2,303,008
	CITYCON OYJ	COMMON STOCK	61,558	598,211

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	CIVITAS SOCIAL HOUSING PLC	REIT GBP.01	570,479	817,568
	CLS HOLDINGS PLC	COMMON STOCK GBP.025	123,109	376,813
	COFINIMMO	REIT	23,849	3,604,753
	COMFORIA RESIDENTIAL REIT IN	REIT	581	1,673,957
	COMINAR REAL ESTATE INV TR U	REIT	127,974	865,624
	COVIVIO	REIT EUR3.0	41,900	3,956,544
	CROMBIE REAL ESTATE INVESTME	REIT	82,446	928,650
	CROMWELL PROPERTY GROUP	REIT	1,146,765	770,625
	CURRENCY CONTRACT	HKD/USD		(4)
	CURRENCY CONTRACT	JPY/USD		5,341
	CURRENCY CONTRACT	NOK/USD		698
	CURRENCY CONTRACT	SEK/USD		(1,221)
	CURRENCY CONTRACT	SEK/USD		(48)
	CUSTODIAN REIT PLC	REIT GBP.01	313,301	424,781
	DAIWA HOUSE REIT INVESTMENT	REIT	1,831	4,529,387
	DAIWA OFFICE INVESTMENT CORP	REIT	247	1,569,647
	DAIWA SECURITIES LIVING INVE	REIT	1,807	1,674,873
	DERWENT LONDON PLC	REIT GBP.05	84,413	3,632,354
	DEUTSCHE EUROSHOP AG	COMMON STOCK	41,770	943,122
	DEUTSCHE WOHNEN SE	COMMON STOCK	295,395	15,793,568
	DEXUS	REIT	924,962	6,867,186
	DIOS FASTIGHETER AB	COMMON STOCK SEK2.0	69,014	645,243
	DREAM INDUSTRIAL REAL ESTATE	REIT	132,181	1,364,349
	DREAM OFFICE REAL ESTATE INV	REIT	32,625	507,045
	EMPIRIC STUDENT PROPERTY PLC	REIT GBP.01	516,396	525,198
	ENTRA ASA	COMMON STOCK NOK1.0	140,746	3,196,720
	EURO CURRENCY	FOREIGN CURRENCY	193,318	236,534
	EUROCOMMERCIAL PROPRTIE CV	DUTCH CERT EUR5.0	39,674	747,227
	FABEGE AB	COMMON STOCK SEK30.82	221,722	3,490,320
	FASTIGHETS AB BALDER B SHRS	COMMON STOCK SEK1.0	82,408	4,313,377
	FIRST CAPITAL REAL ESTATE IN	UNIT	178,973	1,903,520
	FORTUNE REIT	REIT	1,119,000	1,116,447
	FRASERS CENTREPOINT TRUST	REIT	904,813	1,732,958
	FRASERS LOGISTICS + COMMERCI	REIT	2,211,600	2,408,478
	FRONTIER REAL ESTATE INVEST	REIT	431	1,667,644
	FUKUOKA REIT CORP	REIT	654	969,875
	GCP STUDENT LIVING PLC	REIT	356,783	744,372
	GECINA SA	REIT EUR7.5	43,630	6,891,196
	GLOBAL ONE REIT	REIT	891	904,283
	GLP J REIT	REIT	3,555	5,606,174
	GOODMAN PROPERTY TRUST	REIT	953,594	1,651,143
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	3,584,218	3,584,218
	GPT GROUP	REIT	1,645,366	5,817,661
	GRAND CITY PROPERTIES	COMMON STOCK EUR.1	94,547	2,424,931
	GRANITE REAL ESTATE INVESTME	REIT	50,340	3,151,471
	GREAT PORTLAND ESTATES PLC	REIT GBP.1526316	204,798	1,924,787
	H+R REAL ESTATE INV REIT UTS	REIT	231,831	2,468,493
	HAMBORNER REIT AG	REIT NPV	70,041	769,941
	HAMMERSON PLC	REIT GBP.05	3,191,440	1,088,405
	HELICAL PLC	COMMON STOCK GBP.01	79,006	401,453
	HIAG IMMOBILIEN AG	COMMON STOCK CHF1.0	2,755	341,465
	HIBERNIA REIT PLC	REIT EUR.1	535,563	758,889
	HONG KONG DOLLAR	FOREIGN CURRENCY	89,717	11,571
	HUFVUDSTADEN AB A SHS	COMMON STOCK SEK5.0	89,673	1,486,558
	HULIC REIT INC	REIT	1,050	1,566,323

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			Shares/ Par Value	
	HYSAN DEVELOPMENT CO	COMMON STOCK	520,000	1,963,525
	ICADE	REIT	26,684	2,115,175
	ICHIGO OFFICE REIT INVESTMEN	REIT	1,165	839,615
	IMMOBILIARE GRANDE DISTRIBUZ	REIT	50,817	224,512
	IMPACT HEALTHCARE REIT PLC	REIT GBP.01	194,329	289,601
	INDUSTRIAL + INFRASTRUCTURE	REIT	1,727	3,188,788
	INMOBILIARIA COLONIAL SOCIMI	REIT EUR2.5	274,227	2,744,253
	INTERRENT REAL ESTATE INVEST	REIT	103,520	1,112,393
	INTERSHOP HOLDING AG	COMMON STOCK CHF10.0	1,086	755,471
	INTERVEST			
	OFFICES+WAREHOUSES	REIT	20,914	578,085
	INVESCO OFFICE J REIT INC	REIT	7,622	1,120,723
	INVINCIBLE INVESTMENT CORP	REIT	4,250	1,368,314
	IRISH RESIDENTIAL PROPERTIES	REIT EUR.1	373,158	683,721
	JAPAN EXCELLENT INC	REIT	1,121	1,389,623
	JAPAN HOTEL REIT INVESTMENT	REIT	3,826	1,973,484
	JAPAN LOGISTICS FUND INC	REIT	781	2,303,487
	JAPAN METROPOLITAN FUND			
	INVE	REIT	2,239	4,083,558
	JAPAN PRIME REALTY INVESTMEN	REIT	770	2,557,067
	JAPAN REAL ESTATE INVESTMENT	REIT	1,134	6,549,482
	JAPANESE YEN	FOREIGN CURRENCY	(326,163)	(3,159)
	KENEDIX OFFICE INVESTMENT CO	REIT	339	2,304,399
	KENEDIX RESIDENTIAL NEXT INV	REIT	864	1,586,025
	KENEDIX RETAIL REIT CORP	REIT	487	1,187,398
	KEPPEL DC REIT	REIT	1,072,196	2,332,869
	KEPPEL REIT	REIT	1,718,200	1,454,797
	KILLAM APARTMENT REAL			
	ESTATE	REIT	82,992	1,173,711
	KIWI PROPERTY GROUP LTD	COMMON STOCK	1,360,533	1,194,747
	KLEPIERRE	REIT EUR1.4	159,260	3,637,444
	KLOVERN AB B SHS	COMMON STOCK SEK2.0	523,426	990,641
	KOJAMO OYJ	COMMON STOCK NPV	166,776	3,685,803
	KUNGSLEDEN AB	COMMON STOCK SEK.42	158,256	1,735,572
	LAND SECURITIES GROUP PLC	REIT GBP.1066667	598,280	5,632,617
	LAR ESPANA REAL ESTATE SOCIM	REIT EUR2.0	42,137	241,026
	LASALLE LOGIPORT REIT	REIT	1,457	2,347,937
	LEASINVEST REAL ESTATE SCA	REIT	2,151	204,758
	LEG IMMOBILIEN SE	COMMON STOCK	61,544	9,556,535
	LINK REIT	REIT	1,770,244	16,295,868
	LONDONMETRIC PROPERTY PLC	REIT GBP.1	754,853	2,364,316
	LXI REIT PLC	REIT	457,901	745,301
	MANULIFE US REAL ESTATE INV	REIT	1,209,200	901,635
	MAPLETREE COMMERCIAL TRUST	REIT	1,865,832	3,054,026
	MAPLETREE INDUSTRIAL TRUST	REIT	1,394,200	3,123,862
	MAPLETREE LOGISTICS TRUST	REIT	2,357,903	3,675,822
	MCUBS MIDCITY INVESTMENT			
	COR	REIT	1,453	1,323,084
	MERCIALYS	REIT EUR1.0	50,963	450,506
	MERLIN PROPERTIES SOCIMI SA	REIT EUR1.0	281,008	2,726,428
	MITSUBISHI ESTATE LOGISTICS	REIT	347	1,445,268
	MITSUMI FUDOSAN LOGISTICS PAR	REIT	459	2,325,369
	MONTEA	REIT	11,406	1,349,390
	MORI HILLS REIT INVESTMENT C	REIT	1,421	1,960,380
	MORI TRUST SOGO REIT INC	REIT	957	1,235,193

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			Shares/ Par Value	
	MSCI EAFE MAR21	IFUS 20210319	1,600	74,082
	NATIONAL STORAGE REIT	REIT	861,632	1,270,634
	NEW ISRAELI SHEQEL	FOREIGN CURRENCY	10,389	3,236
	NEW ZEALAND DOLLAR	FOREIGN CURRENCY	127,866	92,063
	NEWRIVER REIT PLC	REIT	234,776	268,825
	NIPPON ACCOMMODATIONS FUND	REIT	406	2,281,635
	NIPPON BUILDING FUND INC	REIT	1,281	7,420,051
	NIPPON REIT INVESTMENT CORP	REIT	384	1,379,349
	NOMURA REAL ESTATE MASTER FU	REIT	3,826	5,474,804
	NORTHWEST HEALTHCARE PROPERT	REIT	131,285	1,298,423
	NORWEGIAN KRONE	FOREIGN CURRENCY	(317,627)	(37,098)
	NSI NV	REIT EUR3.68	14,657	587,009
	NTT UD REIT INVESTMENT CORP	REIT	1,123	1,388,252
	NYFOSA AB	COMMON STOCK SEK.5	149,885	1,495,119
	ORIX JREIT INC	REIT	2,283	3,774,912
	PANDOX AB	COMMON STOCK SEK2.5	72,098	1,273,487
	PARKWAYLIFE REAL ESTATE	REIT	365,500	1,070,163
	PHOENIX SPREE DEUTSCHLAND LT	COMMON STOCK	74,171	320,629
	PICTON PROPERTY INCOME LTD	REIT	451,681	461,863
	POUND STERLING	FOREIGN CURRENCY	145,962	199,523
	PRECINCT PROPERTIES NEW ZEAL	COMMON STOCK	932,598	1,201,757
	PRIMARY HEALTH PROPERTIES	REIT GBP.125	1,158,743	2,421,622
	PSP SWISS PROPERTY AG REG	COMMON STOCK CHF.1	37,046	4,961,392
	RDI REIT PLC	REIT GBP.4	202,245	261,183
	REGIONAL REIT LTD	REIT	259,034	290,966
	RETAIL ESTATES	REIT	8,677	628,633
	RIOCAN REAL ESTATE INVST TR	REIT	260,569	3,475,809
	SAFESTORE HOLDINGS PLC	REIT GBP.01	172,613	1,855,067
	SAMHALLSBYGGNADSBOLAGET I NO	COMMON STOCK	798,498	2,784,582
	SCENTRE GROUP	REIT	4,385,970	9,585,284
	SCHRODER REAL ESTATE INVESTM	REIT	359,813	197,708
	SEGRO PLC	REIT GBP.1	1,012,940	13,360,900
	SEKISUI HOUSE REIT INC	REIT	3,604	2,621,673
	SHAFTESBURY PLC	REIT GBP.25	211,858	1,688,836
	SHOPPING CENTRES AUSTRALASIA	REIT	929,957	1,809,580
	SHURGARD SELF STORAGE SA	COMMON STOCK	22,853	992,909
	SINGAPORE DOLLAR	FOREIGN CURRENCY	9,644	7,297
	SIRIUS REAL ESTATE LTD	COMMON STOCK	795,455	1,011,832
	SMARTCENTRES REAL ESTATE INV	REIT	105,189	1,905,622
	STANDARD LIFE INV PROP INC	REIT GBP.01	317,781	259,550
	SUMMIT INDUSTRIAL INCOME REI	REIT	107,119	1,147,704
	SUNTEC REIT	REIT	1,721,900	1,988,144
	SWEDISH KRONA	FOREIGN CURRENCY	135,696	16,523
	SWIRE PROPERTIES LTD	COMMON STOCK	892,800	2,658,905
	SWISS FRANC	FOREIGN CURRENCY	50	57
	SWISS PRIME SITE REG	COMMON STOCK	64,504	6,351,237
	TAG IMMOBILIEN AG	COMMON STOCK	107,967	3,418,437
	TARGET HEALTHCARE REIT PLC	REIT GBP.01	433,120	673,690

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		Shares/ Par Value		
	TLG IMMOBILIEN AG	COMMON STOCK	8,626	242,164
	TOKYU REIT INC	REIT	810	1,283,979
	TRIPLE POINT SOCIAL HOUSING	REIT GBP.01	322,476	491,134
	TRITAX BIG BOX REIT PLC	REIT GBP.01	1,476,390	3,440,109
	TRITAX EUROBOX PLC	COMMON STOCK EUR.01	396,213	535,754
	UK COMMERCIAL PROPERTY REIT	REIT	556,476	576,041
	UNIBAIL RODAMCO WESTFIELD	REIT EUR5.0	114,038	9,163,611
	UNITE GROUP PLC/THE	REIT GBP.25	268,808	3,903,217
	UNITED URBAN INVESTMENT			
	CORP	REIT	2,570	3,180,593
	US DOLLAR		131,019	131,019
	VASTNED RETAIL NV	REIT EUR5.0	13,992	397,241
	VICINITY CENTRES	REIT	3,150,249	4,001,924
	VONOVIA SE	COMMON STOCK	482,074	35,208,468
	WALLENSTAM AB B SHS	COMMON STOCK SEK.5	143,574	2,282,351
	WAREHOUSES DE PAUW SCA	REIT	115,480	4,070,999
	WAYPOINT REIT	REIT	655,350	1,430,219
	WERELDHAVE NV	REIT EUR1.0	31,488	413,120
	WHARF REAL ESTATE			
	INVESTMENT	COMMON STOCK HKD.1	1,389,000	7,376,402
	WIHLBORGS FASTIGHETER AB	COMMON STOCK SEK2.5	112,184	2,537,753
	WORKSPACE GROUP PLC	REIT GBP1.0	110,145	1,157,643
	WPT INDUSTRIAL REAL ESTATE I	REIT	46,900	677,705
	XIOR STUDENT HOUSING NV	REIT	14,441	867,967
		Total : EXHIBIT G - International Real Estate		
		Index Fund		\$ 494,054,707

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2020

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	1011778 BC / NEW RED FIN	3.5% 15 Feb 2029	684,000	\$ 683,145
	1011778 BC / NEW RED FIN	4.25% 15 May 2024	52,000	53,040
	1011778 BC / NEW RED FIN	4.375% 15 Jan 2028	14,000	14,420
	20091110ROTHERS HOLDINGS	1% 10 Nov 2049	400,000	1,200
	31750H968	OTC EPUT FN 2.0 101.671875	(500,000)	(0)
	31750HJQ3	OTC EPUT G2 2.5 104	(500,000)	(2,384)
	3175129F0 ITRAXX.O C0.425	FEB21 0.425 CALL	(1,200,000)	(826)
	317512G88	OTC ECAL FN 2.0 104.140625	(500,000)	(689)
	317512OG1	OTC EPUT G2 2.5 103.578125	(500,000)	(2,250)
	317512S36	OTC EPUT FN 2.0 102.75	(1,000,000)	(2,683)
	317513ZY8	OTC EPUT FN 2.0 102.265625	(500,000)	(1,130)
	317516RE4	OTC EPUT G2 2.5 103.3671875	(600,000)	(35)
	317521IU8	OTC ECAL FN 2.0 103.75	(1,000,000)	(4,841)
	3175319G8 ITRAXX.O P0.75	MAR21 0.75 PUT	(2,200,000)	(2,467)
	3175329G6 ITRAXX.O P 0.70	MAR21 0.7 PUT	(1,100,000)	(1,462)
	3175339Y5 ITRAXX.O P0.80	FEB21 0.80 PUT	(1,300,000)	(705)
	317535N65	OTC EPUT G2 2.5 103.59375	(500,000)	(37)
	317537YF9	OTC EPUT FN 2.0 102.125	(500,000)	(485)
	3175409U8 ITRAXX.O P 1.05	JAN21 1.05 PUT	(700,000)	(53)
	317542UX4	OTC EPUT FN 2.0 102.140625	(600,000)	(591)
	317543619	OTC EPUT G2 2.0 102.90625	(500,000)	(3,433)
	3175445G5 ITRAXX.O P 2.50 EU32	MAR21 2.5 PUT	(1,298,000)	(5)
	317544YH1	OTC EPUT G2 2.5 103.7734375	(500,000)	(451)
	3175459D5 PIMCO	CDSOPT PUT EUR 0.75 20210421	(2,600,000)	(4,423)
	3175459E3 ITRAXX.O EU34 5Y V1	APR21 0.8 PUT	(700,000)	(1,040)
	317545GR6 ITRAXX.O P0.70	FEB21 0.70 PUT	(1,200,000)	(944)
	317545TH4 ITRAXX.O C0.375 EU34	APR21 0.375 CALL	(1,100,000)	(536)
	317545VF5 ITRAXX.O P0.75	APR21 0.75 PUT	(1,100,000)	(1,871)
	31754A9F9 ITRAXX.O C0.425	FEB21 0.425 CALL	(1,300,000)	(894)
	31754D4F8 ITRAXX.O P 2.50 EU32	JAN21 2.5 PUT	(1,100,000)	(0)
	3175539D9 ITRAXX EU34 5Y	MAR21 0.7 PUT	(600,000)	(797)
	317555CP3	OTC EPUT FN 1.5 98.40625	(1,000,000)	(3,960)
	3175577W0	OTC EPUT FN 1.5 98.3671875	(1,000,000)	(3,934)
	31755DE17 ITRAXX.O P0.75	MAR21 0.75 PUT	(2,300,000)	(2,579)
	31755FA65 ITRAXX.O C0.425	MAR21 0.425 CALL	(1,200,000)	(1,199)
	317561GG7 ITRAXX.O P0.80	MAR21 0.80 PUT	(1,200,000)	(1,154)
	317563QO5	OTC EPUT FN 2.0 101.5625	(500,000)	(0)
	317563Y57	OTC EPUT FN 1.5 98.703125	(1,000,000)	(4,162)
	3175646G2 ITRAXX.O P0.85 EU34	MAR21 0.85 PUT	(1,200,000)	(1,004)
	3175652P3	OTC EPUT G2 2.5 104.125	(600,000)	(1,547)
	3175659G6 ITRAXX.O C0.40	MAR21 0.40 CALL	(2,200,000)	(1,263)
	3175659H4 ITRAXX.O P0.70	FEB21 0.70 PUT	(1,300,000)	(1,023)
	317566GG6 ITRAXX.O C0.40	MAR21 0.40 CALL	(2,300,000)	(1,320)
	317567220 PIMCO	CDSOPT CALL EUR 0.375 20210421	(2,600,000)	(22,081)
	3175819A6 ITRAXX.O P0.7 EU34	MAR21 0.7 PUT	(1,800,000)	(2,392)
	317581RV0	OTC EPUT FN 2.0 102.140625	(500,000)	(492)
	317582RQ9	OTC EPUT FN 1.5 99.6875	(500,000)	(2,481)
	317584IR3	OTC EPUT FN 2.0 102.1875	(500,000)	(1,100)

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			Shares/ Par Value	
3175874		OTC ECAL FN 2.0 104.140625	(600,000)	(827)
3175DA290	CDX IG35 5Y V1	JAN21 1.1 PUT	(2,300,000)	(223)
3175DA415	CDX.O P 0.90 IG35	JAN21 0.90 PUT	(1,200,000)	(156)
3175DA613	CDX.O P 0.80 IG35	JAN21 0.8 PUT	(500,000)	(77)
3175EL527	CDX IG35 5Y V1	JAN21 1 PUT	(500,000)	(56)
3175EL733	CDX.O P1.00 IG35	JAN21 1 PUT	(500,000)	(56)
3175EL857	CDX.O P1.10 IG35	JAN21 1.10 PUT	(500,000)	(48)
3175EL881	CDX.O P 1.10 IG35	FEB21 1.10 PUT	(500,000)	(123)
3175EL964	CDX.O P 0.90 IG35	FEB21 0.9 PUT	(500,000)	(172)
3175EL998	CDX.O P0.90	FEB21 0.90 PUT	(500,000)	(172)
3175EM376	CDX.O C0.425	MAR21 0.425 CALL	(1,100,000)	(414)
3175EM384	CDX.O P0.80	MAR21 0.8 PUT	(1,100,000)	(875)
3175EM442	CDX.O C0.45	FEB21 0.45 CALL	(1,100,000)	(528)
3175EM459	CDX.O P0.75 IG	FEB21 0.75 PUT	(1,100,000)	(555)
3175EM491	CDX.O P0.80 IG35	MAR21 0.80 PUT	(1,100,000)	(875)
3175EM517	CDX.O P0.80 IG35	MAR21 0.80 PUT	(1,100,000)	(875)
3175EM566	PIMCO	CDSOPT PUT USD 0.85 20210317	(1,100,000)	(767)
3175EM624	CDX IG35 5Y V1	MAR21 0.775 PUT	(500,000)	(427)
3175EM632	CDX.O P 1.00 IG35	APR21 1 PUT	(300,000)	(254)
3175EM640	CDX IG35 5Y V1	APR21 1 PUT	(300,000)	(254)
3175GS876	CDX.O P 1.00 IG34	JAN21 1 PUT	(1,500,000)	(264)
3175JF970	CDX.O P 2.50 IG33	MAR21 2.5 PUT	(1,082,000)	(124)
3175JJ055	CDX.O P0.95	JAN21 0.95 PUT	(500,000)	(60)
3175JL035	CDX.O P 98.25	JAN21 98.25 PUT	(200,000)	(134)
3175JL100	CDX IG35 5Y V1	MAR21 0.8 PUT	(300,000)	(239)
3175KAFK3	ITRAXX.O P0.80	FEB21 0.80 PUT	(1,200,000)	(651)
3175PPGG3	ITRAXX.O C0.425	MAR21 0.425 CALL	(1,200,000)	(1,199)
317U031X3	IRO USD 30Y P1.49125	JAN21 1.49125 PUT	(400,000)	(2,922)
317U033X1	IRO USD 30Y C1.13125	JAN21 1.13125 CALL	(400,000)	(306)
317U183X9	IRO USD 30Y P1.485	JAN21 1.485 PUT	(6,300,000)	(28,015)
317U184X8	IRO USD 30Y C1.165	JAN21 1.165 CALL	(6,300,000)	(1,775)
90DAY	EUR FUTR JUN22	XCME 20220613	124,000,000	155,000
ABU DHABI	GOVT INT L	3.875% 16 Apr 2050	1,400,000	1,706,600
ACADEMY	LTD	6% 15 Nov 2027	1,000,000	1,047,500
ADVANTAGE SALES + MARKTING	INC	1% 28 Oct 2027	1,800,000	1,791,756
ADVANZ PHARMA CORP		1% 06 Sep 2024	382,000	372,641
ALLY FINANCIAL INC		8% 01 Nov 2031	243,000	356,692
ALLY FINANCIAL INC		8% 01 Nov 2031	10,000	14,227
ALTICE FRANCE SA		7.375% 01 May 2026	3,000,000	3,157,500
AMBAC LSNI LLC		1% 12 Feb 2023	289,116	286,172
AMER AIRLN 14 1 A PTT		3.7% 01 Apr 2028	67,705	63,651
API GROUP DE INC		1% 01 Oct 2026	396,000	394,515
ARAB REPUBLIC OF EGYPT		6.375% 11 Apr 2031	2,000,000	2,628,185
ARGENTINE PESO		FOREIGN CURRENCY	79,522,565	945,907
AT+T INC		3.3% 01 Feb 2052	1,100,000	1,090,630
AT+T INC		3.5% 01 Feb 2061	1,100,000	1,095,578
AUSTRALIAN DOLLAR		FOREIGN CURRENCY	239	184
AVANTOR FUNDING, INC.		1% 21 Nov 2024	13,975	13,972
AVIATION CAPITAL GROUP		2.875% 20 Jan 2022	20,000	20,251
AVOLON HOLDINGS FNDG LTD		2.875% 15 Feb 2025	193,000	196,796
AVOLON HOLDINGS FNDG LTD		3.25% 15 Feb 2027	19,000	19,386
AVOLON HOLDINGS FNDG LTD		5.5% 15 Jan 2023	170,000	180,769
AVOLON HOLDINGS FNDG LTD		3.95% 01 Jul 2024	100,000	105,616

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	AVOLON TLB BORROWER 1 US LLC	1% 12 Feb 2027	78,605	77,916
	BACARDI LTD	4.45% 15 May 2025	100,000	111,636
	BANCA MONTE DEI PASCHI S	3.625% 24 Sep 2024	200,000	257,653
	BANCO BILBAO VIZCAYA ARG	1% 29 Dec 2049	200,000	249,727
	BANCO SANTANDER SA	1% 31 Dec 2099	200,000	258,291
	BANCO SANTANDER SA	1% 11 Sep 2049	100,000	124,976
	BANK OF NY MELLON CORP	1% 31 Dec 2099	100,000	110,280
	BARCLAYS BANK PLC	7.625% 21 Nov 2022	665,000	739,757
	BARCLAYS PLC	1% 31 Dec 2099	200,000	294,714
	BARCLAYS PLC	1% 31 Dec 2099	800,000	1,217,438
	BARCLAYS PLC	1% 16 May 2024	400,000	405,392
	BARCLAYS PLC	1% 16 May 2029	200,000	239,922
	BARCLAYS PLC	1% 29 Dec 2049	600,000	871,430
	BARCLAYS PLC	3.25% 12 Feb 2027	460,000	699,519
	BARCLAYS PLC	3.125% 17 Jan 2024	300,000	436,110
	BAUSCH HEALTH COMPANIES INC.	1% 02 Jun 2025	214,021	213,086
	BAUSCH HEALTH COMPANIES INC.	1% 27 Nov 2025	45,000	44,534
	BGC PARTNERS INC	5.375% 24 Jul 2023	120,000	129,826
	BGC PARTNERS INC	3.75% 01 Oct 2024	206,000	215,604
	BNP PARIBAS	1% 29 Dec 2049	200,000	202,500
	BOC AVIATION LTD	1% 26 Sep 2023	200,000	198,239
	BOEING CO	5.04% 01 May 2027	168,000	196,404
	BOEING CO	5.705% 01 May 2040	514,000	667,028
	BOEING CO	5.805% 01 May 2050	274,000	377,612
	BOEING CO	5.93% 01 May 2060	534,000	757,529
	BOEING CO	5.15% 01 May 2030	242,000	292,881
	BOMBARDIER INC	6.125% 15 Jan 2023	842,000	823,055
	BOMBARDIER INC	6% 15 Oct 2022	176,000	172,770
	BOMBARDIER INC	7.5% 15 Mar 2025	608,000	563,920
	BOMBARDIER INC	8.75% 01 Dec 2021	26,000	27,040
	BOMBARDIER INC	7.5% 01 Dec 2024	400,000	383,708
	BOMBARDIER INC	7.875% 15 Apr 2027	128,000	117,688
	BONCER	1% 05 Aug 2021	2,000,000	31,640
	BONOS DE TESORERIA	6.15% 12 Aug 2032	15,528,000	5,218,415
	BRAZILIAN REAL	FOREIGN CURRENCY	806	155
	BRIGHTHOUSE FINANCIAL IN	3.7% 22 Jun 2027	93,000	101,140
	BRIXMOR OPERATING PART	1% 01 Feb 2022	440,000	439,531
	BROADCOM INC	4.11% 15 Sep 2028	10,000	11,445
	BROADCOM INC	4.15% 15 Nov 2030	1,000,000	1,157,762
	BROADCOM INC	5% 15 Apr 2030	1,000,000	1,215,612
	BROOKFIELD FINANCE INC	4.7% 20 Sep 2047	90,000	113,890
	BWPC0DSY5 CDS EUR R V			
	03MEVENT	1% 20 Dec 2021	600,000	(6,238)
	BWPC0DTU2 CDS USD R V			
	03MEVENT	1% 20 Dec 2021	2,500,000	(15,360)
	BWPC0FA52 CDS USD R V			
	03MEVENT	1% 20 Jun 2022	3,200,000	(26,547)
	BWPC0G6Z9 CDS EUR R V			
	03MEVENT	1% 20 Dec 2022	1,200,000	(22,116)
	BWPC0HCN7 CDS USD R V			
	03MEVENT	1% 20 Dec 2023	500,000	(7,716)
	BWPC0HY52 CDS USD R V			
	03MEVENT	1% 20 Jun 2024	5,300,000	(85,940)

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	BWPC0IJ40 CDS EUR R V			
	03MEVENT	1% 20 Dec 2024	900,000	(24,987)
	BWPC0IJA6 CDS USD R V			
	03MEVENT	1% 20 Dec 2024	3,900,000	(64,178)
	BWPC0JKD6 CDS USD R V			
	03MEVENT	1% 20 Dec 2025	700,000	(65,188)
	BWU00V5U8 IRS USD R V			
	03MLIBOR	1% 11 Dec 2049	1,500,000	(318,516)
	BWU00V603 IRS USD R V			
	03MLIBOR	1% 12 Mar 2050	600,000	(128,213)
	BWU00VPI3 IRS USD R V 03MLIBOR	1% 16 Jan 2050	1,500,000	(83,481)
	BWU00VSX7 IRS USD R V			
	03MLIBOR	1% 03 Feb 2050	2,000,000	(111,291)
	BWU00W8O7 IRS EUR R V			
	06MEURIB	1% 18 Mar 2025	2,400,000	3,227
	BWU00W8P4 IRS EUR R V			
	06MEURIB	1% 18 Mar 2030	6,800,000	(113,957)
	BWU00W8Q2 IRS EUR R V			
	06MEURIB	1% 18 Mar 2050	400,000	(39,534)
	BWU00WD03 IRS USD R V			
	03MLIBOR	1% 15 Jan 2050	700,000	(104,950)
	BWU00WO50 IRS USD R V			
	03MLIBOR	1% 22 Jan 2050	700,000	(60,981)
	BWU00X369 IRS USD R V			
	03MLIBOR	1% 07 Feb 2050	200,000	(23,724)
	BWU00XJ05 IRS USD R V 03MLIBOR	1% 17 Jun 2050	6,800,000	(164,934)
	BWU00Y904 IRS EUR R V			
	06MEURIB	1% 17 Jun 2050	400,000	(77,331)
	BWU00Z0E0 IRS USD R V			
	03MLIBOR	1% 23 Jan 2030	300,000	(23,979)
	BWU00Z0F7 IRS USD R V 03MLIBOR	1% 23 Jan 2030	300,000	(27,182)
	BWU00ZDY2 IRS USD R V			
	03MLIBOR	1% 05 Feb 2027	700,000	(42,375)
	BWU00ZZR3 IRS USD R V			
	03MLIBOR	1% 28 Feb 2030	300,000	(20,262)
	BWU010LT0 IRS USD R V			
	03MLIBOR	1% 16 Mar 2025	1,500,000	(59,949)
	BWU010MG7 IRS USD R V			
	03MLIBOR	1% 17 Mar 2030	800,000	(41,022)
	BWU010NW1 IRS USD R V			
	03MLIBOR	1% 18 Mar 2025	1,500,000	(59,921)
	BWU012M08 IRS JPY R V 06MLIBOR	1% 16 Dec 2022	655,200,000	(43,618)
	BWU013W13 IRS USD R V			
	03MLIBOR	1% 29 Jul 2030	300,000	6,107
	BWU015F74 IRS GBP R V 12MSONIA	1% 17 Mar 2023	200,000	(323)
	BWU015F82 IRS GBP R V 12MSONIA	1% 17 Mar 2026	1,400,000	(155)
	BWU015F90 IRS GBP R V 12MSONIA	1% 17 Mar 2031	5,800,000	(68,060)
	BWU015FA7 IRS GBP R V			
	12MSONIA	1% 17 Mar 2051	5,000,000	2,167
	CABLE ONE INC	4% 15 Nov 2030	400,000	415,500
	CABLEVISION LIGHTPATH	3.875% 15 Sep 2027	1,000,000	1,006,250
	CABLEVISION LIGHTPATH	5.625% 15 Sep 2028	1,000,000	1,046,250
	CAESARS RESORT COLLECTION LLC	1% 21 Jul 2025	2,847,863	2,848,745

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	CAESARS RESORT COLLECTION LLC	1% 23 Dec 2024	194,000	190,097
	CANADIAN DOLLAR	FOREIGN CURRENCY	13,280	10,424
	CANTOR FITZGERALD LP	4.875% 01 May 2024	155,000	172,557
	CARNIVAL CORPORATION	1% 30 Jun 2025	995,000	1,243,303
	CBL + ASSOCIATES LP	5.95% 15 Dec 2026	379,000	149,705
		MORGAN STANLEY CASH		
	CCMSCZUS2 CCPC COC EQUITY	COLLATERAL	1,463,000	1,463,000
	CCO HLDGS LLC/CAP CORP	4.5% 15 Aug 2030	81,000	85,961
	CCO HLDGS LLC/CAP CORP	4.5% 01 May 2032	1,000,000	1,067,720
	CCO HLDGS LLC/CAP CORP	4.75% 01 Mar 2030	106,000	114,374
	CCPC CCMSCHUS2 COC	CCPC CASH COLLATERAL USD	817,000	817,000
	CENTENE CORP	4.75% 15 Jan 2025	84,000	86,203
	CENTURYLINK INC	1% 15 Mar 2027	155,511	153,723
	CHARTER COMM OPT LLC/CAP	4.8% 01 Mar 2050	78,000	93,163
	CHINA GOVERNMENT BOND	1.99% 09 Apr 2025	21,400,000	3,144,260
	CHS/COMMUNITY HEALTH SYS	5.625% 15 Mar 2027	420,000	451,605
	CHS/COMMUNITY HEALTH SYS	6% 15 Jan 2029	480,000	518,525
	CHS/COMMUNITY HEALTH SYS	8.625% 15 Jan 2024	396,000	412,830
	CHS/COMMUNITY HEALTH SYS	8% 15 Mar 2026	465,000	501,038
	CIT GROUP INC	5% 15 Aug 2022	475,000	503,500
	CIT GROUP INC	5% 01 Aug 2023	100,000	109,250
	CIT GROUP INC	4.125% 09 Mar 2021	22,000	22,066
	CITRIX SYSTEMS INC	3.3% 01 Mar 2030	42,000	46,401
	CITYCENTER HLDGS LLC	1% 18 Apr 2024	127,360	125,371
	CLEAR CHANNEL WORLDWIDE	9.25% 15 Feb 2024	85,000	86,063
	CNH INDUSTRIAL CAP LLC	3.875% 15 Oct 2021	10,000	10,235
	COLOMBIAN PESO	FOREIGN CURRENCY	800,574	234
	COLUMBIA PROPERTY TRUST	3.65% 15 Aug 2026	30,000	31,359
	CONNECT FINCO SARL/CONNE	6.75% 01 Oct 2026	36,000	38,779
	COOPERATIEVE RABOBANK UA	1% 29 Dec 2049	600,000	753,071
	CORESTATE CAPITAL HOLD	1.375% 28 Nov 2022	800,000	767,411
	CORNERSTONE BUILDING BRANDS	1% 12 Apr 2025	226,260	225,116
	CREDIT AGRICOLE SA	1% 29 Apr 2049	100,000	125,016
	CREDIT AGRICOLE SA	1% 29 Dec 2049	200,000	227,000
	CREDIT SUISSE FIRST BOSTON MOR	1% 25 Jun 2033	5,276	5,218
	CREDIT SUISSE GROUP AG	1% 29 Dec 2049	400,000	436,950
	CREDIT SUISSE GROUP AG	4.282% 09 Jan 2028	500,000	577,807
	CREDIT SUISSE GROUP AG	1% 31 Dec 2099	200,000	218,000
	CREDIT SUISSE GROUP AG	1% 29 Dec 2049	200,000	222,350
	CURRENCY CONTRACT	AUD/USD		76,489
	CURRENCY CONTRACT	BRL/USD		8,355
	CURRENCY CONTRACT	USD/BRL		10,251
	CURRENCY CONTRACT	BRL/USD		(10,169)
	CURRENCY CONTRACT	CNH/USD		34,096
	CURRENCY CONTRACT	CNY/USD		13,362
	CURRENCY CONTRACT	USD/COP		(4,542)
	CURRENCY CONTRACT	CZK/USD		34,448
	CURRENCY CONTRACT	CZK/USD		39,680
	CURRENCY CONTRACT	CZK/USD		32,838
	CURRENCY CONTRACT	CZK/USD		12,635
	CURRENCY CONTRACT	CZK/USD		5,718
	CURRENCY CONTRACT	CZK/USD		1,775

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	CURRENCY CONTRACT	CZK/USD		11,406
	CURRENCY CONTRACT	CZK/USD		6,177
	CURRENCY CONTRACT	USD/EUR		(485,450)
	CURRENCY CONTRACT	USD/EUR		(1,932)
	CURRENCY CONTRACT	EUR/USD		1,352
	CURRENCY CONTRACT	USD/EUR		(3,859)
	CURRENCY CONTRACT	USD/EUR		(2,253)
	CURRENCY CONTRACT	USD/GBP		(356,948)
	CURRENCY CONTRACT	HUF/USD		21,625
	CURRENCY CONTRACT	HUF/USD		17,732
	CURRENCY CONTRACT	IDR/USD		61,679
	CURRENCY CONTRACT	MXN/USD		(185)
	CURRENCY CONTRACT	MXN/USD		758,069
	CURRENCY CONTRACT	MYR/USD		25,574
	CURRENCY CONTRACT	USD/PEN		37,089
	CURRENCY CONTRACT	PEN/USD		(1,402)
	CURRENCY CONTRACT	PLN/USD		1,698
	CURRENCY CONTRACT	PLN/USD		12,173
	CURRENCY CONTRACT	PLN/USD		16,904
	CURRENCY CONTRACT	PLN/USD		26,036
	CURRENCY CONTRACT	PLN/USD		20,999
	CURRENCY CONTRACT	PLN/USD		13,308
	CURRENCY CONTRACT	PLN/USD		263
	CURRENCY CONTRACT	RON/USD		15,556
	CURRENCY CONTRACT	RON/USD		13,445
	CURRENCY CONTRACT	USD/RUB		(1,436)
	CURRENCY CONTRACT	USD/RUB		(1,298)
	CURRENCY CONTRACT	USD/RUB		(524)
	CURRENCY CONTRACT	USD/RUB		(635)
	CURRENCY CONTRACT	USD/RUB		(375)
	CURRENCY CONTRACT	USD/RUB		(293)
	CURRENCY CONTRACT	USD/RUB		(229)
	CURRENCY CONTRACT	USD/RUB		(52)
	CURRENCY CONTRACT	USD/RUB		(387)
	CURRENCY CONTRACT	USD/RUB		243
	CURRENCY CONTRACT	USD/RUB		331
	CURRENCY CONTRACT	USD/RUB		(345)
	CURRENCY CONTRACT	USD/RUB		320
	CURRENCY CONTRACT	THB/USD		19,016
	CURRENCY CONTRACT	THB/USD		12
	CURRENCY CONTRACT	ZAR/USD		750
	CURRENCY CONTRACT	ZAR/USD		1,477
	CURRENCY CONTRACT	USD/ZAR		(2,839)
	CURRENCY CONTRACT	USD/ZAR		(15,214)
	CURRENCY CONTRACT	USD/ZAR		(19,380)
	CURRENCY CONTRACT	USD/ZAR		(18,394)
	CURRENCY CONTRACT	USD/ZAR		(26,559)
	CURRENCY CONTRACT	ZAR/USD		1,442
	CURRENCY CONTRACT	ZAR/USD		1,462
	CURRENCY CONTRACT	ZAR/USD		676
	CURRENCY CONTRACT	ZAR/USD		706
	CURRENCY CONTRACT	DOP/USD		20,391
	CURRENCY CONTRACT	USD/DOP		(25,033)
	CURRENCY CONTRACT	USD/DOP		(3,171)
	CURRENCY CONTRACT	USD/DOP		(174)

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	CURRENCY CONTRACT	USD/DOP		(45,091)
	CURRENCY CONTRACT	USD/DOP		(4,798)
	CURRENCY CONTRACT	USD/DOP		(6,712)
	CURRENCY CONTRACT	CLP/USD		200,018
	CURRENCY CONTRACT	PHP/USD		639
	CURRENCY CONTRACT	USD/BRL		(186)
	CVS PASS THROUGH TRUST	6.943% 10 Jan 2030	1,521,851	1,819,660
	CVS PASS THRU TR 2009	8.353% 10 Jul 2031	68,880	91,094
	CYRUSONE LP/CYRUSONE FIN	1.45% 22 Jan 2027	100,000	123,718
	CZECH KORUNA	FOREIGN CURRENCY	788	37
	DAE FUNDING LLC	4.5% 01 Aug 2022	60,000	60,702
	DAE FUNDING LLC	5% 01 Aug 2024	98,000	100,450
	DAE FUNDING LLC	5.25% 15 Nov 2021	371,000	377,493
	DAE FUNDING LLC	5.75% 15 Nov 2023	123,000	126,383
	DELL INT LLC / EMC CORP	6.02% 15 Jun 2026	1,600,000	1,951,912
	DELTA AIR LINES/SKYMILES	4.5% 20 Oct 2025	1,000,000	1,068,859
	DEUTSCHE BANK AG	1.75% 17 Jan 2028	100,000	128,696
	DEUTSCHE BANK NY	1% 18 Sep 2024	500,000	514,369
	DEUTSCHE BANK NY	1% 18 Sep 2031	1,000,000	1,083,741
	DEUTSCHE BANK NY	3.15% 22 Jan 2021	230,000	230,255
	DEUTSCHE BANK NY	4.25% 14 Oct 2021	1,000,000	1,025,427
	DEUTSCHE BANK NY	1% 26 Nov 2025	920,000	1,005,413
	DEUTSCHE BANK NY	1% 04 Feb 2021	220,000	220,120
	DIAMOND RESORTS INTL INC	1% 02 Sep 2023	1,447,003	1,364,046
	DIAMOND RESORTS INTL INC	7.75% 01 Sep 2023	375,000	384,964
	DOMINICAN REPUBLIC	4.875% 23 Sep 2032	2,100,000	2,325,771
	DOMINICAN REPUBLIC BON	10.75% 11 Aug 2028	154,700,000	3,028,777
	DURHAM MORTGAGES	1% 31 Mar 2053	356,662	487,303
	DURHAM MORTGAGES	1% 31 Mar 2054	304,456	414,980
	E W SCRIPPS COMPANY THE	1% 07 Jan 2028	300,000	300,000
	EDISON INTERNATIONAL	2.95% 15 Mar 2023	13,000	13,508
	EDISON INTERNATIONAL	2.4% 15 Sep 2022	105,000	107,311
	EDISON INTERNATIONAL	5.75% 15 Jun 2027	119,000	142,405
	ELANCO ANIMAL HEALTH INCORPORA	1% 02 Aug 2027	68,188	67,520
	EMPRESAS PUBLIC MEDELLIN	8.375% 08 Nov 2027	10,000,000,000	3,098,962
	ENABLE MIDSTREAM PARTNER	4.95% 15 May 2028	19,000	19,642
	ENERGY TRANSFER LP	2.9% 15 May 2025	23,000	24,333
	ENERGY TRANSFER LP	3.75% 15 May 2030	47,000	50,697
	ENERGY TRANSFER LP	5% 15 May 2050	47,000	50,896
	ENLINK MIDSTREAM LLC	5.625% 15 Jan 2028	100,000	102,020
	ENRGY TRANS PT/REG FIN	5.875% 01 Mar 2022	20,000	20,911
	ENSCO JERSEY FINANCE LTD	3% 31 Jan 2024	26,000	2,340
	ENTERPRISE MERGER SUB INC	1% 10 Oct 2025	3,460,923	2,876,477
	ENVISION HEALTHCARE CORP	8.75% 15 Oct 2026	37,000	23,218
	EQUINIX INC	2.875% 01 Feb 2026	50,000	62,145
	EQUITABLE HOLDINGS INC	5% 20 Apr 2048	4,000	5,269
	ESC LEHMAN BRTH HLDH PROD	1% 31 Dec 2016	800,000	8,960
	EURO BOBL FUTURE MAR21	XEUR 20210308	(2,500,000)	2,912
	EURO CURRENCY	FOREIGN CURRENCY	804,724	984,621
	EXPEDIA GROUP INC	6.25% 01 May 2025	100,000	115,910
	EXPEDIA GROUP INC	3.6% 15 Dec 2023	1,000,000	1,065,705
	EXPORT IMPORT BANK KOREA	7.25% 07 Dec 2024	24,100,000,000	1,841,561
	EXPORT IMPORT BANK KOREA	8% 15 May 2024	23,700,000,000	1,834,351
	EYECARE PARTNERS LLC	1% 18 Feb 2027	31,054	30,189

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	EYECARE PARTNERS LLC	1% 18 Feb 2027	7,301	7,097
	FAIRFAX FINL HLDGS LTD	4.85% 17 Apr 2028	55,000	61,557
	FCE BANK PLC	0.869% 13 Sep 2021	100,000	121,927
	FINANCIAL RISK US HLDGS INC	1% 01 Oct 2025	343,980	343,265
	FIRST QUANTUM MINERALS L	6.875% 01 Mar 2026	200,000	208,500
	FIRSTENERGY CORP	3.4% 01 Mar 2050	500,000	478,916
	FIRSTENERGY CORP	5.35% 15 Jul 2047	500,000	622,248
	FNMA POOL MA3305	3.5% 01 Mar 2048	514,036	544,683
	FNMA TBA 30 YR 3	3% 12 Feb 2051	1,000,000	1,048,633
	FNMA TBA 30 YR 3.5	3.5% 12 Feb 2051	6,000,000	6,350,859
	FNMA TBA 30 YR 4	4% 12 Feb 2051	4,100,000	4,384,878
	FORD MOTOR CREDIT CO LLC	1% 01 Dec 2024	300,000	338,617
	FORD MOTOR CREDIT CO LLC	1.744% 19 Jul 2024	100,000	121,573
	FORD MOTOR CREDIT CO LLC	3.087% 09 Jan 2023	300,000	305,234
	FORD MOTOR CREDIT CO LLC	3.339% 28 Mar 2022	1,000,000	1,010,000
	FORD MOTOR CREDIT CO LLC	3.47% 05 Apr 2021	200,000	200,000
	FORD MOTOR CREDIT CO LLC	5.085% 07 Jan 2021	1,000,000	1,000,000
	FORD MOTOR CREDIT CO LLC	3.664% 08 Sep 2024	1,000,000	1,026,250
	FORD MOTOR CREDIT CO LLC	5.875% 02 Aug 2021	200,000	204,700
	FORD MOTOR CREDIT CO LLC	3.2% 15 Jan 2021	1,000,000	1,000,500
	FORD MOTOR CREDIT CO LLC	3.35% 01 Nov 2022	200,000	203,500
	FORD MOTOR CREDIT CO LLC	3.55% 07 Oct 2022	200,000	203,500
	FORD MOTOR CREDIT CO LLC	1% 01 Dec 2021	100,000	120,826
	FORD MOTOR CREDIT CO LLC	1% 14 May 2021	310,000	377,044
	FOREST CITY ENTERPRISES L P	1% 08 Dec 2025	98,000	93,529
	FORTRESS TRANS + INFRAST	6.75% 15 Mar 2022	118,000	118,295
	FORTRESS TRANS + INFRAST	6.5% 01 Oct 2025	484,000	505,833
	FREEDOM MORTGAGE CORP	7.625% 01 May 2026	700,000	740,390
	FRESENIUS US FINANCE II	4.25% 01 Feb 2021	10,000	10,026
	FRONERI INTERNATIONAL PLC	1% 29 Jan 2027	45,770	45,267
	FRONTIER COMMUNICATIONS	5% 01 May 2028	1,500,000	1,563,750
		SWAP CASH COLLATERALRAL		
	FUTURES MORGAN STANLEY COC	USD	186,000	186,000
	GENERAL ELECTRIC CO	4.35% 01 May 2050	1,000,000	1,216,148
	GENERAL ELECTRIC CO	1% 29 Dec 2049	703,000	653,966
	GENERAL MOTORS FINL CO	1% 26 Mar 2022	100,000	122,021
	GENESEE + WYOMING INC NEW	1% 30 Dec 2026	99,250	98,955
	GENESIS ENERGY LP/FIN	8% 15 Jan 2027	700,000	693,140
	GENWORTH HOLDINGS INC	7.2% 15 Feb 2021	1,443,000	1,439,393
	GLP CAPITAL LP / FIN II	5.3% 15 Jan 2029	64,000	74,045
	GOLDEN NUGGET, INC.	1% 04 Oct 2023	71,475	68,851
	GOLDMAN SACHS BANK USA BOC	SWAP CASH COLLATERAL USD	(660,000)	(660,000)
	GOODMAN US FIN FOUR	4.5% 15 Oct 2037	32,000	37,270
	GOODMAN US FIN THREE	3.7% 15 Mar 2028	63,000	68,688
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	504,885	504,885
	GRAY TELEVISION INC	1% 02 Jan 2026	84,964	84,291
	GRIFOLS WORLDWIDE			
	OPERATIONS U	1% 15 Nov 2027	144,908	143,551
	HD SUPPLY WTRWKS LTD	1% 01 Aug 2024	19,400	19,287
	HIGHWOODS REALTY LP	3.05% 15 Feb 2030	100,000	105,808
	HILTON DOMESTIC OPERATIN	4% 01 May 2031	900,000	949,599
	HIPOTECARIA SU CASITA SA	7.5% 29 Jun 2018	86,901	1,738
	HOWARD HUGHES CORP	5.375% 15 Mar 2025	1,294,000	1,334,438
	HSBC HOLDINGS PLC	1% 31 Dec 2099	400,000	435,500
	HSBC HOLDINGS PLC	1% 31 Dec 2099	200,000	224,500

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	HSBC HOLDINGS PLC	1% 31 Dec 2099	200,000	203,524
	HSBC HOLDINGS PLC	1% 31 Dec 2099	200,000	300,387
	HUDSON PACIFIC PROPRTIE	3.95% 01 Nov 2027	14,000	15,411
	HUNGARIAN FORINT	FOREIGN CURRENCY	39,146	132
	HUNGARY GOVERNMENT BOND	3% 27 Oct 2027	467,600,000	1,726,595
	HUNT COS INC	6.25% 15 Feb 2026	12,000	12,300
	HYATT HOTELS CORP	1% 01 Sep 2022	500,000	505,672
	IHS MARKIT LTD	4% 01 Mar 2026	3,000	3,437
	IMS HEALTH INC	1% 17 Jan 2025	96,750	96,073
	INEOS FIN PLC	1% 01 Apr 2024	1,974,555	2,382,747
	INGERSOLL RAND COMPANY LIMITED	1% 01 Mar 2027	358,643	353,533
	INGERSOLL RAND COMPANY LIMITED	1% 01 Mar 2027	22,828	22,502
	INGEVITY CORP	3.875% 01 Nov 2028	150,000	151,125
	INTELSAT CONNECT FINANCE	9.5% 15 Feb 2023	90,000	24,300
	INTELSAT JACKSON HLDG	8% 15 Feb 2024	985,000	1,008,394
	INTELSAT JACKSON HLDG	9.75% 15 Jul 2025	300,000	216,000
	INTELSAT JACKSON HLDG	8.5% 15 Oct 2024	375,000	268,125
	INTELSAT JACKSON HLDGS S A	1% 27 Nov 2023	490,000	496,125
	INTELSAT JACKSON HLDGS S A	1% 02 Jan 2024	20,000	20,281
	INTELSAT JACKSON HOLDINGS SA	1% 13 Jul 2022	326,986	333,035
	INTELSAT LUXEMBOURG SA	7.75% 01 Jun 2021	6,000	270
	INTERCONTINENTAL HOTELS	2.125% 15 May 2027	100,000	129,002
	INTESA SANPAOLO SPA	1% 29 Dec 2049	200,000	245,016
	JAGUAR LAND ROVER AUTOMO	5.875% 15 Jan 2028	500,000	503,800
	JAPANESE YEN	FOREIGN CURRENCY	10,099,645	97,822
	JEFFERIES FINANCE LLC	1% 03 Jun 2026	22,712	22,519
	JETBLUE AIRWAYS CORP	4% 15 May 2034	100,000	107,935
	KENNEDY WILSON EUR REAL	3.95% 30 Jun 2022	1,410,000	1,947,459
	KENNEDY WILSON EUR REAL	3.25% 12 Nov 2025	100,000	123,954
	KENNEDY WILSON INC	5.875% 01 Apr 2024	32,000	32,480
	KINGDOM OF JORDAN	5.85% 07 Jul 2030	1,913,000	2,107,782
	KRAFT HEINZ FOODS CO	5.2% 15 Jul 2045	100,000	118,905
	KRONOS ACQUISITION HOLDING INC	1% 22 Dec 2026	800,000	799,000
	LADDER CAP FIN LLLP/CORP	4.25% 01 Feb 2027	16,000	15,720
	LANDMARK MORTGAGE SECURITIES P	1% 17 Jun 2039	2,897,133	3,759,755
	LEALAND FINANCE COMPANY B.V.	1% 30 Jun 2024	(12,519)	12,519
	LEALAND FINANCE COMPANY B.V.	1% 30 Jun 2025	19,873	12,868
	LEASEPLAN CORPORATION NV	2.875% 24 Oct 2024	200,000	211,332
	LIFE STORAGE LP	3.875% 15 Dec 2027	14,000	15,996
	LLOYDS BANKING GROUP PLC	1% 31 Dec 2049	200,000	262,625
	LLOYDS BANKING GROUP PLC	1% 31 Dec 2099	200,000	230,000
	LLOYDS BANKING GROUP PLC	1% 29 Dec 2049	400,000	675,273
	LSI OPEN POSITION NET ASSET	0.01% 31 Dec 2060	171,451	772
	LUMEN TECHNOLOGIES INC	4% 15 Feb 2027	22,000	22,715
	MALAYSIA GOVERNMENT	4.232% 30 Jun 2031	11,400,000	3,186,916
	MALAYSIAN RINGGIT	FOREIGN CURRENCY	242,028	60,169
	MALLINCKRODT FIN/SB	5.5% 15 Apr 2025	670,000	231,150
	MARRIOTT INTERNATIONAL	4.625% 15 Jun 2030	106,000	124,389
	MELCO RESORTS FINANCE	5.625% 17 Jul 2027	400,000	421,221

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	MELCO RESORTS FINANCE	5.375% 04 Dec 2029	400,000	415,279
	MESSER INDS GMBH	1% 01 Mar 2026	45,211	44,707
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	(7,433,771)	(373,078)
	MGM CHINA HOLDINGS LTD	5.875% 15 May 2026	400,000	422,776
	MH SUB I LLC	1% 13 Sep 2024	48,375	47,668
	MICRON TECHNOLOGY INC	5.327% 06 Feb 2029	62,000	77,555
	MORGAN STANLEY CAP SVCS BOC	SWAP CASH COLLATERAL USD	(50,000)	(50,000)
	MORGAN STANLEY CAP SVCS COC	SWAP CASH COLLATERAL USD	80,000	80,000
	MPT OPER PARTNERSP/FINL	3.5% 15 Mar 2031	700,000	722,750
	NASCAR HOLDINGS INC	1% 19 Oct 2026	37,813	37,618
	NATIONAL RETAIL PROP INC	2.5% 15 Apr 2030	100,000	102,942
	NATIONSTAR MTG HLD INC	5.125% 15 Dec 2030	1,000,000	1,045,220
	NATIONWIDE BLDG SOCIETY	JR SUBORDINA REGS 06/49 VAR	250	60,658
	NATWEST GROUP PLC	1% 31 Dec 2099	1,000,000	1,095,370
	NATWEST GROUP PLC	1% 29 Dec 2049	2,150,000	2,231,507
	NATWEST GROUP PLC	1% 22 Mar 2025	200,000	221,258
	NAVIENT CORP	5.5% 25 Jan 2023	100,000	104,500
	NAVIENT CORP	6.625% 26 Jul 2021	822,000	839,468
	NAVIENT CORP	7.25% 25 Sep 2023	16,000	17,536
	NAVIENT CORP	6.5% 15 Jun 2022	395,000	418,005
	NAVIENT CORP	7.25% 25 Jan 2022	730,000	762,850
	NAVIENT CORP	6.125% 25 Mar 2024	63,000	67,253
	NCL CORPORATION LTD	3.625% 15 Dec 2024	6,000	5,700
	NEIMAN MARCUS GROUP LTD LLC	1% 25 Sep 2025	244,964	259,866
	NEIMAN MARCUS USD COMMON STOCK	EQUITY	3,103	192,541
	NETFLIX INC	3.875% 15 Nov 2029	1,526,000	2,156,170
	NETFLIX INC	3.625% 15 Jun 2030	1,962,000	2,725,359
	NETFLIX INC	4.625% 15 May 2029	100,000	147,835
	NETFLIX INC	5.375% 15 Nov 2029	86,000	101,373
	NETFLIX INC	4.875% 15 Jun 2030	100,000	115,000
	NEW ALBERTSONS LP	6.57% 23 Feb 2028	600,000	602,250
	NEWMARK GROUP INC	6.125% 15 Nov 2023	92,000	99,954
	NIELSEN CO LUX SARL/THE	5.5% 01 Oct 2021	144,000	144,360
	NIELSEN FIN LLC	1% 04 Oct 2023	1,152,210	1,147,567
	NISSAN MOTOR ACCEPTANCE	1.9% 14 Sep 2021	100,000	100,692
	NISSAN MOTOR ACCEPTANCE	1% 13 Jan 2022	200,000	199,574
	NISSAN MOTOR ACCEPTANCE	3.15% 15 Mar 2021	20,000	20,089
	NISSAN MOTOR CO	2.652% 17 Mar 2026	100,000	129,305
	NISSAN MOTOR CO	3.201% 17 Sep 2028	100,000	132,635
	NISSAN MOTOR CO	3.522% 17 Sep 2025	1,000,000	1,070,722
	NISSAN MOTOR CO	4.345% 17 Sep 2027	1,000,000	1,104,528
	NOBLE HOLDING INTL LTD	7.875% 01 Feb 2026	77,000	30,800
	OCCIDENTAL PETROLEUM COR	1% 15 Aug 2022	1,100,000	1,078,000
	ODEBRECHT DRILL VIII/IX	6.35% 01 Dec 2021	8,001	7,641
	ODEBRECHT DRILL VIII/IX	7.35% 01 Dec 2026	94,336	24,292
	ODEBRECHT OIL + FINANCE	0.01% 31 Dec 2099	46,000	242
	OMEGA HLTHCARE INVESTORS	3.625% 01 Oct 2029	207,000	219,664
	ONEMAIN FINANCE CORP	7.75% 01 Oct 2021	598,000	629,395
	ONEMAIN FINANCE CORP	6.125% 15 May 2022	500,000	530,000
	ONEMAIN FINANCE CORP	5.625% 15 Mar 2023	494,000	529,815
	ONEMAIN FINANCE CORP	6.125% 15 Mar 2024	256,000	279,680
	ORTHO CLINICAL DIAGNOSTICS SA	1% 30 Jun 2025	93,041	91,599
	PACIFIC DRILLING COMPANY LLC	1% 31 Dec 2025	158,333	158,333

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	PACIFIC DRILLING SA	8.375% 01 Oct 2023	908,000	239,503
	PACIFIC GAS + ELECTRIC	4.25% 01 Aug 2023	100,000	107,392
	PACIFIC GAS + ELECTRIC	4.65% 01 Aug 2028	100,000	114,276
	PACIFIC GAS + ELECTRIC	3.75% 01 Jul 2028	663,000	724,618
	PACIFIC GAS + ELECTRIC	4.55% 01 Jul 2030	65,500	74,610
	PACIFIC GAS + ELECTRIC	4.95% 01 Jul 2050	82,500	98,308
	PACIFIC GAS + ELECTRIC	3.15% 01 Jan 2026	697,500	743,119
	PACIFIC GAS + ELECTRIC	4.5% 01 Jul 2040	1,330,500	1,487,154
	PACIFIC GAS + ELECTRIC	4.5% 15 Dec 2041	25,000	26,146
	PACIFIC GAS + ELECTRIC	3.75% 15 Aug 2042	78,000	78,490
	PACIFIC GAS + ELECTRIC	4.6% 15 Jun 2043	360,000	395,038
	PACIFIC GAS + ELECTRIC	3.75% 15 Feb 2024	55,000	58,674
	PACIFIC GAS + ELECTRIC	3.4% 15 Aug 2024	208,000	221,520
	PACIFIC GAS + ELECTRIC	4.3% 15 Mar 2045	19,000	20,257
	PACIFIC GAS + ELECTRIC	3.5% 15 Jun 2025	101,000	109,274
	PACIFIC GAS + ELECTRIC	2.95% 01 Mar 2026	273,000	288,870
	PACIFIC GAS + ELECTRIC	4% 01 Dec 2046	6,000	6,233
	PACIFIC GAS + ELECTRIC	3.3% 15 Mar 2027	122,000	130,680
	PACIFIC GAS + ELECTRIC	3.3% 01 Dec 2027	100,000	106,863
	PAREXEL INTL CORP	1% 27 Sep 2024	1,715,131	1,683,778
	PARK AEROSPACE HOLDINGS	4.5% 15 Mar 2023	1,235,000	1,294,187
	PARK AEROSPACE HOLDINGS	3.625% 15 Mar 2021	88,000	88,237
	PETROBRAS GLOBAL FINANCE	6.25% 14 Dec 2026	200,000	324,268
	PETROBRAS GLOBAL FINANCE	5.093% 15 Jan 2030	2,655,000	2,966,963
	PETROLEOS DE VENEZUELA S	5.375% 12 Apr 2027	712,000	24,920
	PETROLEOS MEXICANOS	4.875% 21 Feb 2028	913,000	1,138,047
	PETROLEOS MEXICANOS	6.625% 15 Jun 2035	2,100,000	2,079,000
	PETROLEOS MEXICANOS	6.49% 23 Jan 2027	2,302,000	2,430,912
	PETROLEOS MEXICANOS	6.84% 23 Jan 2030	2,664,000	2,788,622
	PETROLEOS MEXICANOS	7.69% 23 Jan 2050	120,000	120,990
	PETROLEOS MEXICANOS	5.95% 28 Jan 2031	194,000	193,515
	PETROLEOS MEXICANOS	6.95% 28 Jan 2060	330,000	310,415
	PETROLEOS MEXICANOS	6.5% 23 Jan 2029	600,000	621,990
	PETSMART INC	1% 11 Mar 2022	2,304,703	2,298,204
	PETSMART INC	5.875% 01 Jun 2025	43,000	44,183
	PHYSICIANS REALTY LP	3.95% 15 Jan 2028	29,000	31,560
	PIMCO FDS SHORT TERM FLTG NAV	MUTUAL FUND	1,229,363	12,310,845
	PLAINS ALL AMER PIPELINE	6.65% 15 Jan 2037	20,000	24,414
	POLAND GOVERNMENT BOND	2.5% 25 Jul 2027	16,000,000	4,775,445
	POLISH ZLOTY	FOREIGN CURRENCY	563	151
	POST HOLDINGS INC	4.625% 15 Apr 2030	35,000	36,819
	POUND STERLING	FOREIGN CURRENCY	226,113	309,085
	PRA GROUP INC	7.375% 01 Sep 2025	1,000,000	1,080,000
	PRESTIGE BRANDS INC DEL	1% 26 Jan 2024	41,194	41,211
	PRIME SECSRVC BRW/FINANC	3.375% 31 Aug 2027	1,400,000	1,389,500
	PROSUS NV	4.027% 03 Aug 2050	200,000	209,562
	PROVINCIA DE BUENOS AIRE	1% 12 Apr 2025	3,400,000	33,571
	PUG LLC	1% 12 Feb 2027	23,760	22,612
	QNB FINANCE LTD	6.9% 23 Jan 2025	24,300,000,000	1,739,352
	RACKSPACE TECHNOLOGY	5.375% 01 Dec 2028	500,000	523,850
	REFINITIV US HOLDINGS	4.5% 15 May 2026	100,000	128,626
	REGENCY CENTERS LP	2.95% 15 Sep 2029	100,000	106,867
	REPUBLIC OF ARGENTINA	1% 09 Jul 2030	4,721,523	1,912,217
	REPUBLIC OF ARGENTINA	1% 09 Jan 2038	221,866	90,688

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	REPUBLIC OF ARGENTINA	1% 09 Jul 2041	2,579,648	973,817
	REPUBLIC OF ARGENTINA	1% 09 Jul 2029	167,383	72,604
	REPUBLIC OF ARGENTINA	1% 09 Jul 2035	374,000	133,709
	REPUBLIC OF ARGENTINA	1% 09 Jul 2030	570,000	227,293
	REPUBLIC OF ARGENTINA	1% 03 Apr 2022	27,975,000	312,792
	REPUBLIC OF ARGENTINA	1% 31 Mar 2021	26,800,000	337,510
	REPUBLIC OF COLOMBIA	9.85% 28 Jun 2027	3,251,000,000	1,235,950
	REPUBLIC OF ECUADOR	1% 31 Jul 2030	186,543	119,388
	REPUBLIC OF ECUADOR	1% 31 Jul 2035	488,861	264,601
	REPUBLIC OF ECUADOR	1% 31 Jul 2040	224,049	113,707
	REPUBLIC OF ECUADOR	0.01% 31 Jul 2030	52,804	25,016
	REPUBLIC OF GHANA	10.75% 14 Oct 2030	2,800,000	3,742,984
	REPUBLIC OF GUATEMALA	6.125% 01 Jun 2050	500,000	659,380
	REPUBLIC OF PERU	8.2% 12 Aug 2026	880,000	330,233
	REPUBLIC OF SOUTH AFRICA	4.85% 30 Sep 2029	3,200,000	3,396,557
	REPUBLIC OF SOUTH AFRICA	5.75% 30 Sep 2049	1,116,000	1,117,964
	REPUBLIC OF SOUTH AFRICA	8% 31 Jan 2030	79,000,000	5,129,069
	REPUBLIC OF SOUTH AFRICA	8.875% 28 Feb 2035	65,900,000	3,943,053
	REPUBLIC OF TURKEY	5.25% 13 Mar 2030	1,400,000	1,403,010
	REPUBLIC OF VENEZUELA	9.25% 07 May 2028	1,137,000	104,604
	REPUBLIC OF VENEZUELA	7.75% 13 Oct 2019	100,000	9,200
	REPUBLIC OF VENEZUELA	9.25% 15 Sep 2027	140,000	12,950
	REPUBLIC OF VENEZUELA	7.65% 21 Apr 2025	249,000	22,908
	REPUBLIC OF VENEZUELA	9% 07 May 2023	31,000	2,852
	REPUBLIC OF VENEZUELA	7% 31 Mar 2038	199,000	18,308
	REPUBLIC OF VENEZUELA	8.25% 13 Oct 2024	153,000	14,076
	RIGHTS MCDERMOTT INTL	EXP 19DEC20	8,720	3,908
	RIO OIL FINANCE TRUST	9.25% 06 Jul 2024	853,578	943,212
	RIPON MORTGAGES	1% 20 Aug 2056	325,595	444,781
	ROLLS ROYCE PLC	4.625% 16 Feb 2026	200,000	264,287
	ROLLS ROYCE PLC	5.75% 15 Oct 2027	100,000	151,048
	ROMANIA	3.5% 03 Apr 2034	186,000	270,525
	ROMANIA GOVERNMENT BOND	5.8% 26 Jul 2027	5,500,000	1,621,981
	ROMANIAN LEU	FOREIGN CURRENCY	646,015	162,391
	RPI INTERMEDIATE FINANCE TRUST	1% 11 Feb 2027	10,670	10,659
	RUSSIA GOVT BOND OFZ	7.05% 19 Jan 2028	184,800,000	2,698,879
	RUSSIA GOVT BOND OFZ	8.5% 17 Sep 2031	190,900,000	3,097,134
	RUSSIA GOVT BOND OFZ	7.95% 07 Oct 2026	89,554,000	1,359,507
	RUSSIA GOVT BOND OFZ	7.15% 12 Nov 2025	138,397,000	2,023,844
	RUSSIAN RUBLE	FOREIGN CURRENCY	116	2
	SABRA HEALTH CARE LP	4.8% 01 Jun 2024	73,000	78,306
	SANDS CHINA LTD	4.375% 18 Jun 2030	400,000	444,788
	SANDS CHINA LTD	3.8% 08 Jan 2026	500,000	532,730
	SANDS CHINA LTD	4.6% 08 Aug 2023	200,000	212,398
	SANDS CHINA LTD	5.4% 08 Aug 2028	464,000	543,070
	SANDS CHINA LTD	5.125% 08 Aug 2025	1,400,000	1,571,164
	SANTANDER HOLDINGS USA	4.4% 13 Jul 2027	10,000	11,428
	SANTANDER HOLDINGS USA	3.4% 18 Jan 2023	138,000	144,953
	SANTANDER UK GROUP HLDGS	1% 29 Dec 2049	1,550,000	2,211,468
	SANTANDER UK GROUP HLDGS	1% 31 Dec 2099	200,000	296,628
	SEQUA MEZZANINE HOLDINGS LLC	1% 28 Nov 2023	5,458,401	5,485,693
	SERTA SIMMONS BEDDING LLC	1% 08 Nov 2023	2,406,250	1,183,731
	SHIFT4 PAYMENTS LLC/FIN	4.625% 01 Nov 2026	1,000,000	1,040,000

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	SIGMA BIDCO B.V.	1% 02 Jul 2025	830,000	996,992
	SINCLAIR TELEVISION GROUP INC	1% 30 Sep 2026	34,563	34,116
	SINGAPORE DOLLAR	FOREIGN CURRENCY	2,723	2,060
	SL GREEN OPERATING PARTN	3.25% 15 Oct 2022	48,000	49,563
	SLM CORP	4.2% 29 Oct 2025	1,200,000	1,267,500
	SLM STUDENT LOAN TRUST	1% 25 Apr 2023	735,490	735,142
	SOCIETE GENERALE	1% 07 Apr 2049	100,000	123,824
	SOCIETE GENERALE	1% 29 Dec 2049	200,000	204,806
	SOCIETE GENERALE	1% 31 Dec 2099	400,000	431,500
	SOL	FOREIGN CURRENCY	1,959,795	541,784
	SOTERA HEALTH HOLDINGS LLC	1% 11 Dec 2026	83,997	84,242
	SOUTH AFRICAN RAND	FOREIGN CURRENCY	(504,323)	(34,334)
	SOUTHERN CAL EDISON	3.65% 01 Feb 2050	23,000	26,124
	SOUTHERN CAL EDISON	6.65% 01 Apr 2029	52,000	65,502
	SOUTHERN CAL EDISON	6% 15 Jan 2034	2,000	2,784
	SOUTHERN CAL EDISON	5.75% 01 Apr 2035	4,000	5,514
	SOUTHERN CAL EDISON	3.65% 01 Mar 2028	2,000	2,245
	SOUTHERN CAL EDISON	4.125% 01 Mar 2048	16,000	19,068
	SOUTHERN CAL EDISON	4.875% 01 Mar 2049	33,000	43,549
	SOUTHWEST AIRLINES CO	5.25% 04 May 2025	70,000	81,071
	SPIRIT REALTY LP	3.4% 15 Jan 2030	100,000	108,453
	SPRINT COMMUNICATIONS	11.5% 15 Nov 2021	100,000	108,500
	SPRINT COMMUNICATIONS	6% 15 Nov 2022	290,000	313,925
	SPRINT CORP	7.25% 15 Sep 2021	1,278,000	1,329,759
	SPRINT CORP	7.875% 15 Sep 2023	515,000	596,267
	SPRINT CORP	7.125% 15 Jun 2024	2,043,000	2,390,310
	SPRINT CORP	7.625% 01 Mar 2026	22,000	27,306
	SPRINT SPECTRUM / SPEC I	4.738% 20 Sep 2029	200,000	216,618
	SS C TECHNOLOGIES INC	1% 16 Apr 2025	95,615	94,277
	SS C TECHNOLOGIES INC	1% 16 Apr 2025	69,132	68,164
	STARFRUIT FINCO B V	1% 01 Oct 2025	95,715	94,598
	STARWOOD PROPERTY TRUST	5.5% 01 Nov 2023	1,000,000	1,045,000
	STARWOOD PROPERTY TRUST	4.75% 15 Mar 2025	26,000	26,650
	STATE BANK INDIA/LONDON	4% 24 Jan 2022	300,000	308,376
	STATE OF ISRAEL	3.8% 13 May 2060	200,000	237,596
	STICHTING AK RABOBANK	1% 29 Dec 2049	928,625	1,502,650
	STORE CAPITAL CORP	4.5% 15 Mar 2028	18,000	20,491
	STORE CAPITAL CORP	4.625% 15 Mar 2029	118,000	136,889
	STRUCTURED ASSET SECURITIES CO	1% 25 Jun 2033	3,637	3,551
	SUNSHINE LUXEMBOURG VII SARL	1% 01 Oct 2026	2,928,432	2,933,938
	SWAP BARCLAYS BANK COC	SWAP CASH COLLATERAL USD	260,000	260,000
	SWAP BNP PARIBAS COC	SWAP CASH COLLATERAL USD	280,000	280,000
	SWAP CCPC MORGAN STANLEY COC	SWAP CCPC CASH COLLATERAL	945,000	945,000
	SWAP DEUTSCHE BANK BOC	SWAP CASH COLLATERAL USD	(70,000)	(70,000)
	SWAP HSBC COC	SWAP CASH COLLATERAL USD	290,000	290,000
	SWAP JP MORGAN BOC	SWAP CASH COLLATERAL USD	(170,000)	(170,000)
	SWCC CCSCXIUS6 COC	SWCC CASH COLLATERAL USD	490,000	490,000
	SWISS INSURED BRAZIL	9.85% 16 Jul 2032	19,506,975	4,271,916
	SWISS INSURED BRAZIL	9.85% 16 Jul 2032	9,312,375	2,039,357
	SWPC0C0C5 CDS USD R F .50000	1% 17 Sep 2058	1,099,850	14,689
	SWPC0D3A4 CDS USD R F 1.00000	1% 21 Jun 2021	300,000	1,099
	SWPC0DZJ0 CDS USD R F 1.00000	1% 20 Dec 2021	1,000,000	6,212

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	SWPC0FBT9 CDS USD R F 1.00000	1% 20 Jun 2022	200,000	1,278
	SWPC0GLU3 CDS USD R F .50000	0.5% 18 Nov 2054	2,500,000	28,900
	SWPC0HJ26 CDS USD R F 1.00000	1% 20 Dec 2023	100,000	1,256
	SWPC0HR50 CDS USD R F 1.00000	1% 20 Dec 2023	100,000	342
	SWPC0HYS2 CDS USD R F 1.00000	1% 20 Jun 2024	500,000	(568)
	SWPC0I222 CDS USD R V			
	03MEVENT	1% 20 Jun 2024	5,000,000	(133,999)
	SWPC0I248 CDS USD R V			
	03MEVENT	1% 20 Jun 2024	5,000,000	(145,650)
	SWPC0I2E6 CDS USD R F 1.00000	1% 20 Jun 2024	100,000	(114)
	SWPC0I3Y1 CDS USD R F 1.00000	1% 20 Jun 2024	3,000,000	(55,595)
	SWPC0IID1 CDS USD R F 1.00000	1% 20 Dec 2024	1,200,000	(6,740)
	SWPC0IK97 CDS USD R F 1.00000	1% 20 Dec 2024	1,100,000	(6,178)
	SWPC0J5G6 CDS USD R F 1.00000	1% 20 Jun 2025	300,000	4,885
	SWPC0JC45 CDS EUR R F 1.00000	1% 20 Jun 2025	700,000	(68,369)
	SWPC0JCE3 CDS USD R F 1.00000	1% 20 Jun 2025	8,500,000	149,701
	SWPC0JIV9 CDS USD R F 1.00000	1% 20 Dec 2021	500,000	1,274
	SWPC0JJ30 CDS USD R F 1.00000	1% 20 Dec 2025	800,000	19,574
	SWPC0JJ55 CDS EUR R F 1.00000	1% 20 Dec 2025	3,100,000	(351,881)
	SWPC0JKR5 CDS USD R F 1.00000	1% 20 Dec 2025	3,200,000	(65,062)
	SWPCDAF70 CDS USD R V			
	03MEVENT	1% 20 Jun 2024	5,000,000	(132,506)
	SWPCTJ989 CDS USD R F 1.00000	1% 20 Dec 2025	3,100,000	46,264
	SWU00D700 IRS USD R F 2.50000	2.5% 16 Dec 2025	5,500,000	563,269
	SWU00KLL4 IRS USD R F 1.50000	1.5% 21 Jun 2027	800,000	46,152
	SWU00L9Q5 IRS USD R F 2.50000	2.5% 20 Dec 2027	2,500,000	318,118
	SWU00NBO3 IRS USD R F 2.25000	2.25% 20 Jun 2028	7,500,000	853,775
	SWU00XIX4 IRS USD R F 1.25000	1.25% 17 Jun 2030	5,400,000	182,036
	SWU00Y8X3 IRS EUR R F .00000	0% 17 Jun 2022	5,000,000	20,370
	SWU00ZOS3 IRS BRL R F 5.68000	5.68% 02 Jan 2024	12,900,000	98,361
	SWU010M10 IRS MXN R F 7.99000	7.99% 17 Feb 2040	43,900,000	513,519
	SWU013C72 IRS MXN R F 4.77500	4.775% 26 Jun 2025	74,100,000	21,023
	SWU013JL4 IRS ZAR R F 5.25500	5.255% 09 Jul 2025	93,000,000	183,505
	SWU013KW8 IRS CLP R F 2.17000	2.17% 14 Jul 2030	1,897,600,000	(70,987)
	SYNIVERSE HLDGS INC	1% 09 Mar 2023	40,088	36,015
	TALEN ENERGY SUPPLY LLC	6.625% 15 Jan 2028	34,000	35,530
	TENCENT HOLDINGS LTD	3.24% 03 Jun 2050	300,000	310,051
	TENET HEALTHCARE CORP	4.625% 15 Jul 2024	14,000	14,350
	TESCO PROPERTY FIN 2 PLC	6.051% 13 Oct 2039	858,352	1,596,482
	TEVA PHARM FIN IV BV	3.65% 10 Nov 2021	50,000	50,625
	TEVA PHARM FNC NL II	6% 31 Jan 2025	100,000	132,755
	TEVA PHARM FNC NL II	1.25% 31 Mar 2023	100,000	117,962
	TEVA PHARM FNC NL II	3.25% 15 Apr 2022	200,000	247,769
	TEVA PHARMACEUT FIN BV	3.65% 10 Nov 2021	500,000	506,250
	TEVA PHARMACEUT FIN BV	2.95% 18 Dec 2022	30,000	29,925
	TEVA PHARMACEUTICALS NE	2.2% 21 Jul 2021	96,000	95,760
	TEVA PHARMACEUTICALS NE	2.8% 21 Jul 2023	100,000	99,010
	THAILAND BAHT	FOREIGN CURRENCY	31,239	1,043
	THAILAND GOVERNMENT BOND	3.4% 17 Jun 2036	56,700,000	2,358,717
	THAILAND GOVERNMENT BOND	3.775% 25 Jun 2032	49,700,000	2,093,865
	TOPAZ SOLAR FARMS LLC	5.75% 30 Sep 2039	228,235	261,357
	TOPAZ SOLAR FARMS LLC	4.875% 30 Sep 2039	43,704	47,557
	TRANSDIGM INC	5.5% 15 Nov 2027	20,000	21,026
	TRANSOCEAN INC	8% 01 Feb 2027	46,000	21,678
	TRANSOCEAN INC	7.5% 15 Jan 2026	134,000	61,640

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	TRANSOCEAN INC	7.25% 01 Nov 2025	234,000	119,340
	TRANSOCEAN PHOENIX 2 LTD	7.75% 15 Oct 2024	12,000	11,640
	TRANSOCEAN PONTUS LTD	6.125% 01 Aug 2025	56,160	53,351
	TRANSOCEAN POSEIDON LTD	6.875% 01 Feb 2027	56,000	50,960
	TRANSOCEAN PROTEUS LTD	6.25% 01 Dec 2024	2,400	2,253
	TRAVEL + LEISURE CO	4.25% 01 Mar 2022	4,000	4,090
	TRAVEL + LEISURE CO	3.9% 01 Mar 2023	6,000	6,120
	TRAVEL + LEISURE CO	6% 01 Apr 2027	16,000	17,920
	TRAVEL + LEISURE CO	5.65% 01 Apr 2024	20,000	21,600
	TRAVEL + LEISURE CO	4.625% 01 Mar 2030	23,000	24,323
	TRIUMPH GROUP INC	5.25% 01 Jun 2022	15,000	14,288
	TURK IHRACAT KR BK	8.25% 24 Jan 2024	200,000	216,500
	TURKISH LIRA	FOREIGN CURRENCY	514	69
	U.S. RENAL CARE, INC.	1% 26 Jun 2026	243,913	242,388
	UBER TECHNOLOGIES INC	6.25% 15 Jan 2028	1,300,000	1,413,750
	UBS AG	5.125% 15 May 2024	1,000,000	1,100,500
	UBS GROUP AG	1% 29 Dec 2049	200,000	205,500
	UBS GROUP AG	1% 29 Dec 2049	400,000	403,516
	UKRAINE GOVERNMENT	7.75% 01 Sep 2022	1,400,000	1,497,300
	UKRAINE GOVERNMENT	6.75% 20 Jun 2026	1,200,000	1,615,526
	UKRAINE GOVERNMENT	7.75% 01 Sep 2021	1,400,000	1,450,112
	UKRAINE GOVERNMENT	7.75% 01 Sep 2026	1,200,000	1,353,000
	UNICREDIT SPA	1% 29 Dec 2049	200,000	248,687
	UNIGEL LUXEMBOURG SA	8.75% 01 Oct 2026	1,000,000	1,075,010
	UNITI GROUP/CSL CAPITAL	6% 15 Apr 2023	3,800,000	3,876,000
	UNITI GRP/UNITI HLD/CSL	7.875% 15 Feb 2025	1,418,000	1,523,230
	UNIVISION COMMUNICATIONS	1% 15 Mar 2024	193,539	192,209
	US 10YR NOTE (CBT)MAR21	XCBT 20210322	(7,400,000)	(5,770)
	US 5YR NOTE (CBT) MAR21	XCBT 20210331	(300,000)	(1,055)
	US DOLLAR		3,814,478	3,814,478
	US RENAL CARE INC	10.625% 15 Jul 2027	151,000	166,855
	US TREASURY N/B	1.5% 15 Feb 2030	6,600,000	6,982,336
	US TREASURY N/B	3% 15 Feb 2048	1,200,000	1,575,281
	US TREASURY N/B	3.125% 15 May 2048	1,350,000	1,812,164
	US TREASURY N/B	3% 15 Aug 2048	1,230,000	1,618,075
	US TREASURY N/B	3% 15 Feb 2049	570,000	751,866
	US TREASURY N/B	2.875% 15 May 2049	12,550,000	16,203,227
	US TREASURY N/B	2.5% 31 Jan 2025	2,800,000	3,053,859
	US TREASURY N/B	2.625% 15 Feb 2029	6,600,000	7,576,594
	US TREASURY N/B	2.375% 15 May 2029	6,400,000	7,233,000
	VAIL RESORTS INC	6.25% 15 May 2025	70,000	74,725
	VALARIS PLC	1% 17 Aug 2021	16,870	16,870
	VALARIS PLC	5.75% 01 Oct 2044	104,000	4,160
	VALE OVERSEAS LIMITED	3.75% 08 Jul 2030	300,000	333,753
	VALE OVERSEAS LIMITED	6.875% 21 Nov 2036	25,000	36,641
	VALE OVERSEAS LIMITED	6.875% 10 Nov 2039	21,000	31,264
	VALE SA	3.75% 10 Jan 2023	100,000	130,090
	VICI PTYS 1 LLC	1% 20 Dec 2024	95,455	93,760
	VMWARE INC	3.9% 21 Aug 2027	30,000	33,844
	VOYAGER AVIATION HLDS	9% 15 Aug 2021	75,000	42,375
	WASHINGTON PG LP	6.45% 15 Aug 2024	242,000	145,261
	WELLTOWER INC	4.25% 15 Apr 2028	10,000	11,689
	WESTERN MIDSTREAM OPERAT	6.5% 01 Feb 2050	23,000	25,300
	WESTERN MIDSTREAM OPERAT	1% 13 Jan 2023	22,000	21,566
	WHATABRANDS LLC	1% 31 Jul 2026	12,382	12,256

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2020**Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	1011778 BC / NEW RED FIN	4% 15 Oct 2030	130,000	\$ 131,746
	1011778 BC / NEW RED FIN	3.5% 15 Feb 2029	67,000	66,916
	1011778 BC / NEW RED FIN	4.25% 15 May 2024	98,000	99,960
	1011778 BC / NEW RED FIN	3.875% 15 Jan 2028	145,000	147,287
	ABC SUPPLY CO INC	4% 15 Jan 2028	345,000	357,075
	ACCO BRANDS CORP	5.25% 15 Dec 2024	450,000	462,375
	ACI WORLDWIDE INC	5.75% 15 Aug 2026	252,000	266,490
	ADAPTHEALTH LLC	4.625% 01 Aug 2029	50,000	51,375
	ADIENT GLOBAL HOLDINGS	4.875% 15 Aug 2026	325,000	333,938
	ADIENT US LLC	9% 15 Apr 2025	96,000	107,040
	ADIENT US LLC	7% 15 May 2026	250,000	271,929
	ADT SEC CORP	4.875% 15 Jul 2032	645,000	699,019
	ALBERTSONS COS/SAFEWAY	5.875% 15 Feb 2028	78,000	84,879
	ALBERTSONS COS/SAFEWAY	3.5% 15 Feb 2023	85,000	87,125
	ALBERTSONS COS/SAFEWAY	4.875% 15 Feb 2030	120,000	132,226
	ALBERTSONS COS/SAFEWAY	3.25% 15 Mar 2026	150,000	152,250
	ALBERTSONS COS/SAFEWAY	3.5% 15 Mar 2029	280,000	283,324
	ALBERTSONS COS/SAFEWAY	4.625% 15 Jan 2027	415,000	441,456
	ALBERTSONS COS/SAFEWAY	5.75% 15 Mar 2025	239,000	246,170
	ALCOA NEDERLAND HOLDING	6.75% 30 Sep 2024	700,000	729,085
	ALLEGHENY TECHNOLOGIES	5.875% 01 Dec 2027	110,000	115,775
	ALLIED UNIVERSAL	6.625% 15 Jul 2026	90,000	95,967
	ALLISON TRANSMISSION INC	3.75% 30 Jan 2031	135,000	138,122
	ALLISON TRANSMISSION INC	4.75% 01 Oct 2027	80,000	84,200
	ALLISON TRANSMISSION INC	5.875% 01 Jun 2029	120,000	132,600
	ALLY FINANCIAL INC	5.75% 20 Nov 2025	275,000	320,166
	ALPINE FIN MERGER SUB LLC	1% 12 Jul 2024	96,750	96,145
	ALTICE FINANCING SA	7.5% 15 May 2026	220,000	232,166
	ALTICE FRANCE HOLDING SA	10.5% 15 May 2027	400,000	449,000
	ALTICE FRANCE SA	8.125% 01 Feb 2027	205,000	226,015
	ALTICE FRANCE SA	7.375% 01 May 2026	600,000	631,500
	AMERICAN AXLE + MFG INC	6.875% 01 Jul 2028	105,000	113,138
	AMERICAN AXLE + MFG INC	6.25% 01 Apr 2025	307,000	317,745
	AMERICAN AXLE + MFG INC	6.5% 01 Apr 2027	305,000	321,013
	AMERICAN AXLE + MFG INC	6.25% 15 Mar 2026	300,000	309,000
	AMERICAN WOODMARK CORP	4.875% 15 Mar 2026	380,000	389,500
	AMERIGAS PART/FIN CORP	5.875% 20 Aug 2026	350,000	393,750
	AMERIGAS PART/FIN CORP	5.5% 20 May 2025	140,000	155,050
	AMGH HLDG CORP	1% 14 Mar 2025	530,013	522,783
	AMS AG	7% 31 Jul 2025	200,000	217,000
	ANTERO MIDSTREAM PART/FI	7.875% 15 May 2026	130,000	134,235
	ANTERO MIDSTREAM PART/FI	5.375% 15 Sep 2024	250,000	243,750
	ANTERO MIDSTREAM PART/FI	5.75% 15 Jan 2028	140,000	134,428
	ANTERO RESOURCES CORP	8.375% 15 Jul 2026	104,000	106,152
	ANTERO RESOURCES CORP	5.125% 01 Dec 2022	405,000	403,988
	ANTERO RESOURCES CORP	5.625% 01 Jun 2023	120,000	117,600
	APACHE CORP	4.625% 15 Nov 2025	31,000	32,768
	APACHE CORP	4.875% 15 Nov 2027	31,000	32,860

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		Shares/ Par Value		
	ARAMARK SERVICES INC	5% 01 Feb 2028	248,000	261,330
	ARCHES BUYER INC	4.25% 01 Jun 2028	105,000	106,334
	ARCONIC CORP	6.125% 15 Feb 2028	120,000	129,375
	ARCONIC CORP	6% 15 May 2025	189,000	201,758
	ARDAGH PKG FIN/HLDGS USA	5.25% 15 Aug 2027	240,000	251,954
	ARDAGH PKG FIN/HLDGS USA	6% 15 Feb 2025	284,000	294,295
	ASCEND LEARNING LLC	1% 12 Jul 2024	67,032	67,144
	ASCENT RESOURCES/ARU FIN	7% 01 Nov 2026	50,000	47,375
	ASHTREAD CAPITAL INC	4.375% 15 Aug 2027	210,000	221,813
	AUTOMATION TOOLING SYSTE	4.125% 15 Dec 2028	51,000	51,893
	AVANTOR FUNDING INC	4.625% 15 Jul 2028	207,000	218,903
	AVIS BUDGET CAR/FINANCE	5.75% 15 Jul 2027	20,000	20,300
	AVIS BUDGET CAR/FINANCE	10.5% 15 May 2025	225,000	264,938
	AVIS BUDGET CAR/FINANCE	5.25% 15 Mar 2025	180,000	180,900
	AVIS BUDGET CAR/FINANCE	6.375% 01 Apr 2024	750,000	765,000
	AXALTA COAT/DUTCH HLD BV	4.75% 15 Jun 2027	200,000	212,750
	AXALTA COATING SYSTEMS	3.375% 15 Feb 2029	150,000	150,000
	BANIJAY ENTERTAINMENT SAS	1% 01 Mar 2025	29,925	29,476
	BAUSCH HEALTH AMERICAS	9.25% 01 Apr 2026	295,000	328,925
	BAUSCH HEALTH AMERICAS	8.5% 31 Jan 2027	637,000	708,452
	BAUSCH HEALTH COMPANIES INC.	1% 02 Jun 2025	257,731	256,604
	BAUSCH HEALTH COS INC	5.25% 15 Feb 2031	138,000	144,171
	BAUSCH HEALTH COS INC	5% 15 Feb 2029	172,000	176,850
	BAUSCH HEALTH COS INC	7% 15 Jan 2028	170,000	186,864
	BAUSCH HEALTH COS INC	5% 30 Jan 2028	140,000	144,276
	BAUSCH HEALTH COS INC	5.25% 30 Jan 2030	140,000	147,000
	BAUSCH HEALTH COS INC	6.125% 15 Apr 2025	1,468,000	1,513,009
	BAUSCH HEALTH COS INC	5.5% 01 Nov 2025	715,000	740,947
	BAUSCH HEALTH COS INC	9% 15 Dec 2025	900,000	993,555
	BAYTEX ENERGY CORP	8.75% 01 Apr 2027	265,000	168,625
	BERRY GLOBAL INC	4.875% 15 Jul 2026	345,000	370,596
	BIG RIVER STEEL/BRS FIN	6.625% 31 Jan 2029	177,000	191,160
	BLACK KNIGHT INFOSERV LL	3.625% 01 Sep 2028	156,000	159,705
	BLUE RACER MID LLC/FINAN	7.625% 15 Dec 2025	66,000	70,290
	BLUE RACER MID LLC/FINAN	6.125% 15 Nov 2022	710,000	710,142
	BOARDWALK PIPELINES LP	5.95% 01 Jun 2026	130,000	153,754
	BOISE CASCADE COMPANY	4.875% 01 Jul 2030	40,000	43,300
	BOOZ ALLEN HAMILTON INC	3.875% 01 Sep 2028	158,000	162,740
	BOYNE USA INC	7.25% 01 May 2025	155,000	162,556
	BRINK S CO/THE	5.5% 15 Jul 2025	155,000	165,463
	BUCKEYE PARTNERS LP	4.125% 01 Mar 2025	150,000	151,875
	BUCKEYE PARTNERS LP	4.5% 01 Mar 2028	150,000	154,500
	BUCKEYE PARTNERS LP	3.95% 01 Dec 2026	35,000	35,455
	BUCKEYE PARTNERS LP	4.125% 01 Dec 2027	230,000	234,600
	BUCKEYE PARTNERS, LP	1% 01 Nov 2026	143,913	143,620
	BUILDERS FIRSTSOURCE INC	5% 01 Mar 2030	70,000	75,818
	BWAY HLDG CO	1% 03 Apr 2024	777,806	749,611
	BWX TECHNOLOGIES INC	5.375% 15 Jul 2026	170,000	176,588
	CALLON PETROLEUM CO	6.25% 15 Apr 2023	175,000	111,125
	CALLON PETROLEUM CO	8.25% 15 Jul 2025	35,000	18,900
	CALPINE CORP	4.625% 01 Feb 2029	125,000	128,535
	CALPINE CORP	5% 01 Feb 2031	80,000	83,600
	CALPINE CORP	5.25% 01 Jun 2026	94,000	97,243
	CARNIVAL CORP	11.5% 01 Apr 2023	104,000	120,299

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			Shares/ Par Value	
	CARNIVAL CORP	10.5% 01 Feb 2026	62,000	72,230
	CARPENTER TECHNOLOGY	6.375% 15 Jul 2028	120,000	132,425
	CCI BUYER INC	1% 17 Dec 2027	119,347	119,148
	CCO HLDGS LLC/CAP CORP	4.25% 01 Feb 2031	479,000	504,799
	CCO HLDGS LLC/CAP CORP	5.75% 15 Feb 2026	1,070,000	1,104,080
	CCO HLDGS LLC/CAP CORP	5.5% 01 May 2026	1,100,000	1,139,875
	CCO HLDGS LLC/CAP CORP	5.125% 01 May 2027	1,540,000	1,634,233
	CCO HLDGS LLC/CAP CORP	5% 01 Feb 2028	452,000	477,990
	CCO HLDGS LLC/CAP CORP	4.75% 01 Mar 2030	112,000	120,848
	CD+R SMOKEY BUYER INC	6.75% 15 Jul 2025	187,000	199,856
	CDK GLOBAL INC	5.875% 15 Jun 2026	155,000	162,609
	CDK GLOBAL INC	5.25% 15 May 2029	95,000	105,252
	CDW LLC/CDW FINANCE	3.25% 15 Feb 2029	113,000	115,226
	CDW LLC/CDW FINANCE	4.25% 01 Apr 2028	300,000	316,728
	CEDAR FAIR/CAN/MAGNUM/MI	5.5% 01 May 2025	120,000	125,100
	CENOVUS ENERGY INC	5.375% 15 Jul 2025	303,000	341,617
	CENTENE CORP	4.75% 15 Jan 2025	189,000	193,957
	CENTENE CORP	4.25% 15 Dec 2027	600,000	636,000
	CENTENE CORP	4.625% 15 Dec 2029	763,000	847,090
	CENTENE CORP	5.375% 01 Jun 2026	25,000	26,368
	CENTRAL GARDEN + PET CO	4.125% 15 Oct 2030	133,000	138,653
	CENTRAL GARDEN + PET CO	5.125% 01 Feb 2028	565,000	600,844
	CENTURYLINK INC	1% 15 Mar 2027	183,150	181,044
	CHEMOURS CO	5.75% 15 Nov 2028	220,000	224,400
	CHEMOURS CO	7% 15 May 2025	77,000	79,816
	CHENIERE CORP CHRISTI HD	5.875% 31 Mar 2025	405,000	471,330
	CHENIERE ENERGY PARTNERS	5.25% 01 Oct 2025	150,000	153,938
	CHENIERE ENERGY PARTNERS	5.625% 01 Oct 2026	150,000	156,000
	CHESAPEAKE ENERGY CORP	5.5% 15 Sep 2026	45,000	2,025
	CHS/COMMUNITY HEALTH SYS	5.625% 15 Mar 2027	171,000	183,868
	CHS/COMMUNITY HEALTH SYS	6% 15 Jan 2029	84,000	90,742
	CHS/COMMUNITY HEALTH SYS	8.625% 15 Jan 2024	252,000	262,710
	CINCINNATI BELL INC	8% 15 Oct 2025	70,000	74,638
	CINCINNATI BELL INC	7% 15 Jul 2024	185,000	192,400
	CINEMARK USA INC	8.75% 01 May 2025	85,000	91,800
	CINEMARK USA INC	4.875% 01 Jun 2023	170,000	161,500
	CITYCENTER HLDGS LLC	1% 18 Apr 2024	310,186	305,340
	CLAIRE 14 PIK CONVERTIBLE	CLAIRE 14 PIK CONVERTIBLE	110	68,750
	CLAIRE S STONE INC	COMMON STOCK	162	136,976
	CLAIRES STORES INC	1% 18 Dec 2026	473,829	395,647
	CLARIOS GLOBAL LP/US FIN	6.25% 15 May 2026	278,000	298,155
	CLEAN HARBORS INC	4.875% 15 Jul 2027	70,000	73,032
	CLEAR CHANNEL WORLDWIDE	9.25% 15 Feb 2024	640,000	648,000
	CLEAR CHANNEL WORLDWIDE	5.125% 15 Aug 2027	655,000	661,550
	COGENT COMMUNICATIONS GR	5.375% 01 Mar 2022	325,000	334,344
	COMMSCOPE INC	8.25% 01 Mar 2027	395,000	421,663
	COMMSCOPE INC	6% 01 Mar 2026	460,000	484,656
	COMMSCOPE TECH LLC	6% 15 Jun 2025	425,000	434,563
	COMSTOCK RESOURCES INC	9.75% 15 Aug 2026	123,000	132,533
	COMSTOCK RESOURCES INC	7.5% 15 May 2025	491,000	503,074
	COOPER STANDARD AUTOMOTI	13% 01 Jun 2024	220,000	257,400
	COOPER STANDARD AUTOMOTI	5.625% 15 Nov 2026	555,000	512,026
	CORECIVIC INC	4.625% 01 May 2023	35,000	33,688
	CORECIVIC INC	5% 15 Oct 2022	455,000	455,000
	CORNERSTONE ONDEMAND INC	1% 22 Apr 2027	123,530	123,624

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	COTY INC	6.5% 15 Apr 2026	90,000	87,518
	CP ATLAS BUYER INC	1% 23 Nov 2027	56,000	56,070
	CP ATLAS BUYER INC	1% 23 Nov 2027	18,200	18,223
	CRESTWOOD MID PARTNER LP	5.625% 01 May 2027	160,000	158,400
	CRESTWOOD MIDSTREAM PART	6.25% 01 Apr 2023	315,000	315,788
	CSC HOLDINGS LLC	6.5% 01 Feb 2029	200,000	225,810
	DANA FINANCING LUX SARL	6.5% 01 Jun 2026	460,000	481,275
	DAVITA INC	4.625% 01 Jun 2030	345,000	526,161
	DAVITA INC	3.75% 15 Feb 2031	252,000	255,871
	DCP MIDSTREAM OPERATING	5.625% 15 Jul 2027	259,000	287,490
	DELL INT LLC / EMC CORP	6.02% 15 Jun 2026	320,000	390,382
	DELL INT LLC / EMC CORP	5.875% 15 Jun 2021	212,000	212,382
	DELTA AIR LINES/SKYMILES	4.5% 20 Oct 2025	146,667	156,766
	DELTA AIR LINES/SKYMILES	4.75% 20 Oct 2028	205,333	224,124
	DENBURY INC	COMMON STOCK USD.001	2,630	67,565
	DIAMOND SPORTS GR/DIAMON	5.375% 15 Aug 2026	229,000	186,063
	DISH DBS CORP	5% 15 Mar 2023	784,000	809,480
	DISH DBS CORP	5.875% 15 Nov 2024	1,966,000	2,061,420
	DISH DBS CORP	7.75% 01 Jul 2026	325,000	364,003
	DISH NETWORK CORP	3.375% 15 Aug 2026	270,000	257,373
	EDGEWELL PERSONAL CARE	5.5% 01 Jun 2028	250,000	268,675
	ELEMENT SOLUTIONS INC	3.875% 01 Sep 2028	59,000	60,696
	ENCOMPASS HEALTH CORP	4.625% 01 Apr 2031	97,000	103,790
	ENCOMPASS HEALTH CORP	4.5% 01 Feb 2028	210,000	219,450
	ENCOMPASS HEALTH CORP	5.75% 15 Sep 2025	320,000	330,800
	ENDO DAC/FIN LLC/FINCO	9.5% 31 Jul 2027	77,000	85,951
	ENDO DAC/FIN LLC/FINCO	6% 30 Jun 2028	97,000	82,450
	ENERGIZER HOLDINGS INC	4.75% 15 Jun 2028	241,000	253,653
	ENERGIZER HOLDINGS INC	4.375% 31 Mar 2029	209,000	216,424
	ENERGIZER HOLDINGS INC	7.75% 15 Jan 2027	455,000	505,733
	ENLINK MIDSTREAM LLC	5.375% 01 Jun 2029	70,000	68,075
	ENLINK MIDSTREAM PARTNER	4.4% 01 Apr 2024	250,000	246,693
	ENLINK MIDSTREAM PARTNER	4.15% 01 Jun 2025	80,000	78,000
	ENLINK MIDSTREAM PARTNER	4.85% 15 Jul 2026	85,000	82,989
	ENPRO INDUSTRIES INC	5.75% 15 Oct 2026	184,000	195,500
	ENTEGRIS INC	4.625% 10 Feb 2026	400,000	415,000
	ENTERCOM MEDIA CORP	7.25% 01 Nov 2024	185,000	184,538
	ENTERCOM MEDIA CORP	6.5% 01 May 2027	100,000	101,625
	ENTERPRISE MERGER SUB INC	1% 10 Oct 2025	690,900	574,228
	ENVISION HEALTHCARE CORP	8.75% 15 Oct 2026	430,000	269,825
	EP ENERGY CORP	COMMON STOCK	8,910	311,850
	EPIC CRUDE SVCS LP	1% 02 Mar 2026	997,500	687,028
	EQM MIDSTREAM PARTNERS L	6% 01 Jul 2025	295,000	323,025
	EQT CORP	3.9% 01 Oct 2027	10,000	9,935
	EQT CORP	7.625% 01 Feb 2025	210,000	239,138
	EQT CORP	5% 15 Jan 2029	65,000	68,531
	ESH HOSPITALITY INC	5.25% 01 May 2025	210,000	215,250
	FINANCIAL RISK US HLDGS INC	1% 01 Oct 2025	127,400	127,135
	FORD MOTOR COMPANY	8.5% 21 Apr 2023	134,000	150,818
	FORD MOTOR COMPANY	9% 22 Apr 2025	134,000	164,285
	FORD MOTOR COMPANY	9.625% 22 Apr 2030	168,000	237,090
	FORD MOTOR CREDIT CO LLC	4.271% 09 Jan 2027	200,000	211,000
	FORD MOTOR CREDIT CO LLC	4.125% 17 Aug 2027	615,000	644,213
	FORD MOTOR CREDIT CO LLC	3.375% 13 Nov 2025	200,000	205,472
	FORD MOTOR CREDIT CO LLC	4% 13 Nov 2030	200,000	210,000

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	FORD MOTOR CREDIT CO LLC	4.134% 04 Aug 2025	415,000	435,231
	FORD MOTOR CREDIT CO LLC	4.687% 09 Jun 2025	625,000	666,406
	FORD MOTOR CREDIT CO LLC	4.542% 01 Aug 2026	605,000	1,136,081
	FORTERRA FIN LLC/FRTA FI	6.5% 15 Jul 2025	125,000	134,375
	FREEPORT MCMORAN INC	4.125% 01 Mar 2028	397,000	416,354
	FREEPORT MCMORAN INC	4.375% 01 Aug 2028	147,000	156,188
	FRONTIER COMMUNICATIONS	5.875% 15 Oct 2027	146,000	157,863
	FRONTIER COMMUNICATIONS	5% 01 May 2028	335,000	349,238
	FRONTIER COMMUNICATIONS	6.75% 01 May 2029	35,000	37,450
	GAP INC/THE	8.625% 15 May 2025	99,000	110,412
	GAP INC/THE	8.875% 15 May 2027	180,000	208,800
	GARTNER INC	3.75% 01 Oct 2030	78,000	82,193
	GATES GLOBAL LLC	1% 01 Apr 2024	270,886	269,908
	GCI LLC	4.75% 15 Oct 2028	195,000	207,977
	GCP APPLIED TECHNOLOGIES	5.5% 15 Apr 2026	540,000	556,200
	GENESIS ENERGY LP/FIN	6.5% 01 Oct 2025	10,000	9,725
	GENESIS ENERGY LP/FIN	6.25% 15 May 2026	35,000	32,874
	GENESIS ENERGY LP/FIN	7.75% 01 Feb 2028	158,000	151,285
	GENESIS ENERGY LP/FIN	8% 15 Jan 2027	66,000	65,353
	GEO GROUP INC/THE	5.875% 15 Jan 2022	91,000	90,269
	GEO GROUP INC/THE	5.875% 15 Oct 2024	515,000	427,450
	GFL ENVIRONMENTAL INC	4.25% 01 Jun 2025	195,000	202,313
	GFL ENVIRONMENTAL INC	3.75% 01 Aug 2025	125,000	128,125
	GFL ENVIRONMENTAL INC	4% 01 Aug 2028	82,000	82,615
	GLOBAL MEDICAL RESPONSE	6.5% 01 Oct 2025	190,000	198,550
	GLP CAPITAL LP / FIN II	5.25% 01 Jun 2025	230,000	258,768
	GLP CAPITAL LP / FIN II	5.75% 01 Jun 2028	205,000	242,814
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	5,053,330	5,053,330
	GRAHAM PACKAGING COMPANY INC.	1% 04 Aug 2027	231,200	231,750
	GRAHAM PACKAGING/GPC CAP	7.125% 15 Aug 2028	57,000	62,985
	GRAY TELEVISION INC	4.75% 15 Oct 2030	83,000	84,556
	GRAY TELEVISION INC	7% 15 May 2027	205,000	224,475
	GREENEDEN US HOLDINGS II LLC	1% 01 Dec 2027	205,549	205,742
	GREIF INC	6.5% 01 Mar 2027	260,000	274,950
	GRIFFON CORPORATION	5.75% 01 Mar 2028	295,000	311,963
	GROUP 1 AUTOMOTIVE INC	4% 15 Aug 2028	19,000	19,585
	GULFPORT ENERGY CORP	6% 15 Oct 2024	80,000	53,600
	GULFPORT ENERGY CORP	6.375% 15 May 2025	130,000	87,100
	GULFPORT ENERGY CORP	6.375% 15 Jan 2026	465,000	311,550
	HANESBRANDS INC	4.875% 15 May 2026	200,000	217,250
	HCA INC	3.5% 01 Sep 2030	340,000	361,276
	HCA INC	5.375% 01 Sep 2026	20,000	22,988
	HCA INC	5.375% 01 Feb 2025	2,592,000	2,914,782
	HCA INC	5.875% 15 Feb 2026	1,440,000	1,656,000
	HCA INC	5.625% 01 Sep 2028	285,000	336,300
	HERC HOLDINGS INC	5.5% 15 Jul 2027	441,000	467,460
	HERTZ CORP	6.25% 15 Oct 2022	60,000	32,400
	HERTZ CORP	5.5% 15 Oct 2024	468,000	252,720
	HERTZ CORP	7.625% 01 Jun 2022	95,000	93,575
	HERTZ CORP	7.125% 01 Aug 2026	300,000	162,000
	HERTZ CORP	6% 15 Jan 2028	290,000	156,600
	HEXION INC	7.875% 15 Jul 2027	237,000	253,590
	HILL ROM HOLDINGS INC	5% 15 Feb 2025	40,000	41,100
	HILL ROM HOLDINGS INC	4.375% 15 Sep 2027	225,000	237,700

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	HILTON DOMESTIC OPERATING	5.375% 01 May 2025	50,000	53,125
	HILTON DOMESTIC OPERATING	5.75% 01 May 2028	75,000	81,563
	HILTON DOMESTIC OPERATING	3.75% 01 May 2029	72,000	75,074
	HILTON DOMESTIC OPERATING	4% 01 May 2031	42,000	44,315
	HILTON DOMESTIC OPERATING	5.125% 01 May 2026	667,000	688,678
	HILTON DOMESTIC OPERATING	4.875% 15 Jan 2030	20,000	21,850
	HILTON WORLDWIDE FIN LLC	4.875% 01 Apr 2027	35,000	37,045
	HOLLY NRG PRTNR/FIN CORP	5% 01 Feb 2028	125,000	125,938
	HOLOGIC INC	3.25% 15 Feb 2029	171,000	173,993
	HOWMET AEROSPACE INC	6.875% 01 May 2025	110,000	128,700
	HOWMET AEROSPACE INC	5.9% 01 Feb 2027	200,000	236,126
	HUGHES SATELLITE SYSTEMS	5.25% 01 Aug 2026	80,000	88,300
	HUGHES SATELLITE SYSTEMS	6.625% 01 Aug 2026	40,000	45,259
	HUNTSMAN INTERNATIONAL L	5.125% 15 Nov 2022	395,000	422,263
	HYATT HOTELS CORP	5.375% 23 Apr 2025	60,000	67,807
	HYATT HOTELS CORP	5.75% 23 Apr 2030	60,000	73,757
	IHEARTCOMMUNICATIONS INC	1% 01 May 2026	306,900	301,529
	IHEARTCOMMUNICATIONS INC	6.375% 01 May 2026	205,000	219,350
	IHEARTCOMMUNICATIONS INC	5.25% 15 Aug 2027	150,000	157,500
	INEOS GROUP HOLDINGS SA	5.625% 01 Aug 2024	920,000	932,650
	INFORMATICA LLC	1% 25 Feb 2027	63,520	62,925
	INTELSAT JACKSON HLDG	5.5% 01 Aug 2023	150,000	101,625
	INTELSAT JACKSON HLDG	8% 15 Feb 2024	200,000	204,750
	INTELSAT JACKSON HLDG	8.5% 15 Oct 2024	223,000	159,445
	INTERNATIONAL GAME TECH	6.25% 15 Jan 2027	200,000	229,030
	IQVIA INC	5% 15 Oct 2026	465,000	485,925
	IRB HOLDING CORP	1% 15 Dec 2027	165,000	165,051
	IRB HOLDING CORP	7% 15 Jun 2025	90,000	98,325
	IRON MOUNTAIN INC	5% 15 Jul 2028	55,000	58,430
	JAGGED PEAK ENERGY LLC	5.875% 01 May 2026	110,000	113,850
	JAGUAR HL / PPDI	5% 15 Jun 2028	65,000	69,388
	JAGUAR HL / PPDI	4.625% 15 Jun 2025	66,000	69,604
	JAMES HARDIE INTL FIN	4.75% 15 Jan 2025	235,000	239,044
	JELD WEN INC	6.25% 15 May 2025	40,000	43,200
	JELD WEN INC	4.625% 15 Dec 2025	200,000	204,102
	JELD WEN INC	4.875% 15 Dec 2027	145,000	153,338
	L BRANDS INC	6.875% 01 Nov 2035	26,000	29,185
	L BRANDS INC	6.875% 01 Jul 2025	29,000	31,488
	L BRANDS INC	9.375% 01 Jul 2025	21,000	25,830
	L BRANDS INC	6.75% 01 Jul 2036	105,000	116,983
	LABL ESCROW ISSUER LLC	6.75% 15 Jul 2026	475,000	514,411
	LAMB WESTON HLD	4.875% 15 May 2028	93,000	103,811
	LAMB WESTON HLD	4.875% 01 Nov 2026	374,000	390,942
	LEVEL 3 FINANCING INC	4.625% 15 Sep 2027	105,000	109,666
	LEVEL 3 FINANCING INC	3.625% 15 Jan 2029	117,000	116,708
	LEVEL 3 FINANCING INC	5.375% 01 May 2025	485,000	498,798
	LIVE NATION ENTERTAINMEN	6.5% 15 May 2027	174,000	194,622
	LIVE NATION ENTERTAINMEN	3.75% 15 Jan 2028	39,000	39,406
	LIVE NATION ENTERTAINMEN	4.875% 01 Nov 2024	230,000	232,875
	LIVE NATION ENTERTAINMEN	4.75% 15 Oct 2027	225,000	230,607
	LPL HOLDINGS INC	4.625% 15 Nov 2027	115,000	119,025
	LUMEN TECHNOLOGIES INC	5.625% 01 Apr 2025	140,000	151,025
	LUMEN TECHNOLOGIES INC	5.8% 15 Mar 2022	15,000	15,638
	LUMEN TECHNOLOGIES INC	7.5% 01 Apr 2024	905,000	1,024,913
	LUMEN TECHNOLOGIES INC	5.125% 15 Dec 2026	279,000	294,613

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	MACY S INC	8.375% 15 Jun 2025	206,000	228,763
	MALLINCKRODT FIN/SB	5.5% 15 Apr 2025	90,000	31,050
	MALLINCKRODT FIN/SB	5.625% 15 Oct 2023	425,000	146,625
	MARRIOTT INTERNATIONAL	5.75% 01 May 2025	75,000	87,728
	MARRIOTT INTERNATIONAL	4.625% 15 Jun 2030	86,000	100,919
	MARRIOTT OWNERSHIP RESOR	6.125% 15 Sep 2025	165,000	175,725
	MARRIOTT OWNERSHIP/ILG	6.5% 15 Sep 2026	350,000	365,750
	MASONITE INTERNATIONAL C	5.75% 15 Sep 2026	243,000	253,935
	MASONITE INTERNATIONAL C	5.375% 01 Feb 2028	132,000	141,735
	MASTEC INC	4.5% 15 Aug 2028	310,000	325,500
	MATTEL INC	6.75% 31 Dec 2025	848,000	895,039
	MATTEL INC	5.875% 15 Dec 2027	130,000	144,463
	MAUSER PACKAGING SOLUT	7.25% 15 Apr 2025	10,000	10,100
	MAUSER PACKAGING SOLUT	5.5% 15 Apr 2024	32,000	32,631
	MEG ENERGY CORP	7.125% 01 Feb 2027	240,000	247,800
	MEG ENERGY CORP	7% 31 Mar 2024	44,000	44,440
	MEG ENERGY CORP	6.5% 15 Jan 2025	246,000	253,392
	MEREDITH CORP	6.875% 01 Feb 2026	440,000	429,000
	MEREDITH CORPORATION	1% 31 Jan 2025	213,925	215,262
	MGM GROWTH/MGM FINANCE	5.75% 01 Feb 2027	175,000	196,327
	MGM GROWTH/MGM FINANCE	3.875% 15 Feb 2029	164,000	167,690
	MGM GROWTH/MGM FINANCE	5.625% 01 May 2024	190,000	206,369
	MGM GROWTH/MGM FINANCE	4.5% 15 Jan 2028	45,000	47,875
	MGM RESORTS INTL	6% 15 Mar 2023	1,105,000	1,186,494
	MGM RESORTS INTL	5.75% 15 Jun 2025	500,000	552,825
	MGM RESORTS INTL	5.5% 15 Apr 2027	9,000	10,031
	MIDCONTINENT COMM + FIN	5.375% 15 Aug 2027	105,000	109,725
	MILEAGE PLUS HLDINGS LLC	6.5% 20 Jun 2027	165,000	177,375
	MPLX LP	3.5% 01 Dec 2022	585,000	614,401
	MPLX LP	5.25% 15 Jan 2025	80,000	82,100
	MPLX LP	4.875% 01 Jun 2025	440,000	508,231
	MYT HOLDING LLC	7.5% 25 Sep 2025	182,686	183,143
	MYT HOLDING LLC	PREFERRED STOCK 06/29 10	26,540	30,601
	MYT HOLDING LLC SHS	COMMON STOCK	13,014	46,482
	NABORS INDUSTRIES INC	5.75% 01 Feb 2025	310,000	161,594
	NABORS INDUSTRIES LTD	7.25% 15 Jan 2026	100,000	70,117
	NATIONAL CINEMEDIA LLC	5.875% 15 Apr 2028	90,000	76,050
	NATIONSTAR MTG HLD INC	6% 15 Jan 2027	40,000	42,450
	NATIONSTAR MTG HLD INC	5.5% 15 Aug 2028	136,000	142,800
	NATIONSTAR MTG HLD INC	5.125% 15 Dec 2030	98,000	102,432
	NCR CORP	8.125% 15 Apr 2025	88,000	98,000
	NCR CORP	5% 01 Oct 2028	102,000	107,610
	NCR CORP	5.75% 01 Sep 2027	594,000	631,125
	NEIMAN MARCUS USD COMMON STOCK	EQUITY	2,545	157,917
	NETFLIX INC	4.875% 15 Apr 2028	365,000	411,611
	NETFLIX INC	5.875% 15 Nov 2028	283,000	339,246
	NETFLIX INC	5.375% 15 Nov 2029	130,000	567,720
	NETFLIX INC	4.875% 15 Jun 2030	255,000	293,250
	NEWELL BRANDS INC	4.875% 01 Jun 2025	30,000	33,009
	NEWELL BRANDS INC	4.7% 01 Apr 2026	250,000	275,375
	NEWELL BRANDS INC	5.875% 01 Apr 2036	415,000	503,188
	NEXSTAR BROADCASTING INC	4.75% 01 Nov 2028	182,000	190,418
	NEXSTAR BROADCASTING INC	5.625% 15 Jul 2027	519,000	555,979
	NGPL PIPECO LLC	4.375% 15 Aug 2022	185,000	192,741

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	NIELSEN CO LUX SARL/THE	5.5% 01 Oct 2021	29,000	29,073
	NIELSEN FINANCE LLC/CO	5% 15 Apr 2022	176,000	176,463
	NMG HLDCO/NEIMAN MARCUS	1% 25 Sep 2025	239,515	239,515
	NMG PARENT LLC	COMMON STOCK	90	5,850
	NMG PARENT LLC	CALL EXP 24SEPT27	2,892	29
	NORDSTROM INC	4.375% 01 Apr 2030	150,000	150,071
	NORDSTROM INC	8.75% 15 May 2025	186,000	208,330
	NOURYON HOLDING BV	8% 01 Oct 2026	150,000	159,375
	NOVA CHEMICALS CORP	5% 01 May 2025	115,000	120,463
	NOVA CHEMICALS CORP	4.875% 01 Jun 2024	135,000	140,569
	NOVA CHEMICALS CORP	5.25% 01 Jun 2027	265,000	282,363
	NOVELIS CORP	4.75% 30 Jan 2030	175,000	188,539
	NOVELIS CORP	5.875% 30 Sep 2026	95,000	99,275
	NRG ENERGY INC	3.375% 15 Feb 2029	233,000	238,545
	NRG ENERGY INC	3.625% 15 Feb 2031	70,000	72,016
	NRG ENERGY INC	7.25% 15 May 2026	185,000	195,175
	NRG ENERGY INC	6.625% 15 Jan 2027	171,000	180,583
	NUANCE COMMUNICATIONS	5.625% 15 Dec 2026	71,000	75,127
	NUSTAR LOGISTICS LP	5.625% 28 Apr 2027	35,000	37,275
	NUSTAR LOGISTICS LP	6% 01 Jun 2026	170,000	183,857
	NUSTAR LOGISTICS LP	5.75% 01 Oct 2025	87,000	92,655
	NUSTAR LOGISTICS LP	6.375% 01 Oct 2030	87,000	98,554
	OASIS PETROLEUM INC	COMMON STOCK	7,755	287,400
	OCCIDENTAL PETROLEUM COR	3.4% 15 Apr 2026	675,000	643,548
	OCCIDENTAL PETROLEUM COR	8% 15 Jul 2025	180,000	205,020
	OCCIDENTAL PETROLEUM COR	8.5% 15 Jul 2027	195,000	225,040
	OCCIDENTAL PETROLEUM COR	8.875% 15 Jul 2030	330,000	387,338
	OCCIDENTAL PETROLEUM COR	5.875% 01 Sep 2025	127,000	135,255
	OCCIDENTAL PETROLEUM COR	6.375% 01 Sep 2028	102,000	107,610
	OCCIDENTAL PETROLEUM COR	6.625% 01 Sep 2030	134,000	367,988
	OCCIDENTAL PETROLEUM COR	5.5% 01 Dec 2025	99,000	103,218
	OCCIDENTAL PETROLEUM COR	6.125% 01 Jan 2031	171,000	183,004
	OCCIDENTAL PETROLEUM COR	3.5% 15 Jun 2025	30,000	28,979
	OCCIDENTAL PETROLEUM COR	2.7% 15 Aug 2022	42,000	42,053
	OCCIDENTAL PETROLEUM COR	3.2% 15 Aug 2026	15,000	14,025
	OCCIDENTAL PETROLEUM COR	2.9% 15 Aug 2024	25,000	24,063
	ON SEMICONDUCTOR CORP	3.875% 01 Sep 2028	162,000	167,670
	ONEMAIN FINANCE CORP	7.125% 15 Mar 2026	10,000	11,825
	ONEMAIN FINANCE CORP	4% 15 Sep 2030	68,000	70,557
	ONEMAIN FINANCE CORP	6.625% 15 Jan 2028	320,000	380,000
	ONEMAIN FINANCE CORP	5.375% 15 Nov 2029	115,000	129,375
	OVINTIV EXPLORATION INC	5.75% 30 Jan 2022	195,000	202,537
	OVINTIV INC	6.5% 15 Aug 2034	255,000	472,342
	PAR PHARMACEUTICAL INC	7.5% 01 Apr 2027	368,000	399,280
	PARSLEY ENERGY LLC/FINAN	4.125% 15 Feb 2028	305,000	320,250
	PARSLEY ENERGY LLC/FINAN	5.375% 15 Jan 2025	15,000	15,426
	PARSLEY ENERGY LLC/FINAN	5.25% 15 Aug 2025	370,000	385,355
	PBF HOLDING CO LLC	9.25% 15 May 2025	124,000	122,252
	PBF HOLDING CO LLC	6% 15 Feb 2028	135,000	77,119
	PERFORMANCE FOOD GROUP I	5.5% 01 Jun 2024	230,000	231,150
	PERFORMANCE FOOD GROUP I	6.875% 01 May 2025	35,000	37,450
	PETSMART INC	1% 11 Mar 2022	170,060	169,581
	PETSMART INC	7.125% 15 Mar 2023	420,000	420,000
	PETSMART INC	5.875% 01 Jun 2025	370,000	380,175
	PETSMART INC	8.875% 01 Jun 2025	210,000	215,775

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	PG+E CORP	5% 01 Jul 2028	203,000	216,195
	PG+E CORP	5.25% 01 Jul 2030	42,000	46,200
	PGT INNOVATIONS INC	6.75% 01 Aug 2026	180,000	191,475
	PHOTO HOLDINGS MERGER SU	8.5% 01 Oct 2026	375,000	397,148
	PIKE CORP	5.5% 01 Sep 2028	129,000	136,256
	PLANTRONICS INC	1% 02 Jul 2025	131,585	128,500
	PLANTRONICS INC	5.5% 31 May 2023	205,000	205,513
	PM GENERAL PURCHASER LLC	9.5% 01 Oct 2028	157,000	173,878
	POST HOLDINGS INC	5.5% 15 Dec 2029	10,000	10,913
	POST HOLDINGS INC	5.75% 01 Mar 2027	335,000	354,681
	POST HOLDINGS INC	5.625% 15 Jan 2028	140,000	149,100
	PRECISION DRILLING CORP	7.75% 15 Dec 2023	220,000	202,125
	PRECISION DRILLING CORP	7.125% 15 Jan 2026	175,000	152,250
	PRESIDIO HOLDING INC	4.875% 01 Feb 2027	105,000	111,382
	PRESTIGE BRANDS INC	6.375% 01 Mar 2024	135,000	138,038
	PRESTIGE BRANDS INC	5.125% 15 Jan 2028	75,000	79,969
	PRIME SECSRVC BRW/FINANC	3.375% 31 Aug 2027	154,000	152,845
	QUICKEN LOANS INC	5.25% 15 Jan 2028	183,000	195,353
	QUICKEN LOANS LLC/QUICKN	3.625% 01 Mar 2029	183,000	186,660
	QUICKEN LOANS LLC/QUICKN	3.875% 01 Mar 2031	58,000	60,175
	RAIN CII CARBON LLC/CII	7.25% 01 Apr 2025	330,000	334,950
	RANGE RESOURCES CORP	4.875% 15 May 2025	324,000	306,047
	RBS GLOBAL + REXNORD LLC	4.875% 15 Dec 2025	95,000	96,781
	REMINGTON OUTD SHS	COMMON STOCK	3,185	170,324
	REYNOLDS GRP ISS/REYNOLD	4% 15 Oct 2027	171,000	175,275
	RHP HOTEL PPTY/RHP FINAN	4.75% 15 Oct 2027	172,000	178,020
	RHP HOTEL PPTY/RHP FINAN	5% 15 Apr 2023	485,000	486,213
	RITE AID CORP	7.5% 01 Jul 2025	202,000	210,838
	RITE AID CORP	8% 15 Nov 2026	278,000	297,460
	RP ESCROW ISSUER LLC	5.25% 15 Dec 2025	84,000	87,785
	SABINE PASS LIQUEFACTION	5.875% 30 Jun 2026	85,000	102,774
	SABRE GLBL INC	1% 17 Dec 2027	103,077	103,206
	SABRE GLBL INC	9.25% 15 Apr 2025	120,000	142,800
	SABRE GLBL INC	7.375% 01 Sep 2025	240,000	260,400
	SCIENCE APPLICATIONS INT	4.875% 01 Apr 2028	60,000	63,600
	SCOTTS MIRACLE GRO CO	4.5% 15 Oct 2029	54,000	58,185
	SCOTTS MIRACLE GRO CO	5.25% 15 Dec 2026	370,000	390,350
	SCRIPPS ESCROW II INC	3.875% 15 Jan 2029	60,000	62,356
	SCRIPPS ESCROW II INC	5.375% 15 Jan 2031	58,000	60,465
	SCRIPPS ESCROW INC	5.875% 15 Jul 2027	75,000	78,353
	SENSATA TECH UK FIN CO	6.25% 15 Feb 2026	460,000	478,113
	SENSATA TECHNOLOGIES BV	5% 01 Oct 2025	3,000	3,338
	SENSATA TECHNOLOGIES BV	4.875% 15 Oct 2023	480,000	517,800
	SENSATA TECHNOLOGIES INC	3.75% 15 Feb 2031	73,000	75,670
	SERVICE CORP INTL	3.375% 15 Aug 2030	117,000	121,705
	SERVICE CORP INTL	7.5% 01 Apr 2027	405,000	493,088
	SERVICE CORP INTL	4.625% 15 Dec 2027	210,000	223,650
	SERVICE CORP INTL	5.125% 01 Jun 2029	187,000	207,103
	SHUTTERFLY INC	1% 25 Sep 2026	132,160	131,216
	SINCLAIR TELEVISION GROU	5.125% 15 Feb 2027	150,000	153,173
	SIRIUS XM RADIO INC	5% 01 Aug 2027	880,000	935,009
	SIRIUS XM RADIO INC	5.375% 15 Jul 2026	45,000	46,913
	SIRIUS XM RADIO INC	4.625% 15 Jul 2024	225,000	233,156
	SIX FLAGS ENTERTAINMENT	5.5% 15 Apr 2027	235,000	241,463
	SIX FLAGS ENTERTAINMENT	4.875% 31 Jul 2024	235,000	235,204

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			Shares/ Par Value	
	SM ENERGY CO	5.625% 01 Jun 2025	190,000	154,850
	SM ENERGY CO	6.625% 15 Jan 2027	150,000	119,625
	SOUTHWESTERN ENERGY CO	6.45% 23 Jan 2025	329,000	342,160
	SOUTHWESTERN ENERGY CO	7.5% 01 Apr 2026	38,000	39,862
	SOUTHWESTERN ENERGY CO	7.75% 01 Oct 2027	100,000	107,970
	SP PF BUYER LLC	1% 22 Dec 2025	913,725	878,154
	SPECTRUM BRANDS INC	5.5% 15 Jul 2030	150,000	161,625
	SPECTRUM BRANDS INC	5.75% 15 Jul 2025	565,000	583,419
	SPECTRUM BRANDS INC	5% 01 Oct 2029	60,000	64,434
	SPIRIT AEROSYSTEMS INC	1% 15 Jan 2025	88,500	89,164
	SPIRIT AEROSYSTEMS INC	7.5% 15 Apr 2025	190,000	203,775
	SPIRIT AEROSYSTEMS INC	5.5% 15 Jan 2025	95,000	100,216
	SPRINT CAPITAL CORP	6.875% 15 Nov 2028	100,000	131,848
	SPRINT CAPITAL CORP	8.75% 15 Mar 2032	1,328,000	2,102,722
	SPRINT CORP	7.875% 15 Sep 2023	1,090,000	1,262,002
	SPRINT CORP	7.125% 15 Jun 2024	130,000	152,100
	SPRINT CORP	7.625% 15 Feb 2025	1,615,000	1,931,274
	SPRINT CORP	7.625% 01 Mar 2026	385,000	477,860
	SPX FLOW INC	5.875% 15 Aug 2026	145,000	151,525
	SS+C TECHNOLOGIES INC	5.5% 30 Sep 2027	145,000	154,863
	STANDARD INDUSTRIES INC	5% 15 Feb 2027	35,000	36,575
	STANDARD INDUSTRIES INC	3.375% 15 Jan 2031	89,000	89,445
	STANDARD INDUSTRIES INC	4.75% 15 Jan 2028	565,000	594,663
	STAPLES INC	7.5% 15 Apr 2026	593,000	619,252
	STAPLES INC	10.75% 15 Apr 2027	370,000	368,150
	STARFRUIT FINCO B V	1% 01 Oct 2025	306,289	302,715
	STARS GRP HLDS/STARS GRP	7% 15 Jul 2026	132,000	138,930
	STATION CASINOS LLC	4.5% 15 Feb 2028	460,000	463,450
	STEINWAY MUSICAL INSTRS INC	1% 14 Feb 2025	240,548	233,331
	STEVENS HOLDING CO INC	6.125% 01 Oct 2026	155,000	167,400
	SUMMIT MATERIALS LLC/FIN	5.25% 15 Jan 2029	79,000	82,950
	SUMMIT MID HLDS LLC / FI	5.75% 15 Apr 2025	125,000	80,000
	SUNOCO LP/FINANCE CORP	4.5% 15 May 2029	99,000	102,960
	SUNSHINE LUXEMBOURG VII SARL	1% 01 Oct 2026	534,600	535,605
	T MOBILE USA INC	6.5% 15 Jan 2026	735,000	760,725
	T MOBILE USA INC	4.75% 01 Feb 2028	1,131,000	1,215,701
	TALLGRASS NRG PRTNR/FIN	5.5% 15 Sep 2024	80,000	81,400
	TALLGRASS NRG PRTNR/FIN	6% 01 Mar 2027	70,000	72,538
	TALLGRASS NRG PRTNR/FIN	7.5% 01 Oct 2025	252,000	272,057
	TALLGRASS NRG PRTNR/FIN	6% 31 Dec 2030	100,000	102,905
	TALLGRASS NRG PRTNR/FIN	5.5% 15 Jan 2028	200,000	204,250
	TARGA RESOURCES PARTNERS	5.375% 01 Feb 2027	595,000	624,970
	TARGA RESOURCES PARTNERS	5% 15 Jan 2028	20,000	21,111
	TARGA RESOURCES PARTNERS	6.5% 15 Jul 2027	195,000	211,575
	TARGA RESOURCES PARTNERS	6.875% 15 Jan 2029	175,000	197,094
	TARGA RESOURCES PARTNERS	4.25% 15 Nov 2023	15,000	15,075
	TELECOM ITALIA CAPITAL	6.375% 15 Nov 2033	175,000	215,250
	TELECOM ITALIA CAPITAL	6% 30 Sep 2034	405,000	493,326
	TEMPUR SEALY INTL INC	5.625% 15 Oct 2023	175,000	177,844
	TEMPUR SEALY INTL INC	5.5% 15 Jun 2026	335,000	348,635
	TENET HEALTHCARE CORP	5.125% 01 May 2025	125,000	127,436
	TENET HEALTHCARE CORP	7.5% 01 Apr 2025	19,000	20,758
	TENET HEALTHCARE CORP	4.625% 15 Jul 2024	45,000	46,126
	TENET HEALTHCARE CORP	6.25% 01 Feb 2027	559,000	592,540

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			Shares/ Par Value	
	TENET HEALTHCARE CORP	4.875% 01 Jan 2026	1,285,000	1,344,251
	TENET HEALTHCARE CORP	5.125% 01 Nov 2027	335,000	354,681
	TENNECO INC	7.875% 15 Jan 2029	98,000	110,030
	TENNECO INC	5% 15 Jul 2026	277,000	254,840
	TENNECO INC	5.375% 15 Dec 2024	150,000	144,932
	TEREX CORP	5.625% 01 Feb 2025	460,000	473,858
	TITAN ACQUISITION LIMITED	1% 28 Mar 2025	573,773	558,322
	TRANSDIGM INC	6.25% 15 Mar 2026	330,000	351,450
	TRANSOCEAN GUARDIAN LTD	5.875% 15 Jan 2024	128,700	108,108
	TRANSOCEAN PONTUS LTD	6.125% 01 Aug 2025	117,000	111,149
	TREEHOUSE FOODS INC	4% 01 Sep 2028	27,000	27,928
	TREEHOUSE FOODS INC	6% 15 Feb 2024	355,000	361,656
	TRIMAS CORP	4.875% 15 Oct 2025	190,000	194,750
	TRINSEO OP / TRINSEO FIN	5.375% 01 Sep 2025	410,000	418,713
	TRIUMPH GROUP INC	7.75% 15 Aug 2025	155,000	141,631
	TRIVIUM PACKAGING FIN	5.5% 15 Aug 2026	200,000	211,500
	U.S. RENAL CARE, INC.	1% 26 Jun 2026	316,272	314,296
	UNITED RENTALS NORTH AM	3.875% 15 Feb 2031	171,000	393,009
	UNITED RENTALS NORTH AM	3.875% 15 Nov 2027	230,000	240,925
	UNITED RENTALS NORTH AM	5.875% 15 Sep 2026	115,000	121,751
	UNITED RENTALS NORTH AM	5.5% 15 May 2027	510,000	545,700
	UNITED RENTALS NORTH AM	4.875% 15 Jan 2028	45,000	47,925
	UNITED STATES STEEL CORP	12% 01 Jun 2025	144,000	166,320
	UNITI GROUP/CSL CAPITAL	6% 15 Apr 2023	130,000	132,600
	UNITI GROUP/CSL CAPITAL	8.25% 15 Oct 2023	27,000	27,203
	UNITI GROUP/CSL CAPITAL	7.125% 15 Dec 2024	125,000	126,250
	US CELLULAR CORP	6.7% 15 Dec 2033	340,000	441,150
	US DOLLAR		120,310	120,310
	VAIL RESORTS INC	6.25% 15 May 2025	95,000	101,413
	VARSITY BRANDS INC	1% 15 Dec 2024	203,950	195,865
	VENATOR FIN SARL/VENATOR	5.75% 15 Jul 2025	240,000	224,400
	VERTICAL US NEWCO INC	1% 30 Jul 2027	187,500	187,667
	VERTIV GROUP CORPORATION	1% 02 Mar 2027	99,499	98,550
	VICI PROPERTIES / NOTE	3.75% 15 Feb 2027	125,000	127,813
	VICI PROPERTIES / NOTE	4.125% 15 Aug 2030	70,000	73,894
	VICI PROPERTIES / NOTE	4.25% 01 Dec 2026	269,000	278,993
	VICI PROPERTIES / NOTE	4.625% 01 Dec 2029	215,000	230,050
	VICI PROPERTIES INC	REIT USD.01	49,177	1,254,014
	VIDEOTRON LTD	5.375% 15 Jun 2024	335,000	369,338
	VIDEOTRON LTD / LTEE	5.125% 15 Apr 2027	215,000	228,169
	VIRGIN MEDIA SECURED FIN	5.5% 15 May 2029	365,000	395,569
	VISTA OUTDOOR INC	5.875% 01 Oct 2023	595,000	600,950
	VISTRA CORP	5.625% 15 Feb 2027	433,000	460,556
	WABASH NATIONAL CORP	5.5% 01 Oct 2025	345,000	351,900
	WEEKLEY HOMES LLC/ FINAN	4.875% 15 Sep 2028	55,000	57,475
	WELBILT INC	9.5% 15 Feb 2024	82,000	84,750
	WESCO DISTRIBUTION INC	7.125% 15 Jun 2025	260,000	285,956
	WHITE CAP BUYER LLC	1% 19 Oct 2027	321,000	320,599
	WHITING PETROLEUM CORP	COMMON STOCK	8,756	218,900
	WILLIAM CARTER	5.625% 15 Mar 2027	210,000	221,025
	WMG ACQUISITION CORP	3% 15 Feb 2031	317,000	310,660
	WOLVERINE ESCROW LLC	9% 15 Nov 2026	410,000	388,086
	WPX ENERGY INC	5.875% 15 Jun 2028	95,000	103,553
	WPX ENERGY INC	8.25% 01 Aug 2023	143,000	162,751
	WPX ENERGY INC	5.75% 01 Jun 2026	116,000	121,945

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		Shares/ Par Value		
	WYNN LAS VEGAS LLC/CORP	5.5% 01 Mar 2025	670,000	699,313
	WYNN RESORTS FINANCE LLC	5.125% 01 Oct 2029	244,000	255,590
	XPO LOGISTICS INC	6.5% 15 Jun 2022	375,000	376,219
	XPO LOGISTICS INC	6.125% 01 Sep 2023	90,000	91,575
	YUM BRANDS INC	7.75% 01 Apr 2025	80,000	88,600
	YUM BRANDS INC	3.625% 15 Mar 2031	158,000	159,711
	ZAYO GROUP HOLDINGS INC	1% 09 Mar 2027	204,882	203,345
	Total : EXHIBIT I - High Yield Debt Fund			\$ 159,892,643

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2020

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares/ Par Value	(d) Cost (n/a)	(e) Fair value
	1MDB GLOBAL INVESTMENTS	4.4% 09 Mar 2023	1,000,000	\$	1,018,000
	ABU DHABI GOVT INT L	3.875% 16 Apr 2050	200,000		243,800
	ARAB REPUBLIC OF EGYPT	8.7% 01 Mar 2049	210,000		242,025
	ARAB REPUBLIC OF EGYPT	5.875% 11 Jun 2025	350,000		379,620
	ARAB REPUBLIC OF EGYPT	7.5% 31 Jan 2027	400,000		461,853
	ARAB REPUBLIC OF EGYPT	8.5% 31 Jan 2047	150,000		169,500
	ARAB REPUBLIC OF EGYPT	5.625% 16 Apr 2030	100,000		127,708
	ARAB REPUBLIC OF EGYPT	4.75% 16 Apr 2026	100,000		126,942
	ARAB REPUBLIC OF EGYPT	6.375% 11 Apr 2031	205,000		269,389
	ARAB REPUBLIC OF EGYPT	4.75% 11 Apr 2025	100,000		127,301
	ARAB REPUBLIC OF EGYPT	8.5% 31 Jan 2047	200,000		226,000
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	1		1
	AUTORIDAD CANAL DE PANAM	4.95% 29 Jul 2035	225,000		284,065
	B8A8NMUD9 P USD C BRL EO	MAY21 5.00 PUT	(493,000)		(12,473)
	B8A8NMUD9 USD P BRL C EO	MAY21 5 CALL	493,000		12,473
	B8A8NMUE7 USD C BRL P 5.9 EO	FEB21 5.9 CALL	(493,000)		(1,738)
	B8A8Q73Y3 C USD P BRL EO	JAN21 5.45 CALL	(149,000)		(30)
	B8A8Q78S1 C USD P CLP EO	JAN21 765.00 CALL	(311,000)		(0)
	B8A8Q8X85 P USD C TRY EO	JAN21 7.65 PUT	(156,000)		(4,539)
	B8A8QHRF6 P USD C MXN EO	DEC20 19.8 PUT	(156,000)		(0)
	B8A8R3H26 C USD P ZAR EO	DEC20 15.25 PUT	(629,000)		(1)
	B8A8R6TW0 C USD P ZAR EO	DEC20 15.20 CALL	(629,000)		(1)
	B8A8R7VS4 P USD C MXN EO	DEC20 19.7 PUT	(157,000)		(0)
	B8A8SXHS2 P USD C BRL EO	DEC20 4.95 PUT	(190,000)		(0)
	B8A8SYN20 C USD P BRL EO	DEC20 5.25 CALL	(190,000)		(0)
	B8A8SZ0T3 C USD P IDR EO	DEC20 14200 CALL	(317,000)		(0)
	B8A8T1ST7 P USD C ZAR EO	DEC20 14.45 PUT	(629,000)		(1)
	B8A8TA9F8 USDP MXNC EO	DEC20 19.9 PUT	(70,000)		(0)
	B8A8TC5C5 P USD C MXN EO	DEC20 19.90 PUT	(227,000)		(0)
	B8A8THAQ7 USD P BRL C	FEB21 4.75 PUT	493,000		1,340
	BBVA BANCOMER SA TEXAS	1% 13 Sep 2034	240,000		273,600
	BNQ CEN TUNISIA INT BOND	6.75% 31 Oct 2023	200,000		230,908
	BNQ CEN TUNISIA INT BOND	5.75% 30 Jan 2025	270,000		245,132
	BONOS DE TESORERIA	5.94% 12 Feb 2029	500,000		172,557
	BONOS DE TESORERIA	5.4% 12 Aug 2034	1,510,000		460,258
	BONOS DE TESORERIA	5.35% 12 Aug 2040	1,550,000		445,440
	BONOS TESORERIA PESOS	4.7% 01 Sep 2030	190,000,000		318,467
	BONOS TESORERIA PESOS	2.3% 01 Oct 2028	145,000,000		204,694
	BONOS TESORERIA PESOS	6% 01 Jan 2043	240,000,000		471,623
	BONOS TESORERIA PESOS	4.5% 01 Mar 2026	510,000,000		834,304
	BONOS TESORERIA PESOS	5% 01 Mar 2035	165,000,000		285,876
	BRAZIL LOAN TRUST 1	5.477% 24 Jul 2023	494,113		511,411
	BRAZILIAN REAL	FOREIGN CURRENCY	0		0
	BULGARIA	1.375% 23 Sep 2050	310,000		391,457
	CANADIAN DOLLAR	FOREIGN CURRENCY	1		1
	CEMEX SAB DE CV	7.75% 16 Apr 2026	300,000		316,350
	CHINA GOVERNMENT BOND	3.29% 23 May 2029	6,900,000		1,059,451
	CHINA GOVERNMENT BOND	3.86% 22 Jul 2049	3,100,000		480,188

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		Shares/ Par Value		
	CHINA GOVERNMENT BOND	3.13% 21 Nov 2029	10,000,000	1,516,178
	CHINA GOVERNMENT BOND	2.68% 21 May 2030	6,600,000	968,151
	CHINA GOVERNMENT BOND	2.85% 04 Jun 2027	6,000,000	900,560
	CNAC HK FINBRIDGE CO LTD	4.875% 14 Mar 2025	200,000	213,993
	CNOOC FINANCE 2013 LTD	3.3% 30 Sep 2049	290,000	283,716
	COLOMBIAN PESO	FOREIGN CURRENCY	163,631,192	47,838
	COMISION FEDERAL DE ELEC	4.75% 23 Feb 2027	200,000	227,000
	COSTA RICA GOVERNMENT	4.25% 26 Jan 2023	200,000	191,752
	COSTA RICA GOVERNMENT	7% 04 Apr 2044	280,000	256,903
	COSTA RICA GOVERNMENT	4.375% 30 Apr 2025	350,000	326,379
	COUNTRY GARDEN HLDGS	8% 27 Jan 2024	200,000	216,101
	CROATIA	2.75% 27 Jan 2030	100,000	146,224)
	CURRENCY CONTRACT	EUR/AUD		(16,935
	CURRENCY CONTRACT	AUD/USD		6,721)
	CURRENCY CONTRACT	USD/AUD		(35,283
	CURRENCY CONTRACT	AUD/USD		9,543
	CURRENCY CONTRACT	AUD/USD		8,426)
	CURRENCY CONTRACT	BRL/USD		(758)
	CURRENCY CONTRACT	USD/BRL		(7,479
	CURRENCY CONTRACT	BRL/USD		129,364
	CURRENCY CONTRACT	BRL/USD		1,728
	CURRENCY CONTRACT	BRL/USD		662)
	CURRENCY CONTRACT	BRL/USD		(1,700)
	CURRENCY CONTRACT	USD/BRL		(722)
	CURRENCY CONTRACT	BRL/USD		(2,746
	CURRENCY CONTRACT	BRL/USD		1,459
	CURRENCY CONTRACT	CNH/USD		14,026)
	CURRENCY CONTRACT	USD/CNH		(623)
	CURRENCY CONTRACT	USD/CNH		(4,255)
	CURRENCY CONTRACT	USD/CNH		(28,686)
	CURRENCY CONTRACT	USD/CNH		(3,209)
	CURRENCY CONTRACT	USD/CNH		(4,893
	CURRENCY CONTRACT	CNH/USD		339
	CURRENCY CONTRACT	CNH/USD		1,348
	CURRENCY CONTRACT	CNH/USD		3,857
	CURRENCY CONTRACT	CNH/USD		714
	CURRENCY CONTRACT	CNH/USD		82,016
	CURRENCY CONTRACT	CNH/USD		25,508
	CURRENCY CONTRACT	COP/USD		2,382)
	CURRENCY CONTRACT	COP/USD		(64)
	CURRENCY CONTRACT	USD/COP		(30,394
	CURRENCY CONTRACT	COP/USD		1,622)
	CURRENCY CONTRACT	USD/COP		(1,132
	CURRENCY CONTRACT	COP/USD		1,997)
	CURRENCY CONTRACT	CZK/USD		(394
	CURRENCY CONTRACT	CZK/USD		9,851)
	CURRENCY CONTRACT	USD/CZK		(2,985)
	CURRENCY CONTRACT	USD/CZK		(8,223
	CURRENCY CONTRACT	CZK/USD		5,745
	CURRENCY CONTRACT	CZK/USD		3,715
	CURRENCY CONTRACT	CZK/USD		7,540
	CURRENCY CONTRACT	CZK/USD		40,549)
	CURRENCY CONTRACT	USD/CZK		(10,546)
	CURRENCY CONTRACT	USD/CZK		(9,767)
	CURRENCY CONTRACT	USD/CZK		(9,320

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		Shares/ Par Value		
	CURRENCY CONTRACT	CZK/USD		11,015
	CURRENCY CONTRACT	CZK/USD		6,293
	CURRENCY CONTRACT	CZK/USD		75,556
	CURRENCY CONTRACT	CZK/USD		26,307
	CURRENCY CONTRACT	EUR/USD		454
	CURRENCY CONTRACT	EUR/USD		1,330
	CURRENCY CONTRACT	EUR/USD		5,362
	CURRENCY CONTRACT	EUR/USD		8,571
	CURRENCY CONTRACT	EUR/USD		4,931
	CURRENCY CONTRACT	USD/EUR		3,191
	CURRENCY CONTRACT	USD/EUR		7,124)
	CURRENCY CONTRACT	USD/EUR		(30,815)
	CURRENCY CONTRACT	USD/EUR		(17,482)
	CURRENCY CONTRACT	USD/EUR		(6,485)
	CURRENCY CONTRACT	PLN/EUR		(2,018)
	CURRENCY CONTRACT	USD/EUR		(1,024
	CURRENCY CONTRACT	EUR/AUD		7,957
	CURRENCY CONTRACT	HUF/USD		35,664
	CURRENCY CONTRACT	HUF/USD		4,176
	CURRENCY CONTRACT	HUF/USD		4,466)
	CURRENCY CONTRACT	USD/HUF		(528)
	CURRENCY CONTRACT	USD/HUF		(6,617)
	CURRENCY CONTRACT	USD/HUF		(13,065)
	CURRENCY CONTRACT	USD/HUF		(3,517)
	CURRENCY CONTRACT	USD/HUF		(3,895)
	CURRENCY CONTRACT	USD/HUF		(2,225)
	CURRENCY CONTRACT	USD/HUF		(3,233
	CURRENCY CONTRACT	HUF/USD		1,048
	CURRENCY CONTRACT	IDR/USD		265
	CURRENCY CONTRACT	IDR/USD		13,571
	CURRENCY CONTRACT	IDR/USD		1,308
	CURRENCY CONTRACT	IDR/USD		1,091
	CURRENCY CONTRACT	IDR/USD		1,027
	CURRENCY CONTRACT	IDR/USD		776
	CURRENCY CONTRACT	IDR/USD		640
	CURRENCY CONTRACT	ILS/USD		22,853
	CURRENCY CONTRACT	ILS/USD		18,635
	CURRENCY CONTRACT	USD/ILS		(2,043)
	CURRENCY CONTRACT	USD/ILS		(886)
	CURRENCY CONTRACT	USD/JPY		393
	CURRENCY CONTRACT	JPY/USD		2,678
	CURRENCY CONTRACT	JPY/USD		9,603
	CURRENCY CONTRACT	JPY/USD		1,469
	CURRENCY CONTRACT	KRW/USD		(32)
	CURRENCY CONTRACT	KRW/USD		795
	CURRENCY CONTRACT	KRW/USD		1,910
	CURRENCY CONTRACT	USD/KRW		(902)
	CURRENCY CONTRACT	USD/KRW		(275)
	CURRENCY CONTRACT	USD/KRW		(418)
	CURRENCY CONTRACT	MXN/USD		(102)
	CURRENCY CONTRACT	MXN/USD		5,188
	CURRENCY CONTRACT	MXN/USD		179
	CURRENCY CONTRACT	USD/MXN		(4,628)
	CURRENCY CONTRACT	MXN/USD		3,192
	CURRENCY CONTRACT	MXN/USD		1,726

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	CURRENCY CONTRACT	MYR/USD		(150)
	CURRENCY CONTRACT	MYR/USD		7,297
	CURRENCY CONTRACT	USD/NZD		(10,013)
	CURRENCY CONTRACT	USD/NZD		(3,046)
	CURRENCY CONTRACT	NZD/USD		13,424
	CURRENCY CONTRACT	USD/PEN		3,437
	CURRENCY CONTRACT	USD/PEN		1,720
	CURRENCY CONTRACT	PLN/USD		2,250
	CURRENCY CONTRACT	USD/PLN		2,201
	CURRENCY CONTRACT	USD/PLN		(993)
	CURRENCY CONTRACT	USD/PLN		(3,464)
	CURRENCY CONTRACT	PLN/USD		337
	CURRENCY CONTRACT	PLN/USD		(2,874)
	CURRENCY CONTRACT	PLN/USD		(3,388)
	CURRENCY CONTRACT	PLN/USD		24,218
	CURRENCY CONTRACT	PLN/USD		3,057
	CURRENCY CONTRACT	PLN/USD		4,852
	CURRENCY CONTRACT	PLN/USD		3,415
	CURRENCY CONTRACT	PLN/USD		1,400
	CURRENCY CONTRACT	PLN/USD		443
	CURRENCY CONTRACT	PLN/EUR		(770)
	CURRENCY CONTRACT	RON/USD		43,560
	CURRENCY CONTRACT	RON/USD		7,547
	CURRENCY CONTRACT	USD/RON		(6,698)
	CURRENCY CONTRACT	RUB/USD		(1,037)
	CURRENCY CONTRACT	USD/RUB		193
	CURRENCY CONTRACT	USD/RUB		394
	CURRENCY CONTRACT	RUB/USD		12,075
	CURRENCY CONTRACT	USD/RUB		(89)
	CURRENCY CONTRACT	USD/RUB		(6,702)
	CURRENCY CONTRACT	RUB/USD		3,315
	CURRENCY CONTRACT	RUB/USD		(3,193)
	CURRENCY CONTRACT	RUB/USD		9,459
	CURRENCY CONTRACT	RUB/USD		(188)
	CURRENCY CONTRACT	SGD/USD		1,466
	CURRENCY CONTRACT	USD/THB		(585)
	CURRENCY CONTRACT	USD/THB		(1,498)
	CURRENCY CONTRACT	THB/USD		(263)
	CURRENCY CONTRACT	THB/USD		(316)
	CURRENCY CONTRACT	THB/USD		(888)
	CURRENCY CONTRACT	THB/USD		2,629
	CURRENCY CONTRACT	THB/USD		337
	CURRENCY CONTRACT	THB/USD		6,210
	CURRENCY CONTRACT	THB/USD		381
	CURRENCY CONTRACT	TRY/USD		61,957
	CURRENCY CONTRACT	TRY/USD		8,094
	CURRENCY CONTRACT	TRY/USD		3,363
	CURRENCY CONTRACT	TRY/USD		(615)
	CURRENCY CONTRACT	TRY/USD		51,763
	CURRENCY CONTRACT	USD/TRY		(15,902)
	CURRENCY CONTRACT	USD/TWD		1,530
	CURRENCY CONTRACT	USD/TWD		3,383
	CURRENCY CONTRACT	ZAR/USD		94
	CURRENCY CONTRACT	USD/ZAR		(66,407)
	CURRENCY CONTRACT	USD/ZAR		(2,473)

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	CURRENCY CONTRACT	USD/ZAR		(51,049)
	CURRENCY CONTRACT	USD/ZAR		(2,385)
	CURRENCY CONTRACT	USD/ZAR		(2,624)
	CURRENCY CONTRACT	INR/USD		3,684
	CURRENCY CONTRACT	INR/USD		5,509
	CURRENCY CONTRACT	INR/USD		10,098
	CURRENCY CONTRACT	USD/INR		(2,645)
	CURRENCY CONTRACT	USD/INR		(2,089)
	CURRENCY CONTRACT	INR/USD		6,448
	CURRENCY CONTRACT	INR/USD		5,682
	CURRENCY CONTRACT	UAH/USD		1,619
	CURRENCY CONTRACT	USD/UAH		(2,477)
	CURRENCY CONTRACT	USD/UAH		(1,928)
	CURRENCY CONTRACT	USD/CLP		(12,761)
	CURRENCY CONTRACT	USD/CLP		(12,708)
	CURRENCY CONTRACT	USD/CLP		(27,307)
	CURRENCY CONTRACT	CLP/USD		3,367
	CURRENCY CONTRACT	USD/PHP		(793)
	CURRENCY CONTRACT	USD/PHP		(796)
	CURRENCY CONTRACT	PHP/USD		871
	CZECH KORUNA	FOREIGN CURRENCY	171,991	8,013
	CZECH REPUBLIC	0.25% 10 Feb 2027	5,200,000	231,231
	CZECH REPUBLIC	2.75% 23 Jul 2029	4,400,000	231,378
	CZECH REPUBLIC	1.2% 13 Mar 2031	4,900,000	225,376
	CZECH REPUBLIC	4.2% 04 Dec 2036	6,300,000	408,648
	CZECH REPUBLIC	0.95% 15 May 2030	15,040,000	680,143
	CZECH REPUBLIC	2% 13 Oct 2033	7,200,000	358,059
	DIGICEL GROUP 0.5 LTD	10% 01 Apr 2024	100,807	90,222
	DOMINICAN REPUBLIC	5.875% 30 Jan 2060	755,000	830,508
	DOMINICAN REPUBLIC	6% 19 Jul 2028	150,000	179,439
	DOMINICAN REPUBLIC	9.75% 05 Jun 2026	8,000,000	147,631
	DOMINICAN REPUBLIC	7.45% 30 Apr 2044	710,000	915,907
	DOMINICAN REPUBLIC	6.875% 29 Jan 2026	610,000	735,819
	DP WORLD PLC	6.85% 02 Jul 2037	300,000	411,000
	EMBRAER NETHERLANDS FINA	6.95% 17 Jan 2028	200,000	226,000
	ESKOM HOLDINGS SOC LTD	6.35% 10 Aug 2028	200,000	220,520
	ESKOM HOLDINGS SOC LTD	8.45% 10 Aug 2028	200,000	220,200
	ESKOM HOLDINGS SOC LTD	6.75% 06 Aug 2023	350,000	356,125
	ESKOM HOLDINGS SOC LTD	7.125% 11 Feb 2025	205,000	209,305
	ESKOM HOLDINGS SOC LTD	6.35% 10 Aug 2028	400,000	441,040
	EURO CURRENCY	FOREIGN CURRENCY	70,369	86,100
	EURO-BUND FUTURE MAR21	XEUR 20210308	(1,500,000)	(8,748)
	EUROPEAN BK RECON + DEV	7.5% 15 May 2022	2,600,000,000	192,146
	EUROPEAN INVESTMENT BANK	0.01% 05 Sep 2022	1,820,000	197,650
	EXPORT IMPORT BK INDIA	3.25% 15 Jan 2030	200,000	213,586
	EXPORT IMPORT BK INDIA	3.25% 15 Jan 2030	200,000	213,586
	EXPORT IMPORT BK INDIA	3.375% 05 Aug 2026	265,000	286,392
	FED REPUBLIC OF BRAZIL	3.875% 12 Jun 2030	200,000	211,000
	FED REPUBLIC OF BRAZIL	8.25% 20 Jan 2034	255,000	371,665
	FED REPUBLIC OF BRAZIL	7.125% 20 Jan 2037	430,000	583,192
	FED REPUBLIC OF BRAZIL	5% 27 Jan 2045	435,000	482,850
	FED REPUBLIC OF BRAZIL	6% 07 Apr 2026	285,000	342,428
	FEL ENERGY VI SARL	5.75% 01 Dec 2040	235,000	250,111
	GEORGIAN RAILWAY JSC	7.75% 11 Jul 2022	270,000	284,040
	GMR HYDERABAD INTERNATIO	5.375% 10 Apr 2024	200,000	202,792

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	GOVERNMENT OF JAMAICA	8.5% 28 Feb 2036	100,000	144,110
	GOVERNMENT OF JAMAICA	8% 15 Mar 2039	160,000	233,600
	GOVERNMENT OF JAMAICA	7.625% 09 Jul 2025	240,000	282,002
	GOVERNMENT OF JAMAICA	6.75% 28 Apr 2028	240,000	291,902
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	3,686,946	3,686,946
	GOVT OF BERMUDA	3.375% 20 Aug 2050	200,000	215,500
	GRUPO AVAL LTD	4.375% 04 Feb 2030	200,000	213,000
	HUNGARY	1.75% 05 Jun 2035	320,000	433,137
	HUNGARY	7.625% 29 Mar 2041	396,000	701,375
	HUNGARY GOVERNMENT BOND	6.75% 22 Oct 2028	62,000,000	285,298
	HUNGARY GOVERNMENT BOND	1.5% 22 Apr 2026	125,000,000	424,598
	HUNGARY GOVERNMENT BOND	3.25% 22 Oct 2031	143,290,000	535,029
	HUNGARY GOVERNMENT BOND	3% 21 Aug 2030	108,820,000	397,506
	HUNGARY GOVERNMENT BOND	3% 27 Oct 2038	16,320,000	60,678
	HUNGARY GOVERNMENT BOND	5.5% 24 Jun 2025	140,000,000	561,898
	HYUNDAI CAPITAL AMERICA	6.375% 08 Apr 2030	205,000	269,705
	INDONESIA ASAHAN ALUMINI	4.75% 15 May 2025	320,000	353,120
	INDONESIA ASAHAN ALUMINI	6.53% 15 Nov 2028	200,000	250,660
	INDONESIA ASAHAN ALUMINI	6.53% 15 Nov 2028	200,000	250,660
	INDONESIA GOVERNMENT	7.5% 15 Jun 2035	1,500,000,000	118,505
	INDONESIA GOVERNMENT	7% 15 Sep 2030	4,300,000,000	331,299
	INDONESIA GOVERNMENT	6.5% 15 Feb 2031	2,000,000,000	148,735
	INDONESIA GOVERNMENT	7.5% 15 Apr 2040	1,900,000,000	150,080
	INDONESIA GOVERNMENT	8.375% 15 Mar 2034	24,290,000,000	2,013,411
	INDONESIA GOVERNMENT	8.25% 15 May 2036	3,570,000,000	295,191
	INDONESIA GOVERNMENT	8.75% 15 May 2031	1,800,000,000	151,994
	INDONESIA GOVERNMENT	8.25% 15 May 2029	2,600,000,000	212,921
	INDONESIA GOVERNMENT	8.375% 15 Apr 2039	5,100,000,000	428,321
	INDONESIA GOVERNMENT	8.375% 15 Sep 2026	23,895,000,000	1,944,945
	INDONESIA GOVERNMENT	6.625% 15 May 2033	3,900,000,000	284,631
	INDONESIA GOVERNMENT	7% 15 May 2027	5,395,000,000	413,290
	INDONESIA GOVERNMENT	6.125% 15 May 2028	8,075,000,000	582,377
	INDONESIA GOVERNMENT	9% 15 Mar 2029	1,538,000,000	130,593
	INDONESIAN RUPIAH	FOREIGN CURRENCY	106,466,169	7,578
	INSTIT COSTA DE ELECTRIC	6.95% 10 Nov 2021	400,000	398,504
	INTL BK RECON + DEVELOP	7.45% 20 Aug 2021	2,200,000,000	159,856
	INTL FINANCE CORP	0.01% 23 Mar 2038	20,000,000	301,513
	ISLAMIC REP OF PAKISTAN	6.875% 05 Dec 2027	200,000	208,500
	ISLAMIC REP OF PAKISTAN	8.25% 15 Apr 2024	700,000	761,250
	ISLAMIC REP OF PAKISTAN	6.875% 05 Dec 2027	200,000	208,500
	IVORY COAST	5.875% 17 Oct 2031	120,000	162,112
	IVORY COAST	6.875% 17 Oct 2040	100,000	138,995
	IVORY COAST	5.25% 22 Mar 2030	125,000	163,744
	IVORY COAST	1% 31 Dec 2032	195,050	225,696
	IVORY COAST	5.125% 15 Jun 2025	150,000	202,868
	IVORY COAST	6.625% 22 Mar 2048	100,000	135,289
	IVORY COAST	6.375% 03 Mar 2028	235,000	268,455
	JBS INVESTMENTS II GMBH	5.75% 15 Jan 2028	200,000	214,002
	JBS USA LLC/JBS USA FINA	5.75% 15 Jun 2025	450,000	464,625
	JSM GLOBAL SARL	4.75% 20 Oct 2030	200,000	215,252
	KAZAKHSTAN TEMIR ZHOLY	6.95% 10 Jul 2042	270,000	398,790
	KAZMUNAYGAS NATIONAL CO	5.75% 19 Apr 2047	400,000	536,020
	KINGDOM OF BAHRAIN	7% 26 Jan 2026	400,000	464,905
	KINGDOM OF BAHRAIN	7% 12 Oct 2028	200,000	231,361
	KINGDOM OF BAHRAIN	7.5% 20 Sep 2047	400,000	469,294

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	KINGDOM OF JORDAN	7.375% 10 Oct 2047	200,000	232,814
	KINGDOM OF JORDAN	7.375% 10 Oct 2047	200,000	232,814
	KINGDOM OF MOROCCO	3% 15 Dec 2032	200,000	203,254
	KINGDOM OF MOROCCO	5.5% 11 Dec 2042	230,000	286,853
	LEBANESE REPUBLIC	6.6% 27 Nov 2026	65,000	8,538
	LEBANESE REPUBLIC	6% 27 Jan 2023	205,000	27,413
	LEBANESE REPUBLIC	6.75% 29 Nov 2027	105,000	14,064
	LEBANESE REPUBLIC	6.65% 26 Feb 2030	25,000	3,342
	LEBANESE REPUBLIC	6.85% 25 May 2029	130,000	17,571
	LEBANESE REPUBLIC	6.25% 27 May 2022	70,000	9,542
	LEBANESE REPUBLIC	6.6% 27 Nov 2026	5,000	657
	LEBANESE REPUBLIC	6.65% 26 Feb 2030	80,000	10,693
	LEBANESE REPUBLIC	6.25% 27 May 2022	45,000	6,134
	LEBANESE REPUBLIC	6.65% 22 Apr 2024	160,000	21,722
	MALAYSIA GOVERNMENT	3.828% 05 Jul 2034	755,000	199,793
	MALAYSIA GOVERNMENT	4.232% 30 Jun 2031	750,000	209,666
	MALAYSIA GOVERNMENT	3.844% 15 Apr 2033	310,000	82,315
	MALAYSIA GOVERNMENT	4.181% 15 Jul 2024	6,330,000	1,688,452
	MALAYSIA GOVERNMENT	3.955% 15 Sep 2025	1,825,000	490,484
	MALAYSIA GOVERNMENT	3.9% 30 Nov 2026	900,000	243,129
	MALAYSIA GOVERNMENT	4.762% 07 Apr 2037	600,000	173,378
	MALAYSIA GOVERNMENT	3.885% 15 Aug 2029	3,050,000	833,901
	MALAYSIA GOVERNMENT	4.254% 31 May 2035	1,800,000	498,273
	MALAYSIAN RINGGIT	FOREIGN CURRENCY	15,870	3,945
	MEX BONOS DESARR FIX RT	8.5% 31 May 2029	13,672,100	836,362
	MEX BONOS DESARR FIX RT	5.75% 05 Mar 2026	7,100,000	372,373
	MEX BONOS DESARR FIX RT	7.75% 29 May 2031	8,600,000	507,100
	MEX BONOS DESARR FIX RT	7.75% 13 Nov 2042	14,000,000	809,225
	MEX BONOS DESARR FIX RT	8% 07 Nov 2047	996,800	59,040
	MEX BONOS DESARR FIX RT	10% 20 Nov 2036	6,655,000	467,999
	MEX BONOS DESARR FIX RT	7.5% 03 Jun 2027	30,825,000	1,760,253
	MEX BONOS DESARR FIX RT	7.5% 03 Jun 2027	3,250,000	185,590
	MEX BONOS DESARR FIX RT	7.75% 29 May 2031	16,400,000	967,028
	MEX BONOS DESARR FIX RT	10% 20 Nov 2036	3,200,000	225,033
	MEX BONOS DESARR FIX RT	8.5% 18 Nov 2038	3,488,000	217,026
	MEX BONOS DESARR FIX RT	10% 05 Dec 2024	25,012,000	1,501,410
	MEX BONOS DESARR FIX RT	10% 20 Nov 2036	400,000	28,129
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	1	0
	NEW ISRAELI SHEQEL	FOREIGN CURRENCY	2	1
	NEW ZEALAND DOLLAR	FOREIGN CURRENCY	1,343	967
	NOTA DO TESOIRO NACIONAL	10% 01 Jan 2029	400,000	92,583
	NOTA DO TESOIRO NACIONAL	10% 01 Jan 2031	250,000	58,515
	NOTA DO TESOIRO NACIONAL	10% 01 Jan 2023	3,258,000	692,472
	NOTA DO TESOIRO NACIONAL	10% 01 Jan 2027	3,807,000	866,465
	NOTA DO TESOIRO NACIONAL	10% 01 Jan 2025	3,488,000	776,387
	OMAN GOV INTERNTL BOND	6.5% 08 Mar 2047	200,000	196,150
	OMAN GOV INTERNTL BOND	4.75% 15 Jun 2026	210,000	209,698
	OMAN GOV INTERNTL BOND	3.625% 15 Jun 2021	350,000	350,551
	OMAN GOV INTERNTL BOND	4.125% 17 Jan 2023	350,000	353,080
	OMAN GOV INTERNTL BOND	6.5% 08 Mar 2047	400,000	392,301
	PELABUHAN INDONESIA III	4.875% 01 Oct 2024	400,000	441,000
	PERUSAHAAN GAS NEGARA	5.125% 16 May 2024	210,000	232,136
	PERUSAHAAN LISTRIK NEGAR	5.45% 21 May 2028	200,000	239,250
	PETROBRAS GLOBAL FINANCE	5.093% 15 Jan 2030	46,000	51,405
	PETROBRAS GLOBAL FINANCE	5.6% 03 Jan 2031	125,000	143,663

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			(n/a)	
		Shares/ Par Value		
	PETROBRAS GLOBAL FINANCE	8.75% 23 May 2026	250,000	324,750
	PETROBRAS GLOBAL FINANCE	5.75% 01 Feb 2029	210,000	244,860
	PETROBRAS GLOBAL FINANCE	6.9% 19 Mar 2049	120,000	152,100
	PETROLEOS DE VENEZUELA S	8.5% 27 Oct 2020	612,500	153,125
	PETROLEOS DE VENEZUELA S	5.375% 12 Apr 2027	985,000	34,475
	PETROLEOS DE VENEZUELA S	9% 17 Nov 2021	95,000	3,325
	PETROLEOS DE VENEZUELA S	6% 15 Nov 2026	70,000	2,450
	PETROLEOS MEXICANOS	6.49% 23 Jan 2027	904,000	954,624
	PETROLEOS MEXICANOS	7.69% 23 Jan 2050	303,000	305,500
	PETROLEOS MEXICANOS	6.625% 15 Jun 2038	795,000	764,790
	PETROLEOS MEXICANOS	6.5% 02 Jun 2041	180,000	168,075
	PETROLEOS MEXICANOS	6.875% 04 Aug 2026	285,000	311,363
	PETROLEOS MEXICANOS	6.5% 13 Mar 2027	280,000	294,893
	PETROLEOS MEXICANOS	6.35% 12 Feb 2048	145,000	131,443
	PETROLEOS MEXICANOS	6.5% 23 Jan 2029	350,000	362,828
	PETRONAS CAPITAL LTD	4.55% 21 Apr 2050	200,000	266,942
	PETRONAS CAPITAL LTD	4.8% 21 Apr 2060	200,000	288,816
	PETRONAS CAPITAL LTD	4.5% 18 Mar 2045	210,000	280,456
	PHILIPPINE GOVERNMENT	4.125% 20 Aug 2024	20,000,000	445,807
	PHILIPPINE PESO	FOREIGN CURRENCY	330,000	6,872
	PNG GOVT INTL BOND	8.375% 04 Oct 2028	200,000	202,750
	PNG GOVT INTL BOND	8.375% 04 Oct 2028	200,000	202,750
	POLAND GOVERNMENT BOND	2.5% 25 Jul 2026	800,000	237,277
	POLAND GOVERNMENT BOND	2.75% 25 Oct 2029	1,960,000	600,471
	POLAND GOVERNMENT BOND	1.25% 25 Oct 2030	900,000	242,336
	POLAND GOVERNMENT BOND	3.25% 25 Jul 2025	9,085,000	2,750,877
	POLAND GOVERNMENT BOND	2.75% 25 Apr 2028	1,400,000	425,816
	POLAND GOVERNMENT BOND	2.5% 25 Apr 2024	2,360,000	680,768
	POLAND GOVERNMENT BOND	2.25% 25 Oct 2024	1,400,000	403,265
	POLISH ZLOTY	FOREIGN CURRENCY	77,320	20,752
	POUND STERLING	FOREIGN CURRENCY	1	1
	POWER FINANCE CORP LTD	4.5% 18 Jun 2029	200,000	219,654
	PROVINCIA DE BUENOS AIRE	9.125% 16 Mar 2024	300,000	122,625
	PT PERTAMINA (PERSERO)	4.7% 30 Jul 2049	200,000	227,523
	PT PERTAMINA (PERSERO)	6.5% 07 Nov 2048	200,000	280,025
	PT WIJAYA KARYA	7.7% 31 Jan 2021	2,000,000,000	140,416
	REC LIMITED	5.25% 13 Nov 2023	200,000	218,370
	REPUBLIC OF ANGOLA	9.5% 12 Nov 2025	511,000	529,070
	REPUBLIC OF ANGOLA	8% 26 Nov 2029	200,000	187,616
	REPUBLIC OF ANGOLA	9.5% 12 Nov 2025	600,000	621,217
	REPUBLIC OF ANGOLA	9.375% 08 May 2048	200,000	188,200
	REPUBLIC OF ARGENTINA	1% 09 Jul 2030	1,459,914	591,265
	REPUBLIC OF ARGENTINA	1% 09 Jul 2035	266,685	97,340
	REPUBLIC OF ARGENTINA	1% 09 Jan 2038	1,269,661	518,974
	REPUBLIC OF ARGENTINA	1% 09 Jul 2041	1,613,112	608,950
	REPUBLIC OF ARGENTINA	1% 09 Jul 2029	186,901	81,070
	REPUBLIC OF BELARUS	6.875% 28 Feb 2023	235,000	245,039
	REPUBLIC OF BELARUS	7.625% 29 Jun 2027	200,000	220,000
	REPUBLIC OF CAMEROON	9.5% 19 Nov 2025	200,000	222,000
	REPUBLIC OF COLOMBIA	7.375% 18 Sep 2037	565,000	824,199
	REPUBLIC OF COLOMBIA	6.125% 18 Jan 2041	705,000	944,700
	REPUBLIC OF COLOMBIA	5% 15 Jun 2045	200,000	244,000
	REPUBLIC OF ECUADOR	1% 31 Jul 2030	254,880	163,123
	REPUBLIC OF ECUADOR	1% 31 Jul 2035	589,407	319,022
	REPUBLIC OF ECUADOR	1% 31 Jul 2040	240,160	121,884

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	REPUBLIC OF ECUADOR	0.01% 31 Jul 2030	60,500	28,662
	REPUBLIC OF EL SALVADOR	7.75% 24 Jan 2023	150,000	147,939
	REPUBLIC OF EL SALVADOR	7.65% 15 Jun 2035	310,000	293,725
	REPUBLIC OF EL SALVADOR	7.625% 01 Feb 2041	177,000	163,948
	REPUBLIC OF EL SALVADOR	5.875% 30 Jan 2025	280,000	264,253
	REPUBLIC OF GABON	6.625% 06 Feb 2031	220,000	226,613
	REPUBLIC OF GABON	6.375% 12 Dec 2024	290,000	301,600
	REPUBLIC OF GABON	6.95% 16 Jun 2025	200,000	214,000
	REPUBLIC OF GABON	6.375% 12 Dec 2024	225,000	234,000
	REPUBLIC OF GHANA	6.375% 11 Feb 2027	200,000	207,438
	REPUBLIC OF GHANA	7.875% 11 Feb 2035	200,000	205,500
	REPUBLIC OF GHANA	8.125% 26 Mar 2032	200,000	211,274
	REPUBLIC OF GHANA	7.625% 16 May 2029	200,000	212,281
	REPUBLIC OF GHANA	7.875% 26 Mar 2027	200,000	219,835
	REPUBLIC OF GHANA	8.627% 16 Jun 2049	200,000	204,772
	REPUBLIC OF GHANA	10.75% 14 Oct 2030	315,000	421,086
	REPUBLIC OF GUATEMALA	6.125% 01 Jun 2050	400,000	527,504
	REPUBLIC OF GUATEMALA	4.5% 03 May 2026	240,000	266,400
	REPUBLIC OF INDONESIA	4.45% 15 Apr 2070	200,000	244,626
	REPUBLIC OF INDONESIA	8.5% 12 Oct 2035	425,000	694,093
	REPUBLIC OF INDONESIA	5.95% 08 Jan 2046	250,000	359,910
	REPUBLIC OF INDONESIA	7.75% 17 Jan 2038	700,000	1,098,902
	REPUBLIC OF IRAQ	5.8% 15 Jan 2028	745,313	696,942
	REPUBLIC OF KAZAKHSTAN	6.5% 21 Jul 2045	300,000	483,375
	REPUBLIC OF KENYA	7.25% 28 Feb 2028	200,000	224,282
	REPUBLIC OF KENYA	6.875% 24 Jun 2024	285,000	311,981
	REPUBLIC OF MOZAMBIQUE	1% 15 Sep 2031	247,000	226,064
	REPUBLIC OF NAMIBIA	5.25% 29 Oct 2025	200,000	214,705
	REPUBLIC OF NIGERIA	7.625% 28 Nov 2047	200,000	210,311
	REPUBLIC OF NIGERIA	7.696% 23 Feb 2038	200,000	213,280
	REPUBLIC OF NIGERIA	8.747% 21 Jan 2031	200,000	231,701
	REPUBLIC OF NIGERIA	7.875% 16 Feb 2032	200,000	219,650
	REPUBLIC OF NIGERIA	7.143% 23 Feb 2030	200,000	215,500
	REPUBLIC OF NIGERIA	8.747% 21 Jan 2031	600,000	695,104
	REPUBLIC OF PANAMA	8.875% 30 Sep 2027	161,000	232,244
	REPUBLIC OF PANAMA	6.7% 26 Jan 2036	630,000	935,556
	REPUBLIC OF PARAGUAY	6.1% 11 Aug 2044	245,000	327,996
	REPUBLIC OF PERU	2.783% 23 Jan 2031	100,000	109,651
	REPUBLIC OF PERU	2.78% 01 Dec 2060	215,000	216,935
	REPUBLIC OF PERU	8.75% 21 Nov 2033	405,000	691,542
	REPUBLIC OF PERU	8.2% 12 Aug 2026	990,000	371,513
	REPUBLIC OF PERU	6.95% 12 Aug 2031	1,324,000	475,918
	REPUBLIC OF PERU	5.625% 18 Nov 2050	610,000	959,225
	REPUBLIC OF PERU	6.35% 12 Aug 2028	710,000	249,391
	REPUBLIC OF PERU	6.9% 12 Aug 2037	1,937,000	660,335
	REPUBLIC OF PHILIPPINES	2.95% 05 May 2045	375,000	394,935
	REPUBLIC OF PHILIPPINES	2.65% 10 Dec 2045	225,000	227,833
	REPUBLIC OF PHILIPPINES	5% 13 Jan 2037	210,000	276,990
	REPUBLIC OF PHILIPPINES	3.95% 20 Jan 2040	330,000	391,707
	REPUBLIC OF SENEGAL	4.75% 13 Mar 2028	115,000	149,552
	REPUBLIC OF SENEGAL	6.25% 23 May 2033	200,000	224,214
	REPUBLIC OF SERBIA	2.125% 01 Dec 2030	200,000	197,660
	REPUBLIC OF SERBIA	1.5% 26 Jun 2029	400,000	505,727
	REPUBLIC OF SERBIA	3.125% 15 May 2027	100,000	137,331
	REPUBLIC OF SERBIA	1.5% 26 Jun 2029	80,000	101,145

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	REPUBLIC OF SOUTH AFRICA	9% 31 Jan 2040	7,740,000	448,451
	REPUBLIC OF SOUTH AFRICA	6.25% 31 Mar 2036	8,330,000	390,366
	REPUBLIC OF SOUTH AFRICA	6.25% 08 Mar 2041	450,000	486,126
	REPUBLIC OF SOUTH AFRICA	4.85% 30 Sep 2029	205,000	217,592
	REPUBLIC OF SOUTH AFRICA	8% 31 Jan 2030	19,592,500	1,272,042
	REPUBLIC OF SOUTH AFRICA	8.25% 31 Mar 2032	4,165,000	255,277
	REPUBLIC OF SOUTH AFRICA	8% 31 Jan 2030	5,900,000	383,057
	REPUBLIC OF SOUTH AFRICA	8.25% 31 Mar 2032	9,955,000	610,152
	REPUBLIC OF SOUTH AFRICA	8.75% 31 Jan 2044	2,600,000	144,945
	REPUBLIC OF SOUTH AFRICA	8.75% 31 Jan 2044	10,190,000	568,073
	REPUBLIC OF SOUTH AFRICA	8.875% 28 Feb 2035	17,700,000	1,059,060
	REPUBLIC OF SOUTH AFRICA	10.5% 21 Dec 2026	12,761,900	1,028,043
	REPUBLIC OF SOUTH AFRICA	6.5% 28 Feb 2041	14,800,000	658,967
	REPUBLIC OF SOUTH AFRICA	7% 28 Feb 2031	10,080,000	587,970
	REPUBLIC OF SRI LANKA	6.35% 28 Jun 2024	200,000	120,800
	REPUBLIC OF SRI LANKA	5.75% 18 Apr 2023	250,000	158,628
	REPUBLIC OF SRI LANKA	6.85% 14 Mar 2024	210,000	126,000
	REPUBLIC OF SRI LANKA	7.85% 14 Mar 2029	400,000	228,300
	REPUBLIC OF SRI LANKA	5.875% 25 Jul 2022	210,000	144,232
	REPUBLIC OF SRI LANKA	6.85% 03 Nov 2025	300,000	177,915
	REPUBLIC OF SRI LANKA	6.2% 11 May 2027	200,000	112,908
	REPUBLIC OF SRI LANKA	5.75% 18 Apr 2023	200,000	126,902
	REPUBLIC OF TURKEY	6.125% 24 Oct 2028	200,000	213,190
	REPUBLIC OF TURKEY	6.875% 17 Mar 2036	417,000	453,863
	REPUBLIC OF TURKEY	4.875% 09 Oct 2026	415,000	419,321
	REPUBLIC OF TURKEY	6% 25 Mar 2027	1,000,000	1,060,182
	REPUBLIC OF TURKEY	7.25% 23 Dec 2023	200,000	218,420
	REPUBLIC OF TURKEY	5.6% 14 Nov 2024	210,000	219,765
	REPUBLIC OF TURKEY	6% 14 Jan 2041	200,000	197,020
	REPUBLIC OF VENEZUELA	9.25% 07 May 2028	285,000	26,220
	REPUBLIC OF VENEZUELA	11.95% 05 Aug 2031	640,000	58,880
	REPUBLIC OF ZAMBIA	5.375% 20 Sep 2022	495,000	255,915
	REPUBLIC OF ZAMBIA	8.97% 30 Jul 2027	270,000	141,692
	REPUBLICA ORIENT URUGUAY	7.625% 21 Mar 2036	705,000	1,141,226
	REPUBLICA ORIENT URUGUAY	5.1% 18 Jun 2050	140,000	195,826
	REPUBLICA ORIENT URUGUAY	8.5% 15 Mar 2028	3,965,000	98,020
	REPUBLICA ORIENT URUGUAY	9.875% 20 Jun 2022	1,770,000	43,349
	ROMANIA	4.625% 03 Apr 2049	170,000	280,555
	ROMANIA	5.125% 15 Jun 2048	104,000	132,860
	ROMANIA	6.125% 22 Jan 2044	108,000	152,323
	ROMANIA	4.125% 11 Mar 2039	284,000	434,278
	ROMANIA	4.625% 03 Apr 2049	102,000	168,333
	ROMANIA	5.125% 15 Jun 2048	396,000	505,890
	ROMANIA GOVERNMENT BOND	5% 12 Feb 2029	600,000	172,873
	ROMANIA GOVERNMENT BOND	4.85% 22 Apr 2026	500,000	138,541
	ROMANIA GOVERNMENT BOND	4.75% 24 Feb 2025	2,410,000	655,116
	ROMANIA GOVERNMENT BOND	3.25% 29 Apr 2024	875,000	224,449
	ROMANIA GOVERNMENT BOND	3.65% 24 Sep 2031	1,180,000	306,774
	ROMANIAN LEU	FOREIGN CURRENCY	0	0
	RUSSIA GOVT BOND OFZ	7.25% 10 May 2034	24,600,000	361,861
	RUSSIA GOVT BOND OFZ	6% 06 Oct 2027	12,000,000	165,348
	RUSSIA GOVT BOND OFZ	8.15% 03 Feb 2027	14,800,000	227,495
	RUSSIA GOVT BOND OFZ	7.05% 19 Jan 2028	64,600,000	943,439
	RUSSIA GOVT BOND OFZ	8.5% 17 Sep 2031	17,586,000	285,313
	RUSSIA GOVT BOND OFZ	7.75% 16 Sep 2026	30,050,000	451,394

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	RUSSIA GOVT BOND OFZ	7.7% 23 Mar 2033	41,760,000	636,046
	RUSSIA GOVT BOND OFZ	6.9% 23 May 2029	38,550,000	559,765
	RUSSIA GOVT BOND OFZ	7.95% 07 Oct 2026	69,630,000	1,057,043
	RUSSIA GOVT BOND OFZ	7.65% 10 Apr 2030	30,500,000	465,576
	RUSSIA GOVT BOND OFZ	7.7% 16 Mar 2039	18,960,000	292,771
	RUSSIA GOVT BOND OFZ	7.15% 12 Nov 2025	23,300,000	340,727
	RUSSIA I/L BOND OFZ	2.5% 17 Jul 2030	28,806,602	393,057
	RUSSIAN FEDERATION	5.1% 28 Mar 2035	600,000	758,352
	RUSSIAN FEDERATION	12.75% 24 Jun 2028	35,000	59,850
	RUSSIAN FEDERATION	5.875% 16 Sep 2043	400,000	577,040
	RUSSIAN FEDERATION	12.75% 24 Jun 2028	90,000	153,900
	RUSSIAN FEDERATION	5.25% 23 Jun 2047	200,000	276,750
	RUSSIAN FEDERATION	5.1% 28 Mar 2035	200,000	252,784
	RUSSIAN FEDERATION	5.625% 04 Apr 2042	400,000	556,052
	RUSSIAN RUBLE	FOREIGN CURRENCY	1	0
	S8A7JEAJ3 IRS BRL R F 5.44000	5.44% 02 Jan 2023	10,301,579	102,562
	S8A7Y59Q1 IRS BRL R F 6.43000	6.43% 02 Jan 2025	9,378,095	84,501
	S8A7ZUFA3 IRS BRL R F 6.52941	6.529% 04 Jan 2027	2,837,621	13,960
	SAKA ENERGI INDONESIA PT	4.45% 05 May 2024	240,000	234,046
	SASOL FINANCING USA LLC	5.875% 27 Mar 2024	350,000	371,525
	SAUDI ARABIAN OIL CO	4.25% 16 Apr 2039	200,000	234,517
	SAUDI INTERNATIONAL BOND	5.25% 16 Jan 2050	270,000	367,737
	SAUDI INTERNATIONAL BOND	4.625% 04 Oct 2047	200,000	247,050
	SAUDI INTERNATIONAL BOND	4.625% 04 Oct 2047	200,000	247,050
	SAUDI INTERNATIONAL BOND	5.25% 16 Jan 2050	705,000	960,203
	SINGAPORE DOLLAR	FOREIGN CURRENCY	44,231	33,466
	SINOCHEM OVERSEAS CAPITA	6.3% 12 Nov 2040	105,000	145,988
	SINOPEC GRP OVERSEA 2013	5.375% 17 Oct 2043	210,000	286,791
	SINOPEC GRP OVERSEAS DEV	4.25% 12 Apr 2047	200,000	243,966
	SOL	FOREIGN CURRENCY	109,504	30,272
	SOUTHERN GAS CORRIDOR	6.875% 24 Mar 2026	285,000	344,366
	SOUTHERN GAS CORRIDOR	6.875% 24 Mar 2026	200,000	241,660
	STATE OF ISRAEL	3.875% 03 Jul 2050	200,000	240,039
	STATE OF ISRAEL	4.5% 31 Dec 2099	200,000	264,476
	STATE OF QATAR	4.4% 16 Apr 2050	205,000	267,064
	STATE OF QATAR	4.4% 16 Apr 2050	200,000	260,550
	STATE OF QATAR	4.817% 14 Mar 2049	345,000	470,711
	STATE OF QATAR	5.103% 23 Apr 2048	600,000	843,450
	STATE OF QATAR	5.103% 23 Apr 2048	405,000	569,329
	STATE OF QATAR	4.5% 23 Apr 2028	400,000	484,500
	SUZANO AUSTRIA GMBH	3.75% 15 Jan 2031	200,000	212,200
		SWAP CASH COLLATERAL		
	SWAP BARCLAYS BANK COC	USD	10,000	10,000
		SWAP CASH COLLATERAL		
	SWAP BARCLAYS BANK COC	USD	(10,000)	(10,000)
		SWAP CCPC CASH		
	SWAP CCPC JP MORGAN COC	COLLATERAL	400,000	400,000
		SWAP CASH COLLATERAL		
	SWAP HSBC BOC	USD	(110,000)	(110,000)
		SWAP CASH COLLATERAL		
	SWAP MORGAN STANLEY COC	USD	60,000	60,000
		SWAP CASH COLLATERAL		
	SWAPS BARCLAYS BOC	USD	(260,000)	(260,000)
	SWISS FRANC	FOREIGN CURRENCY	0	0
	TBG GLOBAL PTE LTD	5.25% 10 Feb 2022	250,000	250,375

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	THAILAND BAHT	FOREIGN CURRENCY	989,190	33,017
	THAILAND GOVERNMENT BOND	1.6% 17 Dec 2029	3,265,000	113,075
	THAILAND GOVERNMENT BOND	3.58% 17 Dec 2027	8,040,000	316,684
	THAILAND GOVERNMENT BOND	3.4% 17 Jun 2036	12,600,000	524,159
	THAILAND GOVERNMENT BOND	2.875% 17 Jun 2046	3,900,000	155,223
	THAILAND GOVERNMENT BOND	2.125% 17 Dec 2026	6,000,000	216,360
	THAILAND GOVERNMENT BOND	2.875% 17 Dec 2028	10,560,000	401,095
	THAILAND GOVERNMENT BOND	3.3% 17 Jun 2038	12,350,000	511,912
	THAILAND GOVERNMENT BOND	4.875% 22 Jun 2029	11,300,000	488,598
	THAILAND GOVERNMENT BOND	3.85% 12 Dec 2025	46,110,000	1,781,044
	THAILAND GOVERNMENT BOND	3.65% 20 Jun 2031	4,200,000	173,136
	THAILAND GOVERNMENT BOND	3.775% 25 Jun 2032	29,400,000	1,238,624
	THAILAND GOVERNMENT BOND	4.675% 29 Jun 2044	3,400,000	174,735
	THAILAND GOVERNMENT BOND	3.625% 16 Jun 2023	10,500,000	377,841
	THIRD PKSTAN INTL SUKUK	5.625% 05 Dec 2022	250,000	255,625
	TITULOS DE TESORERIA	7.5% 26 Aug 2026	1,080,000,000	364,483
	TITULOS DE TESORERIA	7.25% 18 Oct 2034	500,000,000	163,377
	TITULOS DE TESORERIA	7.25% 26 Oct 2050	808,000,000	253,661
	TITULOS DE TESORERIA	6% 28 Apr 2028	7,698,100,000	2,408,656
	TITULOS DE TESORERIA	7.75% 18 Sep 2030	1,878,000,000	644,318
	TITULOS DE TESORERIA	7% 30 Jun 2032	1,335,200,000	430,530
	TRANSNET SOC LTD	9.5% 13 May 2021	7,700,000	527,651
	TURK IHRACAT KR BK	8.25% 24 Jan 2024	200,000	216,500
	TURKEY GOVERNMENT BOND	10.5% 11 Aug 2027	2,300,000	282,375
	TURKEY GOVERNMENT BOND	10.6% 11 Feb 2026	4,590,000	577,417
	TURKEY GOVERNMENT BOND	8.8% 27 Sep 2023	1,660,000	198,776
	TURKEY GOVERNMENT BOND	11% 02 Mar 2022	500,000	64,413
	TURKISH LIRA	FOREIGN CURRENCY	0	0
	TURKIYE SINAI KALKINMA B	6% 23 Jan 2025	200,000	201,581
	UKRAINE GOVERNMENT	18% 24 Mar 2021	634,000	22,712
	UKRAINE GOVERNMENT	7.253% 15 Mar 2033	200,000	217,988
	UKRAINE GOVERNMENT	17.25% 05 Jan 2022	1,395,000	51,758
	UKRAINE GOVERNMENT	11.67% 22 Nov 2023	2,536,000	88,252
	UKRAINE GOVERNMENT	6.75% 20 Jun 2026	395,000	531,777
	UKRAINE GOVERNMENT	4.375% 27 Jan 2030	100,000	116,849
	UKRAINE GOVERNMENT	7.375% 25 Sep 2032	250,000	274,688
	UKRAINE GOVERNMENT	1% 31 May 2040	327,000	336,401
	UKRAINE GOVERNMENT	7.75% 01 Sep 2027	145,000	164,416
	UKRAINE GOVERNMENT	7.75% 01 Sep 2024	315,000	350,053
	UKRAINE GOVERNMENT	9.75% 01 Nov 2028	215,000	264,515
	UKRAINE GOVERNMENT	7.375% 25 Sep 2032	400,000	439,500
	UKRAINE GOVERNMENT	8.994% 01 Feb 2024	210,000	237,577
	UKREXIMBANK(BIZ FIN PLC)	9.75% 22 Jan 2025	385,000	402,325
	UNITED MEXICAN STATES	5.75% 12 Oct 2099	450,000	597,942
	UNITED MEXICAN STATES	4.6% 23 Jan 2046	215,000	251,013
	US 10YR NOTE (CBT)MAR21	XCBT 20210322	3,100,000	7,391
	US 2YR NOTE (CBT) MAR21	XCBT 20210331	(2,200,000)	(2,474)
	US DOLLAR		(41,804)	(41,804)
	US LONG BOND(CBT) MAR21	XCBT 20210322	(2,000,000)	28,024
	VALE OVERSEAS LIMITED	3.75% 08 Jul 2030	125,000	139,064
	VEON HOLDINGS BV	3.375% 25 Nov 2027	305,000	313,421
	YUAN RENMINBI	FOREIGN CURRENCY	(34,244,021)	(5,236,249)
	YUAN RENMINBI OFFSHORE	FOREIGN CURRENCY	34,602,467	5,326,202

Total : EXHIBIT J - Emerging Markets Debt Fund

\$ 158,693,976

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2020

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	3M COMPANY	3.7% 15 Apr 2050	140,000	\$ 173,780
	3M COMPANY	3.625% 15 Oct 2047	700,000	834,660
	3M COMPANY	3.25% 26 Aug 2049	320,000	369,980
	ABBOTT LABORATORIES	4.9% 30 Nov 2046	710,000	1,052,578
	ABBVIE INC	4.05% 21 Nov 2039	1,780,000	2,154,200
	ABBVIE INC	4.25% 21 Nov 2049	2,370,000	2,971,556
	ABBVIE INC	4.55% 15 Mar 2035	415,000	524,687
	ABBVIE INC	4.7% 14 May 2045	400,000	523,286
	ABU DHABI GOVT INT L	3.875% 16 Apr 2050	340,000	414,460
	ABU DHABI GOVT INT L	1.7% 02 Mar 2031	960,000	959,405
	ABU DHABI GOVT INT L	4.125% 11 Oct 2047	650,000	816,563
	ABU DHABI GOVT INT L	3.125% 30 Sep 2049	540,000	577,800
	ACTIVISION BLIZZARD	2.5% 15 Sep 2050	450,000	439,828
	ADVENT HEALTH SYSTEM	3.63% 01 Mar 2049	100,000	111,049
	AEP TRANSMISSION CO LLC	3.65% 01 Apr 2050	120,000	145,487
	AEP TRANSMISSION CO LLC	3.8% 15 Jun 2049	310,000	382,770
	AEP TRANSMISSION CO LLC	3.15% 15 Sep 2049	80,000	89,159
	AETNA INC	3.875% 15 Aug 2047	360,000	429,363
	AHS HOSPITAL CORP	5.024% 01 Jul 2045	160,000	222,589
	AIA GROUP LTD	3.2% 16 Sep 2040	310,000	324,998
	ALLSTATE CORP	4.2% 15 Dec 2046	225,000	297,146
	ALPHABET INC	1.9% 15 Aug 2040	340,000	333,697
	ALPHABET INC	2.05% 15 Aug 2050	360,000	343,595
	ALPHABET INC	2.25% 15 Aug 2060	820,000	792,914
	ALTRIA GROUP INC	3.875% 16 Sep 2046	70,000	73,940
	ALTRIA GROUP INC	5.8% 14 Feb 2039	1,500,000	1,976,360
	ALTRIA GROUP INC	5.95% 14 Feb 2049	1,540,000	2,157,477
	ALTRIA GROUP INC	6.2% 14 Feb 2059	760,000	1,067,032
	AMAZON.COM INC	2.5% 03 Jun 2050	1,060,000	1,099,825
	AMERICAN INTL GROUP	3.4% 30 Jun 2030	110,000	126,044
	AMERICAN INTL GROUP	6.25% 01 May 2036	330,000	477,656
	AMERICAN INTL GROUP	4.75% 01 Apr 2048	380,000	506,994
	AMERICAN MUNI PWR OHIO INC			
	OH	6.27% 15 Feb 2050	600,000	851,934
	AMGEN INC	3.15% 21 Feb 2040	440,000	484,356
	AMGEN INC	4.663% 15 Jun 2051	236,000	321,914
	ANGLO AMERICAN CAPITAL	4.75% 10 Apr 2027	500,000	589,823
	ANGLO AMERICAN CAPITAL	4% 11 Sep 2027	230,000	264,109
	ANHEUSER BUSCH CO/INBEV	4.7% 01 Feb 2036	305,000	387,438
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	1,020,000	1,326,235
	ANHEUSER BUSCH INBEV WOR	5.55% 23 Jan 2049	300,000	426,562
	ANHEUSER BUSCH INBEV WOR	4.439% 06 Oct 2048	280,000	348,521
	ANHEUSER BUSCH INBEV WOR	5.8% 23 Jan 2059	1,970,000	3,032,583
	ANHEUSER BUSCH INBEV WOR	4.375% 15 Apr 2038	230,000	284,785
	ANHEUSER BUSCH INBEV WOR	4.6% 15 Apr 2048	520,000	658,009
	ANTHEM INC	4.55% 01 Mar 2048	350,000	466,252
	ANTHEM INC	5.85% 15 Jan 2036	145,000	200,658

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			Shares/ Par Value	
	ANTHEM INC	5.1% 15 Jan 2044	210,000	291,224
	APACHE CORP	5.25% 01 Feb 2042	20,000	21,557
	APACHE CORP	4.75% 15 Apr 2043	925,000	959,100
	APPLE INC	2.65% 11 May 2050	730,000	774,783
	APPLE INC	4.375% 13 May 2045	930,000	1,274,533
	ARCELORMITTAL	7.25% 15 Oct 2039	70,000	98,218
	ARCELORMITTAL	7% 01 Mar 2041	170,000	234,273
	ARGENTINE PESO	FOREIGN CURRENCY	74,986	892
	AT+T INC	3.1% 01 Feb 2043	2,150,000	2,182,182
	AT+T INC	3.5% 01 Feb 2061	480,000	478,070
	AT+T INC	3.5% 15 Sep 2053	438,000	438,643
	AT+T INC	3.55% 15 Sep 2055	2,950,000	2,939,986
	AT+T INC	4.35% 15 Jun 2045	737,000	851,516
	AT+T INC	4.8% 15 Jun 2044	164,000	204,795
	AVOLON HOLDINGS FNDG LTD	5.125% 01 Oct 2023	340,000	363,726
	AVOLON HOLDINGS FNDG LTD	3.95% 01 Jul 2024	290,000	306,287
	AVOLON HOLDINGS FNDG LTD	4.375% 01 May 2026	190,000	205,826
	BANCO MERCANTIL DE NORTE	1% 31 Dec 2099	200,000	226,502
	BANCO SANTANDER SA	2.746% 28 May 2025	200,000	213,505
	BANCO SANTANDER SA	3.306% 27 Jun 2029	200,000	225,074
	BANK OF AMERICA CORP	1% 20 Jan 2048	150,000	198,540
	BANK OF AMERICA CORP	1% 20 Mar 2051	640,000	808,236
	BANK OF AMERICA CORP	1% 29 Apr 2031	80,000	85,741
	BANK OF AMERICA CORP	1% 19 Jun 2041	1,590,000	1,656,616
	BANK OF AMERICA CORP	1% 24 Oct 2031	640,000	648,461
	BANK OF AMERICA CORP	1% 24 Oct 2051	300,000	312,922
	BANK OF AMERICA CORP	5% 21 Jan 2044	70,000	98,259
	BANK OF AMERICA CORP	1% 23 Jul 2029	710,000	845,430
	BANK OF AMERICA CORP	1% 07 Feb 2030	370,000	435,798
	BANK OF AMERICA CORP	1% 15 Mar 2050	480,000	629,748
	BAPTIST HEALTHCARE	3.54% 15 Aug 2050	230,000	256,576
	BARCLAYS PLC	4.337% 10 Jan 2028	410,000	471,003
	BARCLAYS PLC	1% 20 Jun 2030	900,000	1,079,626
	BARRICK NA FINANCE LLC	5.7% 30 May 2041	100,000	144,687
	BARRICK PD AU FIN PTY LT	5.95% 15 Oct 2039	1,025,000	1,475,727
	BAT CAPITAL CORP	3.734% 25 Sep 2040	470,000	490,229
	BAT CAPITAL CORP	3.984% 25 Sep 2050	260,000	271,320
	BAT CAPITAL CORP	4.39% 15 Aug 2037	10,000	11,233
	BAT CAPITAL CORP	4.54% 15 Aug 2047	50,000	55,523
	BECTON DICKINSON AND CO	4.669% 06 Jun 2047	380,000	498,962
	BERKSHIRE HATHAWAY ENERG	6.125% 01 Apr 2036	1,028,000	1,521,524
	BERKSHIRE HATHAWAY FIN	4.2% 15 Aug 2048	1,600,000	2,112,854
	BHP BILLITON FIN USA LTD	4.125% 24 Feb 2042	365,000	473,172
	BHP BILLITON FIN USA LTD	5% 30 Sep 2043	40,000	58,837
	BLACKSTONE HOLDINGS FINA	6.25% 15 Aug 2042	120,000	178,073
	BNP PARIBAS	1% 13 Jan 2031	610,000	665,649
	BNP PARIBAS	4.4% 14 Aug 2028	260,000	308,118
	BOEING CO	5.93% 01 May 2060	830,000	1,177,433
	BOEING CO	6.875% 15 Mar 2039	540,000	736,008
	BOEING CO	3.3% 01 Mar 2035	350,000	349,603
	BOEING CO	3.9% 01 May 2049	350,000	371,424
	BOEING CO	3.95% 01 Aug 2059	730,000	781,288
	BON SECOURS MERCY	3.205% 01 Jun 2050	550,000	587,354
	BP CAP MARKETS AMERICA	3% 24 Feb 2050	2,820,000	2,895,381

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	BRISTOL MYERS SQUIBB CO	4.125% 15 Jun 2039	200,000	254,831
	BRISTOL MYERS SQUIBB CO	4.25% 26 Oct 2049	700,000	946,614
	BRISTOL MYERS SQUIBB CO	5% 15 Aug 2045	415,000	600,249
	BRISTOL MYERS SQUIBB CO	4.35% 15 Nov 2047	70,000	94,281
	BRISTOL MYERS SQUIBB CO	2.55% 13 Nov 2050	410,000	418,588
	BRITISH TELECOMMUNICATIO	9.625% 15 Dec 2030	270,000	447,981
	BRITISH TELECOMMUNICATIO	4.25% 08 Nov 2049	340,000	409,288
	BROADCOM INC	4.15% 15 Nov 2030	240,000	277,863
	BURLINGTN NORTH SANTA FE	4.55% 01 Sep 2044	350,000	472,761
	BURLINGTON RESOURCES LLC	7.4% 01 Dec 2031	30,000	44,909
	CALIFORNIA INSTITUTE OF	4.7% 01 Nov 2111	200,000	277,533
	CALIFORNIA INSTITUTE OF	3.65% 01 Sep 2119	500,000	567,765
	CALIFORNIA ST	7.3% 01 Oct 2039	1,845,000	3,045,412
	CAMERON LNG LLC	3.701% 15 Jan 2039	400,000	451,043
	CANADIAN NATL RESOURCES	6.25% 15 Mar 2038	370,000	496,853
	CARLYLE FINANCE LLC	5.65% 15 Sep 2048	180,000	234,074
	CARLYLE FINANCE SUB LLC	3.5% 19 Sep 2029	170,000	186,831
	CARLYLE HOLDINGS II FIN	5.625% 30 Mar 2043	370,000	477,518
	CARRIER GLOBAL CORP	3.377% 05 Apr 2040	490,000	537,544
	CARRIER GLOBAL CORP	3.577% 05 Apr 2050	640,000	716,174
	CENTENE CORP	4.75% 15 Jan 2025	230,000	236,033
	CENTENE CORP	4.25% 15 Dec 2027	100,000	106,000
	CENTENE CORP	4.625% 15 Dec 2029	360,000	399,676
	CENTENE CORP	3.375% 15 Feb 2030	540,000	568,129
	CENTENE CORP	3% 15 Oct 2030	450,000	476,955
	CENTERPOINT ENER HOUSTON	4.5% 01 Apr 2044	600,000	794,726
	CENTERPOINT ENER HOUSTON	4.25% 01 Feb 2049	180,000	238,682
	CHARLES SCHWAB CORP	1% 31 Dec 2099	620,000	610,343
	CHARTER COMM OPT LLC/CAP	6.484% 23 Oct 2045	1,865,000	2,637,967
	CHARTER COMM OPT LLC/CAP	5.75% 01 Apr 2048	180,000	235,520
	CHARTER COMM OPT LLC/CAP	5.125% 01 Jul 2049	580,000	707,898
	CHEVRON USA INC	2.343% 12 Aug 2050	120,000	118,724
	CHILDREN S HOSPITAL/DC	2.928% 15 Jul 2050	170,000	170,251
	CI FINANCIAL CORP	3.2% 17 Dec 2030	570,000	583,257
	CIGNA CORP	3.875% 15 Oct 2047	380,000	450,126
	CIGNA CORP	3.2% 15 Mar 2040	160,000	175,447
	CIGNA CORP	3.4% 15 Mar 2050	770,000	866,442
	CIGNA CORP	4.8% 15 Aug 2038	1,000,000	1,302,839
	CIGNA CORP	4.9% 15 Dec 2048	870,000	1,196,369
	CITIGROUP INC	8.125% 15 Jul 2039	400,000	715,015
	CITIGROUP INC	5.3% 06 May 2044	795,000	1,121,676
	CITIGROUP INC	4.65% 30 Jul 2045	1,908,000	2,553,801
	CITIGROUP INC	4.65% 23 Jul 2048	210,000	289,891
	CITY OF HOPE/THE	5.623% 15 Nov 2043	490,000	702,410
	CLEVELAND CLINIC FOUND	4.858% 01 Jan 2114	90,000	127,036
	CLEVELAND ELECTRIC ILLUM	5.95% 15 Dec 2036	370,000	452,149
	CME GROUP INC	4.15% 15 Jun 2048	230,000	310,859
	COCA COLA CO/THE	2.5% 01 Jun 2040	70,000	74,560
	COCA COLA CO/THE	2.6% 01 Jun 2050	70,000	73,865
	COCA COLA CO/THE	2.5% 15 Mar 2051	340,000	350,372
	COLGATE PALMOLIVE CO	3.7% 01 Aug 2047	784,000	1,015,974
	COMCAST CORP	3.75% 01 Apr 2040	190,000	229,525
	COMCAST CORP	3.969% 01 Nov 2047	240,000	300,941
	COMCAST CORP	3.999% 01 Nov 2049	2,059,000	2,599,270

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	COMCAST CORP	3.9% 01 Mar 2038	170,000	208,051
	COMCAST CORP	4.6% 15 Oct 2038	1,240,000	1,634,105
	COMCAST CORP	4.7% 15 Oct 2048	560,000	782,395
	COMCAST CORP	4.95% 15 Oct 2058	1,150,000	1,746,000
	COMMONSPIRIT HEALTH	2.782% 01 Oct 2030	100,000	105,874
	COMMONSPIRIT HEALTH	3.91% 01 Oct 2050	290,000	323,294
	COMMONSPIRIT HEALTH	4.35% 01 Nov 2042	480,000	562,420
	COMMONSPIRIT HEALTH	3.817% 01 Oct 2049	180,000	203,576
	COMMONWEALTH BANK AUST	3.743% 12 Sep 2039	430,000	506,110
	COMMONWEALTH EDISON CO	4.35% 15 Nov 2045	1,165,000	1,518,842
	COMMONWEALTH EDISON CO	3.75% 15 Aug 2047	20,000	24,078
	COMMONWEALTH EDISON CO	4% 01 Mar 2048	160,000	202,643
	COMMONWEALTH EDISON CO	4% 01 Mar 2049	180,000	230,422
	COMMUNITY HEALTH NETWORK	3.099% 01 May 2050	840,000	848,396
	CON EDISON CO OF NY INC	3% 01 Dec 2060	460,000	468,798
	CON EDISON CO OF NY INC	3.95% 01 Mar 2043	330,000	389,309
	CONCHO RESOURCES INC	4.85% 15 Aug 2048	100,000	134,686
	CONNECTICUT LIGHT + PWR	4.3% 15 Apr 2044	130,000	169,210
	CONOCOPHILLIPS	5.9% 15 May 2038	250,000	360,631
	CONSUMERS ENERGY CO	2.5% 01 May 2060	280,000	281,367
	COOPERATIEVE RABOBANK UA	5.25% 04 Aug 2045	770,000	1,099,721
	CORNING INC	3.9% 15 Nov 2049	250,000	306,567
	COSTCO WHOLESALE CORP	1.6% 20 Apr 2030	200,000	204,939
	COSTCO WHOLESALE CORP	1.75% 20 Apr 2032	290,000	301,404
	COTTAGE HEALTH SYSTEM	3.304% 01 Nov 2049	290,000	326,729
	CREDIT AGRICOLE SA	1% 29 Dec 2049	510,000	619,650
	CREDIT SUISSE GROUP AG	1% 01 Apr 2031	550,000	647,335
	CREDIT SUISSE GROUP AG	1% 31 Dec 2099	530,000	577,700
	CREDIT SUISSE GROUP AG	1% 31 Dec 2099	250,000	281,308
	CREDIT SUISSE GROUP AG	1% 31 Dec 2099	250,000	278,438
	CREDIT SUISSE USA INC	7.125% 15 Jul 2032	120,000	186,256
	CURRENCY CONTRACT	MXN/USD		9,518
	CVS HEALTH CORP	2.7% 21 Aug 2040	900,000	910,489
	CVS HEALTH CORP	5.125% 20 Jul 2045	765,000	1,029,966
	CVS HEALTH CORP	4.78% 25 Mar 2038	1,080,000	1,368,339
	CVS HEALTH CORP	5.05% 25 Mar 2048	1,930,000	2,615,687
	DEERE + COMPANY	2.875% 07 Sep 2049	520,000	577,400
	DELTA AIR LINES/SKYMILES	4.5% 20 Oct 2025	480,000	513,052
	DELTA AIR LINES/SKYMILES	4.75% 20 Oct 2028	260,000	283,793
	DEUTSCHE TELEKOM INT FIN	8.75% 15 Jun 2030	340,000	537,939
	DEVON ENERGY CORPORATION	5.6% 15 Jul 2041	690,000	843,854
	DEVON ENERGY CORPORATION	5% 15 Jun 2045	1,000,000	1,177,875
	DH EUROPE FINANCE II	3.25% 15 Nov 2039	220,000	250,568
	DIVERSIFIED HEALTHCARE T	4.75% 01 May 2024	140,000	143,793
	DOMINION ENERGY INC	5.95% 15 Jun 2035	985,000	1,380,248
	DTE ELECTRIC CO	2.625% 01 Mar 2031	130,000	143,922
	DTE ELECTRIC CO	3.75% 15 Aug 2047	280,000	350,913
	DUKE ENERGY CAROLINAS	5.3% 15 Feb 2040	555,000	790,610
	DUKE ENERGY CAROLINAS	3.2% 15 Aug 2049	970,000	1,104,204
	DUKE ENERGY INDIANA LLC	3.25% 01 Oct 2049	220,000	249,161
	DUKE ENERGY OHIO INC	4.3% 01 Feb 2049	420,000	543,199
	DUKE ENERGY PROGRESS LLC	3.45% 15 Mar 2029	240,000	278,779
	DUKE UNIVERSITY HEALTH	3.92% 01 Jun 2047	130,000	159,745
	EATON CORP	4.15% 02 Nov 2042	490,000	620,842

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	ECOPETROL SA	5.875% 28 May 2045	400,000	484,200
	ENERGY TRANSFER LP	6.125% 15 Dec 2045	140,000	165,382
	ENERGY TRANSFER LP	5.3% 01 Apr 2044	360,000	389,025
	ENERGY TRANSFER LP	5.95% 01 Oct 2043	90,000	101,948
	ENERGY TRANSFER LP	6.625% 15 Oct 2036	60,000	72,884
	ENERGY TRANSFER LP	7.5% 01 Jul 2038	30,000	39,880
	ENERGY TRANSFER LP	4.9% 15 Mar 2035	130,000	143,125
	ENERGY TRANSFER LP	5.8% 15 Jun 2038	340,000	390,593
	ENERGY TRANSFER LP	6% 15 Jun 2048	440,000	518,466
	ENERGY TRANSFER LP	4.95% 15 Jun 2028	490,000	564,781
	ENERGY TRANSFER LP	5.25% 15 Apr 2029	410,000	478,699
	ENERGY TRANSFER OPERATNG	1% 31 Dec 2099	330,000	301,125
	ENERGY TRANSFER OPERATNG	1% 31 Dec 2099	560,000	532,000
	ENTERPRISE PRODUCTS OPER	1% 15 Feb 2078	150,000	151,574
	ENTERPRISE PRODUCTS OPER	3.7% 31 Jan 2051	980,000	1,078,764
	ENTERPRISE PRODUCTS OPER	3.95% 31 Jan 2060	1,140,000	1,261,935
	ENTERPRISE PRODUCTS OPER	7.55% 15 Apr 2038	920,000	1,404,139
	ENTERPRISE PRODUCTS OPER	4.85% 15 Mar 2044	180,000	223,299
	ENTERPRISE PRODUCTS OPER	5.1% 15 Feb 2045	100,000	129,937
	ENTERPRISE PRODUCTS OPER	4.9% 15 May 2046	220,000	280,016
	ENTERPRISE PRODUCTS OPER	4.25% 15 Feb 2048	150,000	175,872
	ENTERPRISE PRODUCTS OPER	4.8% 01 Feb 2049	240,000	302,921
	ENTERPRISE PRODUCTS OPER	4.2% 31 Jan 2050	290,000	340,693
	EOG RESOURCES INC	4.95% 15 Apr 2050	590,000	799,712
	EOG RESOURCES INC	4.375% 15 Apr 2030	140,000	170,150
	EXELON CORP	4.05% 15 Apr 2030	170,000	201,158
	EXXON MOBIL CORPORATION	4.227% 19 Mar 2040	670,000	834,384
	EXXON MOBIL CORPORATION	4.327% 19 Mar 2050	330,000	432,054
	EXXON MOBIL CORPORATION	3.452% 15 Apr 2051	230,000	262,864
	EXXON MOBIL CORPORATION	4.114% 01 Mar 2046	80,000	98,672
	EXXON MOBIL CORPORATION	2.995% 16 Aug 2039	280,000	303,922
	EXXON MOBIL CORPORATION	3.095% 16 Aug 2049	150,000	162,609
	FIDELITY + GUARANTY LIFE	5.5% 01 May 2025	390,000	455,130
	FIRSTENERGY CORP	7.375% 15 Nov 2031	1,950,000	2,780,631
	FIRSTENERGY CORP	5.35% 15 Jul 2047	680,000	846,257
	FLORIDA POWER + LIGHT CO	3.15% 01 Oct 2049	260,000	299,661
	FOMENTO ECONOMICO MEX	3.5% 16 Jan 2050	320,000	356,094
	FORD MOTOR COMPANY	5.291% 08 Dec 2046	445,000	465,025
	FOX CORP	5.476% 25 Jan 2039	1,130,000	1,549,593
	FOX CORP	5.576% 25 Jan 2049	630,000	920,894
	FREPORT MCMORAN INC	5.45% 15 Mar 2043	300,000	373,500
	GENERAL DYNAMICS CORP	4.25% 01 Apr 2040	680,000	885,161
	GENERAL DYNAMICS CORP	4.25% 01 Apr 2050	190,000	258,447
	GENERAL ELECTRIC CO	4.25% 01 May 2040	400,000	472,882
	GENERAL ELECTRIC CO	6.15% 07 Aug 2037	320,000	441,138
	GENERAL ELECTRIC CO	5.875% 14 Jan 2038	2,376,000	3,220,284
	GENERAL ELECTRIC CO	6.875% 10 Jan 2039	1,570,000	2,311,169
	GENERAL MOTORS CO	5.2% 01 Apr 2045	350,000	425,049
	GENERAL MOTORS CO	6.75% 01 Apr 2046	560,000	806,813
	GENERAL MOTORS CO	5.95% 01 Apr 2049	40,000	54,097
	GILEAD SCIENCES INC	4.8% 01 Apr 2044	80,000	105,572
	GILEAD SCIENCES INC	4.75% 01 Mar 2046	1,230,000	1,630,240
	GILEAD SCIENCES INC	4% 01 Sep 2036	250,000	301,928
	GLAXOSMITHKLINE CAP INC	6.375% 15 May 2038	110,000	173,679

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	GLENCORE FINANCE CANADA	6% 15 Nov 2041	1,670,000	2,116,224
	GLENCORE FINANCE CANADA	5.3% 25 Oct 2042	200,000	245,276
	GLENCORE FUNDING LLC	1.625% 01 Sep 2025	130,000	133,742
	GLENCORE FUNDING LLC	2.5% 01 Sep 2030	330,000	336,549
	GLENCORE FUNDING LLC	3.875% 27 Oct 2027	20,000	22,538
	GOLDMAN SACHS GROUP INC	3.8% 15 Mar 2030	440,000	517,729
	GOLDMAN SACHS GROUP INC	6.75% 01 Oct 2037	1,820,000	2,784,893
	GOLDMAN SACHS GROUP INC	6.25% 01 Feb 2041	500,000	783,083
	GOLDMAN SACHS GROUP INC	1% 23 Apr 2029	1,460,000	1,689,834
	GOLDMAN SACHS GROUP INC	5.15% 22 May 2045	790,000	1,100,927
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	8,377,200	8,377,200
	GUARDIAN LIFE INSURANCE	3.7% 22 Jan 2070	470,000	526,888
	GUARDIAN LIFE INSURANCE	4.85% 24 Jan 2077	350,000	490,841
	HACKENSACK MERIDIAN HLTH	2.875% 01 Sep 2050	220,000	226,986
	HACKENSACK MERIDIAN HLTH	4.5% 01 Jul 2057	200,000	270,500
	HACKENSACK MERIDIAN HLTH	4.211% 01 Jul 2048	250,000	317,340
	HALLIBURTON CO	2.92% 01 Mar 2030	60,000	63,237
	HALLIBURTON CO	5% 15 Nov 2045	1,430,000	1,699,947
	HARTFORD HEALTHCARE CORP	3.447% 01 Jul 2054	400,000	421,990
	HCA INC	5.5% 15 Jun 2047	280,000	373,999
	HCA INC	4.125% 15 Jun 2029	220,000	255,218
	HCA INC	5.125% 15 Jun 2039	190,000	243,121
	HERSHEY COMPANY	2.65% 01 Jun 2050	210,000	222,486
	HOME DEPOT INC	4.2% 01 Apr 2043	640,000	832,485
	HOME DEPOT INC	4.25% 01 Apr 2046	260,000	344,922
	HOME DEPOT INC	3.9% 15 Jun 2047	250,000	319,274
	HONEYWELL INTERNATIONAL	2.8% 01 Jun 2050	820,000	898,048
	HSBC HOLDINGS PLC	7.625% 17 May 2032	150,000	218,958
	HSBC HOLDINGS PLC	6.5% 15 Sep 2037	260,000	380,470
	HSBC HOLDINGS PLC	5.25% 14 Mar 2044	1,070,000	1,490,005
	HUMANA INC	4.8% 15 Mar 2047	1,040,000	1,389,238
	HUNTINGTON INGALLS INDUS	3.483% 01 Dec 2027	290,000	325,079
	ILLINOIS ST	5.1% 01 Jun 2033	480,000	516,581
	INDIANA UNIV HEALTH INC	3.97% 01 Nov 2048	370,000	469,390
	INTEL CORP	4.75% 25 Mar 2050	90,000	125,601
	INTEL CORP	4.95% 25 Mar 2060	380,000	564,381
	INTEL CORP	4.1% 19 May 2046	135,000	171,842
	INTESA SANPAOLO SPA	3.875% 14 Jul 2027	320,000	351,191
	INTESA SANPAOLO SPA	4.375% 12 Jan 2048	1,050,000	1,241,062
	INTESA SANPAOLO SPA	4.7% 23 Sep 2049	400,000	501,927
	JOBSONIO BEVERAGE SYS STWD LIQ	2.833% 01 Jan 2038	340,000	366,744
	JOHNSON + JOHNSON	2.1% 01 Sep 2040	400,000	403,372
	JOHNSON + JOHNSON	2.25% 01 Sep 2050	60,000	60,268
	JOHNSON + JOHNSON	2.45% 01 Sep 2060	660,000	686,528
	JOHNSON + JOHNSON	3.7% 01 Mar 2046	1,350,000	1,721,634
	JOHNSON + JOHNSON	3.4% 15 Jan 2038	250,000	302,439
	JOHNSON + JOHNSON	3.5% 15 Jan 2048	170,000	210,600
*	JPMORGAN CHASE + CO	4.95% 01 Jun 2045	1,900,000	2,691,773
*	JPMORGAN CHASE + CO	1% 22 Feb 2048	755,000	988,807
*	JPMORGAN CHASE + CO	1% 15 Nov 2048	180,000	226,535
*	JPMORGAN CHASE + CO	1% 22 Apr 2041	200,000	223,553
*	JPMORGAN CHASE + CO	1% 13 May 2031	400,000	438,636
	KAISER FOUNDATION HOSPIT	4.15% 01 May 2047	190,000	247,460

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	KAISER FOUNDATION HOSPIT	3.266% 01 Nov 2049	410,000	469,652
	KIMBERLY CLARK CORP	6.625% 01 Aug 2037	315,000	513,658
	KINDER MORGAN ENER PART	5.625% 01 Sep 2041	150,000	182,981
	KINDER MORGAN INC	5.2% 01 Mar 2048	760,000	966,616
	KINDER MORGAN INC	5.3% 01 Dec 2034	975,000	1,201,567
	KINDER MORGAN INC	5.55% 01 Jun 2045	210,000	269,877
	KINDER MORGAN INC/DELAWA	7.8% 01 Aug 2031	50,000	71,404
	KKR GROUP FINANCE CO III	5.125% 01 Jun 2044	830,000	1,089,496
	KKR GROUP FINANCE CO VII	3.625% 25 Feb 2050	110,000	122,547
	L3HARRIS TECH INC	4.854% 27 Apr 2035	910,000	1,189,440
	L3HARRIS TECH INC	5.054% 27 Apr 2045	270,000	373,313
	LAM RESEARCH CORP	2.875% 15 Jun 2050	200,000	215,505
	LAM RESEARCH CORP	3.125% 15 Jun 2060	170,000	190,689
	LAS VEGAS SANDS CORP	3.5% 18 Aug 2026	910,000	973,786
	LAS VEGAS SANDS CORP	2.9% 25 Jun 2025	110,000	115,108
	LLOYDS BANKING GROUP PLC	4.375% 22 Mar 2028	250,000	297,536
	LLOYDS BANKING GROUP PLC	4.344% 09 Jan 2048	740,000	906,751
	LOCKHEED MARTIN CORP	2.8% 15 Jun 2050	190,000	205,424
	LOCKHEED MARTIN CORP	4.09% 15 Sep 2052	309,000	409,016
	LOS ANGELES CA CMNTY CLG DIST	6.75% 01 Aug 2049	80,000	143,765
	LOS ANGELES CA DEPT OF WTR P	6.008% 01 Jul 2039	100,000	142,169
	LOWE S COS INC	3% 15 Oct 2050	1,140,000	1,219,362
	MAGELLAN MIDSTREAM PARTN	4.25% 15 Sep 2046	310,000	357,067
	MAGELLAN MIDSTREAM PARTN	4.2% 03 Oct 2047	370,000	421,427
	MAGELLAN MIDSTREAM PARTN	4.85% 01 Feb 2049	180,000	226,590
	MAGELLAN MIDSTREAM PARTN	3.95% 01 Mar 2050	80,000	90,159
	MARS INC	2.375% 16 Jul 2040	150,000	153,626
	MARS INC	3.6% 01 Apr 2034	200,000	241,061
	MARS INC	3.875% 01 Apr 2039	590,000	722,644
	MARS INC	3.95% 01 Apr 2049	110,000	140,169
	MARS INC	4.2% 01 Apr 2059	360,000	478,453
	MASS INSTITUTE OF TECH	5.6% 31 Dec 2099	30,000	52,614
	MASS INSTITUTE OF TECH	4.678% 31 Dec 2099	240,000	365,531
*	MASS MUTUAL LIFE INS CO	4.9% 01 Apr 2077	440,000	604,440
*	MASS MUTUAL LIFE INS CO	3.375% 15 Apr 2050	180,000	196,634
	MASTERCARD INC	3.85% 26 Mar 2050	690,000	890,595
	MAYO CLINIC	4.128% 15 Nov 2052	140,000	183,745
	MCDONALD S CORP	6.3% 15 Oct 2037	445,000	670,107
	MCDONALD S CORP	4.6% 26 May 2045	340,000	441,216
	MCDONALD S CORP	4.45% 01 Mar 2047	280,000	363,815
	MCDONALD S CORP	4.45% 01 Sep 2048	490,000	641,448
	MCDONALD S CORP	3.625% 01 Sep 2049	280,000	328,585
	MDC HOLDINGS INC	6% 15 Jan 2043	400,000	536,218
	MDGH GMTN BV	3.7% 07 Nov 2049	430,000	491,920
	MEDSTAR HEALTH INC	3.626% 15 Aug 2049	240,000	273,881
	MELCO RESORTS FINANCE	5.375% 04 Dec 2029	360,000	373,752
	MEMORIAL SLOAN KETTERING	4.2% 01 Jul 2055	100,000	133,620
	MERCK + CO INC	2.35% 24 Jun 2040	500,000	517,384
	MERCK + CO INC	2.45% 24 Jun 2050	540,000	559,099
	MERCK + CO INC	3.9% 07 Mar 2039	160,000	202,052
	METHODIST HOSPITAL/THE	2.705% 01 Dec 2050	290,000	295,820
*	METLIFE INC	6.5% 15 Dec 2032	385,000	582,471

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	MICROSOFT CORP	2.525% 01 Jun 2050	1,030,000	1,086,181
	MIDAMERICAN ENERGY CO	3.65% 01 Aug 2048	580,000	709,145
	MIDAMERICAN ENERGY CO	4.25% 15 Jul 2049	160,000	214,821
	MIDAMERICAN ENERGY CO	3.15% 15 Apr 2050	270,000	310,396
	MISSOURI ST HLTH EDUCTNL FAC	3.652% 15 Aug 2057	330,000	417,054
	MONDELEZ INTERNATIONAL	2.625% 04 Sep 2050	280,000	284,506
	MORGAN STANLEY	1% 22 Jan 2031	720,000	783,902
	MORGAN STANLEY	1% 24 Mar 2051	330,000	531,282
	MORGAN STANLEY	3.95% 23 Apr 2027	660,000	763,058
	MPLX LP	5.2% 01 Mar 2047	250,000	304,119
	MPLX LP	4.7% 15 Apr 2048	90,000	106,729
	MPLX LP	4.9% 15 Apr 2058	520,000	618,042
	MPT OPER PARTNERSP/FINL	5% 15 Oct 2027	400,000	425,500
	MPT OPER PARTNERSP/FINL	4.625% 01 Aug 2029	150,000	160,313
	NASDAQ INC	2.5% 21 Dec 2040	300,000	296,129
	NATWEST GROUP PLC	1% 27 Jan 2030	280,000	344,251
	NESTLE HOLDINGS INC	3.9% 24 Sep 2038	150,000	188,045
	NESTLE HOLDINGS INC	4% 24 Sep 2048	430,000	572,149
	NEVADA POWER CO	3.7% 01 May 2029	410,000	479,019
	NEW JERSEY ST TRANSPRTN TRUST	4.081% 15 Jun 2039	210,000	220,765
	NEW JERSEY ST TURNPIKE AUTH	7.102% 01 Jan 2041	700,000	1,143,030
*	NEW YORK LIFE INSURANCE	4.45% 15 May 2069	330,000	443,424
*	NEW YORK LIFE INSURANCE	3.75% 15 May 2050	510,000	610,079
	NIKE INC	3.625% 01 May 2043	350,000	426,878
	NIPPON LIFE INSURANCE	1% 23 Jan 2050	200,000	217,000
	NISSAN MOTOR CO	4.345% 17 Sep 2027	660,000	728,988
	NISSAN MOTOR CO	4.81% 17 Sep 2030	210,000	236,463
	NOBLE ENERGY INC	4.95% 15 Aug 2047	160,000	227,878
	NORFOLK SOUTHERN CORP	3.155% 15 May 2055	110,000	119,945
	NORFOLK SOUTHERN CORP	4.8% 15 Aug 2043	120,000	148,599
	NORFOLK SOUTHERN CORP	4.05% 15 Aug 2052	70,000	89,112
	NORFOLK SOUTHERN CORP	3.942% 01 Nov 2047	205,000	249,955
	NORFOLK SOUTHERN CORP	4.15% 28 Feb 2048	150,000	190,568
	NORTHERN STATES PWR MINN	3.6% 15 Sep 2047	400,000	492,869
	NORTHERN STATES PWR MINN	2.9% 01 Mar 2050	450,000	507,412
	NORTHROP GRUMMAN CORP	5.25% 01 May 2050	580,000	862,192
	NORTHROP GRUMMAN CORP	4.03% 15 Oct 2047	1,160,000	1,455,474
	NORTHWELL HEALTHCARE INC	4.26% 01 Nov 2047	120,000	143,974
	NORTHWESTERN MUTUAL LIFE	3.85% 30 Sep 2047	960,000	1,130,602
	NORTHWESTERN MUTUAL LIFE	3.625% 30 Sep 2059	420,000	487,997
	NUCOR CORP	2.979% 15 Dec 2055	70,000	72,830
	NVIDIA CORP	3.5% 01 Apr 2040	300,000	360,275
	NVIDIA CORP	3.5% 01 Apr 2050	260,000	315,403
	NY + PRESBYTERIAN HOSPIT	4.063% 01 Aug 2056	290,000	379,419
	NYU HOSPITALS CENTER	3.38% 01 Jul 2055	200,000	209,276
	OCCIDENTAL PETROLEUM COR	2.7% 15 Feb 2023	78,000	77,926
	OCCIDENTAL PETROLEUM COR	4.1% 15 Feb 2047	30,000	24,524
	OCCIDENTAL PETROLEUM COR	4.4% 15 Aug 2049	150,000	126,420
	OCCIDENTAL PETROLEUM COR	6.2% 15 Mar 2040	1,295,000	1,282,050
	OCCIDENTAL PETROLEUM COR	4.5% 15 Jul 2044	170,000	144,075
	OHIO ST UNIV	4.8% 01 Jun 2111	140,000	203,557
	ONCOR ELECTRIC DELIVERY	3.1% 15 Sep 2049	160,000	182,457

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	ORACLE CORP	4% 15 Jul 2046	965,000	1,184,499
	ORLANDO HEALTH OBL GRP	4.089% 01 Oct 2048	290,000	357,873
	OTIS WORLDWIDE CORP	3.112% 15 Feb 2040	140,000	152,032
	OTIS WORLDWIDE CORP	3.362% 15 Feb 2050	270,000	312,336
	PACIFIC GAS + ELECTRIC	2.5% 01 Feb 2031	330,000	331,205
	PACIFIC GAS + ELECTRIC	3.3% 01 Aug 2040	70,000	69,864
	PACIFIC GAS + ELECTRIC	3.5% 01 Aug 2050	150,000	149,087
	PAYPAL HOLDINGS INC	2.3% 01 Jun 2030	140,000	149,915
	PAYPAL HOLDINGS INC	3.25% 01 Jun 2050	500,000	576,786
	PEACEHEALTH OBLIGATED GR	4.787% 15 Nov 2048	100,000	134,418
	PECO ENERGY CO	3% 15 Sep 2049	120,000	132,362
	PEPPERDINE UNIV	3.301% 01 Dec 2059	400,000	426,851
	PEPSICO INC	4.25% 22 Oct 2044	530,000	691,090
	PEPSICO INC	3.375% 29 Jul 2049	90,000	109,208
	PETROBRAS GLOBAL FINANCE	7.375% 17 Jan 2027	320,000	396,029
	PETROBRAS GLOBAL FINANCE	6.9% 19 Mar 2049	260,000	329,550
	PFIZER INC	2.55% 28 May 2040	80,000	85,447
	PFIZER INC	2.7% 28 May 2050	210,000	225,605
	PFIZER INC	4.125% 15 Dec 2046	140,000	183,459
	PHILIP MORRIS INTL INC	6.375% 16 May 2038	395,000	602,672
	PORT AUTH OF NEW YORK NEW JE	4.458% 01 Oct 2062	670,000	891,328
	PORT AUTH OF NEW YORK NEW JE	4.96% 01 Aug 2046	805,000	1,100,121
	PROLOGIS LP	2.125% 15 Oct 2050	250,000	232,057
*	PRUDENTIAL FINANCIAL INC	4.6% 15 May 2044	160,000	208,732
*	PRUDENTIAL FINANCIAL INC	3.7% 13 Mar 2051	270,000	327,602
*	PRUDENTIAL FINANCIAL INC	3% 10 Mar 2040	580,000	635,316
	RAYMOND JAMES FINANCIAL	4.65% 01 Apr 2030	20,000	24,533
	RAYMOND JAMES FINANCIAL	4.95% 15 Jul 2046	400,000	548,179
	RAYTHEON TECH CORP	4.15% 15 May 2045	660,000	835,505
	RAYTHEON TECH CORP	4.7% 15 Dec 2041	210,000	270,966
	RAYTHEON TECH CORP	4.5% 01 Jun 2042	565,000	736,766
	RAYTHEON TECH CORP	4.05% 04 May 2047	190,000	236,690
	RAYTHEON TECH CORP	4.45% 16 Nov 2038	200,000	252,190
	RAYTHEON TECH CORP	4.625% 16 Nov 2048	150,000	203,640
	REPUBLIC OF ARGENTINA	1% 09 Jul 2030	243,054	98,437
	REPUBLIC OF ARGENTINA	1% 09 Jul 2035	738,844	269,678
	REPUBLIC OF ARGENTINA	1% 09 Jul 2029	52,266	22,671
	REPUBLIC OF COLOMBIA	5.625% 26 Feb 2044	320,000	414,400
	REPUBLIC OF COLOMBIA	5% 15 Jun 2045	830,000	1,012,600
	REPUBLIC OF GHANA	7.625% 16 May 2029	200,000	212,281
	REPUBLIC OF GHANA	8.95% 26 Mar 2051	280,000	291,788
	REPUBLIC OF INDONESIA	4.35% 11 Jan 2048	520,000	618,922
	REPUBLIC OF INDONESIA	3.7% 30 Oct 2049	490,000	534,781
	REPUBLIC OF PANAMA	3.87% 23 Jul 2060	430,000	506,329
	REPUBLIC OF PANAMA	2.252% 29 Sep 2032	530,000	545,900
	REPUBLIC OF PERU	2.783% 23 Jan 2031	290,000	317,988
	REPUBLIC SERVICES INC	6.2% 01 Mar 2040	110,000	163,589
	REPUBLICA ORIENT URUGUAY	5.1% 18 Jun 2050	210,000	293,740
	REYNOLDS AMERICAN INC	6.15% 15 Sep 2043	40,000	51,754
	REYNOLDS AMERICAN INC	8.125% 01 May 2040	730,000	1,074,226
	RIO TINTO FIN USA LTD	5.2% 02 Nov 2040	305,000	446,659
	S+P GLOBAL INC	2.3% 15 Aug 2060	270,000	256,969

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	S+P GLOBAL INC	1.25% 15 Aug 2030	110,000	108,442
	S+P GLOBAL INC	2.5% 01 Dec 2029	60,000	65,442
	S+P GLOBAL INC	3.25% 01 Dec 2049	330,000	385,540
	SAN DIEGO G + E	3.32% 15 Apr 2050	140,000	159,159
	SAN DIEGO G + E	4.5% 15 Aug 2040	470,000	598,167
	SAN DIEGO G + E	3.75% 01 Jun 2047	100,000	117,067
	SAN FRANCISCO CITY CNTY CA P	3.303% 01 Nov 2039	160,000	170,794
	SANDS CHINA LTD	5.4% 08 Aug 2028	450,000	526,685
	SANTANDER UK GROUP HLDGS	5.625% 15 Sep 2045	889,000	1,212,850
	SHELL INTERNATIONAL FIN	3.25% 06 Apr 2050	510,000	578,302
	SHELL INTERNATIONAL FIN	4.55% 12 Aug 2043	135,000	179,361
	SHELL INTERNATIONAL FIN	4% 10 May 2046	2,010,000	2,531,425
	SIMON PROPERTY GROUP LP	3.8% 15 Jul 2050	160,000	178,498
	SIMON PROPERTY GROUP LP	2.65% 15 Jul 2030	500,000	529,937
	SOUTHERN CAL EDISON	3.65% 01 Feb 2050	450,000	511,116
	SOUTHERN CAL EDISON	4.05% 15 Mar 2042	850,000	974,534
	SOUTHERN CAL EDISON	3.6% 01 Feb 2045	555,000	613,171
	SOUTHERN COPPER CORP	5.25% 08 Nov 2042	760,000	1,018,828
	SOUTHERN NATURAL GAS	8% 01 Mar 2032	690,000	985,585
	SOUTHERN NATURAL GAS	4.8% 15 Mar 2047	10,000	11,630
	SOUTHWESTERN PUBLIC SERV	3.7% 15 Aug 2047	260,000	307,054
	STATE OF ISRAEL	3.875% 03 Jul 2050	280,000	336,055
	STATE OF ISRAEL	4.125% 17 Jan 2048	600,000	773,030
	STATE OF QATAR	4.4% 16 Apr 2050	440,000	573,210
	STATE OF QATAR	4.817% 14 Mar 2049	910,000	1,241,586
	SUZANO AUSTRIA GMBH	7% 16 Mar 2047	200,000	266,752
	SWAP CCPC BARCLAYS BANK COC	SWAP CASH COLLATERAL	520	520
	T MOBILE USA INC	4.375% 15 Apr 2040	100,000	122,037
	T MOBILE USA INC	4.5% 15 Apr 2050	310,000	382,349
	T MOBILE USA INC	3% 15 Feb 2041	800,000	829,376
	T MOBILE USA INC	3.3% 15 Feb 2051	830,000	853,929
	TEACHERS INSUR + ANNUITY	3.3% 15 May 2050	450,000	490,375
	TEACHERS INSUR + ANNUITY	4.27% 15 May 2047	300,000	375,139
	TELEFONICA EMISIONES SAU	7.045% 20 Jun 2036	200,000	298,319
	TELEFONICA EMISIONES SAU	5.213% 08 Mar 2047	415,000	531,951
	TELEFONICA EMISIONES SAU	4.665% 06 Mar 2038	310,000	372,149
	TEVA PHARMACEUT FIN BV	3.65% 10 Nov 2021	240,000	243,000
	TEVA PHARMACEUT FIN BV	2.95% 18 Dec 2022	50,000	49,875
	TEVA PHARMACEUTICALS NE	7.125% 31 Jan 2025	200,000	221,060
	TEVA PHARMACEUTICALS NE	2.2% 21 Jul 2021	570,000	568,575
	TEVA PHARMACEUTICALS NE	2.8% 21 Jul 2023	40,000	39,604
	TEXAS INSTRUMENTS INC	4.15% 15 May 2048	730,000	976,717
	TEXAS INSTRUMENTS INC	3.875% 15 Mar 2039	750,000	935,183
	TEXAS ST PRIV ACTIVITY BOND SU	3.922% 31 Dec 2049	130,000	148,222
	TIME WARNER CABLE LLC	6.55% 01 May 2037	875,000	1,201,131
	TIME WARNER CABLE LLC	7.3% 01 Jul 2038	630,000	933,621
	TIME WARNER CABLE LLC	6.75% 15 Jun 2039	160,000	227,713
	TIME WARNER ENTERTAINMEN	8.375% 15 Jul 2033	590,000	912,670
	TRANSCONT GAS PIPE LINE	5.4% 15 Aug 2041	150,000	190,267
	TRANSCONT GAS PIPE LINE	3.25% 15 May 2030	140,000	156,883
	TRANSCONT GAS PIPE LINE	3.95% 15 May 2050	220,000	248,838

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	TRANSCONT GAS PIPE LINE	7.85% 01 Feb 2026	30,000	39,324
	TRANSCONT GAS PIPE LINE	4.6% 15 Mar 2048	40,000	48,563
	TRAVELERS COS INC	4.6% 01 Aug 2043	285,000	399,239
	TRAVELERS COS INC	4.1% 04 Mar 2049	310,000	408,199
	TSMC GLOBAL LTD	1.375% 28 Sep 2030	1,040,000	1,020,987
	UBS AG LONDON	4.5% 26 Jun 2048	880,000	1,239,942
	UBS GROUP AG	1% 31 Dec 2099	960,000	1,052,400
	UNICREDIT SPA	1% 02 Apr 2034	400,000	483,804
	UNION PACIFIC CORP	3.839% 20 Mar 2060	720,000	891,242
	UNION PACIFIC CORP	3.75% 05 Feb 2070	1,110,000	1,342,645
	UNITED MEXICAN STATES	4.75% 08 Mar 2044	2,685,000	3,188,464
	UNITEDHEALTH GROUP INC	2.75% 15 May 2040	80,000	86,786
	UNITEDHEALTH GROUP INC	6.5% 15 Jun 2037	810,000	1,295,860
	UNITEDHEALTH GROUP INC	4.25% 15 Mar 2043	250,000	327,424
	UNITEDHEALTH GROUP INC	4.25% 15 Jun 2048	290,000	387,248
	UNITEDHEALTH GROUP INC	4.45% 15 Dec 2048	170,000	234,444
	UNITEDHEALTH GROUP INC	3.5% 15 Aug 2039	10,000	11,896
	UNITEDHEALTH GROUP INC	3.875% 15 Aug 2059	1,040,000	1,346,473
	UNIV OF CALIFORNIA CA REVENUES	4.767% 15 May 2115	200,000	280,694
	UNIV OF CALIFORNIA CA REVENUES	4.858% 15 May 2112	606,000	869,774
	UNIV OF CALIFORNIA CA REVENUES	4.131% 15 May 2045	445,000	538,739
	UNIV OF CALIFORNIA CA RGTS MED	3.006% 15 May 2050	250,000	265,323
	UNIV OF CALIFORNIA CA RGTS MED	3.256% 15 May 2060	450,000	506,142
	UNIV OF CALIFORNIA CA RGTS MED	3.706% 15 May 2120	280,000	298,998
	UNIV OF VIRGINIA VA UNIV REVEN	4.179% 01 Sep 2117	490,000	653,082
	UNIV SOUTHERN CALIFORNIA	5.25% 01 Oct 2111	310,000	490,743
	US 10YR NOTE (CBT)MAR21	XCBT 20210322	5,300,000	11,391
	US 2YR NOTE (CBT) MAR21	XCBT 20210331	400,000	469
	US 5YR NOTE (CBT) MAR21	XCBT 20210331	(16,100,000)	(47,797)
	US DOLLAR		475,006	475,006
	US LONG BOND(CBT) MAR21	XCBT 20210322	15,300,000	(146,128)
	US TREASURY N/B	1.25% 15 May 2050	220,000	199,581
	US TREASURY N/B	1.375% 15 Aug 2050	9,130,000	8,550,816
	US TREASURY N/B	1.125% 15 Aug 2040	120,000	113,606
	US TREASURY N/B	0.625% 15 Aug 2030	660,000	643,500
	US TREASURY N/B	0.5% 31 Oct 2027	60,000	59,531
	US TREASURY N/B	0.875% 15 Nov 2030	1,310,000	1,305,702
	US TREASURY N/B	1.625% 15 Nov 2050	1,070,000	1,065,988
	US ULTRA BOND CBT MAR21	XCBT 20210322	(5,500,000)	49,305
	VERIZON COMMUNICATIONS	4% 22 Mar 2050	430,000	520,324
	VERIZON COMMUNICATIONS	2.65% 20 Nov 2040	140,000	141,367
	VERIZON COMMUNICATIONS	2.875% 20 Nov 2050	880,000	886,691
	VERIZON COMMUNICATIONS	3% 20 Nov 2060	310,000	313,113
	VERIZON COMMUNICATIONS	6.55% 15 Sep 2043	100,000	160,736
	VERIZON COMMUNICATIONS	4.522% 15 Sep 2048	3,327,000	4,338,681
	VERIZON COMMUNICATIONS	4.125% 15 Aug 2046	1,448,000	1,776,625
	VERIZON COMMUNICATIONS	5.25% 16 Mar 2037	520,000	704,699

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	VISA INC	2.7% 15 Apr 2040	390,000	425,736
	VISA INC	2.05% 15 Apr 2030	240,000	256,685
	VISA INC	4.3% 14 Dec 2045	1,110,000	1,520,409
	VODAFONE GROUP PLC	6.15% 27 Feb 2037	170,000	245,093
	VODAFONE GROUP PLC	5.25% 30 May 2048	490,000	682,545
	WACHOVIA CORP	6.55% 15 Oct 2035	540,000	754,567
	WALMART INC	4% 11 Apr 2043	720,000	925,025
	WALMART INC	4.3% 22 Apr 2044	98,000	131,441
	WALMART INC	4.05% 29 Jun 2048	350,000	474,966
	WALMART INC	2.95% 24 Sep 2049	650,000	749,441
	WALT DISNEY COMPANY/THE	6.2% 15 Dec 2034	90,000	136,472
	WALT DISNEY COMPANY/THE	6.4% 15 Dec 2035	107,000	166,037
	WALT DISNEY COMPANY/THE	6.65% 15 Nov 2037	240,000	379,277
	WALT DISNEY COMPANY/THE	5.4% 01 Oct 2043	180,000	263,295
	WASTE MANAGEMENT INC	4.1% 01 Mar 2045	280,000	351,207
	WASTE MANAGEMENT INC	4.15% 15 Jul 2049	490,000	653,027
	WEA FINANCE LLC/WESTFIEL	4.75% 17 Sep 2044	410,000	443,419
	WELLS FARGO + COMPANY	1% 04 Apr 2031	370,000	452,345
	WELLS FARGO + COMPANY	1% 04 Apr 2051	1,220,000	1,733,885
	WELLS FARGO + COMPANY	1% 30 Apr 2041	160,000	174,048
	WELLS FARGO + COMPANY	5.5% 01 Aug 2035	680,000	913,674
	WELLS FARGO + COMPANY	5.606% 15 Jan 2044	1,750,000	2,480,273
	WELLS FARGO + COMPANY	4.65% 04 Nov 2044	1,195,000	1,532,850
	WELLS FARGO + COMPANY	4.9% 17 Nov 2045	190,000	253,062
	WELLS FARGO + COMPANY	4.75% 07 Dec 2046	300,000	392,622
	WESLEYAN UNIVERSITY	4.781% 01 Jul 2116	170,000	214,168
	WESTERN MIDSTREAM OPERAT	6.5% 01 Feb 2050	10,000	11,000
	WESTERN MIDSTREAM OPERAT	5.5% 15 Aug 2048	520,000	510,427
	WILLIAMS COMPANIES INC	4.85% 01 Mar 2048	80,000	98,333
	WILLIAMS COMPANIES INC	4.9% 15 Jan 2045	835,000	986,007
	WILLIAMS COS INC	8.75% 15 Mar 2032	330,000	482,738
	WILLIS KNIGHTON MED CTR	4.813% 01 Sep 2048	290,000	387,590
	WISCONSIN POWER + LIGHT	3.65% 01 Apr 2050	110,000	130,363
	WPX ENERGY INC	4.5% 15 Jan 2030	110,000	116,600
	WYETH LLC	5.95% 01 Apr 2037	835,000	1,251,788
	YAMANA GOLD INC	4.625% 15 Dec 2027	610,000	666,954

Total : EXHIBIT K - Long-Term Credit Fund

\$ 358,011,692

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2020**Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value			(d) Cost (n/a)	(e) Fair value
				Shares/ Par Value		
	ABBVIE INC	4.05%	21 Nov 2039	4,457,000	\$	5,393,971
	ABBVIE INC	4.875%	14 Nov 2048	2,149,000		2,906,463
	ABU DHABI CRUDE OIL	4.6%	02 Nov 2047	1,474,000		1,830,561
	ACTIVISION BLIZZARD	2.5%	15 Sep 2050	1,122,000		1,096,639
	ADVOCATE HEALTH CORP	4.272%	15 Aug 2048	1,167,000		1,526,568
	AEP TRANSMISSION CO LLC	3.8%	15 Jun 2049	1,372,000		1,694,064
	AETNA INC	6.75%	15 Dec 2037	391,000		595,080
	ALABAMA POWER CO	4.15%	15 Aug 2044	1,657,000		2,102,202
	ALPHABET INC	1.9%	15 Aug 2040	1,371,000		1,345,584
	ALTRIA GROUP INC	5.95%	14 Feb 2049	2,085,000		3,235,242
	AMAZON.COM INC	2.5%	03 Jun 2050	5,204,000		5,399,518
	AMEREN ILLINOIS CO	4.15%	15 Mar 2046	882,000		1,117,556
	AMEREN ILLINOIS CO	3.25%	15 Mar 2050	367,000		428,901
	AMERICA MOVIL SAB DE CV	6.375%	01 Mar 2035	539,000		810,311
	AMERICA MOVIL SAB DE CV	6.125%	30 Mar 2040	481,000		715,040
	AMERICA MOVIL SAB DE CV	4.375%	22 Apr 2049	1,010,000		1,293,992
	AMERICAN INTL GROUP	4.375%	30 Jun 2050	346,000		453,041
	AMERICAN INTL GROUP	4.5%	16 Jul 2044	2,789,000		3,573,777
	AMGEN INC	3.15%	21 Feb 2040	1,906,000		2,098,144
	AMGEN INC	4.663%	15 Jun 2051	775,000		1,057,134
	ANGLO AMERICAN CAPITAL	3.95%	10 Sep 2050	239,000		268,153
	ANHEUSER BUSCH CO/INBEV	4.9%	01 Feb 2046	4,006,000		5,208,724
	ANHEUSER BUSCH INBEV WOR	4.375%	15 Apr 2038	1,902,000		2,355,052
	ANHEUSER BUSCH INBEV WOR	4.6%	15 Apr 2048	3,548,000		4,489,644
	ANTHEM INC	4.375%	01 Dec 2047	599,000		772,064
	AON PLC	4.75%	15 May 2045	908,000		1,231,568
	APPALACHIAN POWER CO	7%	01 Apr 2038	214,000		328,718
	APPLE INC	3.85%	04 May 2043	2,162,000		2,731,462
	APPLE INC	2.65%	11 May 2050	3,002,000		3,186,161
	APPLE INC	2.4%	20 Aug 2050	1,177,000		1,204,570
	APPLE INC	3.85%	04 Aug 2046	1,094,000		1,406,845
	ARIZONA PUBLIC SERVICE	3.5%	01 Dec 2049	1,082,000		1,290,318
	ASTRAZENECA PLC	6.45%	15 Sep 2037	489,000		754,707
	AT+T INC	4.75%	15 May 2046	1,460,000		1,800,924
	AT+T INC	3.5%	15 Sep 2053	8,338,000		8,350,238
	AT+T INC	3.55%	15 Sep 2055	3,193,000		3,182,161
	BANK OF AMERICA CORP	1%	29 Apr 2031	4,586,000		4,915,084
	BANK OF AMERICA CORP	1%	19 Jun 2041	1,906,000		1,985,855
	BANK OF AMERICA CORP	1%	23 Apr 2040	1,620,000		1,994,647
	BANK OF AMERICA CORP	6.11%	29 Jan 2037	2,520,000		3,670,458
	BAT CAPITAL CORP	3.984%	25 Sep 2050	569,000		593,774
	BAT CAPITAL CORP	4.39%	15 Aug 2037	2,620,000		2,943,084
	BECTON DICKINSON AND CO	4.669%	06 Jun 2047	262,000		344,021
	BERKSHIRE HATHAWAY ENERG	2.85%	15 May 2051	1,253,000		1,288,927
	BERKSHIRE HATHAWAY FIN	2.85%	15 Oct 2050	1,385,000		1,483,295
	BERKSHIRE HATHAWAY FIN	4.4%	15 May 2042	780,000		1,036,247
	BERKSHIRE HATHAWAY FIN	4.2%	15 Aug 2048	1,388,000		1,832,901

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	BOEING CO	5.705% 01 May 2040	1,725,000	2,238,568
	BOEING CO	5.805% 01 May 2050	2,354,000	3,244,153
	BOEING CO	3.625% 01 Feb 2031	1,815,000	1,986,302
	BP CAP MARKETS AMERICA	2.939% 04 Jun 2051	1,840,000	1,879,622
	BRIGHTHOUSE FINANCIAL IN	4.7% 22 Jun 2047	249,000	260,017
	BRISTOL MYERS SQUIBB CO	4.125% 15 Jun 2039	2,019,000	2,572,523
	BRISTOL MYERS SQUIBB CO	5% 15 Aug 2045	403,000	582,892
	BRISTOL MYERS SQUIBB CO	4.55% 20 Feb 2048	722,000	1,007,106
	BRISTOL MYERS SQUIBB CO	2.35% 13 Nov 2040	1,339,000	1,373,652
	BRISTOL MYERS SQUIBB CO	2.55% 13 Nov 2050	661,000	674,845
	BRIXMOR OPERATING PART	4.05% 01 Jul 2030	1,053,000	1,208,606
	BROADCOM INC	4.15% 15 Nov 2030	3,502,000	4,054,483
	BURLINGTN NORTH SANTA FE	4.45% 15 Mar 2043	870,000	1,172,131
	CALIFORNIA ST	7.3% 01 Oct 2039	1,470,000	2,426,426
	CANADIAN PACIFIC RAILWAY	6.125% 15 Sep 2115	834,000	1,396,366
	CARRIER GLOBAL CORP	3.377% 05 Apr 2040	345,000	378,475
	CARRIER GLOBAL CORP	3.577% 05 Apr 2050	440,000	492,369
	CATERPILLAR INC	3.25% 19 Sep 2049	1,275,000	1,495,625
	CHARTER COMM OPT LLC/CAP	3.7% 01 Apr 2051	711,000	738,341
	CHARTER COMM OPT LLC/CAP	5.375% 01 May 2047	1,561,000	1,948,293
	CHARTER COMM OPT LLC/CAP	5.75% 01 Apr 2048	635,000	830,861
	CHARTER COMM OPT LLC/CAP	4.8% 01 Mar 2050	907,000	1,083,321
	CIGNA CORP	3.2% 15 Mar 2040	2,504,000	2,745,750
	CIGNA CORP	4.9% 15 Dec 2048	859,000	1,181,242
	CITIGROUP INC	1% 26 Mar 2041	776,000	1,092,700
	CITIGROUP INC	1% 31 Mar 2031	1,041,000	1,262,376
	CITIGROUP INC	1% 03 Jun 2031	1,612,000	1,718,167
	CITIGROUP INC	4.65% 30 Jul 2045	1,262,000	1,689,149
	CITIGROUP INC	4.75% 18 May 2046	1,139,000	1,521,725
	CMS ENERGY CORP	4.875% 01 Mar 2044	420,000	553,177
	CMWLTH FING AUTH PA	3.864% 01 Jun 2038	1,705,000	2,002,113
	COCA COLA CO/THE	2.6% 01 Jun 2050	2,564,000	2,705,561
	COMCAST CORP	6.4% 15 May 2038	233,000	363,000
	COMCAST CORP	4.049% 01 Nov 2052	1,937,000	2,477,364
	COMCAST CORP	4.6% 15 Oct 2038	4,972,000	6,552,232
	COMMONSPIRIT HEALTH	4.187% 01 Oct 2049	476,000	554,077
	COMMONWEALTH EDISON CO	3% 01 Mar 2050	1,403,000	1,530,961
	CON EDISON CO OF NY INC	3% 01 Dec 2060	393,000	400,516
	CON EDISON CO OF NY INC	5.7% 15 Jun 2040	266,000	370,424
	CON EDISON CO OF NY INC	4.2% 15 Mar 2042	133,000	161,540
	CON EDISON CO OF NY INC	4.65% 01 Dec 2048	981,000	1,306,944
	CON EDISON CO OF NY INC	3.7% 15 Nov 2059	910,000	1,052,640
	CONOCOPHILLIPS	6.5% 01 Feb 2039	502,000	776,378
	COTTAGE HEALTH SYSTEM	3.304% 01 Nov 2049	1,108,000	1,248,329
	CSX CORP	6.22% 30 Apr 2040	446,000	686,000
	CSX CORP	4.75% 15 Nov 2048	1,023,000	1,403,231
	CUMMINS INC	2.6% 01 Sep 2050	1,626,000	1,659,388
	CVS HEALTH CORP	4.78% 25 Mar 2038	1,736,000	2,199,478
	CVS HEALTH CORP	5.05% 25 Mar 2048	2,757,000	3,736,503
	CVS PASS THROUGH TR 2014	4.163% 11 Aug 2036	622,907	689,261
	DELL INT LLC / EMC CORP	8.35% 15 Jul 2046	1,366,000	2,066,508
	DENVER CO PUBLIC SCHS COPS	7.017% 15 Dec 2037	450,000	679,604
	DEVON ENERGY CORPORATION	5.6% 15 Jul 2041	903,000	1,104,349
	DEVON ENERGY CORPORATION	5% 15 Jun 2045	732,000	862,204
	DIAMONDBACK ENERGY INC	3.5% 01 Dec 2029	658,000	702,952

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	DOMINION ENERGY INC	5.95% 15 Jun 2035	2,510,000	3,517,181
	DTE ELECTRIC CO	2.95% 01 Mar 2050	1,515,000	1,688,076
	DUKE ENERGY CAROLINAS	3.7% 01 Dec 2047	881,000	1,063,869
	DUKE ENERGY FLORIDA LLC	4.2% 15 Jul 2048	1,096,000	1,410,238
	DUKE ENERGY PROGRESS LLC	4.15% 01 Dec 2044	2,021,000	2,564,659
	DUKE UNIVERSITY	2.757% 01 Oct 2050	1,046,000	1,130,648
	EDISON INTERNATIONAL	5.75% 15 Jun 2027	3,473,000	4,156,075
	EMPRESA DE TRANSPORTE ME	4.7% 07 May 2050	423,000	532,295
	ENERGY TRANSFER LP	5% 15 May 2050	507,000	549,027
	ENERGY TRANSFER LP	7.5% 01 Jul 2038	1,178,000	1,565,943
	ENERGY TRANSFER LP	6.05% 01 Jun 2041	1,253,000	1,467,456
	ENERGY TRANSFER LP	6.25% 15 Apr 2049	750,000	907,169
	ENTERPRISE PRODUCTS OPER	3.7% 31 Jan 2051	842,000	926,856
	ENTERPRISE PRODUCTS OPER	5.1% 15 Feb 2045	2,327,000	3,023,639
	ESTEE LAUDER CO INC	3.125% 01 Dec 2049	1,304,000	1,513,893
	EXELON CORP	4.7% 15 Apr 2050	143,000	190,152
	EXELON CORP	5.625% 15 Jun 2035	2,160,000	2,921,484
	EXXON MOBIL CORPORATION	3.452% 15 Apr 2051	3,111,000	3,555,524
	FEDERAL REALTY INVESTMEN	4.5% 01 Dec 2044	716,000	843,702
	FEDERAL REALTY INVESTMEN	3.5% 01 Jun 2030	1,206,000	1,335,348
	FEDEX CORP	4.55% 01 Apr 2046	604,000	777,045
	FIRSTENERGY TRANSMISSION	5.45% 15 Jul 2044	842,000	1,068,383
	FLORIDA POWER + LIGHT CO	3.7% 01 Dec 2047	3,620,000	4,487,505
	FOMENTO ECONOMICO MEX	3.5% 16 Jan 2050	682,000	758,926
	FORD FOUNDATION/THE	2.815% 01 Jun 2070	1,485,000	1,590,007
	FORD MOTOR CREDIT CO LLC	4% 13 Nov 2030	1,394,000	1,463,700
	FOX CORP	5.476% 25 Jan 2039	1,269,000	1,740,207
	GE CAPITAL FUNDING LLC	4.4% 15 May 2030	789,000	930,096
	GE CAPITAL INTL FUNDING	4.418% 15 Nov 2035	5,029,000	6,002,343
	GENERAL ELECTRIC CO	6.15% 07 Aug 2037	1,074,000	1,480,569
	GENERAL ELECTRIC CO	6.75% 15 Mar 2032	678,000	950,599
	GENERAL MOTORS CO	6.25% 02 Oct 2043	1,320,000	1,780,640
	GENERAL MOTORS CO	6.75% 01 Apr 2046	837,000	1,205,898
	GENERAL MOTORS CO	5.95% 01 Apr 2049	52,000	70,326
	GILEAD SCIENCES INC	2.6% 01 Oct 2040	3,775,000	3,811,377
	GILEAD SCIENCES INC	4.75% 01 Mar 2046	1,129,000	1,496,375
	GOLDMAN SACHS GROUP INC	4.8% 08 Jul 2044	958,000	1,325,264
	GOLDMAN SACHS GROUP INC	6.75% 01 Oct 2037	424,000	648,788
	GOLDMAN SACHS GROUP INC	6.25% 01 Feb 2041	1,600,000	2,505,867
	GOLDMAN SACHS GROUP INC	1% 23 Apr 2039	1,341,000	1,714,325
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	10,351,957	10,351,957
	HARTFORD FINL SVCS GRP	6.1% 01 Oct 2041	1,070,000	1,600,267
	HARTFORD HEALTHCARE CORP	3.447% 01 Jul 2054	755,000	796,507
	HESS CORP	7.3% 15 Aug 2031	927,000	1,212,850
	HOME DEPOT INC	3.125% 15 Dec 2049	2,432,000	2,805,846
	HOME DEPOT INC	3.35% 15 Apr 2050	1,348,000	1,604,220
	HSBC HOLDINGS PLC	6.1% 14 Jan 2042	198,000	301,618
	HSBC HOLDINGS PLC	6.5% 15 Sep 2037	1,624,000	2,376,475
*	IBM CORP	2.85% 15 May 2040	1,635,000	1,759,186
	ILLINOIS ST	5.1% 01 Jun 2033	2,700,000	2,905,767
	INDONESIA ASAHAN ALUMINI	6.757% 15 Nov 2048	641,000	875,232
	INTEL CORP	4.75% 25 Mar 2050	2,938,000	4,100,163
	INTEL CORP	3.25% 15 Nov 2049	1,192,000	1,334,153
	JOHNSON + JOHNSON	2.1% 01 Sep 2040	2,484,000	2,504,938
	JOHNSON + JOHNSON	3.4% 15 Jan 2038	1,027,000	1,242,418

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			Shares/ Par Value	
*	JPMORGAN CHASE + CO	1% 15 Nov 2048	1,600,000	2,013,649
*	JPMORGAN CHASE + CO	1% 22 Apr 2051	3,509,000	3,906,983
*	JPMORGAN CHASE + CO	5.4% 06 Jan 2042	1,125,000	1,674,596
	KAISER FOUNDATION HOSPIT	3.266% 01 Nov 2049	2,143,000	2,454,789
	KINDER MORGAN ENER PART	6.5% 01 Feb 2037	2,160,000	2,803,290
	LAM RESEARCH CORP	3.125% 15 Jun 2060	1,010,000	1,132,917
	LIBERTY MUTUAL GROUP INC	3.95% 15 May 2060	837,000	999,044
	LINCOLN NATIONAL CORP	7% 15 Jun 2040	1,073,000	1,641,762
	LOCKHEED MARTIN CORP	2.8% 15 Jun 2050	839,000	907,111
	LOWE S COS INC	3% 15 Oct 2050	3,353,000	3,586,420
	LYB INT FINANCE III	4.2% 01 May 2050	2,211,000	2,576,567
	MAGELLAN MIDSTREAM PARTN	3.95% 01 Mar 2050	717,000	808,053
	MARATHON PETROLEUM CORP	4.75% 15 Sep 2044	1,683,000	1,933,288
	MASTERCARD INC	3.85% 26 Mar 2050	1,836,000	2,369,756
	MCDONALD S CORP	3.7% 15 Feb 2042	882,000	1,034,367
	MCDONALD S CORP	4.45% 01 Sep 2048	1,984,000	2,597,211
	MERCK + CO INC	2.35% 24 Jun 2040	459,000	474,958
*	METLIFE INC	6.4% 15 Dec 2066	1,277,000	1,651,722
*	METLIFE INC	4.721% 15 Dec 2044	1,090,000	1,495,713
	MICROSOFT CORP	2.525% 01 Jun 2050	8,878,000	9,362,245
	MIDAMERICAN ENERGY CO	4.25% 15 Jul 2049	1,172,000	1,573,562
	MONDELEZ INTERNATIONAL	2.625% 04 Sep 2050	692,000	703,136
	MORGAN STANLEY	4.3% 27 Jan 2045	527,000	704,132
	MPLX LP	5.5% 15 Feb 2049	1,427,000	1,879,092
	MT SINAI HOSPITAL	3.737% 01 Jul 2049	847,000	970,610
	NBCUNIVERSAL MEDIA LLC	5.95% 01 Apr 2041	2,771,000	4,232,170
	NEW JERSEY ST TRANSPRTN TRUST	6.561% 15 Dec 2040	430,000	593,710
	NEW JERSEY ST TRANSPRTN TRUST	4.131% 15 Jun 2042	1,010,000	1,046,239
	NEW YORK CITY NY MUNI WTR FIN	5.724% 15 Jun 2042	465,000	714,524
*	NEW YORK LIFE INSURANCE	4.45% 15 May 2069	281,000	377,582
	NEW YORK ST DORM AUTH ST PERSO	5.427% 15 Mar 2039	600,000	825,198
	NEW YORK ST DORM AUTH ST PERSO	3.19% 15 Feb 2043	1,830,000	1,995,578
	NIKE INC	3.375% 27 Mar 2050	2,133,000	2,638,824
	NISOURCE INC	1.7% 15 Feb 2031	1,485,000	1,477,569
	NISOURCE INC	3.95% 30 Mar 2048	240,000	294,816
	NISOURCE INC	5.95% 15 Jun 2041	857,000	1,225,244
	NORFOLK SOUTHERN CORP	3.155% 15 May 2055	916,000	998,814
	NORTHROP GRUMMAN CORP	5.25% 01 May 2050	1,966,000	2,922,535
	NUTRITION + BIOSCIENCES	3.268% 15 Nov 2040	1,060,000	1,139,075
	NYU HOSPITALS CENTER	3.38% 01 Jul 2055	610,000	638,292
	ONCOR ELECTRIC DELIVERY	3.1% 15 Sep 2049	1,434,000	1,635,275
	ONEOK INC	7.15% 15 Jan 2051	989,000	1,365,856
	ORACLE CORP	3.6% 01 Apr 2050	5,651,000	6,583,887
	ORACLE CORP	5.375% 15 Jul 2040	719,000	1,031,949
	PACIFIC GAS + ELECTRIC	3.15% 01 Jan 2026	950,000	1,012,133
	PACIFIC GAS + ELECTRIC	4.5% 01 Jul 2040	920,000	1,028,322
	PACIFIC GAS + ELECTRIC	4% 01 Dec 2046	2,532,000	2,630,114
	PACIFICORP	4.125% 15 Jan 2049	1,523,000	1,958,184
	PEPSICO INC	3.625% 19 Mar 2050	1,137,000	1,442,778
	PERNOD RIC INTL FIN LLC	2.75% 01 Oct 2050	742,000	735,724
	PERTAMINA PERSERO PT	6.5% 07 Nov 2048	337,000	471,843
	PERUSAHAAN LISTRIK NEGAR	4.875% 17 Jul 2049	664,000	754,656
	PFIZER INC	2.7% 28 May 2050	1,574,000	1,690,960
	PFIZER INC	4.4% 15 May 2044	1,619,000	2,165,809
	PHILIP MORRIS INTL INC	4.25% 10 Nov 2044	1,263,000	1,590,723

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	PHILLIPS 66	4.65% 15 Nov 2034	1,057,000	1,280,593
	PLAINS ALL AMER PIPELINE	4.9% 15 Feb 2045	128,000	135,846
	PLAINS ALL AMER PIPELINE	3.8% 15 Sep 2030	382,000	410,669
	PLAINS ALL AMER PIPELINE	6.65% 15 Jan 2037	1,037,000	1,265,870
	PORT AUTH OF NEW YORK NEW JE	4.926% 01 Oct 2051	1,185,000	1,650,136
	PORT AUTH OF NEW YORK NEW JE	3.287% 01 Aug 2069	689,000	736,148
	PPL CAPITAL FUNDING INC	4.125% 15 Apr 2030	708,000	846,970
	PROGRESS ENERGY INC	7.75% 01 Mar 2031	2,256,000	3,361,858
	PROGRESSIVE CORP	4.125% 15 Apr 2047	128,000	167,907
*	PRUDENTIAL FINANCIAL INC	3.935% 07 Dec 2049	568,000	690,146
*	PRUDENTIAL FINANCIAL INC	4.6% 15 May 2044	413,000	538,789
	RAYTHEON TECH CORP	3.75% 01 Nov 2046	557,000	660,991
	RAYTHEON TECH CORP	4.625% 16 Nov 2048	2,151,000	2,920,193
	REPUBLIC OF CHILE	3.5% 25 Jan 2050	1,448,000	1,661,594
	REPUBLIC OF COLOMBIA	4.125% 15 May 2051	729,000	809,190
	REPUBLIC OF COLOMBIA	5% 15 Jun 2045	2,125,000	2,592,500
	REPUBLIC OF PANAMA	3.87% 23 Jul 2060	1,451,000	1,708,567
	REPUBLIC OF PANAMA	4.5% 15 May 2047	822,000	1,055,251
	REPUBLIC OF PERU	2.78% 01 Dec 2060	981,000	989,829
	REPUBLIC OF PERU	8.75% 21 Nov 2033	1,005,000	1,716,048
	REPUBLIC OF PHILIPPINES	2.95% 05 May 2045	1,374,000	1,447,040
	REPUBLIC OF PHILIPPINES	3.95% 20 Jan 2040	1,655,000	1,964,470
	REPUBLICA ORIENT URUGUAY	5.1% 18 Jun 2050	1,564,000	2,187,661
	REYNOLDS AMERICAN INC	5.7% 15 Aug 2035	1,000,000	1,263,849
	ROCKEFELLER FOUNDATION	2.492% 01 Oct 2050	1,437,000	1,496,776
	SAN DIEGO G + E	3.32% 15 Apr 2050	431,000	489,982
	SAN DIEGO G + E	3.75% 01 Jun 2047	407,000	476,463
	SAN DIEGO G + E	4.15% 15 May 2048	229,000	287,967
	SAUDI ARABIAN OIL CO	3.25% 24 Nov 2050	634,000	642,919
	SEMPRA ENERGY	6% 15 Oct 2039	1,456,000	2,088,303
	SHELL INTERNATIONAL FIN	3.25% 06 Apr 2050	1,017,000	1,153,201
	SOUTHERN CAL EDISON	3.65% 01 Feb 2050	472,000	536,103
	SOUTHERN CAL EDISON	4.05% 15 Mar 2042	1,037,000	1,188,931
	SOUTHERN CAL EDISON	4.125% 01 Mar 2048	252,000	300,327
	SOUTHERN POWER CO	4.95% 15 Dec 2046	439,000	527,604
	STANFORD UNIVERSITY	2.413% 01 Jun 2050	697,000	720,477
	STARBUCKS CORP	4.45% 15 Aug 2049	1,761,000	2,323,027
	STATE OF ISRAEL	3.375% 15 Jan 2050	2,540,000	2,808,021
	STATE OF QATAR	4.4% 16 Apr 2050	593,000	772,531
	SUMITOMO MITSUI FINL GRP	2.142% 23 Sep 2030	1,765,000	1,772,198
	SUNCOR ENERGY INC	6.8% 15 May 2038	854,000	1,198,075
	SYNGENTA FINANCE NV	5.676% 24 Apr 2048	693,000	(6,781)
	SYSCO CORPORATION	6.6% 01 Apr 2050	1,158,000	1,783,508
	T MOBILE USA INC	3% 15 Feb 2041	1,095,000	1,135,208
	T MOBILE USA INC	3.3% 15 Feb 2051	737,000	758,248
	TELEFONICA EMISIONES SAU	5.213% 08 Mar 2047	1,773,000	2,272,650
	TENNESSEE GAS PIPELINE	7.625% 01 Apr 2037	522,000	740,175
	TIME WARNER CABLE LLC	7.3% 01 Jul 2038	394,000	583,883
	TIME WARNER CABLE LLC	5.5% 01 Sep 2041	2,433,000	3,126,045
	TRAVELERS COS INC	4% 30 May 2047	1,433,000	1,859,501
	TREASURY BILL	0.01% 28 Jan 2021	650,000	649,303
	TREASURY BILL	0.01% 02 Dec 2021	1,500,000	1,498,595
	TRUSTEES PRINCETON UNIV	2.516% 01 Jul 2050	1,248,000	1,308,124
	UDR INC	2.1% 01 Aug 2032	1,237,000	1,260,852
	UNION ELECTRIC CO	2.625% 15 Mar 2051	1,619,000	1,691,110

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	UNION PACIFIC CORP	3.75% 05 Feb 2070	716,000	866,067
	UNION PACIFIC CORP	2.973% 16 Sep 2062	2,538,000	2,650,914
	UNITED MEXICAN STATES	3.25% 16 Apr 2030	1,392,000	1,503,040
	UNITED MEXICAN STATES	5% 27 Apr 2051	1,261,000	1,569,945
	UNITED MEXICAN STATES	3.771% 24 May 2061	586,000	610,319
	UNITED MEXICAN STATES	4.75% 08 Mar 2044	2,234,000	2,652,897
	UNITED MEXICAN STATES	4.6% 10 Feb 2048	1,929,000	2,261,772
	UNITED PARCEL SERVICE	5.3% 01 Apr 2050	2,079,000	3,132,939
	UNITEDHEALTH GROUP INC	2.75% 15 May 2040	1,019,000	1,105,437
	UNITEDHEALTH GROUP INC	5.95% 15 Feb 2041	846,000	1,304,061
	UNITEDHEALTH GROUP INC	4.25% 15 Jun 2048	1,047,000	1,398,100
	UNITEDHEALTH GROUP INC	3.5% 15 Aug 2039	1,873,000	2,228,162
	UNIV OF CALIFORNIA CA REVENUES	5.946% 15 May 2045	400,000	581,140
	UNIV OF CALIFORNIA CA RGTS MED	3.006% 15 May 2050	855,000	907,403
	UNIV SOUTHERN CALIFORNIA	3.226% 31 Dec 2099	660,000	660,558
	US 10YR ULTRA FUT MAR21	XCBT 20210322	3,000,000	(11,327)
	US 5YR NOTE (CBT) MAR21	XCBT 20210331	(2,400,000)	(4,590)
	US DOLLAR		754,429	754,429
	US LONG BOND(CBT) MAR21	XCBT 20210322	9,000,000	(116,016)
	US TREASURY N/B	1.375% 15 Aug 2050	1,863,000	1,962,778
	US TREASURY N/B	1.125% 15 Aug 2040	2,826,000	2,675,427
	US TREASURY N/B	0.875% 15 Nov 2030	7,984,000	7,957,803
	US ULTRA BOND CBT MAR21	XCBT 20210322	(7,200,000)	89,525
	VALE SA	5.625% 11 Sep 2042	911,000	1,220,749
	VALERO ENERGY CORP	6.625% 15 Jun 2037	1,294,000	1,721,262
	VENTAS REALTY LP	4.875% 15 Apr 2049	856,000	1,062,827
	VERIZON COMMUNICATIONS	2.875% 20 Nov 2050	3,006,000	3,028,856
	VERIZON COMMUNICATIONS	4.75% 01 Nov 2041	3,102,000	4,100,703
	VERIZON COMMUNICATIONS	4.272% 15 Jan 2036	4,027,000	4,994,609
	VIACOMCBS INC	4.2% 19 May 2032	430,000	518,213
	VIACOMCBS INC	4.375% 15 Mar 2043	1,393,000	1,645,785
	VIATRIS INC	3.85% 22 Jun 2040	722,000	814,901
	VIRGINIA ELEC + POWER CO	2.45% 15 Dec 2050	633,000	636,987
	VISA INC	2% 15 Aug 2050	685,000	654,212
	VISA INC	4.3% 14 Dec 2045	697,000	954,708
	VODAFONE GROUP PLC	4.875% 19 Jun 2049	2,945,000	3,935,703
	WALMART INC	4.05% 29 Jun 2048	1,036,000	1,405,899
	WALT DISNEY COMPANY/THE	3.8% 13 May 2060	643,000	816,944
	WALT DISNEY COMPANY/THE	6.55% 15 Mar 2033	1,984,000	2,910,461
	WALT DISNEY COMPANY/THE	6.4% 15 Dec 2035	2,249,000	3,489,882
	WELLS FARGO + COMPANY	1% 04 Apr 2051	1,347,000	1,914,379
	WELLS FARGO + COMPANY	4.9% 17 Nov 2045	2,493,000	3,320,439
	WELLS FARGO + COMPANY	4.75% 07 Dec 2046	1,303,000	1,705,289
	WESLEYAN UNIVERSITY	4.781% 01 Jul 2116	400,000	503,925
	WILLIAMS COMPANIES INC	4.85% 01 Mar 2048	878,000	1,079,202
	WILLIAMS COS INC	8.75% 15 Mar 2032	1,694,000	2,478,053
	WYETH LLC	5.95% 01 Apr 2037	131,000	196,388
	XCEL ENERGY INC	6.5% 01 Jul 2036	1,444,000	2,168,645
	Total : EXHIBIT L - Long-Term Credit Fund			\$ 539,865,883

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2020

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ <u>Par Value</u>	
	3M COMPANY	3.375% 01 Mar 2029	24,000	\$ 27,767
	ABBVIE INC	3.8% 15 Mar 2025	203,000	226,381
	ABBVIE INC	2.85% 14 May 2023	180,000	189,257
	ABBVIE INC	4.25% 14 Nov 2028	253,000	303,325
	ABBVIE INC	2.95% 21 Nov 2026	190,000	210,111
	ABBVIE INC	3.85% 15 Jun 2024	61,000	67,182
	ACTIVISION BLIZZARD	3.4% 15 Sep 2026	204,000	232,030
	AEP TEXAS INC	2.4% 01 Oct 2022	55,000	56,733
	AGILENT TECHNOLOGIES INC	3.05% 22 Sep 2026	200,000	218,242
	AIR CANADA 2017 1AA PTT	3.3% 15 Jul 2031	77,194	75,531
	ALABAMA POWER CO	5.2% 01 Jun 2041	22,000	29,972
	ALABAMA POWER CO	3.55% 01 Dec 2023	66,000	71,793
	ALABAMA POWER CO	2.45% 30 Mar 2022	76,000	77,881
	ALIMENTATION COUCHE TARD	2.7% 26 Jul 2022	10,000	10,336
	ALTRIA GROUP INC	4% 31 Jan 2024	125,000	137,245
	ALTRIA GROUP INC	3.8% 14 Feb 2024	356,000	388,747
	ALTRIA GROUP INC	4.4% 14 Feb 2026	369,000	428,435
	ALTRIA GROUP INC	2.35% 06 May 2025	143,000	151,935
	AMER AIRLINE 16 2 AA PTT	3.2% 15 Dec 2029	46,142	44,992
	AMER AIRLINE 16 3 AA PTT	3% 15 Apr 2030	132,319	129,515
	AMER AIRLINE 17 1 AA PTT	3.65% 15 Feb 2029	32,321	32,579
	AMER AIRLINE 19 1AA PTT	3.15% 15 Aug 2033	144,785	141,878
	AMER AirlN 15 2 AA PTT	3.6% 22 Mar 2029	31,474	30,981
	AMERICAN EXPRESS CREDIT	3.3% 03 May 2027	173,000	197,383
	AMERICAN INTL GROUP	3.4% 30 Jun 2030	103,000	118,023
	AMERICAN TOWER CORP	3.375% 15 Oct 2026	116,000	130,309
	AMERICAN TOWER CORP	2.75% 15 Jan 2027	216,000	234,343
	AMERICAN TOWER CORP	1.5% 31 Jan 2028	159,000	159,994
	AMGEN INC	2.2% 21 Feb 2027	45,000	48,241
	AMGEN INC	2.45% 21 Feb 2030	47,000	50,329
	ANHEUSER BUSCH CO/INBEV	3.65% 01 Feb 2026	256,000	289,375
	ANHEUSER BUSCH INBEV FIN	3.65% 01 Feb 2026	81,000	91,751
	ANHEUSER BUSCH INBEV WOR	4.9% 23 Jan 2031	34,000	43,308
	ANHEUSER BUSCH INBEV WOR	3.5% 01 Jun 2030	452,000	523,580
	AON CORP	4.5% 15 Dec 2028	202,000	243,780
	AON CORP	3.75% 02 May 2029	105,000	122,493
	AON CORP	2.8% 15 May 2030	42,000	45,821
	APPLE INC	2.9% 12 Sep 2027	472,000	527,893
	APPLIED MATERIALS INC	1.75% 01 Jun 2030	278,000	288,497
	ARES CAPITAL CORP	4.25% 01 Mar 2025	328,000	355,555
	ASTRAZENECA PLC	1.375% 06 Aug 2030	162,000	160,353
	AT+T INC	0.01% 27 Nov 2022	1,000,000	991,575
	AT+T INC	4.3% 15 Feb 2030	90,000	107,508
	AT+T INC	2.25% 01 Feb 2032	59,000	59,851
	AT+T INC	2.55% 01 Dec 2033	193,000	197,852
	AT+T INC	4.35% 01 Mar 2029	98,000	116,881

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			Shares/ Par Value	
	ATLANTA GA WTR WSTWTR			
	REVENU	2.257% 01 Nov 2035	80,000	84,007
	AUTODESK INC	4.375% 15 Jun 2025	85,000	97,207
	BAE SYSTEMS HOLDINGS INC	3.8% 07 Oct 2024	190,000	211,284
	BAE SYSTEMS HOLDINGS INC	3.85% 15 Dec 2025	192,000	217,731
	BALTIMORE GAS + ELECTRIC	2.4% 15 Aug 2026	412,000	445,784
	BANC OF AMERICA MERRILL			
	LYNCH	1% 15 Nov 2032	1,130,000	1,080,780
	BANCO SANTANDER SA	2.706% 27 Jun 2024	600,000	640,666
	BANK	1% 15 Feb 2061	330,000	374,524
	BANK	1% 15 Dec 2052	241,000	249,472
	BANK OF AMERICA CORP	4.2% 26 Aug 2024	6,000	6,717
	BANK OF AMERICA CORP	4% 22 Jan 2025	222,000	249,457
	BANK OF AMERICA CORP	4.45% 03 Mar 2026	357,000	416,101
	BANK OF AMERICA CORP	1% 20 Jan 2028	941,000	1,080,823
	BANK OF AMERICA CORP	1% 24 Apr 2028	1,918,000	2,183,564
	BANK OF AMERICA CORP	1% 23 Jan 2022	126,000	126,153
	BANK OF AMERICA CORP	1% 05 Mar 2024	965,000	1,030,900
	BANK OF AMERICA CORP	1% 13 Feb 2026	87,000	91,180
	BANK OF AMERICA CORP	1% 20 Dec 2028	150,000	169,432
	BANK OF NY MELLON CORP	1% 07 Feb 2028	195,000	222,662
	BANK OF NY MELLON CORP	3.25% 16 May 2027	107,000	120,500
	BARCLAYS PLC	3.2% 10 Aug 2021	673,000	684,097
	BARCLAYS PLC	1% 15 Feb 2023	1,142,000	1,192,173
	BAT CAPITAL CORP	3.557% 15 Aug 2027	234,000	260,554
	BAT CAPITAL CORP	3.215% 06 Sep 2026	100,000	110,137
	BAT CAPITAL CORP	4.7% 02 Apr 2027	206,000	242,230
	BFLD TRUST	1% 15 Oct 2034	435,000	430,637
	BIOGEN INC	2.25% 01 May 2030	117,000	122,218
	BNP PARIBAS	4.375% 28 Sep 2025	200,000	228,797
	BNP PARIBAS	1% 19 Nov 2025	200,000	213,185
	BOEING CO	4.875% 01 May 2025	385,000	438,864
	BOOKING HOLDINGS INC	4.1% 13 Apr 2025	275,000	311,875
	BOSTON PROPERTIES LP	4.5% 01 Dec 2028	256,000	306,187
	BOSTON SCIENTIFIC CORP	2.65% 01 Jun 2030	53,000	56,768
	BP CAP MARKETS AMERICA	3.588% 14 Apr 2027	31,000	35,257
	BP CAP MARKETS AMERICA	3.41% 11 Feb 2026	420,000	470,887
	BPCE SA	2.7% 01 Oct 2029	269,000	289,213
	BRISTOL MYERS SQUIBB CO	3.4% 26 Jul 2029	126,000	146,684
	BROADCOM INC	5% 15 Apr 2030	179,000	217,595
	BROADCOM INC	4.75% 15 Apr 2029	589,000	702,513
	BROADCOM INC	4.7% 15 Apr 2025	223,000	255,551
	BRTDCHBW8 CDS USD R F 1.00000	1% 20 Dec 2022	65,000	1,211
	BRTDD19G0 CDS USD R F 1.00000	1% 20 Dec 2022	140,000	2,637
	BRTDD19K1 CDS USD R F 1.00000	1% 20 Dec 2022	100,000	1,825
	BRTDD19N5 CDS USD R F 1.00000	1% 20 Dec 2022	135,000	2,458
	BRTDD19R6 CDS USD R F 1.00000	1% 20 Dec 2022	40,000	726
	BRTDD19U9 CDS USD R F 1.00000	1% 20 Dec 2022	65,000	1,041
	BRTDD9U87 CDS USD R F 1.00000	1% 20 Dec 2022	200,000	3,439
	BRTM90Y12 IRS GBP R V 12MUKRPI	1% 15 Oct 2023	1,420,000	(93,397)
	BRTMJZAB8 IRS USD R V 12MUSCPI	1% 30 Oct 2028	2,525,000	(64,284)
	BRWAZWYU1 IRS USD R V			
	03MLIBOR	1% 15 Dec 2022	9,230,000	(12,004)

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	BRWBP0XP2 IRS USD R V			
	03MLIBOR	1% 15 Dec 2022	4,530,000	(4,689)
	BRWBUMQQ4 IRS USD R V			
	03MLIBOR	1% 15 Aug 2030	755,000	(3,034)
	BRWCU9378 IRS GBP R V 12MUKRPI	1% 15 Dec 2030	750,000	3,397
	BWAY MORTGAGE TRUST	2.809% 10 Mar 2033	641,581	666,588
	BX COMMERCIAL MORTGAGE			
	TRUST 2	1% 15 Oct 2036	497,432	498,360
	BX TRUST	1% 15 Dec 2036	449,589	449,728
	BX TRUST	2.843% 09 Mar 2044	750,000	782,605
	CAMERON LNG LLC	2.902% 15 Jul 2031	288,000	315,399
	CANADIAN DOLLAR	FOREIGN CURRENCY	20,716	16,261
	CANTOR COMMERCIAL REAL			
	ESTATE	1% 15 Jan 2053	127,000	137,357
	CAPITAL ONE BANK USA NA	1% 27 Jan 2023	500,000	508,582
	CAPITAL ONE FINANCIAL CO	3.75% 09 Mar 2027	61,000	69,614
	CAPITAL ONE FINANCIAL CO	3.65% 11 May 2027	128,000	146,747
	CARRIER GLOBAL CORP	2.242% 15 Feb 2025	187,000	197,876
	CC HOLDINGS GS V LLC/CRO	3.849% 15 Apr 2023	256,000	274,760
	CENTERPOINT ENERGY RES	1.75% 01 Oct 2030	271,000	273,613
	CGDBB COMMERCIAL MORTGAGE			
	TRUS	1% 15 Jul 2032	1,023,169	1,023,556
	CGRBS COMMERCIAL MORTGAGE			
	TRUS	3.369% 13 Mar 2035	500,000	524,746
	CHARLES SCHWAB CORP	3.2% 02 Mar 2027	63,000	70,510
	CHARLES SCHWAB CORP	4% 01 Feb 2029	74,000	88,519
	CHARTER COMM OPT LLC/CAP	3.75% 15 Feb 2028	100,000	112,123
	CHARTER COMM OPT LLC/CAP	4.2% 15 Mar 2028	364,000	419,957
	CHENIERE CORP CHRISTI HD	7% 30 Jun 2024	380,000	443,754
	CIGNA CORP	3.75% 15 Jul 2023	145,000	156,755
	CIGNA CORP	4.125% 15 Nov 2025	122,000	140,547
	CIGNA CORP	3.25% 15 Apr 2025	50,000	54,920
	CIGNA CORP	3.5% 15 Jun 2024	40,000	43,704
	CIGNA CORP	4.5% 25 Feb 2026	140,000	164,130
	CITIBANK CREDIT CARD			
	ISSUANCE	3.96% 13 Oct 2030	203,000	245,162
	CITIGROUP INC	3.875% 26 Mar 2025	96,000	107,137
	CITIGROUP INC	3.4% 01 May 2026	1,498,000	1,686,115
	CITIGROUP INC	1% 24 Jul 2028	444,000	503,365
	CITIGROUP INC	1% 24 Jan 2023	304,000	312,600
	CITIGROUP INC	1% 24 Apr 2025	570,000	619,690
	CITIGROUP INC	1% 04 Nov 2022	316,000	321,049
	CITIGROUP INC	4.4% 10 Jun 2025	214,000	244,668
	COCA COLA CO/THE	2.9% 25 May 2027	65,000	72,495
	COMCAST CORP	2.35% 15 Jan 2027	352,000	378,755
	COMCAST CORP	3.3% 01 Feb 2027	261,000	294,456
	COMCAST CORP	1.95% 15 Jan 2031	388,000	398,453
	COMM MORTGAGE TRUST	3.424% 10 Mar 2031	315,000	332,746
	COMM MORTGAGE TRUST	3.897% 10 Mar 2031	205,000	218,728
	COMM MORTGAGE TRUST	3.528% 10 Dec 2047	548,499	593,049
	COMM MORTGAGE TRUST	3.961% 10 Mar 2047	890,000	972,510
	COMM MORTGAGE TRUST	3.63% 10 Oct 2048	555,000	622,066
	COMM MORTGAGE TRUST	3.445% 10 Jul 2048	695,000	753,711
	COMM MORTGAGE TRUST	4.228% 10 May 2051	515,000	611,335

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			Shares/ Par Value	
	CONCHO RESOURCES INC	4.3% 15 Aug 2028	19,000	22,462
	CONCHO RESOURCES INC	3.75% 01 Oct 2027	94,000	107,434
	COX COMMUNICATIONS INC	3.35% 15 Sep 2026	219,000	246,076
	CREDIT SUISSE GROUP AG	1% 11 Sep 2025	250,000	263,068
	CREDIT SUISSE GROUP AG	3.75% 26 Mar 2025	250,000	277,552
	CREDIT SUISSE MORTGAGE TRUST	2.256% 15 Aug 2037	517,000	535,523
	CREDIT SUISSE NEW YORK	2.95% 09 Apr 2025	250,000	274,248
	CROWN CASTLE INTL CORP	4.45% 15 Feb 2026	63,000	72,899
	CROWN CASTLE INTL CORP	3.7% 15 Jun 2026	377,000	424,839
	CROWN CASTLE INTL CORP	3.8% 15 Feb 2028	212,000	244,336
	CROWN CASTLE INTL CORP	3.3% 01 Jul 2030	140,000	156,699
	CSAIL COMMERCIAL MORTGAGE TRUS	4.052% 15 Mar 2052	325,000	381,719
	CSAIL COMMERCIAL MORTGAGE TRUS	3.016% 15 Sep 2052	287,000	318,839
	CSX CORP	2.6% 01 Nov 2026	92,000	100,591
	CURRENCY CONTRACT	USD/EUR		14,437
	CURRENCY CONTRACT	USD/GBP		(119,724)
	CVS HEALTH CORP	3.7% 09 Mar 2023	40,000	42,793
	CVS HEALTH CORP	4.3% 25 Mar 2028	301,000	358,178
	DAIMLER FINANCE NA LLC	2.125% 10 Mar 2025	285,000	299,300
	DANSKE BANK A/S	5% 12 Jan 2022	250,000	260,990
	DANSKE BANK A/S	1.226% 22 Jun 2024	959,000	970,216
	DANSKE BANK A/S	1% 11 Sep 2026	350,000	351,580
	DELL INT LLC / EMC CORP	5.85% 15 Jul 2025	300,000	360,245
	DELL INT LLC / EMC CORP	5.45% 15 Jun 2023	281,000	310,792
	DELTA AIR LINES 2019 1AA	3.204% 25 Oct 2025	170,000	174,662
	DEUTSCHE BANK AG	4.1% 13 Jan 2026	38,000	42,090
	DEUTSCHE BANK NY	1% 24 Nov 2026	150,000	153,516
	DIAMONDBACK ENERGY INC	2.875% 01 Dec 2024	439,000	461,455
	DIAMONDBACK ENERGY INC	4.75% 31 May 2025	44,000	49,535
	DISCOVER BANK	3.45% 27 Jul 2026	250,000	279,598
	DISCOVER FINANCIAL SVS	4.5% 30 Jan 2026	179,000	206,804
	DISCOVERY COMMUNICATIONS	4.125% 15 May 2029	163,000	190,275
	DOLLAR GENERAL CORP	3.5% 03 Apr 2030	142,000	163,012
	DOW CHEMICAL CO/THE	4.55% 30 Nov 2025	6,000	7,021
	DTE ELECTRIC CO	3.65% 15 Mar 2024	155,000	168,796
	DTE ELECTRIC CO	3.375% 01 Mar 2025	305,000	336,855
	DUKE ENERGY CAROLINAS	3.95% 15 Nov 2028	73,000	87,068
	DUKE ENERGY CAROLINAS	2.45% 15 Aug 2029	126,000	135,787
	DUKE ENERGY CAROLINAS	2.45% 01 Feb 2030	89,000	95,721
	DUKE ENERGY FLORIDA LLC	3.8% 15 Jul 2028	140,000	164,321
	DUKE ENERGY FLORIDA LLC	2.5% 01 Dec 2029	287,000	313,298
	DUKE ENERGY FLORIDA LLC	1.75% 15 Jun 2030	115,000	117,588
	DUKE ENERGY OHIO INC	3.8% 01 Sep 2023	40,000	43,214
	DUKE ENERGY OHIO INC	3.65% 01 Feb 2029	193,000	223,599
	DUKE ENERGY PROGRESS LLC	3.7% 01 Sep 2028	150,000	175,566
	DUKE ENERGY PROGRESS LLC	3.45% 15 Mar 2029	206,000	239,286
	DUPONT DE NEMOURS INC	4.493% 15 Nov 2025	334,000	389,895
	DXC TECHNOLOGY CO	4% 15 Apr 2023	331,000	352,127
	E TRADE FINANCIAL CORP	3.8% 24 Aug 2027	74,000	85,329
	EASTERN ENERGY GAS	3.55% 01 Nov 2023	174,000	187,482
	ECOLAB INC	4.8% 24 Mar 2030	2,000	2,552
	ECOLAB INC	1.3% 30 Jan 2031	96,000	95,088

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			Shares/ Par Value	
	ECOPETROL SA	4.125% 16 Jan 2025	295,000	320,815
	EDISON INTERNATIONAL	2.4% 15 Sep 2022	187,000	191,116
	ELECTRONIC ARTS INC	4.8% 01 Mar 2026	68,000	80,890
	ENERGY TRANSFER LP	4.9% 01 Feb 2024	6,000	6,567
	ENERGY TRANSFER LP	4.05% 15 Mar 2025	65,000	71,305
	ENERGY TRANSFER LP	4.75% 15 Jan 2026	59,000	66,758
	ENERGY TRANSFER LP	5.95% 01 Dec 2025	116,000	136,843
	ENERGY TRANSFER LP	3.9% 15 Jul 2026	66,000	72,321
	ENTERGY LOUISIANA LLC	5.4% 01 Nov 2024	57,000	67,095
	ENTERGY LOUISIANA LLC	4.95% 15 Jan 2045	131,000	144,565
	ENTERPRISE PRODUCTS OPER	3.125% 31 Jul 2029	101,000	111,958
	EOG RESOURCES INC	4.375% 15 Apr 2030	91,000	110,597
	EQUINIX INC	1.25% 15 Jul 2025	94,000	95,893
	EQUINIX INC	1% 15 Sep 2025	231,000	231,640
	EURO CURRENCY	FOREIGN CURRENCY	7,745,064	9,476,473
	EURO-BUND FUTURE MAR21	XEUR 20210308	(1,200,000)	4,625
	EVERSOURCE ENERGY	2.9% 01 Oct 2024	60,000	64,752
	EXELON CORP	2.45% 15 Apr 2021	10,000	10,039
	FANNIE MAE	4% 25 Feb 2041	1,460,651	1,581,794
	FANNIE MAE	4.5% 25 Jan 2041	1,479,505	1,644,985
	FANNIE MAE	5.5% 25 May 2045	1,271,490	232,064
	FANNIE MAE	1% 25 Aug 2046	636,900	639,643
	FANNIEMAE ACES	1% 25 Mar 2028	405,000	461,941
	FANNIEMAE ACES	3.143% 25 Apr 2029	480,000	549,864
	FANNIEMAE ACES	2.444% 25 Oct 2029	265,000	291,261
	FANNIEMAE STRIPS	0.01% 15 May 2029	1,155,000	1,049,598
	FED HM LN PC POOL A32162	5% 01 Mar 2035	36,799	40,822
	FED HM LN PC POOL A90196	4.5% 01 Dec 2039	18,679	20,685
	FED HM LN PC POOL A93534	4% 01 Aug 2040	25,122	27,695
	FED HM LN PC POOL A93851	4% 01 Sep 2040	55,365	60,785
	FED HM LN PC POOL A94779	4% 01 Nov 2040	23,750	26,301
	FED HM LN PC POOL A94977	4% 01 Nov 2040	28,774	31,990
	FED HM LN PC POOL A95144	4% 01 Nov 2040	34,221	38,044
	FED HM LN PC POOL A95923	4% 01 Oct 2040	32,893	36,568
	FED HM LN PC POOL C00748	6% 01 Apr 2029	211	241
	FED HM LN PC POOL C03608	3.5% 01 Dec 2040	0	0
	FED HM LN PC POOL C03811	3.5% 01 Apr 2042	257,911	284,913
	FED HM LN PC POOL G07106	3.5% 01 Aug 2042	56,064	61,319
	FED HM LN PC POOL G07613	6% 01 Apr 2039	160,511	191,293
	FED HM LN PC POOL G07642	5% 01 Oct 2041	65,288	75,822
	FED HM LN PC POOL G07848	3.5% 01 Apr 2044	270,687	299,046
	FED HM LN PC POOL G07922	3.5% 01 Jan 2044	535,162	587,695
	FED HM LN PC POOL G08624	4% 01 Jan 2045	0	0
	FED HM LN PC POOL G08672	4% 01 Oct 2045	0	0
	FED HM LN PC POOL G08747	3% 01 Feb 2047	0	0
	FED HM LN PC POOL G08756	3% 01 Apr 2047	0	0
	FED HM LN PC POOL G15520	3% 01 Jul 2030	106,377	113,937
	FED HM LN PC POOL G15601	2.5% 01 Jan 2029	68,117	71,215
	FED HM LN PC POOL G16186	2.5% 01 Apr 2031	97,413	103,486
	FED HM LN PC POOL G60018	4.5% 01 Dec 2043	132,511	149,320
	FED HM LN PC POOL G60148	4.5% 01 Jul 2045	0	0
	FED HM LN PC POOL G60198	4.5% 01 Sep 2044	0	0
	FED HM LN PC POOL G60393	3.5% 01 Jan 2046	0	0
	FED HM LN PC POOL G60718	3% 01 Sep 2046	113,743	122,780

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			Shares/ Par Value	
	FED HM LN PC POOL G60901	4% 01 Jul 2044	38,356	42,215
	FED HM LN PC POOL G60968	3.5% 01 Mar 2047	161,817	174,992
	FED HM LN PC POOL G61177	3% 01 Aug 2043	200,155	218,303
	FED HM LN PC POOL G61178	3.5% 01 Oct 2047	131,883	146,257
	FED HM LN PC POOL G61208	3.5% 01 Dec 2047	210,544	233,490
	FED HM LN PC POOL G67702	4% 01 Jan 2047	0	0
	FED HM LN PC POOL G67704	4% 01 Aug 2047	446,098	500,096
	FED HM LN PC POOL J12438	4.5% 01 Jun 2025	108,082	115,076
	FED HM LN PC POOL J31418	2.5% 01 May 2030	55,644	59,315
	FED HM LN PC POOL J31689	3% 01 May 2030	117,290	126,140
	FED HM LN PC POOL J32181	3% 01 Jul 2030	13,652	14,737
	FED HM LN PC POOL J32204	2.5% 01 Jul 2030	19,781	20,903
	FED HM LN PC POOL J32209	2.5% 01 Jul 2030	21,140	22,534
	FED HM LN PC POOL J32436	3% 01 Aug 2030	13,331	14,322
	FED HM LN PC POOL J32491	2.5% 01 Jul 2030	5,372	5,708
	FED HM LN PC POOL Q00093	4% 01 Apr 2041	1,496	1,641
	FED HM LN PC POOL Q00804	4.5% 01 May 2041	52,393	58,642
	FED HM LN PC POOL Q00959	4.5% 01 May 2041	55,579	61,663
	FED HM LN PC POOL Q03841	4% 01 Oct 2041	32,635	36,284
	FED HM LN PC POOL Q04022	4% 01 Oct 2041	26,269	29,092
	FED HM LN PC POOL Q07417	3.5% 01 Apr 2042	63,622	69,595
	FED HM LN PC POOL Q08239	3.5% 01 May 2042	8,440	9,182
	FED HM LN PC POOL Q08306	3.5% 01 May 2042	2,547	2,769
	FED HM LN PC POOL Q10724	3.5% 01 Aug 2042	0	0
	FED HM LN PC POOL Q11750	3.5% 01 Oct 2042	0	0
	FED HM LN PC POOL Q11909	3.5% 01 Oct 2042	12,440	13,608
	FED HM LN PC POOL Q12162	3.5% 01 Aug 2042	18,542	20,282
	FED HM LN PC POOL Q14866	3% 01 Jan 2043	248,047	268,097
	FED HM LN PC POOL Q16403	3% 01 Mar 2043	152,367	162,454
	FED HM LN PC POOL Q16673	3% 01 Mar 2043	382,413	406,574
	FED HM LN PC POOL Q17039	3% 01 Mar 2043	0	0
	FED HM LN PC POOL Q17122	3% 01 Apr 2043	0	0
	FED HM LN PC POOL Q18718	3.5% 01 Jun 2043	29,317	32,219
	FED HM LN PC POOL Q20206	3.5% 01 Jul 2043	186,759	206,432
	FED HM LN PC POOL Q21579	4% 01 Sep 2043	41,363	46,453
	FED HM LN PC POOL Q24368	3.5% 01 Jan 2044	21,072	23,279
	FED HM LN PC POOL Q25643	4% 01 Apr 2044	62,277	68,676
	FED HM LN PC POOL Q26218	3.5% 01 May 2044	22,296	24,741
	FED HM LN PC POOL Q27319	3.5% 01 Jul 2044	18,962	21,041
	FED HM LN PC POOL Q27843	3.5% 01 Aug 2044	0	0
	FED HM LN PC POOL Q28604	3.5% 01 Sep 2044	16,148	17,919
	FED HM LN PC POOL Q28605	3.5% 01 Sep 2044	0	0
	FED HM LN PC POOL Q28764	3.5% 01 Jun 2044	32,132	35,136
	FED HM LN PC POOL Q30876	3.5% 01 Jan 2045	0	0
	FED HM LN PC POOL Q31122	3.5% 01 Jan 2045	0	0
	FED HM LN PC POOL Q33131	3.5% 01 May 2045	0	0
	FED HM LN PC POOL Q34176	3.5% 01 Jun 2045	0	0
	FED HM LN PC POOL Q34960	3.5% 01 Jul 2045	0	0
	FED HM LN PC POOL Q36302	3.5% 01 Sep 2045	16,206	17,984
	FED HM LN PC POOL Q36965	3.5% 01 Oct 2045	0	0
	FED HM LN PC POOL Q37955	4% 01 Dec 2045	21,442	23,526
	FED HM LN PC POOL Q37957	4% 01 Dec 2045	24,610	27,004
	FED HM LN PC POOL Q38076	4% 01 Jan 2046	0	0
	FED HM LN PC POOL Q44853	3% 01 Dec 2046	0	0

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	FED HM LN PC POOL Q45064	3% 01 Dec 2046	96,743	104,466
	FED HM LN PC POOL Q45080	3% 01 Dec 2046	52,400	56,920
	FED HM LN PC POOL Q45083	3% 01 Dec 2046	26,516	28,916
	FED HM LN PC POOL Q46441	3% 01 Feb 2047	0	0
	FED HM LN PC POOL Q53113	3.5% 01 Jul 2047	0	0
	FED HM LN PC POOL Q53630	3.5% 01 Jan 2048	26,103	28,941
	FED HM LN PC POOL Q53648	3.5% 01 Jan 2048	47,064	51,645
	FED HM LN PC POOL QA6226	3.5% 01 Jan 2050	65,251	71,085
	FED HM LN PC POOL QB1158	3% 01 Jul 2050	4,726	5,227
	FED HM LN PC POOL QB1479	3% 01 Jul 2050	43,411	47,854
	FED HM LN PC POOL QB1486	3% 01 Jul 2050	9,494	10,504
	FED HM LN PC POOL QB1488	3% 01 Jul 2050	4,674	5,169
	FED HM LN PC POOL QB2339	3% 01 Aug 2050	30,312	33,522
	FED HM LN PC POOL RA3282	3% 01 Aug 2050	570,861	622,568
	FED HM LN PC POOL RA3313	3% 01 Aug 2050	402,604	431,820
	FED HM LN PC POOL RB5028	3.5% 01 Jan 2040	314,185	332,055
	FED HM LN PC POOL RB5034	3.5% 01 Feb 2040	38,434	40,573
	FED HM LN PC POOL SC0111	3% 01 Jun 2038	517,341	545,191
	FED HM LN PC POOL SD0478	4% 01 Jan 2045	491,234	542,186
	FED HM LN PC POOL SD0479	3.5% 01 Jun 2050	192,983	208,300
	FED HM LN PC POOL SD0480	3.5% 01 Jun 2045	553,586	610,671
	FED HM LN PC POOL SD0482	3.5% 01 Oct 2045	1,326,321	1,452,282
	FED HM LN PC POOL SD0483	3.5% 01 Aug 2050	181,799	199,013
	FED HM LN PC POOL SD0485	3.5% 01 Mar 2046	570,559	617,735
	FED HM LN PC POOL SD0486	3.5% 01 Sep 2046	136,969	146,559
	FED HM LN PC POOL SD0487	3.5% 01 Aug 2050	624,943	681,847
	FED HM LN PC POOL SD0489	4% 01 Apr 2048	375,224	420,645
	FED HM LN PC POOL SD0490	4% 01 Jan 2045	1,485,540	1,628,917
	FED HM LN PC POOL SD0491	3.5% 01 Aug 2049	1,406,047	1,558,125
	FED HM LN PC POOL SD0492	4% 01 Aug 2048	485,656	537,566
	FED HM LN PC POOL SD0493	3.5% 01 Jun 2048	337,153	367,758
	FED HM LN PC POOL SD0494	3.5% 01 Jun 2049	1,082,569	1,192,622
	FED HM LN PC POOL SD0495	3% 01 Sep 2050	3,407,789	3,579,923
	FED HM LN PC POOL SD0496	3% 01 Feb 2047	19,854	21,575
	FED HM LN PC POOL SD0498	3% 01 Jun 2044	2,033,839	2,207,187
	FED HM LN PC POOL SD0499	3% 01 Aug 2050	705,759	761,841
	FED HM LN PC POOL SD0500	3% 01 Aug 2050	1,444,960	1,583,141
	FED HM LN PC POOL SD0501	3% 01 Aug 2050	1,251,455	1,381,698
	FED HM LN PC POOL SD0502	3% 01 Aug 2050	1,862,615	2,007,350
	FED HM LN PC POOL SD0503	4% 01 Apr 2048	656,650	731,243
	FED HM LN PC POOL SD0504	4% 01 Jul 2047	530,785	578,340
	FED HM LN PC POOL SD0506	3.5% 01 Mar 2050	901,768	980,292
	FED HM LN PC POOL SD0507	4% 01 Sep 2045	2,389,644	2,692,462
	FED HM LN PC POOL SD0508	3.5% 01 Jan 2048	813,355	891,935
	FED HM LN PC POOL SD0519	3% 01 Aug 2050	691,434	755,015
	FED HM LN PC POOL SD0520	4% 01 Jun 2050	350,918	385,268
	FED HM LN PC POOL SD8084	3% 01 Aug 2050	0	0
	FED HM LN PC POOL V60696	3% 01 Jan 2030	25,118	26,900
	FED HM LN PC POOL V60724	3% 01 Jan 2030	33,383	35,755
	FED HM LN PC POOL V60770	2.5% 01 Mar 2030	51,403	54,843
	FED HM LN PC POOL V60796	2.5% 01 May 2030	83,755	88,993
	FED HM LN PC POOL V60840	3% 01 Jun 2030	222,664	239,121
	FED HM LN PC POOL V60886	2.5% 01 Aug 2030	92,247	98,337
	FED HM LN PC POOL V60902	2.5% 01 Aug 2030	75,542	80,528

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	FED HM LN PC POOL V60903	2.5% 01 Sep 2030	72,023	76,631
	FED HM LN PC POOL V60904	2.5% 01 Sep 2030	138,683	147,340
	FED HM LN PC POOL V60905	2.5% 01 Jul 2030	5,909	6,278
	FED HM LN PC POOL V60909	3% 01 Aug 2030	21,892	23,589
	FED HM LN PC POOL V81932	3.5% 01 Oct 2045	0	0
	FED HM LN PC POOL V82209	3.5% 01 Feb 2046	0	0
	FED HM LN PC POOL V82528	4% 01 Jul 2046	0	0
	FED HM LN PC POOL V82553	4% 01 Aug 2046	0	0
	FED HM LN PC POOL V82661	4% 01 Oct 2046	0	0
	FED HM LN PC POOL V82781	3% 01 Dec 2046	241,007	258,104
	FED HM LN PC POOL V82848	3% 01 Dec 2046	425,735	462,649
	FED HM LN PC POOL ZA2471	3% 01 Sep 2037	28,832	30,226
	FED HM LN PC POOL ZA2488	3% 01 Jan 2038	130,467	136,609
	FED HM LN PC POOL ZT2088	4.5% 01 Jun 2049	182,114	197,400
	FEDERAL HOME LOAN BANK	4% 01 Sep 2028	1,380,000	1,711,218
	FEDEX CORP	3.2% 01 Feb 2025	384,000	421,417
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Feb 2028	465,000	548,423
	FHLMC MULTIFAMILY STRUCTURED P	3.9% 25 Apr 2028	640,000	765,010
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Sep 2028	1,015,000	1,231,064
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Oct 2028	610,000	723,668
	FHLMC MULTIFAMILY STRUCTURED P	3.771% 25 Dec 2028	259,000	309,327
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Oct 2030	1,600,000	135,472
	FHLMC MULTIFAMILY STRUCTURED P	3.37% 25 Jul 2025	835,000	897,117
	FHLMC MULTIFAMILY STRUCTURED P	1.364% 25 Dec 2029	1,010,000	95,531
	FIDELITY NATIONAL INFORM	3% 15 Aug 2026	68,000	75,664
	FISERV INC	4.2% 01 Oct 2028	275,000	327,882
	FISERV INC	3.2% 01 Jul 2026	48,000	53,769
	FISERV INC	3.5% 01 Jul 2029	60,000	68,511
	FISERV INC	2.65% 01 Jun 2030	211,000	228,285
	FLAGSTAR MORTGAGE TRUST	1% 25 Oct 2049	775,535	777,790
	FLORIDA POWER + LIGHT CO	3.25% 01 Jun 2024	120,000	129,196
	FLORIDA POWER + LIGHT CO	3.125% 01 Dec 2025	166,000	184,176
	FNMA POOL 254693	5.5% 01 Apr 2033	96,904	112,822
	FNMA POOL 305113	9.5% 01 Mar 2025	311	313
	FNMA POOL 306419	9.5% 01 Mar 2025	9,946	9,984
	FNMA POOL 324556	9.5% 01 Aug 2025	367	368
	FNMA POOL 555424	1% 01 May 2033	267,632	311,433
	FNMA POOL 677377	5.5% 01 Jan 2033	417,172	484,482
	FNMA POOL 725206	1% 01 Feb 2034	149,230	173,985
	FNMA POOL 725424	1% 01 Apr 2034	3,986	4,608
	FNMA POOL 725946	1% 01 Nov 2034	70,116	82,042
	FNMA POOL 735989	1% 01 Feb 2035	212,253	247,015
	FNMA POOL 819967	5.5% 01 Apr 2035	79,798	93,668
	FNMA POOL 889183	1% 01 Sep 2021	1	1
	FNMA POOL 889466	1% 01 May 2038	88,505	104,799
	FNMA POOL 889529	1% 01 Mar 2038	28,389	33,708

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	FNMA POOL 889974	1% 01 Sep 2035	17,783	20,532
	FNMA POOL 889983	1% 01 Oct 2038	43,947	52,122
	FNMA POOL 995113	1% 01 Sep 2036	11,694	13,681
	FNMA POOL AB0686	4% 01 Jan 2036	122,002	134,150
	FNMA POOL AB1226	4.5% 01 Jul 2040	34,916	39,068
	FNMA POOL AB3314	4.5% 01 Jul 2041	14,108	15,648
	FNMA POOL AB4307	4% 01 Jan 2042	186,198	205,230
	FNMA POOL AB4530	4% 01 Feb 2042	0	0
	FNMA POOL AB6194	2.5% 01 Sep 2027	51,088	53,890
	FNMA POOL AB6768	3% 01 Oct 2042	0	0
	FNMA POOL AB7755	3% 01 Jan 2043	0	0
	FNMA POOL AB7846	3% 01 Feb 2043	0	0
	FNMA POOL AB8446	2.5% 01 Feb 2028	10,177	10,636
	FNMA POOL AB8830	3% 01 Mar 2043	0	0
	FNMA POOL AB8870	2.5% 01 Apr 2028	26,875	28,424
	FNMA POOL AB8923	3% 01 Apr 2043	181,298	193,228
	FNMA POOL AB8924	3% 01 Apr 2043	119,537	127,403
	FNMA POOL AB9564	3% 01 Jun 2043	26,347	28,814
	FNMA POOL AD4059	5% 01 Apr 2040	105,958	123,209
	FNMA POOL AD6391	4.5% 01 May 2025	192,354	204,775
	FNMA POOL AD7992	4.5% 01 Jul 2040	65,139	73,141
	FNMA POOL AD9136	4% 01 Aug 2040	0	0
	FNMA POOL AE0028	1% 01 Oct 2039	345,843	412,140
	FNMA POOL AE0113	1% 01 Jul 2040	0	0
	FNMA POOL AE0823	1% 01 Sep 2040	27,609	32,400
	FNMA POOL AE2873	4.5% 01 Aug 2040	26,306	29,537
	FNMA POOL AE7535	4% 01 Oct 2040	0	0
	FNMA POOL AE8407	4% 01 Nov 2040	0	0
	FNMA POOL AH0006	4% 01 Dec 2040	0	0
	FNMA POOL AH7036	4.5% 01 Mar 2041	33,982	38,157
	FNMA POOL AJ3120	4.5% 01 Oct 2041	11,722	13,161
	FNMA POOL AK7510	3.5% 01 Apr 2042	7,229	7,862
	FNMA POOL AK9225	3.5% 01 Jun 2042	6,285	6,778
	FNMA POOL AL1472	1% 01 May 2039	61,799	69,386
	FNMA POOL AL1704	1% 01 May 2040	265,758	318,913
	FNMA POOL AL1938	1% 01 Dec 2026	0	0
	FNMA POOL AL2003	1% 01 Jun 2042	0	0
	FNMA POOL AL2168	1% 01 Jun 2042	0	0
	FNMA POOL AL2242	1% 01 Aug 2042	0	0
	FNMA POOL AL2482	1% 01 Sep 2042	116,736	130,903
	FNMA POOL AL2607	1% 01 Jul 2042	0	0
	FNMA POOL AL2935	1% 01 Feb 2043	0	0
	FNMA POOL AL3300	1% 01 Mar 2043	0	0
	FNMA POOL AL4009	1% 01 Jul 2043	0	0
	FNMA POOL AL4010	1% 01 Jul 2043	0	0
	FNMA POOL AL4142	1% 01 Jun 2041	62,477	74,233
	FNMA POOL AL4245	1% 01 Sep 2028	533,770	581,614
	FNMA POOL AL4750	1% 01 Jan 2044	0	0
	FNMA POOL AL5601	1% 01 Aug 2044	0	0
	FNMA POOL AL6055	1% 01 Dec 2042	0	0
	FNMA POOL AL6144	1% 01 Jan 2030	410,199	440,309
	FNMA POOL AL6583	1% 01 Mar 2030	84,693	91,058
	FNMA POOL AL6584	1% 01 Apr 2030	67,668	72,637
	FNMA POOL AL6761	1% 01 May 2030	40,142	43,158

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	FNMA POOL AL6918	1% 01 Sep 2025	185	187
	FNMA POOL AL7139	1% 01 Jul 2030	54,920	58,952
	FNMA POOL AL7167	1% 01 Jan 2041	26,105	28,414
	FNMA POOL AL7225	1% 01 Aug 2030	102,817	110,740
	FNMA POOL AL7227	1% 01 Aug 2030	93,411	100,000
	FNMA POOL AL7369	1% 01 Jan 2043	0	0
	FNMA POOL AL7521	1% 01 Jun 2039	233,359	268,582
	FNMA POOL AL7531	1% 01 Sep 2028	0	0
	FNMA POOL AL7800	1% 01 Nov 2030	2,375	2,521
	FNMA POOL AL7936	1% 01 Sep 2045	55,508	62,858
	FNMA POOL AL9031	1% 01 Aug 2046	7,159	7,819
	FNMA POOL AL9093	1% 01 Jun 2046	0	0
	FNMA POOL AL9227	1% 01 Oct 2036	10,546	11,367
	FNMA POOL AL9376	1% 01 Aug 2031	419,778	446,381
	FNMA POOL AL9378	1% 01 Sep 2031	49,656	53,479
	FNMA POOL AL9424	1% 01 Nov 2046	0	0
	FNMA POOL AL9501	1% 01 Nov 2045	35,739	40,472
	FNMA POOL AL9593	1% 01 Dec 2046	0	0
	FNMA POOL AL9920	1% 01 Feb 2047	313,243	343,812
	FNMA POOL AO0777	3.5% 01 Apr 2042	36,178	39,310
	FNMA POOL AO2114	4% 01 May 2042	51,024	56,246
	FNMA POOL AO2881	3.5% 01 May 2042	3,454	3,717
	FNMA POOL AO2961	4% 01 May 2042	148,562	163,753
	FNMA POOL AO3048	3.5% 01 Jun 2042	4,210	4,572
	FNMA POOL AO3107	3.5% 01 Jun 2042	0	0
	FNMA POOL AO9707	3.5% 01 Jul 2042	11,086	12,057
	FNMA POOL AP4100	3.5% 01 Sep 2042	0	0
	FNMA POOL AP5205	2.5% 01 Sep 2027	31,049	32,453
	FNMA POOL AQ0393	3.5% 01 Oct 2042	0	0
	FNMA POOL AQ7127	3.5% 01 Dec 2042	0	0
	FNMA POOL AR7568	3% 01 Mar 2043	103,862	110,633
	FNMA POOL AR7576	3% 01 Mar 2043	132,341	141,090
	FNMA POOL AR8630	3% 01 Apr 2043	187,932	200,298
	FNMA POOL AR9218	3% 01 Mar 2043	159,506	169,758
	FNMA POOL AS0190	2.5% 01 Aug 2028	71,626	75,763
	FNMA POOL AS1453	3.5% 01 Jan 2044	0	0
	FNMA POOL AS2676	3% 01 Jun 2029	247,232	264,913
	FNMA POOL AS3031	3.5% 01 Aug 2044	0	0
	FNMA POOL AS3034	3.5% 01 Aug 2044	0	0
	FNMA POOL AS3220	3% 01 Sep 2029	142,914	153,133
	FNMA POOL AS3355	3% 01 Sep 2029	0	0
	FNMA POOL AS3594	3% 01 Oct 2029	48,835	52,501
	FNMA POOL AS3753	3.5% 01 Nov 2029	655,801	717,337
	FNMA POOL AS4308	4% 01 Feb 2045	0	0
	FNMA POOL AS4485	2.5% 01 Feb 2030	7,813	8,297
	FNMA POOL AS4488	2.5% 01 Feb 2030	8,595	9,042
	FNMA POOL AS4688	2.5% 01 Mar 2030	51,303	54,664
	FNMA POOL AS5403	2.5% 01 Jul 2030	23,012	24,474
	FNMA POOL AS5405	2.5% 01 Jul 2030	4,298	4,537
	FNMA POOL AS5459	3.5% 01 Jul 2045	0	0
	FNMA POOL AS5548	2.5% 01 Aug 2030	41,635	44,280
	FNMA POOL AS5614	2.5% 01 Aug 2030	58,526	62,362
	FNMA POOL AS5616	2.5% 01 Aug 2030	103,247	109,548
	FNMA POOL AS5622	3% 01 Aug 2030	71,407	76,908

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	FNMA POOL AS5623	3% 01 Aug 2030	79,667	85,541
	FNMA POOL AS5707	3.5% 01 Aug 2030	13,539	14,673
	FNMA POOL AS5708	3.5% 01 Aug 2030	59,414	65,061
	FNMA POOL AS5714	3% 01 Sep 2030	55,780	60,077
	FNMA POOL AS5728	3% 01 Sep 2030	72,473	77,916
	FNMA POOL AS5786	2.5% 01 Sep 2030	52,164	55,474
	FNMA POOL AS5872	2.5% 01 Sep 2030	66,003	70,326
	FNMA POOL AS6008	4% 01 Oct 2045	0	0
	FNMA POOL AS6009	4% 01 Oct 2045	0	0
	FNMA POOL AS6115	2.5% 01 Nov 2030	58,265	61,870
	FNMA POOL AS6116	2.5% 01 Nov 2030	58,776	61,969
	FNMA POOL AS6141	2.5% 01 Nov 2030	62,541	66,634
	FNMA POOL AS6142	2.5% 01 Nov 2030	58,065	61,687
	FNMA POOL AS6233	4.5% 01 Nov 2045	3,746	4,114
	FNMA POOL AS6662	4% 01 Feb 2046	0	0
	FNMA POOL AS6879	3.5% 01 Mar 2046	0	0
	FNMA POOL AS7015	3.5% 01 Apr 2046	0	0
	FNMA POOL AS7020	4% 01 Apr 2046	0	0
	FNMA POOL AS7320	2.5% 01 Jun 2031	66,825	71,206
	FNMA POOL AS7356	4% 01 Jun 2046	0	0
	FNMA POOL AS7365	3% 01 Jun 2046	5,939	6,418
	FNMA POOL AS7383	3.5% 01 Jun 2046	0	0
	FNMA POOL AS7605	2.5% 01 Jul 2031	94,721	100,929
	FNMA POOL AS7617	2.5% 01 Jul 2031	124,331	132,483
	FNMA POOL AS7935	4% 01 Sep 2046	0	0
	FNMA POOL AS7999	3% 01 Sep 2046	73,353	79,625
	FNMA POOL AS8009	2.5% 01 Oct 2031	133,311	141,791
	FNMA POOL AS8193	2.5% 01 Oct 2031	175,291	186,446
	FNMA POOL AS8195	2.5% 01 Oct 2031	39,031	41,636
	FNMA POOL AS8208	2.5% 01 Oct 2031	235,747	251,226
	FNMA POOL AS8240	2.5% 01 Nov 2031	135,823	144,742
	FNMA POOL AS8241	2.5% 01 Nov 2031	107,995	114,868
	FNMA POOL AS8245	2.5% 01 Nov 2031	83,968	89,571
	FNMA POOL AS8251	2% 01 Nov 2031	125,645	131,953
	FNMA POOL AS8291	2% 01 Nov 2031	8,000	8,402
	FNMA POOL AS8348	3% 01 Nov 2036	79,379	86,498
	FNMA POOL AS8349	3% 01 Nov 2036	31,904	34,591
	FNMA POOL AS8371	3.5% 01 Nov 2046	0	0
	FNMA POOL AS8387	2.5% 01 Nov 2031	54,892	57,788
	FNMA POOL AS8486	3% 01 Dec 2046	348,460	378,410
	FNMA POOL AS8553	3% 01 Dec 2036	95,060	103,731
	FNMA POOL AS8792	3% 01 Feb 2047	208,144	226,211
	FNMA POOL AS9316	2.5% 01 Mar 2032	52,994	56,467
	FNMA POOL AS9317	2.5% 01 Mar 2032	49,104	52,223
	FNMA POOL AS9318	2.5% 01 Mar 2032	88,880	94,394
	FNMA POOL AS9319	2.5% 01 Mar 2032	95,479	100,786
	FNMA POOL AS9321	2.5% 01 Mar 2032	82,171	87,656
	FNMA POOL AT2037	3% 01 Apr 2043	62,314	66,142
	FNMA POOL AT2040	3% 01 Apr 2043	233,151	248,565
	FNMA POOL AT2043	3% 01 Apr 2043	142,316	151,725
	FNMA POOL AT3121	3% 01 Apr 2028	23,279	24,775
	FNMA POOL AT6033	3% 01 May 2028	24,958	26,562
	FNMA POOL AT6144	4% 01 May 2042	0	0
	FNMA POOL AT7267	3.5% 01 Sep 2043	0	0

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	FNMA POOL AT7940	3.5% 01 Jul 2043	0	0
	FNMA POOL AT9667	3.5% 01 Jul 2043	0	0
	FNMA POOL AU0613	3.5% 01 Aug 2043	0	0
	FNMA POOL AU3032	3.5% 01 Aug 2043	0	0
	FNMA POOL AU3270	3.5% 01 Aug 2043	0	0
	FNMA POOL AU8774	3% 01 Oct 2028	55,899	59,831
	FNMA POOL AV6577	4% 01 Mar 2044	0	0
	FNMA POOL AV8080	3.5% 01 Jun 2044	0	0
	FNMA POOL AV8711	3.5% 01 Mar 2029	398,381	434,036
	FNMA POOL AW0937	3% 01 Apr 2029	175,692	188,246
	FNMA POOL AW1247	3% 01 May 2029	140,114	150,357
	FNMA POOL AW1281	3% 01 Jul 2029	24,731	26,367
	FNMA POOL AW4229	3% 01 Jul 2029	124,963	134,103
	FNMA POOL AW7541	4% 01 Aug 2046	0	0
	FNMA POOL AW8154	3.5% 01 Jan 2042	7,990	8,686
	FNMA POOL AW8166	3% 01 Feb 2027	0	0
	FNMA POOL AX1321	3.5% 01 Sep 2029	140,925	154,149
	FNMA POOL AX3298	3% 01 Aug 2030	14,510	15,657
	FNMA POOL AX6255	4% 01 Dec 2044	0	0
	FNMA POOL AX6435	3% 01 Jan 2030	87,029	93,010
	FNMA POOL AX9700	3% 01 Jul 2030	15,683	16,862
	FNMA POOL AX9701	3% 01 Jul 2030	67,983	72,979
	FNMA POOL AY0299	4% 01 Dec 2044	0	0
	FNMA POOL AY0828	2.5% 01 May 2030	26,373	28,100
	FNMA POOL AY2953	3.5% 01 May 2045	0	0
	FNMA POOL AY3416	2.5% 01 Apr 2030	48,138	51,185
	FNMA POOL AY8218	4% 01 May 2045	0	0
	FNMA POOL AZ0625	4% 01 May 2045	0	0
	FNMA POOL AZ2170	2.5% 01 Jul 2030	26,768	28,522
	FNMA POOL AZ2297	3% 01 Jul 2030	9,754	10,414
	FNMA POOL AZ4777	3.5% 01 Oct 2045	0	0
	FNMA POOL AZ5719	3% 01 Sep 2030	29,901	31,795
	FNMA POOL AZ7833	3% 01 Aug 2030	13,219	14,265
	FNMA POOL AZ8597	3% 01 Aug 2030	6,653	7,102
	FNMA POOL AZ9243	4% 01 Oct 2045	0	0
	FNMA POOL BA2889	4% 01 Nov 2045	0	0
	FNMA POOL BA2924	4% 01 Dec 2045	0	0
	FNMA POOL BC1154	3.5% 01 Jun 2046	0	0
	FNMA POOL BC2628	2.5% 01 Nov 2031	15,246	16,264
	FNMA POOL BC2629	2.5% 01 Nov 2031	12,632	13,461
	FNMA POOL BC2631	2.5% 01 Nov 2031	24,404	25,923
	FNMA POOL BC2777	2.5% 01 Aug 2031	2,010	2,139
	FNMA POOL BC5646	3.5% 01 Jul 2046	0	0
	FNMA POOL BC7299	3.5% 01 Nov 2046	0	0
	FNMA POOL BC9040	2% 01 Nov 2031	41,630	43,723
	FNMA POOL BD0734	4% 01 Jun 2046	0	0
	FNMA POOL BD2417	3.5% 01 May 2047	215,825	236,888
	FNMA POOL BD5056	3% 01 Feb 2047	0	0
	FNMA POOL BD8477	3.5% 01 Nov 2046	0	0
	FNMA POOL BD8963	3% 01 Nov 2046	12,234	13,296
	FNMA POOL BD9583	4% 01 Dec 2046	0	0
	FNMA POOL BE1534	3.5% 01 Feb 2047	113,836	124,945
	FNMA POOL BE1896	3% 01 Dec 2036	68,336	73,654
	FNMA POOL BE1932	3.5% 01 Nov 2046	0	0

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	FNMA POOL BE2103	3.5% 01 Dec 2046	82,860	91,004
	FNMA POOL BE2862	4% 01 Dec 2046	0	0
	FNMA POOL BE3188	3.5% 01 Feb 2047	0	0
	FNMA POOL BE3963	2.5% 01 Jan 2032	0	0
	FNMA POOL BE4913	3.5% 01 Jan 2047	0	0
	FNMA POOL BE5312	4% 01 Jan 2047	0	0
	FNMA POOL BE7553	3% 01 Feb 2047	0	0
	FNMA POOL BE9375	3.5% 01 May 2047	70,004	76,115
	FNMA POOL BF0056	6% 01 Jul 2039	75,910	87,580
	FNMA POOL BH0158	3.5% 01 Mar 2047	29,741	32,031
	FNMA POOL BH0398	4% 01 May 2047	120,769	132,310
	FNMA POOL BH0567	3.5% 01 Jun 2047	58,618	64,340
	FNMA POOL BH3401	4% 01 Jul 2047	111,109	122,075
	FNMA POOL BH7067	4.5% 01 Dec 2047	149,732	166,271
	FNMA POOL BH7993	4.5% 01 Sep 2047	25,095	27,549
	FNMA POOL BH8026	4.5% 01 Oct 2047	22,793	25,332
	FNMA POOL BH8027	4.5% 01 Oct 2047	47,300	51,565
	FNMA POOL BJ2054	3.5% 01 Nov 2032	41,179	45,266
	FNMA POOL BJ2096	3.5% 01 Jan 2033	26,996	29,673
	FNMA POOL BJ3177	4.5% 01 Nov 2047	14,748	16,127
	FNMA POOL BJ3218	4.5% 01 Dec 2047	23,971	26,221
	FNMA POOL BJ5879	3.5% 01 Jan 2048	0	0
	FNMA POOL BJ6316	4.5% 01 Feb 2048	48,018	52,517
	FNMA POOL BJ8120	3.5% 01 Jan 2048	0	0
	FNMA POOL BJ9437	4.5% 01 Mar 2048	36,942	40,833
	FNMA POOL BJ9480	4.5% 01 Mar 2048	39,286	43,095
	FNMA POOL BK2907	3% 01 Aug 2050	0	0
	FNMA POOL BK3988	4.5% 01 May 2048	37,196	40,811
	FNMA POOL BK4471	4.5% 01 Jul 2048	22,315	24,835
	FNMA POOL BK4689	4.5% 01 Jul 2048	84,591	96,998
	FNMA POOL BK6737	4.5% 01 Jul 2048	23,367	25,408
	FNMA POOL BK7635	4% 01 Sep 2033	0	0
	FNMA POOL BK7642	4% 01 Sep 2033	27,827	30,010
	FNMA POOL BM1036	1% 01 Feb 2032	4,841	5,129
	FNMA POOL BM1100	1% 01 Feb 2045	77,852	84,576
	FNMA POOL BM1174	1% 01 May 2047	145,385	158,711
	FNMA POOL BM1547	1% 01 Jul 2047	0	0
	FNMA POOL BM1571	1% 01 Jul 2047	0	0
	FNMA POOL BM1595	1% 01 Mar 2031	49,077	51,232
	FNMA POOL BM1619	1% 01 Aug 2047	181,656	199,016
	FNMA POOL BM1756	1% 01 Dec 2045	102,024	114,416
	FNMA POOL BM1822	1% 01 Sep 2047	0	0
	FNMA POOL BM1896	1% 01 Nov 2031	0	0
	FNMA POOL BM1902	1% 01 Jun 2047	0	0
	FNMA POOL BM1920	1% 01 Jul 2046	289,067	327,096
	FNMA POOL BM1937	1% 01 May 2047	0	0
	FNMA POOL BM1938	1% 01 Nov 2046	0	0
	FNMA POOL BM3031	1% 01 Jul 2043	337,843	369,302
	FNMA POOL BM3052	1% 01 Oct 2047	119,468	135,225
	FNMA POOL BM3053	1% 01 Jul 2046	206,840	237,237
	FNMA POOL BM3054	1% 01 Nov 2031	146,306	153,535
	FNMA POOL BM3061	1% 01 Mar 2032	227,393	238,677
	FNMA POOL BM3240	1% 01 Sep 2032	91,154	97,416
	FNMA POOL BM3282	1% 01 Dec 2047	0	0

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	FNMA POOL BM3365	1% 01 Jan 2033	88,934	92,848
	FNMA POOL BM3403	1% 01 Feb 2030	26,305	27,776
	FNMA POOL BM3537	1% 01 Jan 2031	388,006	413,226
	FNMA POOL BM3552	1% 01 Aug 2030	85,254	90,298
	FNMA POOL BM3578	1% 01 Aug 2032	124,521	132,215
	FNMA POOL BM3763	1% 01 Apr 2048	0	0
	FNMA POOL BM3784	1% 01 Jun 2045	182,331	205,218
	FNMA POOL BM3793	1% 01 Feb 2033	262,384	276,923
	FNMA POOL BM3846	1% 01 Apr 2048	252,612	289,662
	FNMA POOL BN1628	4.5% 01 Nov 2048	20,837	22,613
	FNMA POOL BN5278	4.5% 01 Feb 2049	154,407	167,456
	FNMA POOL BO4653	4.5% 01 Nov 2049	150,605	163,379
	FNMA POOL BP3640	3% 01 Jun 2050	0	0
	FNMA POOL CA0689	3.5% 01 Nov 2047	0	0
	FNMA POOL CA0995	3.5% 01 Jan 2048	0	0
	FNMA POOL CA1058	3.5% 01 Jan 2048	0	0
	FNMA POOL CA1709	4.5% 01 May 2048	659,555	716,787
	FNMA POOL CA2403	4% 01 Sep 2033	0	0
	FNMA POOL CA2404	4% 01 Oct 2033	138,678	149,169
	FNMA POOL CA2406	4% 01 Oct 2033	97,026	104,052
	FNMA POOL CA2527	4% 01 Oct 2033	78,503	85,081
	FNMA POOL CA2528	4% 01 Oct 2033	73,655	79,594
	FNMA POOL CA5130	3.5% 01 Feb 2050	0	0
	FNMA POOL CA5364	4% 01 Mar 2050	0	0
	FNMA POOL CA6606	3% 01 Aug 2050	0	0
	FNMA POOL CA6607	3% 01 Aug 2050	0	0
	FNMA POOL CA6609	3% 01 Aug 2050	0	0
	FNMA POOL CA6731	3% 01 Aug 2050	0	0
	FNMA POOL CA6734	3% 01 Aug 2050	0	0
	FNMA POOL CA6746	3.5% 01 Aug 2050	337,429	375,110
	FNMA POOL CA6749	3.5% 01 Aug 2050	0	0
	FNMA POOL CA6750	3.5% 01 Aug 2050	73,080	79,085
	FNMA POOL CA6849	3% 01 Aug 2035	13,251	14,260
	FNMA POOL CA6876	3% 01 Aug 2035	13,458	14,519
	FNMA POOL CA7227	2.5% 01 Oct 2050	768,173	826,263
	FNMA POOL CA7241	2.5% 01 Oct 2050	871,666	927,924
	FNMA POOL CA7619	2.5% 01 Nov 2050	640,553	688,444
	FNMA POOL CA7620	2.5% 01 Nov 2050	702,052	747,080
	FNMA POOL CA8387	2.5% 01 Dec 2035	453,998	481,170
	FNMA POOL CA8388	2.5% 01 Dec 2035	516,710	545,716
	FNMA POOL FM2740	1% 01 Mar 2050	0	0
	FNMA POOL FM2814	1% 01 Mar 2038	0	0
	FNMA POOL FM2934	1% 01 May 2050	0	0
	FNMA POOL FM3265	1% 01 May 2050	0	0
	FNMA POOL FM3292	1% 01 Apr 2050	0	0
	FNMA POOL FM3619	1% 01 Jan 2050	514,292	555,552
	FNMA POOL FM4266	1% 01 Apr 2038	0	0
	FNMA POOL FM5289	1% 01 Aug 2050	1,237,010	1,297,875
	FNMA POOL FM5290	1% 01 Mar 2050	114,001	123,571
	FNMA POOL FM5291	1% 01 Jul 2046	564,709	612,066
	FNMA POOL FM5292	1% 01 Aug 2050	825,862	890,712
	FNMA POOL FM5293	1% 01 Jan 2048	287,531	312,341
	FNMA POOL FM5294	1% 01 Feb 2045	334,673	363,526
	FNMA POOL FM5295	1% 01 Apr 2048	1,218,382	1,344,243

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	FNMA POOL FM5296	1% 01 Jan 2049	296,528	325,772
	FNMA POOL MA2774	2% 01 Oct 2031	25,681	26,969
	FNMA POOL MA2845	2% 01 Dec 2031	35,289	37,060
	FNMA POOL MA3121	4% 01 Sep 2047	0	0
	FNMA POOL MA3416	4.5% 01 Jul 2048	1,402,535	1,522,617
	FNMA POOL MA3616	4.5% 01 Mar 2049	158,056	171,364
	FNMA POOL MA3660	3.5% 01 May 2039	26,915	28,559
	FNMA POOL MA3747	4.5% 01 Aug 2049	181,155	196,491
	FNMA POOL MA3869	3.5% 01 Dec 2039	95,772	101,162
	FNMA POOL MA3891	3.5% 01 Jan 2040	47,461	50,361
	FNMA POOL MA3935	3.5% 01 Feb 2040	77,839	82,227
	FNMA POOL MA4020	3% 01 May 2050	0	0
	FNMA TBA 15 YR 2	2% 16 Jan 2036	4,237,000	4,429,651
	FNMA TBA 15 YR 2	2% 16 Dec 2035	1,900,000	1,987,494
	FNMA TBA 15 YR 2.5	2.5% 16 Jan 2036	(1,064,000)	(1,109,719)
	FNMA TBA 15 YR 3	3% 16 Jan 2036	283,000	296,993
	FNMA TBA 15 YR 3.5	3.5% 16 Jan 2036	(451,048)	(478,286)
	FNMA TBA 15 YR 4	4% 16 Jan 2036	125,000	132,656
	FNMA TBA 30 YR 2	2% 12 Feb 2051	9,416,693	9,765,446
	FNMA TBA 30 YR 2.5	2.5% 14 Jan 2051	2,245,000	2,366,546
	FNMA TBA 30 YR 2.5	2.5% 14 Jan 2051	(2,245,000)	(2,366,546)
	FNMA TBA 30 YR 2.5	2.5% 12 Feb 2051	(2,245,000)	(2,362,609)
	FNMA TBA 30 YR 2.5	2.5% 12 Feb 2051	2,145,000	2,257,370
	FNMA TBA 30 YR 2.5	2.5% 11 Mar 2051	(2,145,000)	(2,254,179)
	FNMA TBA 30 YR 3	3% 14 Jan 2051	1,100,000	1,152,508
	FNMA TBA 30 YR 3	3% 14 Jan 2051	(18,811,259)	(19,709,203)
	FNMA TBA 30 YR 3.5	3.5% 12 Feb 2051	3,500,000	3,704,668
	FNMA TBA 30 YR 3.5	3.5% 14 Jan 2051	1,550,069	1,638,471
	FNMA TBA 30 YR 4	4% 12 Feb 2051	3,900,000	4,170,982
	FNMA TBA 30 YR 4	4% 14 Jan 2051	2,782,000	2,971,089
	FNMA TBA 30 YR 4.5	4.5% 14 Jan 2051	(22,000)	(23,843)
	FORD CREDIT FLOORPLAN MASTER O	3.06% 15 Apr 2026	640,000	693,372
	FORD CREDIT FLOORPLAN MASTER O	2.44% 15 Sep 2026	726,000	775,522
	FREDDIE MAC	1% 15 May 2041	255,062	257,070
	FREDDIE MAC	1% 15 Aug 2046	417,241	420,474
	FREDDIE MAC SCRT	3.5% 25 Nov 2057	257,552	278,395
	FREDDIE MAC SCRT	3.5% 25 Aug 2058	487,122	530,749
	FRESB MULTIFAMILY MORTGAGE PAS	1% 25 Jan 2039	296,316	316,556
	GE CAPITAL FUNDING LLC	4.4% 15 May 2030	542,000	638,925
	GENERAL DYNAMICS CORP	3.5% 01 Apr 2027	347,000	399,187
	GENERAL MOTORS FINL CO	4% 06 Oct 2026	78,000	87,818
	GENERAL MOTORS FINL CO	5.1% 17 Jan 2024	669,000	748,643
	GENERAL MOTORS FINL CO	5.2% 20 Mar 2023	683,000	748,902
	GENERAL MOTORS FINL CO	2.7% 20 Aug 2027	53,000	56,210
	GEORGIA PACIFIC LLC	7.25% 01 Jun 2028	35,000	47,553
	GEORGIA PACIFIC LLC	2.1% 30 Apr 2027	144,000	152,029
	GILEAD SCIENCES INC	3.65% 01 Mar 2026	396,000	449,255
	GILEAD SCIENCES INC	1.2% 01 Oct 2027	48,000	48,332
	GLOBAL PAYMENTS INC	3.2% 15 Aug 2029	176,000	194,751
	GLP CAPITAL LP / FIN II	5.375% 15 Apr 2026	84,000	96,404
	GLP CAPITAL LP / FIN II	5.25% 01 Jun 2025	150,000	168,762

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	GLP CAPITAL LP / FIN II	5.3% 15 Jan 2029	7,000	8,099
	GM FINANCIAL CONSUMER			
	AUTOMOBIL	1.5% 16 Mar 2023	0	0
	GNMA I TBA 30 YR 5	5% 21 Jan 2051	(1,540,000)	(1,696,166)
	GNMA II POOL 004223	6.5% 20 Aug 2038	85,687	101,721
	GNMA II POOL 004292	6.5% 20 Nov 2038	51,950	60,841
	GNMA II POOL 004422	4% 20 Apr 2039	5,214	5,752
	GNMA II POOL 004494	4% 20 Jul 2039	28,031	31,000
	GNMA II POOL 004598	4.5% 20 Dec 2039	5,879	6,546
	GNMA II POOL 004617	4.5% 20 Jan 2040	7,151	7,964
	GNMA II POOL 004636	4.5% 20 Feb 2040	5,662	6,303
	GNMA II POOL 004696	4.5% 20 May 2040	351	391
	GNMA II POOL 004771	4.5% 20 Aug 2040	12,914	14,387
	GNMA II POOL 004800	4% 20 Sep 2040	7,123	7,880
	GNMA II POOL 004833	4% 20 Oct 2040	81,423	90,067
	GNMA II POOL 004838	6.5% 20 Oct 2040	104,838	123,148
	GNMA II POOL 004853	4% 20 Nov 2040	45,603	50,439
	GNMA II POOL 004882	4% 20 Dec 2040	176,035	194,683
	GNMA II POOL 004922	4% 20 Jan 2041	155,145	171,225
	GNMA II POOL 004945	4% 20 Feb 2041	3,266	3,613
	GNMA II POOL 005018	5% 20 Apr 2041	21,251	24,301
	GNMA II POOL 005056	5% 20 May 2041	3,804	4,351
	GNMA II POOL 005083	5% 20 Jun 2041	48,029	54,923
	GNMA II POOL 005115	4.5% 20 Jul 2041	418,729	466,500
	GNMA II POOL 005116	5% 20 Jul 2041	21,494	24,637
	GNMA II POOL 005258	3.5% 20 Dec 2041	0	0
	GNMA II POOL 783584	4.5% 20 Jul 2041	94,350	105,114
	GNMA II POOL 783590	4.5% 20 Jun 2041	132,614	147,743
	GNMA II POOL AI4166	4% 20 Aug 2044	5,116	5,530
	GNMA II POOL AI4167	4% 20 Aug 2044	9,590	10,642
	GNMA II POOL AJ2723	4% 20 Aug 2044	9,066	10,066
	GNMA II POOL AJ4687	4% 20 Aug 2044	12,984	14,130
	GNMA II POOL AQ0542	4% 20 Oct 2046	9,393	10,237
	GNMA II POOL AX4341	3.5% 20 Oct 2046	26,792	30,123
	GNMA II POOL AX4342	3.5% 20 Oct 2046	33,121	37,068
	GNMA II POOL AX4343	3.5% 20 Oct 2046	22,917	25,420
	GNMA II POOL AX4344	3.5% 20 Oct 2046	58,390	64,613
	GNMA II POOL AX4345	3.5% 20 Oct 2046	41,124	44,572
	GNMA II POOL BD0560	4.5% 20 Sep 2048	70,106	76,490
	GNMA II POOL MA0023	4% 20 Apr 2042	101,004	111,643
	GNMA II POOL MA0934	3.5% 20 Apr 2043	189,837	206,706
	GNMA II POOL MA1012	3.5% 20 May 2043	55,030	60,110
	GNMA II POOL MA1158	4% 20 Jul 2043	23,730	26,292
	GNMA II POOL MA1677	3.5% 20 Feb 2044	617,899	672,941
	GNMA II POOL MA2076	5% 20 Jul 2044	23,077	26,458
	GNMA II POOL MA2373	4.5% 20 Nov 2044	0	0
	GNMA II POOL MA2677	3% 20 Mar 2045	191,384	203,748
	GNMA II POOL MA2753	3% 20 Apr 2045	927,438	989,379
	GNMA II POOL MA2826	3.5% 20 May 2045	63,751	68,844
	GNMA II POOL MA2960	3% 20 Jul 2045	44,388	47,318
	GNMA II POOL MA3172	3% 20 Oct 2045	100,745	107,256
	GNMA II POOL MA3454	3.5% 20 Feb 2046	0	0
	GNMA II POOL MA3521	3.5% 20 Mar 2046	3,594,160	3,880,293
	GNMA II POOL MA3596	3% 20 Apr 2046	247,764	263,810

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	GNMA II POOL MA3597	3.5% 20 Apr 2046	2,363,545	2,553,989
	GNMA II POOL MA3662	3% 20 May 2046	12,021	12,809
	GNMA II POOL MA3663	3.5% 20 May 2046	736,385	797,244
	GNMA II POOL MA3735	3% 20 Jun 2046	252,566	269,150
	GNMA II POOL MA3736	3.5% 20 Jun 2046	1,585,194	1,724,739
	GNMA II POOL MA3802	3% 20 Jul 2046	530,529	565,301
	GNMA II POOL MA3803	3.5% 20 Jul 2046	266,958	288,295
	GNMA II POOL MA3873	3% 20 Aug 2046	26,738	28,494
	GNMA II POOL MA3937	3.5% 20 Sep 2046	923,075	994,945
	GNMA II POOL MA4003	3% 20 Oct 2046	79,254	84,463
	GNMA II POOL MA4068	3% 20 Nov 2046	398,318	424,492
	GNMA II POOL MA4126	3% 20 Dec 2046	1,175,567	1,252,828
	GNMA II POOL MA4195	3% 20 Jan 2047	344,953	367,588
	GNMA II POOL MA4263	4% 20 Feb 2047	0	0
	GNMA II POOL MA4320	3% 20 Mar 2047	0	0
	GNMA II POOL MA4381	3% 20 Apr 2047	0	0
	GNMA II POOL MA4511	4% 20 Jun 2047	985,988	1,064,117
	GNMA II POOL MA4585	3% 20 Jul 2047	0	0
	GNMA II POOL MA4838	4% 20 Nov 2047	801,177	865,179
	GNMA II POOL MA4901	4% 20 Dec 2047	391,869	422,689
	GNMA II POOL MA5137	4% 20 Apr 2048	0	0
	GNMA II POOL MA5818	4.5% 20 Mar 2049	299,034	323,571
	GNMA II POOL MA6409	3% 20 Jan 2050	0	0
	GNMA II POOL MA6477	4.5% 20 Feb 2050	0	0
	GNMA II POOL MA6544	4.5% 20 Mar 2050	0	0
	GNMA II POOL MA6602	4.5% 20 Apr 2050	271,209	291,427
	GNMA II POOL MA6658	4% 20 May 2050	238,643	254,505
	GNMA II POOL MA6766	3% 20 Jul 2050	2,576,029	2,703,280
	GNMA II POOL MA6820	3% 20 Aug 2050	280,963	295,407
	GNMA II POOL MA6866	3% 20 Sep 2050	888,641	935,162
	GNMA II TBA 30 YR 2	2% 20 Feb 2051	1,203,000	1,256,007
	GNMA II TBA 30 YR 2.5	2.5% 21 Jan 2051	5,037,000	5,332,137
	GNMA II TBA 30 YR 3	3% 21 Jan 2051	1,613,000	1,686,719
	GNMA II TBA 30 YR 3	3% 20 Feb 2051	1,900,000	1,988,023
	GNMA II TBA 30 YR 3.5	3.5% 21 Jan 2051	(1,256,433)	(1,331,623)
	GNMA II TBA 30 YR 4	4% 21 Jan 2051	1,348,500	1,437,733
	GNMA II TBA 30 YR 4.5	4.5% 21 Jan 2051	442,000	473,285
	GNMA POOL 351469	6% 15 Mar 2024	1,456	1,632
	GNMA POOL 462265	6% 15 Dec 2028	2,195	2,465
	GNMA POOL 492131	6% 15 Jan 2029	1,966	2,211
	GNMA POOL 492133	6% 15 Jan 2029	166	186
	GNMA POOL 492165	6% 15 Feb 2029	255	286
	GNMA POOL 553461	3.5% 15 Jan 2042	41,620	44,341
	GNMA POOL 615272	4.5% 15 Jul 2033	41,343	47,139
	GNMA POOL 616411	4.5% 15 May 2034	13,624	15,025
	GNMA POOL 646609	4.5% 15 Jul 2040	125,000	139,908
	GNMA POOL 671489	6.5% 15 Aug 2037	5,330	5,920
	GNMA POOL 685496	6.5% 15 Sep 2038	24,080	28,273
	GNMA POOL 697656	6.5% 15 Oct 2038	17,266	19,516
	GNMA POOL 728627	4.5% 15 Jan 2040	42,320	47,175
	GNMA POOL 732087	4.5% 15 May 2040	6,608	7,411
	GNMA POOL 745793	4.5% 15 Jul 2040	151,880	170,315
	GNMA POOL 759138	4% 15 Jan 2041	88,906	96,842
	GNMA POOL 762838	4% 15 Mar 2041	53,363	57,668

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	GNMA POOL 780914	6% 15 Nov 2028	9,935	11,613
	GNMA POOL 782557	5% 15 Jan 2039	744,338	856,461
	GNMA POOL 782619	5% 15 Apr 2039	397,428	456,001
	GNMA POOL 782695	6.5% 15 Jun 2039	48,457	55,167
	GNMA POOL 782696	5% 15 Jun 2039	85,010	97,540
	GNMA POOL 782958	5% 15 May 2040	162,335	186,020
	GNMA POOL 783289	4.5% 15 Apr 2041	17,293	19,363
	GNMA POOL 783571	5% 15 Dec 2033	157,052	180,679
	GNMA POOL 783609	4.5% 15 Oct 2040	356,329	397,201
	GNMA POOL 783610	4.5% 15 Nov 2041	253,552	282,635
	GNMA POOL 784439	3% 15 Feb 2045	137,931	144,817
	GNMA POOL AD2334	3.5% 15 Apr 2043	71,020	75,132
	GNMA POOL BD3187	4% 15 Oct 2047	19,972	21,238
	GNMA POOL BE0143	4% 15 Jan 2048	21,828	23,370
	GNMA POOL BE0204	4% 15 Jan 2048	21,777	23,323
	GNMA POOL BE1031	4% 15 Oct 2047	25,916	27,914
	GNMA POOL BE4664	4% 15 Dec 2047	29,206	31,278
	GOLDMAN SACHS GROUP INC	5.25% 27 Jul 2021	3,000	3,084
	GOLDMAN SACHS GROUP INC	1% 05 Jun 2023	190,000	196,755
	GOLDMAN SACHS GROUP INC	1% 29 Sep 2025	625,000	684,641
	GOLDMAN SACHS GROUP INC	1% 15 May 2026	350,000	356,851
	GOLDMAN SACHS GROUP INC	3.5% 01 Apr 2025	1,098,000	1,219,867
	GOLDMAN SACHS GROUP INC	2.875% 25 Feb 2021	10,000	10,019
	GOLDMAN SACHS GROUP INC	3.5% 16 Nov 2026	186,000	208,812
	GOLDMAN SACHS GROUP INC	1% 31 Oct 2022	40,000	40,163
	GOLDMAN SACHS GROUP INC	1% 31 Oct 2022	676,000	689,719
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	1,616,734	1,616,734
	GS MORTGAGE SECURITIES TRUST	1% 15 Jun 2036	440,000	435,665
	HCA INC	4.5% 15 Feb 2027	291,000	338,492
	HONEYWELL INTERNATIONAL	1.95% 01 Jun 2030	149,000	157,431
	HP ENTERPRISE CO	4.65% 01 Oct 2024	189,000	214,534
	HSBC HOLDINGS PLC	1% 13 Mar 2023	733,000	757,150
	HSBC HOLDINGS PLC	1% 12 Sep 2026	623,000	710,021
	HSBC HOLDINGS PLC	3.9% 25 May 2026	462,000	527,347
	HUMANA INC	4.5% 01 Apr 2025	162,000	186,120
	HUNTINGTON INGALLS INDUS	4.2% 01 May 2030	158,000	187,142
	HUNTINGTON INGALLS INDUS	3.483% 01 Dec 2027	30,000	33,629
	HYUNDAI CAPITAL AMERICA	3% 18 Mar 2021	370,000	371,657
	HYUNDAI CAPITAL AMERICA	3.95% 01 Feb 2022	85,000	87,818
	HYUNDAI CAPITAL SERVICES	3% 29 Aug 2022	230,000	238,506
	HYUNDAI CAPITAL SERVICES	3.75% 05 Mar 2023	470,000	499,624
*	ING GROEP NV	4.1% 02 Oct 2023	435,000	477,900
*	ING GROEP NV	1% 01 Jul 2026	820,000	833,781
	INTEL CORP	4% 15 Dec 2032	59,000	73,466
	INTEL CORP	2.45% 15 Nov 2029	121,000	131,256
	INTERCONTINENTALEXCHANGE	1.85% 15 Sep 2032	145,000	146,127
	INTERCONTINENTALEXCHANGE	2.1% 15 Jun 2030	45,000	46,846
	ITC HOLDINGS CORP	2.7% 15 Nov 2022	64,000	66,599
	JP MORGAN CHASE COMMERCIAL MOR	1% 15 Sep 2029	162,000	160,989
	JP MORGAN MORTGAGE TRUST	1% 25 Mar 2050	532,051	533,489
	JP MORGAN MORTGAGE TRUST	1% 25 May 2050	296,994	298,856
	JP MORGAN MORTGAGE TRUST	1% 25 Jun 2050	283,960	284,544
	JP MORGAN MORTGAGE TRUST	1% 25 Feb 2050	141,143	140,786

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	JP MORGAN MORTGAGE TRUST	1% 25 Mar 2050	876,358	877,028
	JP MORGAN MORTGAGE TRUST	1% 25 May 2050	232,842	233,119
	JPMDB COMMERCIAL MORTGAGE SECU	3.409% 15 Oct 2050	460,000	520,089
*	JPMORGAN CHASE + CO	3.875% 10 Sep 2024	442,000	494,958
*	JPMORGAN CHASE + CO	3.2% 15 Jun 2026	180,000	201,305
*	JPMORGAN CHASE + CO	2.95% 01 Oct 2026	161,000	178,620
*	JPMORGAN CHASE + CO	1% 01 Feb 2028	567,000	651,691
*	JPMORGAN CHASE + CO	1% 01 Mar 2025	111,000	119,694
*	JPMORGAN CHASE + CO	1% 23 Jan 2029	516,000	586,839
*	JPMORGAN CHASE + CO	1% 23 Apr 2024	280,000	300,108
*	JPMORGAN CHASE + CO	1% 23 Apr 2029	509,000	597,586
*	JPMORGAN CHASE + CO	1% 05 Dec 2029	39,000	47,584
*	JPMORGAN CHASE + CO	1% 13 Mar 2026	932,000	978,965
	KEURIG DR PEPPER INC	3.2% 01 May 2030	149,000	168,701
	KEYCORP	2.55% 01 Oct 2029	46,000	49,822
	KLA CORP	4.65% 01 Nov 2024	209,000	237,889
	KNDL MORTGAGE TRUST	1% 15 May 2036	580,000	580,003
	L3HARRIS TECH INC	3.85% 15 Dec 2026	269,000	310,834
	L3HARRIS TECH INC	4.4% 15 Jun 2028	138,000	165,473
	LAM RESEARCH CORP	3.75% 15 Mar 2026	162,000	185,172
	LAM RESEARCH CORP	4% 15 Mar 2029	236,000	283,105
	LAM RESEARCH CORP	1.9% 15 Jun 2030	95,000	98,722
	LEHMAN BROTHERS HOLDINGS	6.75% 28 Dec 2017	3,250,000	33
	LEIDOS INC	4.375% 15 May 2030	514,000	615,489
	LLOYDS BANKING GROUP PLC	4.05% 16 Aug 2023	800,000	874,222
	LLOYDS BANKING GROUP PLC	1% 07 Nov 2023	200,000	208,948
	LOCKHEED MARTIN CORP	3.55% 15 Jan 2026	193,000	219,229
	LOS ANGELES CA CMNTY CLG DIST	1.806% 01 Aug 2030	300,000	309,723
	LOWE S COS INC	3.65% 05 Apr 2029	116,000	135,368
	LOWE S COS INC	1.7% 15 Oct 2030	151,000	152,990
	MAGNA INTERNATIONAL INC	2.45% 15 Jun 2030	228,000	245,256
	MARATHON PETROLEUM CORP	4.75% 15 Dec 2023	46,000	50,922
	MARATHON PETROLEUM CORP	4.5% 01 May 2023	381,000	413,700
	MARSH + MCLENNAN COS INC	4.375% 15 Mar 2029	165,000	200,892
	MARSH + MCLENNAN COS INC	2.25% 15 Nov 2030	76,000	80,462
	MARYLAND ST	5% 15 Mar 2028	345,000	455,393
	MARYLAND ST	5% 15 Mar 2029	235,000	317,953
	MCDONALD S CORP	2.625% 01 Sep 2029	298,000	326,167
	MCDONALD S CORP	3.6% 01 Jul 2030	140,000	164,087
	MIDAMERICAN ENERGY CO	6.75% 30 Dec 2031	76,000	113,638
	MIDAMERICAN ENERGY CO	3.1% 01 May 2027	35,000	39,235
	MIDAMERICAN ENERGY CO	3.65% 15 Apr 2029	160,000	190,038
	MITSUBISHI UFJ FIN GRP	2.998% 22 Feb 2022	86,000	88,577
	MITSUBISHI UFJ FIN GRP	2.665% 25 Jul 2022	240,000	248,307
	MITSUBISHI UFJ FIN GRP	2.559% 25 Feb 2030	270,000	291,694
	MITSUBISHI UFJ FIN GRP	2.048% 17 Jul 2030	617,000	644,679
	MIZUHO FINANCIAL GROUP	1% 16 Jul 2025	400,000	425,745
	MIZUHO FINANCIAL GROUP	1% 13 Sep 2025	325,000	343,304
	MIZUHO FINANCIAL GROUP	1% 10 Jul 2031	206,000	213,579
	MIZUHO FINANCIAL GROUP	1% 08 Sep 2024	230,000	231,401
	MIZUHO FINANCIAL GROUP	1% 08 Sep 2031	470,000	478,352
	MONDELEZ INTERNATIONAL	2.75% 13 Apr 2030	121,000	132,903

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	MORGAN STANLEY	4% 23 Jul 2025	721,000	825,092
	MORGAN STANLEY	3.875% 27 Jan 2026	628,000	720,362
	MORGAN STANLEY	1% 24 Oct 2023	2,040,000	2,078,729
	MORGAN STANLEY	3.625% 20 Jan 2027	465,000	532,525
	MORGAN STANLEY	3.125% 27 Jul 2026	125,000	139,721
	MORGAN STANLEY	3.7% 23 Oct 2024	380,000	422,863
	MORGAN STANLEY BAML TRUST	3.892% 15 Jun 2047	420,000	456,926
	MORGAN STANLEY CAPITAL I TRUST	3.35% 13 Jul 2029	830,000	835,931
	MORGAN STANLEY CAPITAL I TRUST	3.469% 11 Aug 2033	775,000	782,719
	MORGAN STANLEY CAPITAL I TRUST	3.417% 15 Jun 2052	176,609	199,807
	MOTOROLA SOLUTIONS INC	2.3% 15 Nov 2030	197,000	200,808
	MPLX LP	2.65% 15 Aug 2030	58,000	60,785
	MSDB TRUST	1% 11 Jul 2039	395,000	413,418
	NATIONAL RETAIL PROP INC	2.5% 15 Apr 2030	71,000	73,089
	NAVIENT STUDENT LOAN TRUST	4% 15 Dec 2059	101,590	105,200
	NAVIENT STUDENT LOAN TRUST	4% 15 Dec 2059	512,272	543,141
	NAVIENT STUDENT LOAN TRUST	3.13% 15 Feb 2068	290,000	298,783
	NAVIENT STUDENT LOAN TRUST	1.22% 15 Jul 2069	1,179,843	1,191,406
	NAVIENT STUDENT LOAN TRUST	1% 15 Apr 2069	390,000	390,025
	NAVIENT STUDENT LOAN TRUST	3.91% 15 Dec 2045	207,733	218,092
	NEW JERSEY ST	5% 01 Jun 2025	80,000	95,214
	NEW JERSEY ST	5% 01 Jun 2029	60,000	77,711
	NEW JERSEY ST TRANSPRTN TRUST	4.131% 15 Jun 2042	55,000	56,973
	NEW YORK ST DORM AUTH ST PERSO	5% 15 Feb 2031	260,000	349,744
	NEW YORK ST THRUWAY AUTH	2.9% 01 Jan 2035	125,000	135,523
	NGPL PIPECO LLC	4.375% 15 Aug 2022	190,000	197,951
	NISSAN MASTER OWNER TRUST RECE	1% 15 Feb 2024	1,165,000	1,170,783
	NISSAN MASTER OWNER TRUST RECE	1% 15 Nov 2023	520,000	521,291
	NISSAN MOTOR ACCEPTANCE	3.65% 21 Sep 2021	45,000	45,784
	NISSAN MOTOR ACCEPTANCE	3.15% 15 Mar 2021	145,000	145,642
	NOMURA HOLDINGS INC	3.103% 16 Jan 2030	295,000	321,970
	NORFOLK SOUTHERN CORP	2.55% 01 Nov 2029	158,000	171,168
	NORTHERN TRUST CORP	1.95% 01 May 2030	138,000	143,842
	NORTHROP GRUMMAN CORP	4.4% 01 May 2030	326,000	404,647
	NORTHROP GRUMMAN CORP	3.25% 15 Jan 2028	163,000	184,323
	NORTHWEST FLORIDA TIMBER	4.75% 04 Mar 2029	365,000	381,049
	NRG ENERGY INC	2.45% 02 Dec 2027	62,000	65,275
	NVENT FINANCE SARL	3.95% 15 Apr 2023	319,000	335,914
	NVIDIA CORP	2.85% 01 Apr 2030	415,000	466,849
	NXP BV/NXP FDG/NXP USA	3.875% 18 Jun 2026	645,000	738,606
	ONCOR ELECTRIC DELIVERY	2.75% 15 May 2030	102,000	114,205
	ONCOR ELECTRIC DELIVERY	7% 01 May 2032	21,000	31,828
	ONCOR ELECTRIC DELIVERY	5.75% 15 Mar 2029	62,000	81,764
	ONE NEW YORK PLAZA TRUST 2020	1% 15 Jan 2026	340,000	340,012
	ORACLE CORP	2.8% 01 Apr 2027	884,000	974,944
	ORIX CORP	2.9% 18 Jul 2022	198,000	205,204

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	OTIS WORLDWIDE CORP	2.565% 15 Feb 2030	74,000	79,463
	PENSKE TRUCK LEASING/PTL	2.7% 01 Nov 2024	165,000	176,769
	PEPSICO INC	2.625% 29 Jul 2029	98,000	108,184
	PFIZER INC	2.625% 01 Apr 2030	95,000	106,034
	PIEDMONT NATURAL GAS CO	3.5% 01 Jun 2029	96,000	110,202
	PIONEER NATURAL RESOURCE	4.45% 15 Jan 2026	314,000	363,113
	POUND STERLING	FOREIGN CURRENCY	7,013,611	9,587,251
	PROLOGIS LP	2.25% 15 Apr 2030	209,000	223,961
	PROLOGIS LP	1.25% 15 Oct 2030	121,000	119,818
	PUBLIC SERVICE ELECTRIC	3.2% 15 May 2029	50,000	57,017
	QUALCOMM INC	3.25% 20 May 2027	204,000	231,555
	RAYTHEON TECH CORP	2.25% 01 Jul 2030	402,000	427,002
	RAYTHEON TECH CORP	7.2% 15 Aug 2027	70,000	94,300
	RAYTHEON TECH CORP	7% 01 Nov 2028	29,000	39,549
	RAYTHEON TECH CORP	4.125% 16 Nov 2028	136,000	162,134
	REALTY INCOME CORP	3.25% 15 Jan 2031	183,000	207,453
	RELX CAPITAL INC	4% 18 Mar 2029	45,000	53,420
	RELX CAPITAL INC	3% 22 May 2030	196,000	217,643
	RELX CAPITAL INC	3.5% 16 Mar 2023	130,000	138,264
	REPUBLIC OF CHILE	3.24% 06 Feb 2028	200,000	226,752
	REPUBLIC OF COLOMBIA	3% 30 Jan 2030	350,000	366,804
	REPUBLIC OF INDONESIA	4.1% 24 Apr 2028	69,000	80,151
	REPUBLIC OF INDONESIA	2.85% 14 Feb 2030	70,000	75,522
	REPUBLIC OF PANAMA	3.875% 17 Mar 2028	165,000	189,339
	REPUBLIC OF PHILIPPINES	3% 01 Feb 2028	200,000	221,090
	REPUBLIC SERVICES INC	3.375% 15 Nov 2027	197,000	223,405
	REPUBLIC SERVICES INC	1.45% 15 Feb 2031	162,000	158,550
	REPUBLIC SERVICES INC	1.75% 15 Feb 2032	49,000	49,117
	RYDER SYSTEM INC	2.5% 01 Sep 2024	77,000	81,804
	RYDER SYSTEM INC	4.625% 01 Jun 2025	185,000	214,364
	SABINE PASS LIQUEFACTION	5% 15 Mar 2027	157,000	185,113
	SABINE PASS LIQUEFACTION	4.2% 15 Mar 2028	247,000	283,220
	SANTANDER UK GROUP HLDGS	3.125% 08 Jan 2021	28,000	28,006
	SANTANDER UK GROUP HLDGS	1% 21 Aug 2026	201,000	204,030
	SCHOLAR FUNDING TRUST	1% 28 Oct 2043	680,382	673,648
	SEVEN + I HOLDINGS	3.35% 17 Sep 2021	280,000	285,463
	SHELL INTERNATIONAL FIN	2.375% 07 Nov 2029	287,000	308,973
	SHERWIN WILLIAMS CO	4.2% 15 Jan 2022	205,000	211,019
	SMB PRIVATE EDUCATION LOAN TRU	1% 15 Feb 2036	675,006	675,552
	SMB PRIVATE EDUCATION LOAN TRU	1.29% 15 Jul 2053	720,336	722,777
	SMB PRIVATE EDUCATION LOAN TRU	1% 15 Sep 2034	622,462	624,628
	SMB PRIVATE EDUCATION LOAN TRU	2.7% 15 May 2031	78,886	81,546
	SMB PRIVATE EDUCATION LOAN TRU	2.82% 15 Oct 2035	341,202	353,848
	SMB PRIVATE EDUCATION LOAN TRU	1% 15 Oct 2035	197,897	197,854
	SOCIAL PROFESSIONAL LOAN PROGR	1.95% 15 Feb 2046	331,868	338,988
	SOCIAL PROFESSIONAL LOAN PROGR	2.84% 25 Jan 2041	1,046,667	1,069,838

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	SOUTHERN CAL EDISON	2.9% 01 Mar 2021	5,000	5,020
	SOUTHERN CAL EDISON	3.7% 01 Aug 2025	115,000	129,013
	SOUTHERN CAL EDISON	1.2% 01 Feb 2026	15,000	15,178
	SOUTHWEST AIRLINES CO	2.75% 16 Nov 2022	105,000	108,388
	SRTMJZ052 IRS GBP R F 3.50500	3.505% 15 Oct 2028	1,420,000	119,454
	SRTMJZAM4 IRS USD R F 2.16500	2.165% 30 Oct 2023	2,525,000	43,641
	SRWCU92R5 IRS USD R F 2.18750	2.187% 31 Dec 2030	1,325,000	(899)
	STARBUCKS CORP	3.55% 15 Aug 2029	44,000	51,203
	STARBUCKS CORP	2.25% 12 Mar 2030	181,000	191,595
*	STATE STREET CORP	2.4% 24 Jan 2030	118,000	128,947
*	STATE STREET CORP	1% 30 Mar 2026	67,000	72,984
	STEEL DYNAMICS INC	3.25% 15 Jan 2031	96,000	107,352
	SUMITOMO MITSUI FINL GRP	2.934% 09 Mar 2021	210,000	211,007
	SUMITOMO MITSUI FINL GRP	2.784% 12 Jul 2022	642,000	665,579
	SUMITOMO MITSUI FINL GRP	2.75% 15 Jan 2030	472,000	515,018
	SUNCOR ENERGY INC	9.25% 15 Oct 2021	35,000	37,335
	SUNTORY HOLDINGS LTD	2.25% 16 Oct 2024	200,000	209,237
	SWAP BANK OF AMERICA BOC	SWAP CASH COLLATERAL USD	133,630	133,630
	SWAP BANK OF AMERICA BOC	SWAP CASH COLLATERAL USD	(133,630)	(133,630)
	SWAP CCPC GOLDMAN SACHS COC	SWAP CCPC CASH COLLATERAL	302,000	302,000
	SWAP CCPC GOLDMAN SACHS COC	SWAP CCPC CASH COLLATERAL	(94,000)	(94,000)
	SWAP CITIBANK BOC	SWAP CASH COLLATERAL USD	(10,000)	(10,000)
	SWAP GOLDMAN SACHS BOC	SWAP CASH COLLATERAL USD	(20,000)	(20,000)
	SYNCHRONY FINANCIAL	4.25% 15 Aug 2024	150,000	165,738
	T MOBILE USA INC	3.75% 15 Apr 2027	699,000	796,021
	TAKEDA PHARMACEUTICAL	4.4% 26 Nov 2023	200,000	221,475
	TAKEDA PHARMACEUTICAL	5% 26 Nov 2028	200,000	248,500
	TAKEDA PHARMACEUTICAL	2.05% 31 Mar 2030	417,000	426,838
	TCI COMMUNICATIONS INC	7.875% 15 Feb 2026	73,000	98,312
	TENCENT HOLDINGS LTD	2.985% 19 Jan 2023	402,000	418,365
	TEXAS EASTERN TRANSMISSI	2.8% 15 Oct 2022	69,000	71,321
	TEXAS EASTERN TRANSMISSI	3.5% 15 Jan 2028	288,000	315,645
	TEXAS INSTRUMENTS INC	1.75% 04 May 2030	332,000	344,310
	TEXTRON INC	3.65% 15 Mar 2027	90,000	99,347
	TEXTRON INC	3.9% 17 Sep 2029	63,000	72,309
	TEXTRON INC	2.45% 15 Mar 2031	58,000	59,714
	THERMO FISHER SCIENTIFIC	3.65% 15 Dec 2025	36,000	40,746
	THERMO FISHER SCIENTIFIC	2.95% 19 Sep 2026	70,000	78,034
	THERMO FISHER SCIENTIFIC	4.497% 25 Mar 2030	102,000	127,477
	TOYOTA MOTOR CREDIT CORP	3% 01 Apr 2025	337,000	370,587
	TRANE TECHNOLOGIES LUX	3.8% 21 Mar 2029	44,000	51,505
	TRANSCONT GAS PIPE LINE	4% 15 Mar 2028	185,000	213,479
	TRANSCONT GAS PIPE LINE	7.85% 01 Feb 2026	383,000	502,039
	TSY INFL IX N/B	1% 15 Feb 2048	0	0
	UBS GROUP AG	2.65% 01 Feb 2022	1,054,000	1,080,795
	UNION PACIFIC CORP	3.95% 10 Sep 2028	102,000	121,094
	UNITED AIR 2015 1 AA PTT	3.45% 01 Jun 2029	32,079	32,097
	UNITED AIR 2016 1 AA PTT	3.1% 07 Jan 2030	8,417	8,519
	UNITED AIR 2016 2 AA PTT	2.875% 07 Apr 2030	53,009	53,260
	UNITED AIR 2019 1 AA PTT	4.15% 25 Feb 2033	90,899	94,812
	UNITED AIR 2019 2 AA PTT	2.7% 01 Nov 2033	54,188	52,281
	UNITED MEXICAN STATES	4.15% 28 Mar 2027	403,000	464,965
	UNITED MEXICAN STATES	4.5% 22 Apr 2029	515,000	604,610
	UNITED MEXICAN STATES	2.659% 24 May 2031	300,000	307,200

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			Shares/ Par Value	
	UNITED PARCEL SERVICE	4.45% 01 Apr 2030	329,000	411,540
	UNITEDHEALTH GROUP INC	3.375% 15 Apr 2027	9,000	10,277
	UNITEDHEALTH GROUP INC	3.85% 15 Jun 2028	76,000	90,362
	UNITEDHEALTH GROUP INC	2.875% 15 Aug 2029	96,000	109,120
	UNITEDHEALTH GROUP INC	3.875% 15 Dec 2028	166,000	199,074
	UNIV OF MICHIGAN MI	2.437% 01 Apr 2040	244,000	254,643
	US 10YR NOTE (CBT)MAR21	XCBT 20210322	(17,200,000)	(20,772)
	US 10YR ULTRA FUT MAR21	XCBT 20210322	(8,200,000)	41,480
	US 2YR NOTE (CBT) MAR21	XCBT 20210331	39,200,000	39,567
	US 5YR NOTE (CBT) MAR21	XCBT 20210331	(2,400,000)	(5,555)
	US BANCORP	3.1% 27 Apr 2026	41,000	45,630
	US DOLLAR		105,187	105,187
	US LONG BOND(CBT) MAR21	XCBT 20210322	(700,000)	12,098
	US TREASURY N/B	1.25% 15 May 2050	1,280,000	1,161,200
	US TREASURY N/B	1.375% 15 Aug 2050	555,000	519,792
	US TREASURY N/B	1.125% 15 Aug 2040	1,920,000	1,817,700
	US TREASURY N/B	1.375% 31 Jan 2022	330,000	334,434
	US TREASURY N/B	1.5% 15 Feb 2030	3,525,000	3,729,202
	US TREASURY N/B	1.125% 28 Feb 2027	190,000	197,029
	US TREASURY N/B	0.5% 15 Mar 2023	2,715,000	2,737,059
	US TREASURY N/B	0.375% 31 Mar 2022	5,449,000	5,466,241
	US TREASURY N/B	0.125% 15 May 2023	2,630,000	2,629,281
	US TREASURY N/B	0.625% 15 May 2030	5,920,000	5,787,725
	US TREASURY N/B	0.25% 30 Jun 2025	1,290,000	1,286,725
	US TREASURY N/B	0.25% 31 Jul 2025	3,430,000	3,419,951
	US TREASURY N/B	0.375% 31 Jul 2027	4,260,000	4,204,088
	US TREASURY N/B	0.625% 15 Aug 2030	3,566,000	3,476,850
	US TREASURY N/B	0.5% 31 Oct 2027	3,740,000	3,710,781
	US TREASURY N/B	0.875% 15 Nov 2030	3,530,000	3,518,417
	US TREASURY N/B	1.625% 15 Nov 2050	1,460,000	1,454,525
	US TREASURY N/B	1.375% 15 Nov 2040	1,375,000	1,359,531
	US TREASURY N/B	2.125% 30 Sep 2024	3,040,000	3,254,225
	US TREASURY N/B	2.875% 15 Aug 2028	1,197,000	1,390,437
	US TREASURY N/B	2.875% 30 Sep 2023	2,120,000	2,277,427
	US TREASURY N/B	3% 31 Oct 2025	2,405,000	2,711,074
	US TREASURY N/B	2.625% 31 Jan 2026	1,825,000	2,032,594
	US TREASURY N/B	2.375% 29 Feb 2024	2,270,000	2,426,506
	US TREASURY N/B	2.25% 31 Mar 2026	669,000	733,731
	US TREASURY N/B	2.375% 30 Apr 2026	215,000	237,415
	US TREASURY N/B	2.125% 31 May 2026	415,000	453,047
	US TREASURY N/B	1.875% 30 Jun 2026	4,246,000	4,581,534
	US TREASURY N/B	2.75% 15 Feb 2024	2,895,000	3,127,165
	US TREASURY N/B	2.125% 31 Mar 2024	95,000	100,934
	US TREASURY N/B	2% 31 May 2024	690,000	732,263
	US TREASURY N/B	1.75% 31 Jul 2024	7,285,000	7,683,968
	US TREASURY N/B	1.375% 31 Aug 2026	6,780,000	7,131,713
	US TREASURY N/B	1.25% 31 Aug 2024	5,205,000	5,399,374
	US TREASURY N/B	1.5% 30 Sep 2024	4,580,000	4,795,940
	US TREASURY N/B	1.5% 30 Nov 2024	215,000	225,456
	US TREASURY N/B	1.75% 31 Dec 2026	1,345,000	1,445,402
	US TREASURY N/B	1.75% 31 Dec 2024	2,285,000	2,420,583
	US TREASURY N/B	1.625% 31 Dec 2021	6,095,000	6,186,425
	US TREASURY N/B	1.375% 31 Jan 2025	2,045,000	2,137,025
	US TREASURY N/B	1.125% 28 Feb 2025	1,011,000	1,046,661

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			Shares/ Par Value	
	US TREASURY N/B	0.5% 31 Mar 2025	2,128,000	2,147,618
	US TREASURY N/B	0.125% 31 May 2022	12,310,000	12,312,404
	US TREASURY N/B	0.25% 15 Jun 2023	1,295,000	1,298,339
	US TREASURY N/B	0.125% 30 Jun 2022	4,720,000	4,720,738
	US TREASURY N/B	0.5% 31 Aug 2027	3,705,000	3,682,423
	US TREASURY N/B	0.25% 31 Aug 2025	510,000	508,346
	US TREASURY N/B	0.25% 30 Sep 2025	691,000	688,382
	US TREASURY N/B	0.125% 31 Oct 2022	19,095,000	19,097,984
	US TREASURY N/B	0.25% 31 Oct 2025	6,525,000	6,496,963
	US TREASURY N/B	0.125% 30 Nov 2022	13,925,000	13,926,632
	US TREASURY N/B	0.625% 30 Nov 2027	11,809,000	11,807,155
	US TREASURY N/B	0.375% 30 Nov 2025	1,250,000	1,251,758
	US TREASURY N/B	2.625% 15 Feb 2029	730,000	838,017
	US TREASURY N/B	2.5% 28 Feb 2026	2,036,000	2,257,097
	US ULTRA BOND CBT MAR21	XCBT 20210322	(1,200,000)	(27,175)
	VERIZON COMMUNICATIONS	4.125% 16 Mar 2027	654,000	770,863
	VERIZON COMMUNICATIONS	4.016% 03 Dec 2029	39,000	46,374
	VERIZON COMMUNICATIONS	3.15% 22 Mar 2030	261,000	292,688
	VERIZON COMMUNICATIONS	3% 22 Mar 2027	190,000	210,794
	VERIZON COMMUNICATIONS	1.5% 18 Sep 2030	194,000	191,112
	VIACOMCBS INC	3.7% 15 Aug 2024	348,000	381,574
	VIACOMCBS INC	4.75% 15 May 2025	20,000	23,220
	VIRGINIA ELEC + POWER CO	2.75% 15 Mar 2023	275,000	287,916
	VIRGINIA ELEC + POWER CO	3.1% 15 May 2025	50,000	54,669
	VIRGINIA ELEC + POWER CO	2.95% 15 Nov 2026	56,000	62,310
	VIRGINIA ELEC + POWER CO	3.8% 01 Apr 2028	108,000	126,395
	VISA INC	1.9% 15 Apr 2027	93,000	98,981
	VISTRA CORP	4.3% 15 Jul 2029	196,000	222,465
	VODAFONE GROUP PLC	4.125% 30 May 2025	290,000	331,614
	VODAFONE GROUP PLC	3.75% 16 Jan 2024	497,000	543,100
	WALMART INC	2.375% 24 Sep 2029	2,000	2,185
	WALT DISNEY COMPANY/THE	1.75% 13 Jan 2026	236,000	247,395
	WASTE MANAGEMENT INC	1.15% 15 Mar 2028	300,000	300,857
	WELLS FARGO + COMPANY	3% 22 Apr 2026	435,000	478,760
	WELLS FARGO + COMPANY	3% 23 Oct 2026	249,000	275,884
	WELLS FARGO + COMPANY	3% 19 Feb 2025	151,000	164,159
	WELLS FARGO + COMPANY	1% 22 May 2028	148,000	167,771
	WELLS FARGO + COMPANY	2.625% 22 Jul 2022	112,000	115,933
	WELLS FARGO + COMPANY	1% 30 Oct 2025	83,000	87,762
	WELLS FARGO + COMPANY	1% 11 Feb 2031	164,000	174,015
	WELLS FARGO + COMPANY	1% 30 Oct 2030	448,000	488,764
	WELLS FARGO COMMERCIAL MORTGAG	1% 15 Dec 2059	2,529,374	95,648
	WELLS FARGO COMMERCIAL MORTGAG	4.152% 15 Aug 2051	640,000	754,366
	WELLS FARGO MORTGAGE BACKED SE	1% 25 Sep 2049	288,088	296,812
	WF RBS COMMERCIAL MORTGAGE TRU	3.752% 15 Sep 2057	395,000	435,237
	Sub-Total: Fund 5710 1 of 15		Total	\$ 481,412,419

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		Shares/ Par Value		
	1211 AVENUE OF THE AMERICAS TR	3.9% 10 Aug 2035	1,400,000	\$ 1,560,412
	ABU DHABI GOVT INT L	3.125% 16 Apr 2030	1,500,000	1,693,800
	ACCESS GROUP INC	1% 25 May 2036	1,780,493	1,735,274
	ALABAMA POWER CO	1.45% 15 Sep 2030	1,100,000	1,106,631
	AMERICAN HOMES 4 RENT	4.25% 15 Feb 2028	1,800,000	2,069,680
	AMERICAN HOMES 4 RENT	4.9% 15 Feb 2029	1,500,000	1,811,371
	AMERICAN WATER CAPITAL C	3.45% 01 Jun 2029	1,600,000	1,841,706
	ANHEUSER BUSCH INBEV WOR	4.5% 01 Jun 2050	1,500,000	1,893,390
	ARROW ELECTRONICS INC	3.875% 12 Jan 2028	1,000,000	1,127,637
	ASSURANT INC	4.2% 27 Sep 2023	1,100,000	1,203,206
	AT+T INC	4.85% 01 Mar 2039	900,000	1,120,911
	AT+T INC	2.75% 01 Jun 2031	1,500,000	1,602,935
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	163	126
	AVANGRID INC	3.8% 01 Jun 2029	1,400,000	1,605,655
	BANC OF AMERICA SEURITIES LLC	TBA CASH COLLATERAL USD	(500,000)	(500,000)
	BANK OF AMERICA CORP	1% 20 Dec 2028	2,222,000	2,509,847
	BANK OF AMERICA CORP	1% 07 Feb 2030	1,600,000	1,884,532
	BANQUE FED CRED MUTUEL	3.75% 20 Jul 2023	500,000	540,359
	BARCLAYS BANK PLC	7.625% 21 Nov 2022	464,000	516,162
	BARCLAYS PLC	3.684% 10 Jan 2023	1,400,000	1,442,908
	BARCLAYS PLC	1% 16 May 2024	1,400,000	1,515,234
	BARCLAYS PLC	3.25% 12 Feb 2027	1,200,000	1,824,831
	BAYER US FINANCE II LLC	4.25% 15 Dec 2025	2,100,000	2,400,469
	BAYER US FINANCE II LLC	2.75% 15 Jul 2021	750,000	759,264
	BBCCRE TRUST	3.966% 10 Aug 2033	2,200,000	2,394,257
	BGC PARTNERS INC	5.375% 24 Jul 2023	1,100,000	1,190,076
	BLACK HILLS CORP	2.5% 15 Jun 2030	1,500,000	1,575,410
	BNP PARIBAS	1% 19 Nov 2025	1,500,000	1,598,885
	BOSTON GAS COMPANY	3.15% 01 Aug 2027	300,000	333,068
	BRAZILIAN REAL	FOREIGN CURRENCY	426,112	82,036
	BRIXMOR OPERATING PART	3.25% 15 Sep 2023	1,200,000	1,270,376
	BROADCOM INC	4.11% 15 Sep 2028	1,157,000	1,324,170
	BROADCOM INC	3.459% 15 Sep 2026	1,400,000	1,553,381
	BWU00IY84 IRS JPY R V 06MLIBOR	1% 18 Mar 2026	1,880,000,000	(320,068)
	BWU00KXL1 IRS JPY R V 06MLIBOR	1% 20 Mar 2029	260,000,000	(91,651)
	BWU00M8G6 IRS JPY R V 06MLIBOR	1% 21 Mar 2048	40,000,000	(64,839)
	BWU00MO45 IRS JPY R V 06MLIBOR	1% 20 Mar 2028	360,000,000	(78,062)
	BWU00MXC7 IRS JPY R V 06MLIBOR	1% 20 Mar 2038	380,000,000	(334,273)
	BWU00NYG5 IRS JPY R V 06MLIBOR	1% 18 Jun 2028	100,000,000	(29,354)
	BWU00YA36 IRS USD R V 03MLIBOR	1% 11 Jun 2021	75,800,000	(506,199)
	BWU015FA7 IRS GBP R V 12MSONIA	1% 17 Mar 2051	5,000,000	108,346
	CADILLAC FAIRVIEW PRP TR	3.875% 20 Mar 2027	700,000	772,969
	CALIFORNIA ST HLTH FACS FING A	1.979% 01 Jun 2030	3,000,000	3,061,020
	CANADIAN DOLLAR	FOREIGN CURRENCY	275,137	215,963
	CCSALHUS5 CITI GROUP CCPC	CCSALHUS5 CITI GROUP CCPC	440,000	440,000
	CENTRAL NIPPON EXPRESSWY	2.241% 16 Feb 2021	1,900,000	1,904,180
	CH ROBINSON WORLDWIDE	4.2% 15 Apr 2028	1,500,000	1,774,533
	CHARTER COMM OPT LLC/CAP	4.464% 23 Jul 2022	1,400,000	1,475,941
	CITIBANK CASH COLL CCP	CCSALCUS6 CCP CASH COLL	94,000	94,000

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	CITIGROUP COMMERCIAL			
	MORTGAGE	3.431% 10 Jun 2048	3,183,109	3,371,064
	COLT FUNDING LLC	1% 25 Sep 2065	1,603,192	1,605,559
	COMM MORTGAGE TRUST	3.178% 10 Feb 2035	1,130,000	1,218,055
	COMM MORTGAGE TRUST	4.228% 10 May 2051	2,100,000	2,492,823
	COMMUNITY PRESERVATION C	2.867% 01 Feb 2030	1,400,000	1,463,868
	CONNECTICUT ST	2.677% 01 Jul 2030	2,750,000	3,009,820
	CRED SUIS GP FUN LTD	3.8% 15 Sep 2022	2,500,000	2,640,475
	CREDIT SUISSE GROUP AG	1% 14 Dec 2023	900,000	941,029
	CREDIT SUISSE MORTGAGE TRUST	3.565% 15 Dec 2049	900,000	976,171
	CREDIT SUISSE MORTGAGE TRUST	2.256% 15 Aug 2037	1,800,000	1,864,491
	CRH AMERICA FINANCE INC	4.5% 04 Apr 2048	1,000,000	1,260,294
	CSAIL COMMERCIAL MORTGAGE			
	TRUS	3.448% 15 Aug 2048	1,188,420	1,257,113
	CURRENCY CONTRACT	USD/AUD		(32,471)
	CURRENCY CONTRACT	USD/EUR		(69,571)
	CURRENCY CONTRACT	USD/GBP		(214,128)
	CURRENCY CONTRACT	USD/JPY		(451)
	CURRENCY CONTRACT	USD/JPY		(880)
	CURRENCY CONTRACT	USD/JPY		(2,903)
	CURRENCY CONTRACT	JPY/USD		1,868
	CURRENCY CONTRACT	USD/JPY		(2,398)
	CURRENCY CONTRACT	USD/JPY		(1,885)
	DAIMLER FINANCE NA LLC	2.7% 14 Jun 2024	1,700,000	1,820,109
	DALLAS FORT WORTH TX			
	INTERNATI	1.649% 01 Nov 2026	1,500,000	1,528,440
	DANISH KRONE	FOREIGN CURRENCY	1,950	321
	DELL INT LLC / EMC CORP	5.45% 15 Jun 2023	1,500,000	1,659,031
	DEUTSCHE BANK AG	2.625% 16 Dec 2024	1,200,000	1,728,009
	DEUTSCHE BANK NY	4.25% 14 Oct 2021	700,000	717,799
	DISCOVERY COMMUNICATIONS	4.65% 15 May 2050	1,100,000	1,375,819
	ENTERGY ARKANSAS LLC	3.5% 01 Apr 2026	2,200,000	2,484,634
	ENTERGY LOUISIANA LLC	3.12% 01 Sep 2027	2,200,000	2,451,083
	ENTERGY MISSISSIPPI LLC	2.85% 01 Jun 2028	1,700,000	1,877,066
	EPR PROPERTIES	4.95% 15 Apr 2028	1,700,000	1,709,997
	EQUITABLE HOLDINGS INC	5% 20 Apr 2048	1,000,000	1,317,152
	ERP OPERATING LP	4.15% 01 Dec 2028	1,400,000	1,669,603
	EURO CURRENCY	FOREIGN CURRENCY	625	764
	FAIRFAX FINL HLDGS LTD	4.85% 17 Apr 2028	1,300,000	1,454,982
	FANNIE MAE	7.5% 20 Sep 2027	190,566	216,647
	FANNIE MAE	6.5% 25 Jul 2029	271,298	303,409
	FANNIE MAE	6.5% 25 Sep 2029	375,221	428,353
	FANNIE MAE	1% 25 Nov 2036	1,518,013	1,532,733
	FANNIE MAE	1% 25 May 2036	1,204,698	1,210,137
	FANNIE MAE	7% 25 Jul 2039	146,007	173,277
	FANNIE MAE	7% 25 Oct 2022	8,184	8,456
	FANNIE MAE	6.5% 25 Feb 2023	16,941	17,617
	FANNIEMAE WHOLE LOAN	6.5% 25 Jun 2028	21,571	23,818
	FED HM LN PC POOL 1J1214	1% 01 Sep 2035	34,171	35,258
	FED HM LN PC POOL 1J1219	1% 01 Oct 2035	175,976	183,443
	FED HM LN PC POOL 781923	1% 01 Sep 2034	460,865	484,279
	FED HM LN PC POOL 785867	1% 01 Dec 2026	13,768	13,821
	FED HM LN PC POOL 789758	1% 01 Sep 2032	16,467	16,554
	FED HM LN PC POOL 789777	1% 01 Sep 2032	11,290	11,711

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	FED HM LN PC POOL 848812	1% 01 Oct 2039	795,839	835,165
	FED HM LN PC POOL C91256	5% 01 Jun 2029	21,949	24,465
	FED HM LN PC POOL G01827	4.5% 01 Jun 2035	87,568	96,860
	FED HM LN PC POOL Q47083	3.5% 01 Apr 2047	6,050,177	6,521,520
	FED HM LN PC POOL Q47482	3.5% 01 Apr 2047	5,032,378	5,454,926
	FED HM LN PC POOL SB0257	4% 01 Nov 2033	414,912	440,369
	FHA 221/D4 GMAC 56 P8/01	7.43% 25 Oct 2022	0	0
	FHA INSD MTG POOL 56 GMAC	7.43% 25 Oct 2022	0	0
	FHA PROJ LN CTF SER POOL 5	7.43% 01 Feb 2022	921	898
	FHLMC MULTIFAMILY STRUCTURED P	2.864% 25 Oct 2026	8,882,877	9,522,933
	FIRSTENERGY TRANSMISSION FLORIDA ST BRD OF ADMIN FIN CO	4.35% 15 Jan 2025	1,700,000	1,853,373
	FNMA POOL 190639	1.705% 01 Jul 2027	1,500,000	1,556,985
	FNMA POOL 257238	1% 01 Jan 2024	416	464
	FNMA POOL 450838	5% 01 Jun 2028	52,926	58,978
	FNMA POOL 457274	5.5% 01 Dec 2028	956	1,067
	FNMA POOL 559810	1% 01 Oct 2028	3,676	3,687
	FNMA POOL 735764	1% 01 Aug 2040	40,117	40,586
	FNMA POOL 735965	1% 01 Jul 2035	203,405	212,788
	FNMA POOL 745390	1% 01 Oct 2035	76,724	77,668
	FNMA POOL 783610	1% 01 Feb 2036	815,526	849,396
	FNMA POOL 814000	1% 01 Jun 2035	365,436	366,993
	FNMA POOL 822101	6% 01 Jun 2035	50,813	57,097
	FNMA POOL 826129	1% 01 May 2035	205,795	206,542
	FNMA POOL 844532	1% 01 Jul 2035	81,698	84,442
	FNMA POOL 874959	1% 01 Nov 2035	64,902	66,802
	FNMA POOL 890362	6.2% 01 Nov 2037	508,297	545,559
	FNMA POOL 897717	1% 01 Aug 2041	864,083	978,730
	FNMA POOL 898318	1% 01 Aug 2036	24,006	24,163
	FNMA POOL 899601	6% 01 Nov 2036	26,325	29,577
	FNMA POOL 902551	5.5% 01 Jul 2047	1,077,175	1,246,184
	FNMA POOL AA6435	6% 01 Nov 2036	4,258	5,073
	FNMA POOL AA7916	6% 01 May 2040	21,567	24,232
	FNMA POOL AB9136	4% 01 Mar 2039	10,463	11,475
	FNMA POOL AE8349	2.5% 01 Apr 2043	71,468	76,495
	FNMA POOL AK0730	6% 01 Aug 2037	11,240	12,626
	FNMA POOL AL2815	1% 01 Feb 2042	141,745	147,944
	FNMA POOL AL5548	1% 01 May 2035	109,317	115,145
	FNMA POOL AL6447	1% 01 May 2038	684,451	718,948
	FNMA POOL AL7183	1% 01 Jan 2026	2,063	2,168
	FNMA POOL AL8922	1% 01 Jan 2036	247,304	259,993
	FNMA POOL AL9380	1% 01 May 2030	841,170	883,655
	FNMA POOL AM3528	1% 01 Apr 2031	1,169,726	1,257,455
	FNMA POOL AR5180	2.69% 01 Oct 2023	5,000,000	5,276,193
	FNMA POOL AS1410	3% 01 Jul 2043	1,687,919	1,838,772
	FNMA POOL AS4168	3% 01 Jan 2029	333,232	354,992
	FNMA POOL AS5715	4% 01 Dec 2044	142,768	156,585
	FNMA POOL AS7603	3% 01 Sep 2030	389,502	418,222
	FNMA POOL AX7911	4% 01 Jul 2046	2,103,893	2,271,849
	FNMA POOL AZ8086	3% 01 Jan 2045	246,834	266,725
	FNMA POOL BE2092	3.5% 01 Jul 2045	466,620	497,982
	FNMA POOL BM1447	3.5% 01 Dec 2046	327,035	349,005
		1% 01 Jul 2047	12,223,695	13,265,064

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		Shares/ Par Value		
	FNMA POOL MA0184	5% 01 Sep 2029	443,183	490,443
	FNMA POOL MA1524	3% 01 Aug 2043	0	0
	FNMA TBA 15 YR 2.5	2.5% 16 Jan 2036	1,000,000	1,042,969
	FNMA TBA 30 YR 2	2% 11 Mar 2051	39,300,000	40,690,888
	FNMA TBA 30 YR 2.5	2.5% 14 Jan 2051	6,300,000	6,565,043
	FNMA TBA 30 YR 2.5	2.5% 11 Mar 2051	15,500,000	16,288,940
	FNMA TBA 30 YR 3	3% 14 Jan 2051	33,500,000	35,099,101
	FNMA TBA 30 YR 5	5% 14 Jan 2051	500,000	553,340
	FREDDIE MAC	7% 15 May 2022	1,272	1,288
	FREDDIE MAC	6.5% 15 Feb 2026	165,514	178,444
	FREDDIE MAC	6% 15 Jul 2023	86,481	90,712
	FREDDIE MAC	6% 15 Dec 2028	155,876	176,021
	FREDDIE MAC	5.5% 15 Nov 2032	784,562	895,688
	FREDDIE MAC	1% 15 May 2037	404,154	404,424
	FREDDIE MAC	1% 15 Nov 2042	1,817,796	1,831,394
	FREDDIE MAC	1% 15 Aug 2040	778,527	779,472
	FREDDIE MAC	1% 15 Oct 2040	773,045	773,952
	GE CAPITAL INTL FUNDING	4.418% 15 Nov 2035	1,400,000	1,670,964
	GENERAL MOTORS FINL CO	1% 26 Mar 2022	100,000	122,021
	GLOBE LIFE INC	2.15% 15 Aug 2030	1,300,000	1,321,233
	GNMA II POOL 002910	8.5% 20 Apr 2030	894	1,055
	GNMA II POOL 002947	8.5% 20 Jul 2030	342	399
	GNMA II POOL 003029	8.5% 20 Jan 2031	2,533	3,018
	GNMA II POOL 780840	8.5% 20 Jul 2028	4,633	5,328
	GNMA II POOL MA5265	4.5% 20 Jun 2048	1,249,916	1,352,543
	GNMA II POOL MA5399	4.5% 20 Aug 2048	2,470,861	2,677,696
	GNMA II POOL MA5652	4.5% 20 Dec 2048	673,914	729,287
	GNMA II POOL MA5765	5% 20 Feb 2049	2,465,800	2,698,864
	GNMA II TBA 30 YR 3	3% 18 Mar 2051	3,000,000	3,138,984
	GNMA POOL 783473	3.5% 15 Nov 2041	518,982	556,181
	GNMA POOL AL1543	3% 15 May 2045	363,478	379,170
	GNMA POOL BT3503	4% 15 Feb 2050	920,304	975,616
	GOLDMAN SACHS GROUP INC	4% 03 Mar 2024	1,600,000	1,767,955
	GOODMAN US FIN FOUR	4.5% 15 Oct 2037	700,000	815,288
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jul 2065	0	0
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	659,584	659,584
	GS MORTGAGE SECURITIES TRUST	3.467% 10 Jun 2047	1,510,292	1,578,484
	GS MORTGAGE SECURITIES TRUST	3.621% 10 Oct 2035	1,400,000	1,515,330
	GS MORTGAGE SECURITIES TRUST	2.855% 10 May 2034	1,000,000	992,680
	GUARDIAN LIFE GLOB FUND	1.25% 19 Nov 2027	1,500,000	1,500,214
	HCA INC	5% 15 Mar 2024	2,700,000	3,037,428
	HONG KONG	2.5% 28 May 2024	1,600,000	1,690,051
	HOST HOTELS + RESORTS LP	3.875% 01 Apr 2024	900,000	951,256
	JAPAN FIN ORG MUNICIPAL	2.125% 13 Apr 2021	1,300,000	1,306,152
	JAPANESE YEN	FOREIGN CURRENCY	157,669,687	1,527,141
	JP MORGAN CHASE COMMERCIAL MOR	1% 15 Jun 2032	731,709	720,701
	JP MORGAN MORTGAGE TRUST	1% 25 Feb 2035	0	0
	JP MORGAN MORTGAGE TRUST	6% 25 Aug 2022	0	0
	JPMBB COMMERCIAL MORTGAGE SECU	3.017% 15 Feb 2048	1,551,838	1,628,802
*	JPMORGAN CHASE + CO	1% 01 Mar 2025	2,700,000	2,911,482
*	JPMORGAN CHASE + CO	1% 01 Jun 2028	1,800,000	1,910,659

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		Shares/ Par Value		
	JPN 10Y BOND(OSE) MAR21	XOSE 20210315	(600,000,000)	(48)
	JPN BANK FOR INT L COOP	2.875% 21 Jul 2027	1,000,000	1,126,335
	KENNEDY WILSON EUR REAL	3.95% 30 Jun 2022	1,300,000	1,795,530
	KILROY REALTY LP	4.375% 01 Oct 2025	2,300,000	2,580,055
	LEHMAN BROTHERS HOLDINGS	6.75% 28 Dec 2017	3,100,000	31
	LIFE STORAGE LP	3.875% 15 Dec 2027	1,800,000	2,056,566
	LLOYDS BANK PLC	1% 02 Apr 2032	1,400,000	1,155,167
	LONG GILT FUTURE MAR21	IFLL 20210329	(1,500,000)	(31,467)
	LOS ANGELES CA CMNTY CLG DIST	2.106% 01 Aug 2032	1,800,000	1,875,870
	MANHATTAN WEST	2.13% 10 Sep 2039	1,500,000	1,574,607
	MASCO CORP	3.5% 15 Nov 2027	1,900,000	2,151,482
	MERRILL LYNCH MORTGAGE INVESTO	1% 25 Feb 2036	0	0
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	315	16
	MF1 LTD	1% 15 Jul 2035	2,400,000	2,418,628
	MID AMERICA APARTMENTS	3.6% 01 Jun 2027	1,900,000	2,149,327
	MIZUHO FINANCIAL GROUP	1% 13 Sep 2030	1,700,000	1,844,149
	MONONGAHELA POWER CO	3.55% 15 May 2027	2,000,000	2,163,395
	MORGAN STANLEY	TBA CASH COLLATERAL	(370,000)	(370,000)
	MORGAN STANLEY	3.125% 27 Jul 2026	700,000	782,437
	MORGAN STANLEY BAML TRUST	3.732% 15 May 2048	2,500,000	2,799,287
	MORGAN STANLEY CAPITAL I TRUST	1% 13 Jul 2029	1,100,000	1,108,228
	MORGAN STANLEY CAPITAL I TRUST	3.337% 15 Dec 2049	2,200,000	2,357,583
	NATIONAL RETAIL PROP INC	3.5% 15 Oct 2027	1,500,000	1,654,456
	NATIONAL RETAIL PROP INC	4.3% 15 Oct 2028	1,500,000	1,738,870
	NATIONAL SECS CLEARING	1.5% 23 Apr 2025	2,400,000	2,484,376
	NATIONWIDE BLDG SOCIETY	1% 01 Aug 2024	1,500,000	1,629,979
	NATWEST GROUP PLC	1% 15 May 2023	1,500,000	1,557,373
	NATWEST GROUP PLC	1% 25 Jun 2024	1,700,000	1,856,078
	NATWEST GROUP PLC	1% 08 Mar 2023	1,200,000	1,503,642
	NAVIENT STUDENT LOAN TRUST	1% 25 Mar 2066	1,199,716	1,214,062
	NELNET STUDENT LOAN TRUST	1% 25 Apr 2031	1,699,268	1,698,751
	NEW YORK LIFE GLOBAL FDG	1.2% 07 Aug 2030	1,400,000	1,357,732
	NEW YORK ST URBAN DEV CORP REV	1.877% 15 Mar 2030	2,000,000	2,052,900
	NEW ZEALAND DOLLAR	FOREIGN CURRENCY	467	336
	NEXTERA ENERGY CAPITAL	2.25% 01 Jun 2030	1,800,000	1,887,148
	NIAGARA MOHAWK POWER	4.278% 15 Dec 2028	600,000	714,895
	NORDEA BANK ABP	3.75% 30 Aug 2023	1,100,000	1,188,952
	NORTHERN STATES PWR MINN	2.9% 01 Mar 2050	1,400,000	1,578,616
	OMEGA HLTHCARE INVESTORS	4.75% 15 Jan 2028	1,700,000	1,936,778
	ONTARIO (PROVINCE OF)	2.55% 12 Feb 2021	3,400,000	3,408,194
	ORACLE CORP	3.6% 01 Apr 2050	1,700,000	1,980,642
	PENNSYLVANIA ST HGR EDU ASSIST	1% 25 Jul 2029	334,499	335,446
	POUND STERLING	FOREIGN CURRENCY	442,905	605,429
	PRIVATE EXPORT FUNDING	2.65% 16 Feb 2021	3,300,000	3,310,026
	READYCAP COMMERCIAL MORTGAGE T	1% 25 Feb 2035	1,799,981	1,806,813
	REALTY INCOME CORP	3.875% 15 Apr 2025	1,500,000	1,689,673
	REPUBLIC OF CHILE	2.45% 31 Jan 2031	1,700,000	1,819,000

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	REPUBLIC OF PERU	2.783% 23 Jan 2031	1,700,000	1,864,067
	RMAC SECURITIES PLC	1% 12 Jun 2044	968,370	1,268,317
	ROCHESTER GAS + ELECTRIC	3.1% 01 Jun 2027	1,000,000	1,105,541
	SALES TAX SECURITIZATION CORP	3.107% 01 Jan 2035	1,700,000	1,704,012
	SAN FRANCISCO CA CITY CNTY P	2.825% 01 Nov 2041	1,500,000	1,571,010
	SINGAPORE DOLLAR	FOREIGN CURRENCY	283	214
	SITE CENTERS CORP	4.7% 01 Jun 2027	1,000,000	1,094,923
	SLM STUDENT LOAN TRUST	1% 15 Dec 2027	1,114,688	1,114,449
	SLM STUDENT LOAN TRUST	1% 15 Dec 2025	683,814	683,338
	SLM STUDENT LOAN TRUST	1% 27 Jan 2025	606,262	605,567
	SLM STUDENT LOAN TRUST	1% 25 Jan 2027	3,208,149	3,189,302
	SLM STUDENT LOAN TRUST	1% 25 Oct 2029	2,639,656	2,615,715
	SLM STUDENT LOAN TRUST	1% 25 Jan 2028	913,521	913,711
	SLM STUDENT LOAN TRUST	1% 26 Jan 2026	788,314	787,908
	SMALL BUSINESS			
	ADMINISTRATION	5.6% 01 Sep 2028	0	0
	SMBC AVIATION CAPITAL FI	3% 15 Jul 2022	3,400,000	3,489,514
	SOUTHWESTERN ELEC POWER	2.75% 01 Oct 2026	700,000	759,164
	SPIRIT REALTY LP	3.2% 15 Feb 2031	1,700,000	1,806,517
	SPRINT SPECTRUM / SPEC I	3.36% 20 Mar 2023	187,500	189,263
	STARBUCKS CORP	2.55% 15 Nov 2030	1,800,000	1,946,691
	STARWOOD MORTGAGE			
	RESIDENTIAL	1% 25 Apr 2065	2,748,461	2,766,570
	STATE OF ISRAEL	3.875% 03 Jul 2050	1,800,000	2,160,353
	STATE OF ISRAEL	4.125% 17 Jan 2048	1,700,000	2,190,253
	STATE OF QATAR	4.817% 14 Mar 2049	1,600,000	2,183,008
	STATE OF QATAR	4% 14 Mar 2029	1,500,000	1,777,500
	STATE OF QATAR	3.375% 14 Mar 2024	1,600,000	1,732,000
	SWAP BNP PARIBAS COC	SWAP CASH COLLATERAL USD	10,000	10,000
	SWAP CCPC CITIBANK COC	SWAP CCPC CASH COLLATERAL	232,000	232,000
	SWISS FRANC	FOREIGN CURRENCY	374	423
	SWPC0I305 CDS USD R F 1.00000	1% 20 Jun 2024	800,000	9,140
	SWPC0IIT6 CDS USD R F 1.00000	1% 20 Dec 2024	600,000	5,494
	SWU010FZ3 IRS JPY R F .04033	0.04% 10 Mar 2038	71,000,000	(21,148)
	SWU010G09 IRS JPY R F .03626	0.036% 10 Mar 2038	71,000,000	(21,628)
	SYNGENTA FINANCE NV	4.441% 24 Apr 2023	1,700,000	1,784,035
	THAILAND BAHT	FOREIGN CURRENCY	760	25
	THARALDSON HOTEL PORTFOLIO			
	TRU	1% 11 Nov 2034	1,053,104	1,021,408
	THE BANK OF NOVA SCOTIA REPO	0.06% 04 Jan 2021	34,800,000	34,800,000
	TOKYO METROPOLITAN GOVT	2.5% 08 Jun 2022	1,000,000	1,028,080
	TOWD POINT MORTGAGE			
	FUNDING	1% 20 Jul 2045	2,269,725	3,098,482
	TRANSURBAN FINANCE CO	4.125% 02 Feb 2026	1,000,000	1,137,876
	TRANSURBAN FINANCE CO	2.45% 16 Mar 2031	1,800,000	1,888,262
	TREASURY BILL	0.01% 01 Apr 2021	4,500,000	4,498,988
	TREASURY BILL	0.01% 25 May 2021	24,800,000	24,791,072
	TREASURY BILL	0.01% 25 Feb 2021	42,100,000	42,094,812
	UBS AG	5.125% 15 May 2024	1,200,000	1,320,600
	UBS AG STAMFORD CT	7.625% 17 Aug 2022	1,000,000	1,106,731
	UDR INC	3.5% 15 Jan 2028	1,600,000	1,794,566
	US 10YR NOTE (CBT)MAR21	XCBT 20210322	9,100,000	2,976
	US 5YR NOTE (CBT) MAR21	XCBT 20210331	(13,600,000)	(43,687)
	US DOLLAR		691,570	691,570

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	US LONG BOND(CBT) MAR21	XCBT 20210322	(5,600,000)	80,063
	US TREASURY N/B	2% 15 Feb 2050	2,600,000	2,823,844
	US TREASURY N/B	1.375% 15 Aug 2050	10,400,000	9,740,250
	US TREASURY N/B	0.625% 31 Mar 2027	33,100,000	33,297,824
	US TREASURY N/B	0.875% 15 Nov 2030	3,500,000	3,488,516
	US TREASURY N/B	4.375% 15 May 2040	100,000	151,766
	US TREASURY N/B	4.375% 15 May 2041	1,700,000	2,606,047
	US TREASURY N/B	2.75% 15 Aug 2042	400,000	495,906
	US TREASURY N/B	3.625% 15 Aug 2043	1,500,000	2,118,398
	US TREASURY N/B	3.75% 15 Nov 2043	3,600,000	5,181,750
	US TREASURY N/B	3% 15 Nov 2044	800,000	1,035,375
	US TREASURY N/B	1.625% 15 Nov 2050	3,200,000	3,188,000
	US TREASURY N/B	1.375% 15 Nov 2040	14,000,000	13,842,500
	US TREASURY N/B	2.125% 31 Jul 2024	16,600,000	17,734,117
	US TREASURY N/B	1.875% 31 Jul 2022	200,000	205,523
	US TREASURY N/B	2.25% 15 Aug 2027	2,130,000	2,361,804
	US TREASURY N/B	2% 31 Oct 2022	200,000	206,836
	US TREASURY N/B	1.875% 31 Aug 2022	1,900,000	1,955,070
	US TREASURY N/B	2.25% 31 Jan 2024	600,000	638,344
	US TREASURY N/B	1.875% 28 Feb 2022	3,300,000	3,367,031
	US TREASURY N/B	2.125% 31 Mar 2024	2,800,000	2,974,891
	US TREASURY N/B	5.25% 15 Feb 2029	6,200,000	8,404,633
	US TREASURY N/B	2.75% 15 Nov 2042	5,300,000	6,566,410
	US TREASURY N/B	2.875% 15 May 2043	2,400,000	3,034,125
	US TREASURY N/B	3.125% 15 Aug 2044	10,200,000	13,452,445
	US TREASURY N/B	2.5% 15 Feb 2045	5,300,000	6,320,457
	US TREASURY N/B	2.875% 15 Aug 2045	2,200,000	2,799,070
	US TREASURY N/B	2.875% 15 May 2049	2,600,000	3,356,844
	US TREASURY N/B	2% 15 Feb 2025	2,200,000	2,355,461
	VENTAS REALTY LP	3.85% 01 Apr 2027	1,600,000	1,790,627
	VEREIT OPERATING PARTNER	3.95% 15 Aug 2027	400,000	453,536
	VEREIT OPERATING PARTNER	4.625% 01 Nov 2025	1,400,000	1,611,410
	VERIZON COMMUNICATIONS	2.625% 15 Aug 2026	600,000	657,462
	VERIZON COMMUNICATIONS	4.125% 16 Mar 2027	600,000	707,214
	VERIZON COMMUNICATIONS	3.376% 15 Feb 2025	1,992,000	2,212,385
	VERUS SECURITIZATION TRUST	1% 25 Mar 2060	2,081,371	2,110,355
	VESTEDA FINANCE BV	2.5% 27 Oct 2022	1,500,000	1,907,244
	VMC FINANCE LLC	1% 15 Sep 2036	2,473,134	2,436,915
	VMWARE INC	2.95% 21 Aug 2022	500,000	518,677
	VMWARE INC	3.9% 21 Aug 2027	2,700,000	3,045,969
	VOLKSWAGEN BANK GMBH	0.625% 08 Sep 2021	1,300,000	1,599,755
	VOLKSWAGEN BANK GMBH	2.5% 31 Jul 2026	1,200,000	1,637,703
	VOLKSWAGEN BANK GMBH	1.875% 31 Jan 2024	1,600,000	2,059,718
	WALT DISNEY COMPANY/THE	2.65% 13 Jan 2031	1,200,000	1,315,575
	WELLS FARGO + COMPANY	1% 31 Oct 2023	800,000	812,640
	WELLS FARGO + COMPANY	3% 19 Feb 2025	1,600,000	1,739,431
	WRKCO INC	4.9% 15 Mar 2029	1,100,000	1,358,722
	YUAN RENMINBI	FOREIGN CURRENCY	401	61
	Sub-Total: Fund 5711 2 of 15		Total	\$ 719,674,294

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		Shares/		

SSGA	G STIFF ERISA QUALIFIED	<u>Par Value</u> 144,978,821	\$ 144,978,821
Sub-Total: Fund 57Y4 3 of 15			Total \$ 144,978,821

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		<u>Shares/ Par Value</u>		
	3M COMPANY	3.05% 15 Apr 2030	180,000	\$ 204,635
	3M COMPANY	3.7% 15 Apr 2050	1,810,000	2,246,730
	3M COMPANY	2.375% 26 Aug 2029	1,070,000	1,157,762
	90DAY EUR FUTR JUN21	XCME 20210614	(143,750,000)	(373,900)
	90DAY EUR FUTR MAR21	XCME 20210315	(396,000,000)	(613,313)
	ABBOTT LABORATORIES	3.75% 30 Nov 2026	308,000	360,805
	ABBOTT LABORATORIES	4.75% 30 Nov 2036	250,000	343,880
	ABBOTT LABORATORIES	4.9% 30 Nov 2046	300,000	444,751
	ABBVIE INC	2.6% 21 Nov 2024	1,720,000	1,843,489
	ABBVIE INC	4.25% 21 Nov 2049	110,000	137,920
	ABBVIE INC	3.8% 15 Mar 2025	760,000	847,536
	ABBVIE INC	3.6% 14 May 2025	30,000	33,423
	ABBVIE INC	3.75% 14 Nov 2023	80,000	87,232
	ABBVIE INC	2.3% 21 Nov 2022	1,470,000	1,523,508
	ABBVIE INC	2.95% 21 Nov 2026	290,000	320,696
	ABBVIE INC	3.2% 21 Nov 2029	740,000	829,315
	ABBVIE INC	3.45% 15 Mar 2022	240,000	247,513
	ABN AMRO BANK NV	4.75% 28 Jul 2025	470,000	540,900
	ABU DHABI GOVT INT L	3.875% 16 Apr 2050	230,000	280,370
	ABU DHABI GOVT INT L	2.5% 11 Oct 2022	2,230,000	2,308,719
	ADOBE INC	2.3% 01 Feb 2030	1,010,000	1,093,205
	AETNA INC	2.8% 15 Jun 2023	110,000	115,737
	AIR LEASE CORP	3.375% 01 Jul 2025	230,000	247,342
	ALPHABET INC	1.1% 15 Aug 2030	180,000	177,539
	ALPHABET INC	2.05% 15 Aug 2050	290,000	276,785
	ALPHABET INC	0.45% 15 Aug 2025	60,000	60,135
	ALPHABET INC	0.8% 15 Aug 2027	160,000	159,909
	ALTRIA GROUP INC	2.85% 09 Aug 2022	10,000	10,385
	ALTRIA GROUP INC	3.49% 14 Feb 2022	190,000	196,528
	ALTRIA GROUP INC	3.8% 14 Feb 2024	220,000	240,237
	ALTRIA GROUP INC	4.4% 14 Feb 2026	910,000	1,056,574
	ALTRIA GROUP INC	4.8% 14 Feb 2029	640,000	766,782
	ALTRIA GROUP INC	2.35% 06 May 2025	100,000	106,249
	ALTRIA GROUP INC	3.875% 16 Sep 2046	500,000	528,144
	ALTRIA GROUP INC	5.8% 14 Feb 2039	40,000	52,703
	AMAZON.COM INC	0.8% 03 Jun 2025	420,000	426,161
	AMAZON.COM INC	1.5% 03 Jun 2030	490,000	498,334
	AMAZON.COM INC	2.5% 03 Jun 2050	410,000	425,404
	AMAZON.COM INC	4.95% 05 Dec 2044	370,000	542,792
	AMAZON.COM INC	3.15% 22 Aug 2027	610,000	694,524
	AMAZON.COM INC	3.875% 22 Aug 2037	260,000	324,342
	AMAZON.COM INC	4.05% 22 Aug 2047	120,000	158,454
	AMAZON.COM INC	1.2% 03 Jun 2027	520,000	530,473
	AMERICA MOVIL SAB DE CV	3.125% 16 Jul 2022	200,000	207,452
	AMERICAN EXPRESS CO	2.5% 30 Jul 2024	1,340,000	1,429,518
	AMERICAN INTL GROUP	2.5% 30 Jun 2025	200,000	214,999
	AMGEN INC	3.625% 22 May 2024	120,000	131,720
	ANGLO AMERICAN CAPITAL	3.625% 11 Sep 2024	1,150,000	1,251,044
	ANGLO AMERICAN CAPITAL	4.75% 10 Apr 2027	530,000	625,212

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	ANHEUSER BUSCH CO/INBEV	3.65% 01 Feb 2026	500,000	565,185
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	580,000	754,134
	ANHEUSER BUSCH INBEV WOR	4% 13 Apr 2028	70,000	82,527
	ANHEUSER BUSCH INBEV WOR	4.75% 23 Jan 2029	920,000	1,136,104
	ANHEUSER BUSCH INBEV WOR	4.35% 01 Jun 2040	440,000	539,859
	ANHEUSER BUSCH INBEV WOR	4.5% 01 Jun 2050	810,000	1,022,430
	ANHEUSER BUSCH INBEV WOR	3.5% 01 Jun 2030	150,000	173,754
	ANHEUSER BUSCH INBEV WOR	4.439% 06 Oct 2048	209,000	260,146
	ANHEUSER BUSCH INBEV WOR	4.15% 23 Jan 2025	190,000	216,351
	ANTHEM INC	3.35% 01 Dec 2024	140,000	154,256
	ANTHEM INC	2.95% 01 Dec 2022	230,000	240,951
	ANTHEM INC	3.7% 15 Aug 2021	620,000	627,486
	ANTHEM INC	3.65% 01 Dec 2027	320,000	369,015
	APPLE INC	2.4% 03 May 2023	960,000	1,007,005
	APPLE INC	2.45% 04 Aug 2026	850,000	927,786
	APPLE INC	3.35% 09 Feb 2027	920,000	1,049,514
	APPLE INC	1.125% 11 May 2025	820,000	843,259
	APPLIED MATERIALS INC	1.75% 01 Jun 2030	970,000	1,006,625
	ARCELORMITTAL	3.6% 16 Jul 2024	800,000	863,319
	AT+T INC	3.1% 01 Feb 2043	140,000	142,096
	AT+T INC	6.1% 15 Jul 2040	190,000	265,546
	AT+T INC	2.3% 01 Jun 2027	580,000	618,592
	AT+T INC	1.65% 01 Feb 2028	300,000	306,088
	AT+T INC	2.25% 01 Feb 2032	110,000	111,586
	AT+T INC	4.35% 15 Jun 2045	213,000	246,096
	AT+T INC	4.5% 09 Mar 2048	160,000	191,384
	AT+T INC	4.25% 01 Mar 2027	70,000	81,881
	ATRIUM HOTEL PORTFOLIO TRUST	1% 15 Dec 2036	3,840,000	3,377,987
	AVIS BUDGET RENTAL CAR FUNDING	2.68% 20 Aug 2026	1,170,000	1,186,434
	AVIS BUDGET RENTAL CAR FUNDING	2.02% 20 Feb 2027	1,670,000	1,701,324
	BANCO SANTANDER SA	2.746% 28 May 2025	1,000,000	1,067,525
	BANCO SANTANDER SA	3.848% 12 Apr 2023	600,000	644,471
	BANCO SANTANDER SA	1% 12 Apr 2023	200,000	202,008
	BANK OF AMERICA CORP	1% 29 Apr 2031	810,000	868,124
	BANK OF AMERICA CORP	4% 01 Apr 2024	1,410,000	1,565,186
	BANK OF AMERICA CORP	4.2% 26 Aug 2024	950,000	1,063,507
	BANK OF AMERICA CORP	4.25% 22 Oct 2026	60,000	70,378
	BANK OF AMERICA CORP	4% 22 Jan 2025	1,050,000	1,179,866
	BANK OF AMERICA CORP	4.45% 03 Mar 2026	130,000	151,521
	BANK OF AMERICA CORP	1% 21 Jul 2028	1,670,000	1,897,154
	BANK OF AMERICA CORP	1% 20 Dec 2023	2,715,000	2,857,565
	BANK OF AMERICA CORP	1% 05 Mar 2024	680,000	726,437
	BANK OF AMERICA CORP	3.3% 11 Jan 2023	330,000	349,869
	BANK OF AMERICA CORP	5% 21 Jan 2044	1,120,000	1,572,141
	BANK OF AMERICA CORP	1% 20 Dec 2028	1,403,000	1,584,750
	BANK OF AMERICA CORP	1% 07 Feb 2030	1,110,000	1,307,394
	BANK OF MONTREAL	1.85% 01 May 2025	670,000	703,384
	BANK OF NOVA SCOTIA	1.3% 11 Jun 2025	360,000	369,379
	BANK OF NY MELLON CORP	1.6% 24 Apr 2025	200,000	209,095
	BARCLAYS BANK PLC	10.179% 12 Jun 2021	350,000	364,017
	BARCLAYS BANK PLC	1.7% 12 May 2022	270,000	274,775

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	BARCLAYS PLC	1% 16 May 2029	390,000	467,849
	BARCLAYS PLC	1% 20 Jun 2030	480,000	575,800
	BARRICK GOLD CORP	5.25% 01 Apr 2042	360,000	496,556
	BARRICK NA FINANCE LLC	5.75% 01 May 2043	590,000	860,538
	BARRICK NA FINANCE LLC	5.7% 30 May 2041	240,000	347,248
	BAT CAPITAL CORP	3.557% 15 Aug 2027	1,730,000	1,926,318
	BAT CAPITAL CORP	4.54% 15 Aug 2047	680,000	755,107
	BBVA USA	3.875% 10 Apr 2025	290,000	325,203
	BCC FUNDING CORP	2.46% 20 Aug 2024	950,834	963,693
	BEAR STEARNS ALT A TRUST	1% 25 Jun 2034	0	0
	BECTON DICKINSON AND CO	4.685% 15 Dec 2044	126,000	162,642
	BECTON DICKINSON AND CO	3.363% 06 Jun 2024	1,400,000	1,521,905
	BECTON DICKINSON AND CO	3.734% 15 Dec 2024	181,000	200,672
	BENCHMARK MORTGAGE TRUST	1% 15 Sep 2043	1,970,000	2,129,398
	BERKSHIRE HATHAWAY ENERG	3.7% 15 Jul 2030	700,000	827,999
	BHP BILLITON FIN USA LTD	2.875% 24 Feb 2022	44,000	45,255
	BHP BILLITON FIN USA LTD	5% 30 Sep 2043	430,000	632,499
	BMW US CAPITAL LLC	1.85% 15 Sep 2021	80,000	80,742
	BNP PARIBAS	4.625% 13 Mar 2027	200,000	232,888
	BNP PARIBAS	1% 01 Mar 2033	630,000	721,842
	BNP PARIBAS	3.375% 09 Jan 2025	220,000	240,757
	BNP PARIBAS	1% 10 Jan 2025	1,160,000	1,289,258
	BNP PARIBAS	1% 09 Jun 2026	450,000	470,984
	BNP PARIBAS	4.4% 14 Aug 2028	730,000	865,101
	BOEING CO	5.15% 01 May 2030	1,200,000	1,452,302
	BOEING CO	2.8% 01 Mar 2027	130,000	135,105
	BOEING CO	3.2% 01 Mar 2029	460,000	485,592
	BOEING CO	3.1% 01 May 2026	100,000	107,080
	BOEING CO	2.7% 01 Feb 2027	120,000	124,818
	BOEING CO	3.25% 01 Feb 2035	670,000	687,088
	BOEING CO	3.75% 01 Feb 2050	180,000	189,286
	BP CAP MARKETS AMERICA	3% 24 Feb 2050	460,000	472,296
	BP CAP MARKETS AMERICA	3.119% 04 May 2026	80,000	88,573
	BP CAP MARKETS AMERICA	3.216% 28 Nov 2023	690,000	739,987
	BP CAP MARKETS AMERICA	2.937% 06 Apr 2023	30,000	31,660
	BP CAP MARKETS AMERICA	3.633% 06 Apr 2030	640,000	745,575
	BP CAP MARKETS AMERICA	3.79% 06 Feb 2024	80,000	87,427
	BP CAPITAL MARKETS PLC	3.814% 10 Feb 2024	1,180,000	1,295,940
	BP CAPITAL MARKETS PLC	3.535% 04 Nov 2024	80,000	88,531
	BP CAPITAL MARKETS PLC	3.506% 17 Mar 2025	800,000	892,142
	BPCE SA	5.15% 21 Jul 2024	310,000	353,008
	BRIGHTHOUSE FINANCIAL IN	4.7% 22 Jun 2047	47,000	49,080
	BRISTOL MYERS SQUIBB CO	3.4% 26 Jul 2029	290,000	337,607
	BRISTOL MYERS SQUIBB CO	5% 15 Aug 2045	290,000	419,451
	BRISTOL MYERS SQUIBB CO	2.6% 16 May 2022	390,000	402,414
	BRISTOL MYERS SQUIBB CO	2.9% 26 Jul 2024	860,000	933,320
	BRISTOL MYERS SQUIBB CO	3.2% 15 Jun 2026	550,000	618,823
	BRISTOL MYERS SQUIBB CO	2.25% 15 Aug 2021	340,000	343,700
	BRISTOL MYERS SQUIBB CO	3.55% 15 Aug 2022	320,000	337,136
	BRISTOL MYERS SQUIBB CO	3.875% 15 Aug 2025	250,000	285,198
	BROADCOM INC	2.25% 15 Nov 2023	530,000	553,524
	BROADCOM INC	3.15% 15 Nov 2025	650,000	709,769
	BROADCOM INC	4.7% 15 Apr 2025	820,000	939,694
	BWS035808 IRS USD R V 00MFEDL	1% 15 May 2027	26,211,000	243,525

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	BWS039545 IRS USD R V 03MLIBOR	1% 07 Oct 2050	1,437,000	75,719
	BWS040048 IRS USD R V 03MLIBOR	1% 15 Feb 2047	3,603,000	155,678
	BWS040063 IRS USD R V 03MLIBOR	1% 15 Feb 2047	1,629,000	61,002
	BX TRUST	1% 15 Nov 2034	2,000,000	1,967,033
	BX TRUST	1% 15 Nov 2032	2,260,000	2,263,624
	CAMERON LNG LLC	2.902% 15 Jul 2031	750,000	821,352
	CAMERON LNG LLC	3.302% 15 Jan 2035	670,000	756,067
	CANADIAN IMPERIAL BANK	0.95% 23 Jun 2023	360,000	364,760
	CARGILL INC	1.375% 23 Jul 2023	330,000	338,239
	CARRIER GLOBAL CORP	2.7% 15 Feb 2031	40,000	42,977
	CARRIER GLOBAL CORP	3.377% 05 Apr 2040	130,000	142,614
	CARRIER GLOBAL CORP	3.577% 05 Apr 2050	60,000	67,141
	CHARLES SCHWAB CORP	3.85% 21 May 2025	480,000	546,079
	CHARTER COMM OPT LLC/CAP	3.75% 15 Feb 2028	1,260,000	1,412,752
	CHARTER COMM OPT LLC/CAP	4.2% 15 Mar 2028	30,000	34,612
	CHARTER COMM OPT LLC/CAP	5.375% 01 Apr 2038	120,000	149,873
	CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	1,480,000	1,718,943
	CHARTER COMM OPT LLC/CAP	4.8% 01 Mar 2050	240,000	286,656
	CHEVRON CORP	2.954% 16 May 2026	610,000	676,778
	CHEVRON CORP	1.554% 11 May 2025	390,000	405,592
	CHEVRON CORP	1.995% 11 May 2027	140,000	148,469
	CHEVRON CORP	2.978% 11 May 2040	310,000	343,193
	CHEVRON CORP	3.078% 11 May 2050	450,000	502,328
	CHUBB INA HOLDINGS INC	3.35% 03 May 2026	240,000	270,466
	CIGNA CORP	3.4% 17 Sep 2021	300,000	306,449
	CIGNA CORP	3.75% 15 Jul 2023	606,000	655,129
	CIGNA CORP	4.125% 15 Nov 2025	230,000	264,965
	CIGNA CORP	4.375% 15 Oct 2028	570,000	688,952
	CIM TRUST	1% 25 Oct 2059	3,655,674	3,842,834
	CIMAREX ENERGY CO	3.9% 15 May 2027	850,000	936,817
	CIMAREX ENERGY CO	4.375% 15 Mar 2029	630,000	714,704
	CINTAS CORPORATION NO. 2	2.9% 01 Apr 2022	320,000	329,368
	CINTAS CORPORATION NO. 2	3.7% 01 Apr 2027	330,000	380,220
	CITIGROUP COMMERCIAL MORTGAGE	1% 10 May 2047	0	0
	CITIGROUP INC	1% 31 Mar 2031	480,000	582,075
	CITIGROUP INC	1% 03 Jun 2031	380,000	405,027
	CITIGROUP INC	6.625% 15 Jun 2032	160,000	226,815
	CITIGROUP INC	3.5% 15 May 2023	560,000	599,993
	CITIGROUP INC	6.675% 13 Sep 2043	210,000	341,901
	CITIGROUP INC	5.5% 13 Sep 2025	220,000	264,359
	CITIGROUP INC	4.45% 29 Sep 2027	610,000	721,104
	CITIGROUP INC	1% 23 Apr 2029	2,270,000	2,662,447
	CITIGROUP INC	1% 08 Apr 2026	270,000	294,992
	CITIGROUP INC	1% 15 May 2024	390,000	401,743
	CITIGROUP INC	8.125% 15 Jul 2039	70,000	125,128
	CITIGROUP INC	5.3% 06 May 2044	47,000	66,313
	CITIGROUP INC	4.3% 20 Nov 2026	230,000	267,767
	CITIGROUP INC	4.4% 10 Jun 2025	1,030,000	1,177,605
	CITIGROUP INC	4.65% 30 Jul 2045	881,000	1,179,192
	CITIGROUP INC	4.75% 18 May 2046	80,000	106,881
	CITIGROUP INC	4.65% 23 Jul 2048	620,000	855,868
	CNOOC FINANCE 2014 ULC	4.25% 30 Apr 2024	580,000	629,608
	CNOOC FINANCE 2015 US	3.5% 05 May 2025	730,000	785,901

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	COCA COLA CO/THE	2.5% 01 Jun 2040	160,000	170,423
	COCA COLA CO/THE	2.6% 01 Jun 2050	330,000	348,220
	COCA COLA CO/THE	2.5% 15 Mar 2051	400,000	412,203
	COCA COLA CO/THE	2.95% 25 Mar 2025	150,000	165,339
	COCA COLA CO/THE	3.375% 25 Mar 2027	160,000	183,511
	COCA COLA CO/THE	1.45% 01 Jun 2027	360,000	371,853
	CODELCO INC	3.625% 01 Aug 2027	1,340,000	1,495,660
	COMCAST CORP	3.75% 01 Apr 2040	130,000	157,043
	COMCAST CORP	5.65% 15 Jun 2035	280,000	401,978
	COMCAST CORP	6.55% 01 Jul 2039	20,000	31,624
	COMCAST CORP	4.25% 15 Jan 2033	410,000	514,575
	COMCAST CORP	3.15% 01 Mar 2026	170,000	189,799
	COMCAST CORP	3.4% 15 Jul 2046	70,000	80,589
	COMCAST CORP	4% 01 Mar 2048	60,000	75,588
	COMCAST CORP	4.15% 15 Oct 2028	2,430,000	2,925,172
	COMCAST CORP	4.25% 15 Oct 2030	510,000	627,987
	COMCAST CORP	3.25% 01 Nov 2039	30,000	34,062
	COMCAST CORP	3.45% 01 Feb 2050	790,000	932,252
	COMCAST CORP	3.4% 01 Apr 2030	210,000	242,834
	COMCAST CORP	3.1% 01 Apr 2025	20,000	22,006
	COMCAST CORP	3.3% 01 Apr 2027	140,000	159,193
	COMCAST CORP	4.7% 15 Oct 2048	140,000	195,599
	COMCAST CORP	3.95% 15 Oct 2025	280,000	321,686
	COMISION FEDERAL DE ELEC	4.75% 23 Feb 2027	830,000	942,050
	COMM MORTGAGE TRUST	4.3% 10 Oct 2046	180,000	188,434
	COMM MORTGAGE TRUST	3.528% 10 Dec 2047	1,316,399	1,423,317
	COMM MORTGAGE TRUST	3.62% 10 Jul 2050	300,228	317,422
	COMMONSPIRIT HEALTH	4.35% 01 Nov 2042	150,000	175,756
	CON EDISON CO OF NY INC	3.35% 01 Apr 2030	190,000	217,726
	CON EDISON CO OF NY INC	3.95% 01 Apr 2050	190,000	231,491
	CONCHO RESOURCES INC	4.3% 15 Aug 2028	780,000	922,144
	CONCHO RESOURCES INC	3.75% 01 Oct 2027	150,000	171,437
	CONSTELLATION BRANDS INC	4.75% 15 Nov 2024	450,000	516,680
	CONTINENTAL RESOURCES	4.5% 15 Apr 2023	330,000	340,263
	CONTINENTAL RESOURCES	3.8% 01 Jun 2024	310,000	320,109
	CONTINENTAL RESOURCES	4.375% 15 Jan 2028	440,000	451,088
	CONTL AIRLINES 2001 1	6.703% 15 Dec 2022	47,925	47,547
	CONTL AIRLINES 2007 1	5.983% 19 Oct 2023	736,662	745,383
	COOPERAT RABOBANK UA/NY	3.125% 26 Apr 2021	760,000	766,707
	COOPERATIEVE RABOBANK UA	4.375% 04 Aug 2025	1,090,000	1,243,991
	COOPERATIEVE RABOBANK UA	4.625% 01 Dec 2023	1,750,000	1,950,465
	COSTCO WHOLESALE CORP	1.6% 20 Apr 2030	70,000	71,729
	COSTCO WHOLESALE CORP	1.75% 20 Apr 2032	280,000	291,011
	COSTCO WHOLESALE CORP	1.375% 20 Jun 2027	390,000	401,813
	CREDIT AGRICOLE LONDON	1% 16 Jun 2026	300,000	311,162
	CREDIT SUISSE GROUP AG	1% 01 Apr 2031	1,030,000	1,212,283
	CREDIT SUISSE GROUP AG	1% 11 Sep 2025	300,000	315,682
	CREDIT SUISSE MORTGAGE TRUST	3.953% 15 Sep 2037	160,000	162,037
	CREDIT SUISSE MORTGAGE TRUST	2.76% 05 Apr 2033	1,010,000	1,008,163
	CREDIT SUISSE MORTGAGE TRUST	1% 25 Feb 2050	3,063,485	3,111,628
	CREDIT SUISSE NEW YORK	1% 05 May 2023	2,140,000	2,172,371
	CURRENCY CONTRACT	USD/EUR		(11,417)
	CURRENCY CONTRACT	USD/EUR		(26,727)
	CURRENCY CONTRACT	USD/EUR		(36,138)

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	CVS HEALTH CORP	2.75% 01 Dec 2022	920,000	956,400
	CVS HEALTH CORP	3.875% 20 Jul 2025	286,000	323,898
	CVS HEALTH CORP	3.625% 01 Apr 2027	290,000	330,013
	CVS HEALTH CORP	3.75% 01 Apr 2030	410,000	477,147
	CVS HEALTH CORP	4.125% 01 Apr 2040	130,000	155,953
	CVS HEALTH CORP	4.25% 01 Apr 2050	90,000	112,580
	CVS HEALTH CORP	5.125% 20 Jul 2045	230,000	309,663
	CVS HEALTH CORP	3.7% 09 Mar 2023	25,000	26,745
	CVS HEALTH CORP	4.3% 25 Mar 2028	1,444,000	1,718,303
	CVS HEALTH CORP	4.78% 25 Mar 2038	90,000	114,028
	CVS HEALTH CORP	5.05% 25 Mar 2048	1,000,000	1,355,278
	DANSKE BANK A/S	5% 12 Jan 2022	1,300,000	1,357,146
	DANSKE BANK A/S	1% 20 Sep 2022	460,000	467,276
	DANSKE BANK A/S	1.226% 22 Jun 2024	420,000	424,912
	DEERE + COMPANY	3.1% 15 Apr 2030	70,000	80,141
	DEERE + COMPANY	3.75% 15 Apr 2050	1,220,000	1,580,797
	DELTA AIR LINES/SKYMILES	4.5% 20 Oct 2025	60,000	64,132
	DELTA AIR LINES/SKYMILES	4.75% 20 Oct 2028	280,000	305,623
	DEVON ENERGY CORPORATION	4.75% 15 May 2042	20,000	22,577
	DEVON ENERGY CORPORATION	5.85% 15 Dec 2025	582,000	684,047
	DEVON ENERGY CORPORATION	5.6% 15 Jul 2041	450,000	550,340
	DEVON ENERGY CORPORATION	5% 15 Jun 2045	760,000	895,185
	DIAMONDBACK ENERGY INC	5.375% 31 May 2025	90,000	93,691
	DIAMONDBACK ENERGY INC	3.5% 01 Dec 2029	40,000	42,733
	DOLLAR GENERAL CORP	3.25% 15 Apr 2023	40,000	42,324
	DP WORLD PLC	5.625% 25 Sep 2048	1,320,000	1,680,624
	DUKE ENERGY CAROLINAS	5.3% 15 Feb 2040	1,220,000	1,737,917
	EATON CORP	2.75% 02 Nov 2022	730,000	761,719
	EATON CORP	4.15% 02 Nov 2042	590,000	747,544
	ECOPETROL SA	5.875% 28 May 2045	2,550,000	3,086,775
	EL PASO NATURAL GAS	8.375% 15 Jun 2032	760,000	1,070,262
	ENERGY TRANSFER LP	3.75% 15 May 2030	840,000	906,068
	ENERGY TRANSFER LP	5.3% 01 Apr 2044	30,000	32,419
	ENERGY TRANSFER LP	4.95% 15 Jun 2028	140,000	161,366
	ENERGY TRANSFER LP	5.25% 15 Apr 2029	350,000	408,645
	ENERGY TRANSFER LP	6.25% 15 Apr 2049	90,000	108,860
	ENRGY TRANS LP/REG FIN	4.5% 01 Nov 2023	80,000	86,618
	ENRGY TRANS PT/REG FIN	5.875% 01 Mar 2022	600,000	627,316
	ENTERPRISE PRODUCTS OPER	3.9% 15 Feb 2024	90,000	98,387
	ENTERPRISE PRODUCTS OPER	4.15% 16 Oct 2028	1,120,000	1,332,443
	ENTERPRISE PRODUCTS OPER	2.8% 31 Jan 2030	550,000	596,100
	ENTERPRISE PRODUCTS OPER	7.55% 15 Apr 2038	60,000	91,574
	ENTERPRISE PRODUCTS OPER	4.85% 15 Mar 2044	70,000	86,838
	ENTERPRISE PRODUCTS OPER	4.8% 01 Feb 2049	40,000	50,487
	ENTERPRISE PRODUCTS OPER	4.2% 31 Jan 2050	160,000	187,968
	EOG RESOURCES INC	4.95% 15 Apr 2050	940,000	1,274,118
	EOG RESOURCES INC	4.375% 15 Apr 2030	380,000	461,835
	EOG RESOURCES INC	3.9% 01 Apr 2035	220,000	258,144
	EOG RESOURCES INC	4.15% 15 Jan 2026	530,000	614,984
	EQUATE PETROCHEMICAL BV	4.25% 03 Nov 2026	860,000	957,842
	EURO CURRENCY	FOREIGN CURRENCY	1,425,611	1,744,306
	EURO-BUND FUTURE MAR21	XEUR 20210308	(12,600,000)	(106,143)
	EURO-BUXL 30Y BND MAR21	XEUR 20210308	(2,200,000)	(81,293)

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	EVERBANK MORTGAGE LOAN TRUST	1% 25 Feb 2048	2,638,086	2,688,066
	EXPORT IMPORT BK INDIA	3.375% 05 Aug 2026	780,000	842,964
	EXXON MOBIL CORPORATION	4.327% 19 Mar 2050	190,000	248,759
	EXXON MOBIL CORPORATION	3.043% 01 Mar 2026	1,100,000	1,218,776
	EXXON MOBIL CORPORATION	2.44% 16 Aug 2029	70,000	75,984
	EXXON MOBIL CORPORATION	2.992% 19 Mar 2025	980,000	1,072,614
	EXXON MOBIL CORPORATION	3.482% 19 Mar 2030	340,000	395,415
	EXXON MOBIL CORPORATION	1.571% 15 Apr 2023	60,000	61,704
	EXXON MOBIL CORPORATION	4.114% 01 Mar 2046	200,000	246,681
	FANNIE MAE	1% 25 May 2034	120,573	120,837
	FANNIE MAE	1% 25 Apr 2040	977,929	97,240
	FANNIE MAE	1% 25 Dec 2042	217,992	43,485
	FANNIE MAE	6.5% 25 Jun 2039	96,265	105,379
	FANNIE MAE	1% 25 Apr 2042	397,482	86,857
	FANNIE MAE	6% 25 May 2042	327,642	383,476
	FANNIE MAE	7% 25 May 2042	445,883	546,613
	FANNIE MAE	0.01% 25 Mar 2042	36,146	34,449
	FANNIE MAE	1% 25 Mar 2042	415,678	81,665
	FANNIE MAE	0.01% 25 Mar 2042	18,073	17,211
	FANNIE MAE	1% 25 Sep 2041	516,327	74,072
	FANNIE MAE	3% 25 Apr 2032	360,491	11,096
	FANNIE MAE	1% 25 Jun 2043	488,296	108,440
	FANNIE MAE	3% 25 Sep 2032	1,882,035	128,699
	FANNIE MAE	1% 25 Aug 2044	457,929	28,780
	FANNIE MAE	1% 25 Sep 2046	485,820	99,330
	FANNIE MAE	1% 25 Oct 2057	1,509,834	307,764
	FANNIE MAE	1% 25 Nov 2047	378,799	76,518
	FANNIE MAE	2.5% 25 Aug 2050	489,866	71,279
	FANNIE MAE	2.5% 25 Aug 2050	394,635	49,361
	FANNIE MAE	2.5% 25 Oct 2050	196,458	27,924
	FANNIE MAE	2.5% 25 Dec 2050	1,390,961	175,881
	FANNIE MAE	6.625% 15 Nov 2030	5,460,000	8,267,108
	FANNIEMAE ACES	1% 25 Nov 2022	9,695,475	42,694
	FANNIEMAE ACES	1% 25 Feb 2043	83,802	95,452
	FANNIEMAE ACES	1% 25 Dec 2024	8,684,522	166,736
	FANNIEMAE ACES	1% 25 Jan 2025	45,297,882	207,351
	FANNIEMAE ACES	2.944% 25 Jul 2039	166,954	173,540
	FANNIEMAE ACES	1% 25 May 2027	100,000	112,281
	FANNIEMAE ACES	1% 25 Apr 2028	98,126	109,772
	FANNIEMAE ACES	1% 25 Oct 2031	499,832	539,406
	FANNIEMAE ACES	3.61% 25 Feb 2031	350,000	417,844
	FANNIEMAE ACES	3.273% 25 Feb 2029	610,000	705,672
	FANNIEMAE ACES	2.5% 25 Oct 2037	96,191	102,256
	FANNIEMAE GRANTOR TRUST	2.898% 25 Jun 2027	199,381	220,339
	FANNIEMAE STRIP	6% 25 Jul 2038	199,099	36,772
	FANNIEMAE STRIP	5% 25 Jan 2039	15,353	2,612
	FANNIEMAE STRIP	1% 25 Jan 2039	11,218	1,526
	FANNIEMAE STRIP	1% 25 Jan 2039	5,789	836
	FANNIEMAE STRIP	5% 25 Jan 2038	9,071	1,301
	FANNIEMAE STRIP	6% 25 Jan 2038	103,723	19,655
	FANNIEMAE STRIP	3% 25 Nov 2026	688,928	36,146
	FANNIEMAE STRIP	3.5% 25 Nov 2041	442,672	39,399
	FANNIEMAE STRIP	3% 25 Apr 2027	531,737	28,803

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			Shares/ Par Value	
	FED HM LN PC POOL 840698	1% 01 Mar 2047	385,927	400,489
	FED HM LN PC POOL A39586	5.5% 01 Nov 2035	94,549	111,094
	FED HM LN PC POOL C00860	7% 01 Sep 2029	944	1,068
	FED HM LN PC POOL C91981	3% 01 Feb 2038	151,130	158,020
	FED HM LN PC POOL C91987	3% 01 Apr 2038	151,715	158,892
	FED HM LN PC POOL G06172	5.5% 01 Dec 2038	176,238	207,253
	FED HM LN PC POOL G06669	6.5% 01 Sep 2039	85,363	99,178
	FED HM LN PC POOL G07335	7% 01 Mar 2039	56,838	66,496
	FED HM LN PC POOL G08793	4% 01 Dec 2047	43,230	46,376
	FED HM LN PC POOL G08830	3.5% 01 Aug 2048	0	0
	FED HM LN PC POOL G08838	5% 01 Sep 2048	0	0
	FED HM LN PC POOL G60397	4% 01 Dec 2045	339,963	369,129
	FED HM LN PC POOL G61374	4.5% 01 Apr 2048	340,030	373,957
	FED HM LN PC POOL G61637	3% 01 Sep 2047	1,144,630	1,242,778
	FED HM LN PC POOL G67713	4% 01 Jun 2048	2,149,003	2,345,249
	FED HM LN PC POOL G67721	4.5% 01 Apr 2049	260,151	285,857
	FED HM LN PC POOL Q12752	3.5% 01 Nov 2042	30,701	33,353
	FED HM LN PC POOL Q18473	4% 01 May 2043	39,668	44,860
	FED HM LN PC POOL Q19131	4% 01 Jun 2043	47,253	53,438
	FED HM LN PC POOL Q19134	4% 01 Jun 2043	51,304	56,711
	FED HM LN PC POOL Q19135	4% 01 Jun 2043	36,788	41,314
	FED HM LN PC POOL Q19236	4% 01 Jun 2043	32,749	36,201
	FED HM LN PC POOL Q19254	4% 01 Jun 2043	37,757	42,403
	FED HM LN PC POOL Q19611	4% 01 Jul 2043	241,466	273,071
	FED HM LN PC POOL Q19615	4% 01 Jul 2043	289,915	325,589
	FED HM LN PC POOL Q41209	3.5% 01 Jun 2046	49,382	53,633
	FED HM LN PC POOL Q48875	4% 01 Jun 2047	392,728	422,308
	FED HM LN PC POOL Q52046	3.5% 01 Nov 2047	156,077	165,890
	FED HM LN PC POOL Q52848	3% 01 Dec 2047	0	0
	FED HM LN PC POOL Q55484	3.5% 01 Apr 2048	48,458	51,332
	FED HM LN PC POOL QA5768	3% 01 Jan 2050	78,599	85,027
	FED HM LN PC POOL QA5770	3% 01 Jan 2050	83,300	88,762
	FED HM LN PC POOL QA7238	3.5% 01 Feb 2050	167,980	182,917
	FED HM LN PC POOL QA7477	3% 01 Mar 2050	82,560	87,766
	FED HM LN PC POOL QA8290	3% 01 Mar 2050	92,259	97,209
	FED HM LN PC POOL RA1103	3% 01 Jul 2049	283,554	300,563
	FED HM LN PC POOL RA1293	3% 01 Sep 2049	733,740	790,854
	FED HM LN PC POOL RA1341	3% 01 Sep 2049	233,423	250,018
	FED HM LN PC POOL RA1352	3% 01 Sep 2049	0	0
	FED HM LN PC POOL RA2313	3.5% 01 Mar 2050	1,326,103	1,412,454
	FED HM LN PC POOL RA2353	4.5% 01 Mar 2050	170,232	184,229
	FED HM LN PC POOL RA2358	4% 01 Mar 2050	143,232	153,100
	FED HM LN PC POOL RA2362	3.5% 01 Mar 2050	346,527	366,770
	FED HM LN PC POOL RA2389	4.5% 01 Apr 2050	412,407	447,205
	FED HM LN PC POOL RA2608	4.5% 01 May 2050	297,220	321,504
	FED HM LN PC POOL RA3474	3% 01 Sep 2050	1,080,286	1,151,159
	FED HM LN PC POOL SD0247	4% 01 Jul 2047	76,019	82,751
	FED HM LN PC POOL SD0291	5% 01 Mar 2050	882,425	975,486
	FED HM LN PC POOL SD0422	4.5% 01 Jul 2045	88,535	99,291
	FED HM LN PC POOL U90316	4% 01 Oct 2042	127,522	139,300
	FED HM LN PC POOL U91254	4% 01 Apr 2043	486,829	534,087
	FED HM LN PC POOL U92272	4.5% 01 Dec 2043	152,514	170,511
	FED HM LN PC POOL U95137	4% 01 Aug 2043	230,859	253,377
	FED HM LN PC POOL U99045	3.5% 01 Mar 2043	153,982	168,286

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			Shares/ Par Value	
	FED HM LN PC POOL U99084	4.5% 01 Feb 2044	1,301,921	1,455,968
	FED HM LN PC POOL U99091	4.5% 01 Mar 2044	358,158	400,392
	FED HM LN PC POOL U99114	3.5% 01 Feb 2044	43,543	47,563
	FED HM LN PC POOL U99124	3.5% 01 Mar 2045	1,431,504	1,563,011
	FED HM LN PC POOL ZA5318	3.5% 01 Mar 2048	53,748	57,499
	FED HM LN PC POOL ZI7269	5% 01 Mar 2038	1,093,481	1,271,095
	FED HM LN PC POOL ZM0595	4% 01 Dec 2045	1,272,276	1,391,462
	FED HM LN PC POOL ZM1238	3% 01 Jun 2046	138,416	145,545
	FED HM LN PC POOL ZM6115	4.5% 01 Apr 2048	241,940	262,939
	FED HM LN PC POOL ZM6880	4.5% 01 Jun 2048	148,589	161,541
	FED HM LN PC POOL ZN0480	3.5% 01 Oct 2042	130,863	142,985
	FED HM LN PC POOL ZN1436	5% 01 Nov 2048	170,917	188,707
	FED HM LN PC POOL ZN2185	4.5% 01 Dec 2048	172,168	190,304
	FED HM LN PC POOL ZS0823	5% 01 Dec 2034	5,194	6,040
	FED HM LN PC POOL ZS3412	5.5% 01 Dec 2038	349,864	411,254
	FED HM LN PC POOL ZS3569	6% 01 Oct 2036	547,957	656,697
	FED HM LN PC POOL ZS8669	3% 01 Sep 2032	182,277	191,385
	FED HM LN PC POOL ZS8701	3.5% 01 Jun 2033	0	0
	FED HM LN PC POOL ZT1257	3% 01 Jan 2046	213,845	233,358
	FED HM LN PC POOL ZT1493	3% 01 Sep 2048	795,884	863,285
	FED HM LN PC POOL ZT1596	5% 01 Jan 2049	314,618	347,657
	FED HM LN PC POOL ZT1854	4.5% 01 Mar 2049	100,597	110,338
	FED HOME LN DISCOUNT NT	0.01% 29 Jan 2021	1,200,000	1,199,909
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Dec 2027	5,602,423	133,159
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Mar 2029	1,883,636	79,754
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 May 2029	1,994,593	139,221
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jun 2029	998,716	66,210
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jun 2029	1,396,766	98,598
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Sep 2029	1,087,786	73,662
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Oct 2029	1,197,844	77,707
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 May 2026	1,042,788	47,701
	FLAGSTAR MORTGAGE TRUST	1% 25 Jul 2026	1,999,197	120,535
	FNMA POOL 254793	1% 25 Apr 2048	897,091	909,696
	FNMA POOL 313046	5% 01 Jul 2033	64,886	74,860
	FNMA POOL 555743	1% 01 Aug 2026	1,595	1,741
	FNMA POOL 725162	1% 01 Sep 2033	81,185	93,561
	FNMA POOL 745000	1% 01 Feb 2034	8,701	10,410
	FNMA POOL 880622	1% 01 Oct 2035	23,005	27,647
	FNMA POOL 888560	5.5% 01 Apr 2036	257,978	303,144
	FNMA POOL 889117	1% 01 Nov 2035	103,393	124,112
	FNMA POOL 890248	1% 01 Oct 2035	232,952	269,024
	FNMA POOL 890604	1% 01 Aug 2037	216,173	259,783
	FNMA POOL 890876	1% 01 Oct 2044	797,222	891,285
	FNMA POOL 892570	1% 01 Feb 2049	134,711	146,230
		6.5% 01 Jul 2036	70,662	80,979

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			Shares/ Par Value	
	FNMA POOL 894044	6.5% 01 Oct 2036	53,015	59,397
	FNMA POOL 898835	6.5% 01 Nov 2036	83,039	95,497
	FNMA POOL 904000	6% 01 Jan 2037	63,930	73,521
	FNMA POOL 918357	6% 01 May 2037	270,076	320,034
	FNMA POOL 924874	7% 01 Oct 2037	459	489
	FNMA POOL 928938	7% 01 Dec 2037	3,082	3,741
	FNMA POOL 934648	7% 01 Nov 2038	3,767	4,483
	FNMA POOL 942478	6% 01 Aug 2037	89,140	105,081
	FNMA POOL 946585	6.5% 01 Sep 2037	25,694	29,598
	FNMA POOL 948696	6% 01 Aug 2037	56,580	64,082
	FNMA POOL 950189	6.5% 01 Sep 2037	116,360	130,366
	FNMA POOL 974963	4.5% 01 Apr 2038	129,429	144,819
	FNMA POOL 984867	5% 01 Jun 2038	64,099	72,833
	FNMA POOL 985626	6% 01 Apr 2033	55,867	66,861
	FNMA POOL 995072	1% 01 Aug 2038	133,166	156,555
	FNMA POOL AA5781	5% 01 Apr 2039	58,386	67,894
	FNMA POOL AA7717	4.5% 01 Jul 2039	104,523	113,252
	FNMA POOL AB0133	5% 01 Jan 2039	521,410	606,274
	FNMA POOL AB6201	3% 01 Sep 2042	559,712	610,569
	FNMA POOL AB9594	4% 01 Jun 2043	35,629	39,612
	FNMA POOL AB9597	4% 01 Jun 2043	32,666	36,004
	FNMA POOL AB9683	4% 01 Jun 2043	348,097	381,547
	FNMA POOL AC4700	5% 01 Oct 2039	48,006	53,150
	FNMA POOL AD0217	1% 01 Aug 2037	11,867	14,261
	FNMA POOL AE0758	1% 01 Feb 2039	318,879	368,793
	FNMA POOL AH0057	4.5% 01 Feb 2041	12,659	14,165
	FNMA POOL AH9406	4.5% 01 Apr 2041	103,067	115,519
	FNMA POOL AJ5905	4.5% 01 Nov 2041	22,334	25,116
	FNMA POOL AK8441	4% 01 Apr 2042	67,714	74,644
	FNMA POOL AL0069	1% 01 Nov 2040	171,937	199,738
	FNMA POOL AL0814	1% 01 Jun 2040	265,996	310,183
	FNMA POOL AL1176	1% 01 Oct 2039	154,405	186,614
	FNMA POOL AL2491	1% 01 Sep 2039	236,863	283,360
	FNMA POOL AL3026	1% 01 Dec 2042	133,861	145,597
	FNMA POOL AL3508	1% 01 Apr 2043	122,679	137,738
	FNMA POOL AL3519	1% 01 Nov 2041	10,792	12,107
	FNMA POOL AL4741	1% 01 Jan 2044	180,518	201,745
	FNMA POOL AL5110	1% 01 Mar 2044	199,287	221,197
	FNMA POOL AL6613	1% 01 Jun 2028	128,883	135,545
	FNMA POOL AL9397	1% 01 Oct 2046	347,026	371,364
	FNMA POOL AL9546	1% 01 Nov 2046	387,173	414,246
	FNMA POOL AM8674	2.81% 01 Apr 2025	80,000	86,784
	FNMA POOL AN8048	3.08% 01 Jan 2028	100,000	111,988
	FNMA POOL AO2711	4% 01 May 2042	52,575	57,324
	FNMA POOL AO4170	4% 01 Jun 2042	54,744	60,347
	FNMA POOL AO6086	4% 01 Jun 2042	30,646	33,783
	FNMA POOL AO6908	4% 01 Jun 2042	21,081	22,696
	FNMA POOL AO7501	4% 01 Jun 2042	48,100	53,023
	FNMA POOL AO9859	4% 01 Jul 2042	20,406	22,283
	FNMA POOL AP0692	4% 01 Jul 2042	37,184	40,542
	FNMA POOL AP2530	4% 01 Aug 2042	49,263	54,305
	FNMA POOL AP4532	4% 01 Sep 2042	61,662	67,973
	FNMA POOL AP4781	3% 01 Sep 2042	261,516	285,276
	FNMA POOL AP4903	4% 01 Sep 2042	77,404	85,325

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	FNMA POOL AP7399	4% 01 Sep 2042	148,998	164,248
	FNMA POOL AP9229	4% 01 Oct 2042	28,941	31,605
	FNMA POOL AP9766	4% 01 Oct 2042	530,064	581,386
	FNMA POOL AP9862	4% 01 Oct 2042	20,753	22,664
	FNMA POOL AQ0100	4% 01 Oct 2042	45,344	49,751
	FNMA POOL AQ1641	4% 01 Oct 2042	30,434	33,183
	FNMA POOL AQ3599	4% 01 Nov 2042	39,761	43,831
	FNMA POOL AQ4078	4% 01 Jun 2043	158,205	177,618
	FNMA POOL AQ4080	4% 01 Jun 2043	164,691	182,001
	FNMA POOL AQ4555	4% 01 Dec 2042	292,486	322,421
	FNMA POOL AQ4573	4% 01 Dec 2042	74,226	81,822
	FNMA POOL AQ5137	4% 01 Nov 2042	28,052	30,923
	FNMA POOL AQ6744	4% 01 Nov 2042	17,724	19,005
	FNMA POOL AQ7003	4% 01 Dec 2042	121,131	133,527
	FNMA POOL AQ7048	4% 01 Dec 2042	35,850	39,519
	FNMA POOL AQ7082	4% 01 Jan 2043	179,335	197,687
	FNMA POOL AQ7661	4% 01 Dec 2042	56,228	60,164
	FNMA POOL AS0070	4% 01 Aug 2043	182,557	200,319
	FNMA POOL AS4271	4.5% 01 Jan 2045	79,473	91,226
	FNMA POOL AS6328	3.5% 01 Dec 2045	301,878	324,585
	FNMA POOL AS6340	3.5% 01 Dec 2045	48,558	52,521
	FNMA POOL AS6541	3.5% 01 Jan 2046	51,641	56,458
	FNMA POOL AS6562	3.5% 01 Jan 2046	46,366	50,344
	FNMA POOL AS7738	3% 01 Aug 2046	703,394	763,778
	FNMA POOL AS7844	3% 01 Sep 2046	268,375	287,030
	FNMA POOL AS8359	3% 01 Nov 2046	1,229,440	1,293,272
	FNMA POOL AT3870	4% 01 Jun 2043	36,308	40,765
	FNMA POOL AT3874	4% 01 Jun 2043	70,246	77,631
	FNMA POOL AT4281	4% 01 Jun 2043	35,560	39,925
	FNMA POOL AT6546	4% 01 Jun 2043	45,308	51,225
	FNMA POOL AT6549	4% 01 Jun 2043	72,849	81,791
	FNMA POOL AT7208	4% 01 Jun 2043	36,940	41,475
	FNMA POOL AT7698	4% 01 Jun 2043	120,461	133,891
	FNMA POOL AT8394	4% 01 Jun 2043	301,397	338,396
	FNMA POOL AT9627	4% 01 Jul 2043	49,673	54,895
	FNMA POOL AT9637	4% 01 Jul 2043	613,386	677,872
	FNMA POOL AT9653	4% 01 Jul 2043	447,951	502,941
	FNMA POOL AT9657	4% 01 Jul 2043	338,676	373,287
	FNMA POOL AT9839	4% 01 Jun 2043	43,619	48,974
	FNMA POOL AU6939	4.5% 01 Oct 2043	44,315	49,817
	FNMA POOL AV6366	4.5% 01 Jan 2044	111,547	124,448
	FNMA POOL AV7116	4.5% 01 Mar 2044	44,974	49,827
	FNMA POOL AX7953	3% 01 Feb 2045	95,584	100,864
	FNMA POOL AX9603	3% 01 Mar 2045	189,334	199,772
	FNMA POOL BC0884	3% 01 May 2046	528,400	573,761
	FNMA POOL BC1509	3% 01 Aug 2046	234,605	251,247
	FNMA POOL BC2817	3% 01 Sep 2046	499,094	530,960
	FNMA POOL BC9096	3.5% 01 Dec 2046	149,075	159,060
	FNMA POOL BD3314	3% 01 Oct 2046	0	0
	FNMA POOL BD8104	3% 01 Oct 2046	434,773	471,003
	FNMA POOL BE2981	3% 01 Feb 2032	2,725,946	2,897,782
	FNMA POOL BF0104	4% 01 Feb 2056	117,482	131,540
	FNMA POOL BF0141	5.5% 01 Sep 2056	980,924	1,162,616
	FNMA POOL BF0145	3.5% 01 Mar 2057	3,178,099	3,511,583

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	FNMA POOL BF0148	4.5% 01 Apr 2056	405,342	463,763
	FNMA POOL BF0183	4% 01 Jan 2057	65,497	73,334
	FNMA POOL BF0222	4.5% 01 Sep 2057	947,185	1,083,433
	FNMA POOL BH2623	4% 01 Aug 2047	2,848,716	3,064,832
	FNMA POOL BH4095	4% 01 Oct 2047	135,955	146,007
	FNMA POOL BH4101	3.5% 01 Oct 2047	3,370,067	3,571,651
	FNMA POOL BH9923	3.5% 01 Sep 2047	468,017	497,371
	FNMA POOL BJ0685	4% 01 Apr 2048	236,180	253,054
	FNMA POOL BJ2544	3% 01 Dec 2037	159,928	168,328
	FNMA POOL BJ2763	4.5% 01 May 2048	225,661	246,568
	FNMA POOL BJ6133	4% 01 Jan 2048	55,531	59,432
	FNMA POOL BJ8078	3.5% 01 Mar 2048	51,237	54,972
	FNMA POOL BJ9257	4.5% 01 Jun 2048	351,613	389,182
	FNMA POOL BK7700	4.5% 01 Oct 2048	668,474	738,280
	FNMA POOL BL2454	3.16% 01 May 2029	97,990	111,012
	FNMA POOL BL3540	2.79% 01 Aug 2029	400,000	450,751
	FNMA POOL BL5850	2.26% 01 Apr 2030	493,472	536,106
	FNMA POOL BL6028	2.14% 01 Apr 2030	100,000	107,780
	FNMA POOL BL6295	1.95% 01 Apr 2032	100,000	104,945
	FNMA POOL BM1948	1% 01 Jul 2041	155,532	188,927
	FNMA POOL BM2005	1% 01 Dec 2047	39,892	42,794
	FNMA POOL BM3473	1% 01 Nov 2047	447,891	491,497
	FNMA POOL BM3724	1% 01 Mar 2048	1,223,570	1,329,414
	FNMA POOL BM4014	1% 01 May 2048	57,468	63,053
	FNMA POOL BM4579	1% 01 Apr 2047	2,597,618	2,819,761
	FNMA POOL BM4750	1% 01 Feb 2045	68,160	74,051
	FNMA POOL BM4751	1% 01 Mar 2043	985,290	1,070,440
	FNMA POOL BM4781	1% 01 Oct 2048	59,447	65,862
	FNMA POOL BM4897	1% 01 Dec 2046	1,264,210	1,362,438
	FNMA POOL BM5119	1% 01 Dec 2048	663,186	729,777
	FNMA POOL BM5507	1% 01 Sep 2048	980,925	1,037,834
	FNMA POOL BN0341	5% 01 Dec 2048	539,990	596,845
	FNMA POOL BN1623	4.5% 01 Nov 2048	359,758	398,458
	FNMA POOL BN7652	3% 01 Jul 2049	1,914,475	2,045,548
	FNMA POOL BO2252	3.5% 01 Oct 2049	836,994	911,266
	FNMA POOL BP1662	3.5% 01 Feb 2050	424,782	448,814
	FNMA POOL BP2866	3% 01 Mar 2050	0	0
	FNMA POOL BP7009	3% 01 Aug 2050	193,673	206,267
	FNMA POOL BP9421	3% 01 Jul 2050	99,150	105,655
	FNMA POOL CA0679	3% 01 Nov 2047	0	0
	FNMA POOL CA0907	3.5% 01 Dec 2047	124,141	134,906
	FNMA POOL CA1053	3.5% 01 Jan 2048	397,928	422,053
	FNMA POOL CA1707	4.5% 01 May 2048	337,070	369,616
	FNMA POOL CA2047	4.5% 01 Jul 2048	435,931	483,675
	FNMA POOL CA2251	5% 01 Aug 2048	108,486	120,078
	FNMA POOL CA2482	4.5% 01 Oct 2048	563,891	623,183
	FNMA POOL CA2652	5% 01 Nov 2048	912,910	1,009,740
	FNMA POOL CA3055	4.5% 01 Feb 2049	91,597	100,468
	FNMA POOL CA3493	4% 01 May 2049	56,513	61,257
	FNMA POOL CA3809	3% 01 Jul 2049	211,783	225,911
	FNMA POOL CA3842	4.5% 01 Jul 2049	176,680	192,391
	FNMA POOL CA3860	3.5% 01 Jul 2049	2,116,713	2,282,101
	FNMA POOL CA4033	4.5% 01 Aug 2049	180,294	196,327
	FNMA POOL CA4110	3% 01 Sep 2049	993,059	1,056,925

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	FNMA POOL CA4133	3% 01 Sep 2049	488,933	528,795
	FNMA POOL CA4819	4% 01 Dec 2049	162,241	177,939
	FNMA POOL CA4979	3% 01 Jan 2050	88,414	93,331
	FNMA POOL CA5164	3.5% 01 Feb 2050	1,156,563	1,227,397
	FNMA POOL CA5225	3% 01 Feb 2050	1,963,191	2,129,584
	FNMA POOL CA5561	3.5% 01 Apr 2050	1,321,347	1,395,532
	FNMA POOL CA6000	3% 01 Jun 2050	561,127	599,627
	FNMA POOL CA6053	3% 01 Jun 2050	878,327	938,591
	FNMA POOL CA6427	3% 01 Jul 2050	474,972	502,424
	FNMA POOL CA8377	1.5% 01 Dec 2035	200,000	206,667
	FNMA POOL FM0062	1% 01 Feb 2050	79,028	84,801
	FNMA POOL FM1098	1% 01 May 2049	171,380	185,651
	FNMA POOL FM1349	1% 01 Mar 2047	1,212,683	1,316,554
	FNMA POOL FM1539	1% 01 Sep 2049	106,012	115,026
	FNMA POOL FM1628	1% 01 Sep 2033	0	0
	FNMA POOL FM1727	1% 01 Sep 2049	1,029,751	1,163,120
	FNMA POOL FM1789	1% 01 Nov 2049	1,760,383	1,877,185
	FNMA POOL FM2075	1% 01 Dec 2049	1,669,270	1,788,709
	FNMA POOL FM2091	1% 01 Dec 2049	330,471	359,421
	FNMA POOL FM2158	1% 01 Oct 2049	76,067	83,135
	FNMA POOL FM2173	1% 01 Sep 2048	91,554	100,283
	FNMA POOL FM2201	1% 01 Jan 2048	287,908	308,412
	FNMA POOL FM2745	1% 01 Mar 2050	371,062	404,281
	FNMA POOL FM2793	1% 01 Mar 2050	557,088	608,049
	FNMA POOL FM2804	1% 01 Apr 2050	705,734	752,321
	FNMA POOL FM3002	1% 01 Nov 2049	1,912,949	2,084,464
	FNMA POOL FM3023	1% 01 Feb 2048	71,083	76,842
	FNMA POOL FM3083	1% 01 Oct 2049	408,102	440,977
	FNMA POOL FM3141	1% 01 Nov 2048	1,045,571	1,112,641
	FNMA POOL FM3154	1% 01 Sep 2049	73,578	81,237
	FNMA POOL FM3155	1% 01 Dec 2049	207,058	228,610
	FNMA POOL FM3158	1% 01 Nov 2048	231,796	252,471
	FNMA POOL FM3278	1% 01 Nov 2048	643,842	680,436
	FNMA POOL FM3347	1% 01 May 2047	1,010,258	1,076,949
	FNMA POOL FM3469	1% 01 Aug 2048	967,349	1,032,337
	FNMA POOL FM3542	1% 01 May 2049	77,854	84,514
	FNMA POOL FM3572	1% 01 Sep 2049	230,966	253,930
	FNMA POOL FM3773	1% 01 Nov 2048	1,413,807	1,514,017
	FNMA POOL FM3957	1% 01 Mar 2050	351,017	388,282
	FNMA POOL FM4117	1% 01 Jul 2049	167,955	184,676
	FNMA POOL FM4165	1% 01 Sep 2050	394,475	420,241
	FNMA POOL FM5054	1% 01 Nov 2048	283,870	304,407
	FNMA POOL MA0706	4.5% 01 Apr 2031	127,585	141,016
	FNMA POOL MA0734	4.5% 01 May 2031	443,386	490,065
	FNMA POOL MA0776	4.5% 01 Jun 2031	153,035	169,147
	FNMA POOL MA0913	4.5% 01 Nov 2031	183,312	201,885
	FNMA POOL MA0939	4.5% 01 Dec 2031	214,165	236,725
	FNMA POOL MA0968	4.5% 01 Dec 2031	37,722	41,695
	FNMA POOL MA1177	3.5% 01 Sep 2042	67,081	73,225
	FNMA POOL MA1213	3.5% 01 Oct 2042	34,262	37,284
	FNMA POOL MA1221	4.5% 01 Sep 2042	25,397	28,208
	FNMA POOL MA1253	4% 01 Nov 2042	31,814	34,869
	FNMA POOL MA1547	4% 01 Aug 2043	211,904	232,521
	FNMA POOL MA1591	4.5% 01 Sep 2043	407,999	455,993

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	FNMA POOL MA1629	4.5% 01 Oct 2043	351,769	393,135
	FNMA POOL MA1664	4.5% 01 Nov 2043	240,746	269,094
	FNMA POOL MA1711	4.5% 01 Dec 2043	319,945	357,569
	FNMA POOL MA2542	3% 01 Feb 2046	173,011	182,175
	FNMA POOL MA2806	3% 01 Nov 2046	499,797	527,815
	FNMA POOL MA2832	3% 01 Dec 2036	248,888	263,136
	FNMA POOL MA3008	4.5% 01 May 2047	2,036,377	2,214,464
	FNMA POOL MA3088	4% 01 Aug 2047	979,518	1,054,987
	FNMA POOL MA3149	4% 01 Oct 2047	330,937	355,029
	FNMA POOL MA3179	3% 01 Nov 2047	0	0
	FNMA POOL MA3501	5% 01 Oct 2048	297,960	329,890
	FNMA POOL MA3527	5% 01 Nov 2048	680,793	753,794
	FNMA POOL MA4031	4.5% 01 May 2050	358,244	389,144
	FNMA TBA 15 YR 1.5	1.5% 16 Jan 2036	6,300,000	6,482,109
	FNMA TBA 30 YR 2	2% 14 Jan 2051	6,700,000	6,959,887
	FNMA TBA 30 YR 2	2% 12 Feb 2051	12,300,000	12,755,538
	FNMA TBA 30 YR 2.5	2.5% 14 Jan 2051	11,000,000	11,595,547
	FORD CREDIT FLOORPLAN			
	MASTER O	4.06% 15 Nov 2030	780,000	919,200
	FOX CORP	4.03% 25 Jan 2024	270,000	297,363
	FOX CORP	5.476% 25 Jan 2039	330,000	452,536
	FOX CORP	5.576% 25 Jan 2049	130,000	190,026
	FOX CORP	4.709% 25 Jan 2029	310,000	376,123
	FREDDIE MAC	1% 15 Jan 2040	261,708	56,598
	FREDDIE MAC	1% 15 Dec 2041	614,845	140,601
	FREDDIE MAC	2.5% 25 Sep 2050	294,128	35,754
	FREDDIE MAC	2.5% 25 Sep 2050	590,895	84,901
	FREDDIE MAC	2.5% 25 Sep 2050	297,561	44,506
	FREDDIE MAC	2% 25 Oct 2050	496,017	64,359
	FREDDIE MAC	2.5% 25 Nov 2050	198,794	24,820
	FREDDIE MAC REFERENCE REMIC	6% 15 May 2036	477,665	567,331
	FREMF MORTGAGE TRUST	0.2% 25 May 2045	21,927,151	46,738
	GENERAL DYNAMICS CORP	4.25% 01 Apr 2040	290,000	377,495
	GENERAL DYNAMICS CORP	4.25% 01 Apr 2050	970,000	1,319,442
	GENERAL ELECTRIC CO	4.25% 01 May 2040	190,000	224,619
	GENERAL ELECTRIC CO	3.45% 01 May 2027	90,000	101,794
	GENERAL ELECTRIC CO	3.625% 01 May 2030	190,000	217,149
	GENERAL ELECTRIC CO	6.875% 10 Jan 2039	1,527,000	2,247,870
	GENERAL ELECTRIC CO	6.75% 15 Mar 2032	110,000	154,227
	GENERAL MOTORS CO	5.15% 01 Apr 2038	90,000	108,212
	GENERAL MOTORS CO	6.25% 02 Oct 2043	130,000	175,366
	GENERAL MOTORS FINL CO	4.375% 25 Sep 2021	190,000	195,130
	GENERAL MOTORS FINL CO	3.45% 10 Apr 2022	140,000	143,966
	GENERAL MOTORS FINL CO	4.35% 17 Jan 2027	100,000	113,839
	GENERAL MOTORS FINL CO	4.25% 15 May 2023	170,000	183,221
	GILEAD SCIENCES INC	3.7% 01 Apr 2024	650,000	708,457
	GILEAD SCIENCES INC	3.65% 01 Mar 2026	290,000	329,000
	GILEAD SCIENCES INC	4.75% 01 Mar 2046	300,000	397,620
	GLAXOSMITHKLINE CAPITAL	2.85% 08 May 2022	30,000	31,027
	GLENCORE FUNDING LLC	4.125% 30 May 2023	30,000	32,444
	GLENCORE FUNDING LLC	4.125% 12 Mar 2024	810,000	891,318
	GLENCORE FUNDING LLC	4% 27 Mar 2027	1,400,000	1,583,655
	GMRF MORTGAGE ACQUISITION CO.,	1% 25 Jul 2056	590,858	598,965

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	GNMA II POOL 003474	6% 20 Nov 2033	13,038	15,123
	GNMA II POOL 004006	6% 20 Jul 2037	75,555	90,337
	GNMA II POOL 004040	6.5% 20 Oct 2037	213,436	248,193
	GNMA II POOL 004245	6% 20 Sep 2038	402,056	466,481
	GNMA II POOL 004617	4.5% 20 Jan 2040	188,188	209,573
	GNMA II POOL 004717	6% 20 Jun 2040	83,204	96,566
	GNMA II POOL 004747	5% 20 Jul 2040	23,603	26,991
	GNMA II POOL 004801	4.5% 20 Sep 2040	9,887	11,017
	GNMA II POOL 004802	5% 20 Sep 2040	89,104	101,893
	GNMA II POOL 004837	6% 20 Oct 2040	35,999	41,960
	GNMA II POOL 004855	5% 20 Nov 2040	145,232	166,522
	GNMA II POOL 004923	4.5% 20 Jan 2041	46,652	52,658
	GNMA II POOL 004978	4.5% 20 Mar 2041	1,779,470	1,982,470
	GNMA II POOL 004991	6% 20 Mar 2041	385,721	448,014
	GNMA II POOL 005085	6% 20 Jun 2041	266,849	305,657
	GNMA II POOL 005189	6% 20 Sep 2041	138,973	161,371
	GNMA II POOL 005240	6% 20 Nov 2041	2,912	3,371
	GNMA II POOL 783050	5% 20 Jul 2040	496,667	562,482
	GNMA II POOL 784825	3.5% 20 Oct 2049	395,942	410,632
	GNMA II POOL 784905	3% 20 Jan 2050	375,918	393,529
	GNMA II POOL BC4732	3.5% 20 Oct 2047	650,856	700,256
	GNMA II POOL BD0384	3.5% 20 Oct 2047	440,330	482,303
	GNMA II POOL BM7534	3.5% 20 Feb 2050	189,747	202,513
	GNMA II POOL BM9734	4% 20 Oct 2049	96,487	104,348
	GNMA II POOL BM9743	4% 20 Nov 2049	1,122,577	1,220,079
	GNMA II POOL BS1728	4% 20 Jan 2050	97,620	106,783
	GNMA II POOL BS1742	4% 20 Feb 2050	95,634	104,171
	GNMA II POOL BS1757	4% 20 Mar 2050	95,806	105,235
	GNMA II POOL BS8420	4% 20 Apr 2050	485,879	528,993
	GNMA II POOL BS8546	2.5% 20 Dec 2050	200,000	215,634
	GNMA II POOL MA1995	3.5% 20 Jun 2044	379,111	412,563
	GNMA II POOL MA2677	3% 20 Mar 2045	268,420	285,762
	GNMA II POOL MA3663	3.5% 20 May 2046	1,598,113	1,730,190
	GNMA II POOL MA4068	3% 20 Nov 2046	218,962	233,351
	GNMA II POOL MA4511	4% 20 Jun 2047	2,792,867	3,014,172
	GNMA II POOL MA4838	4% 20 Nov 2047	2,349,129	2,536,789
	GNMA II POOL MA5020	4% 20 Feb 2048	1,230,932	1,322,743
	GNMA II POOL MA5078	4% 20 Mar 2048	1,899,748	2,046,703
	GNMA II POOL MA5137	4% 20 Apr 2048	1,234,011	1,324,377
	GNMA II POOL MA5193	4.5% 20 May 2048	839,262	908,272
	GNMA II POOL MA5467	4.5% 20 Sep 2048	1,126,773	1,219,327
	GNMA II POOL MA5529	4.5% 20 Oct 2048	587,378	635,688
	GNMA II POOL MA5530	5% 20 Oct 2048	997,030	1,090,310
	GNMA II POOL MA5595	4% 20 Nov 2048	37,408	40,156
	GNMA II POOL MA5597	5% 20 Nov 2048	486,165	531,621
	GNMA II POOL MA5652	4.5% 20 Dec 2048	303,396	328,325
	GNMA II POOL MA5711	4.5% 20 Jan 2049	122,605	132,677
	GNMA II POOL MA5877	4.5% 20 Apr 2049	447,054	483,406
	GNMA II POOL MA6477	4.5% 20 Feb 2050	435,037	467,586
	GNMA II POOL MA6544	4.5% 20 Mar 2050	315,415	339,338
	GNMA II POOL MA6603	5% 20 Apr 2050	606,789	663,530
	GNMA II TBA 30 YR 2	2% 21 Jan 2051	4,200,000	4,392,117
	GNMA II TBA 30 YR 2	2% 20 Feb 2051	1,600,000	1,670,500
	GNMA II TBA 30 YR 2.5	2.5% 21 Jan 2051	3,200,000	3,387,500

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	GNMA POOL 486470	6.5% 15 Aug 2028	1,068	1,186
	GNMA POOL 486516	6.5% 15 Sep 2028	1,893	2,136
	GNMA POOL 617327	6% 15 Dec 2036	77,228	90,841
	GNMA POOL 617567	6% 15 Jun 2037	1,197	1,424
	GNMA POOL 661534	6% 15 Dec 2036	35,400	42,333
	GNMA POOL 662583	6% 15 Sep 2037	125,131	151,280
	GNMA POOL 780851	7.5% 15 Dec 2027	2,788	3,079
	GNMA POOL 781001	7.5% 15 Mar 2029	4,751	5,570
	GNMA POOL 784571	3.5% 15 Jun 2048	922,676	988,380
	GNMA POOL AA5649	3% 15 Sep 2042	596,808	641,851
	GNMA POOL AB2892	3% 15 Sep 2042	564,933	594,599
	GNMA POOL AB9108	3% 15 Oct 2042	1,119,558	1,178,395
	GNMA POOL BS8439	3.5% 15 May 2050	294,640	313,796
	GOLDMAN SACHS GROUP INC	5.25% 27 Jul 2021	2,310,000	2,374,865
	GOLDMAN SACHS GROUP INC	4% 03 Mar 2024	30,000	33,149
	GOLDMAN SACHS GROUP INC	4.25% 21 Oct 2025	620,000	711,017
	GOLDMAN SACHS GROUP INC	4.75% 21 Oct 2045	210,000	292,462
	GOLDMAN SACHS GROUP INC	3.2% 23 Feb 2023	360,000	380,383
	GOLDMAN SACHS GROUP INC	1% 01 May 2029	1,280,000	1,518,545
	GOLDMAN SACHS GROUP INC	3.5% 01 Apr 2025	420,000	466,616
	GOLDMAN SACHS GROUP INC	3.5% 16 Nov 2026	470,000	527,642
	GOLDMAN SACHS GROUP INC	3.85% 08 Jul 2024	490,000	541,779
	GOLDMAN SACHS GROUP INC	6.25% 01 Feb 2041	1,810,000	2,834,762
	GOLDMAN SACHS GROUP INC	5.75% 24 Jan 2022	100,000	105,700
	GOLDMAN SACHS GROUP INC	5.15% 22 May 2045	690,000	961,569
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2040	37,701	7,892
	GOVERNMENT NATIONAL MORTGAGE A	4.5% 20 Oct 2039	379,419	402,098
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jan 2040	44,062	3,639
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Mar 2047	3,499,736	58,273
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Aug 2042	302,357	66,643
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Feb 2054	6,470,477	138,882
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Oct 2054	15,705,117	285,321
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Nov 2047	345,783	365,740
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Aug 2044	441,584	75,894
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jun 2048	24,299	25,495
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jun 2043	71,756	8,474
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Oct 2046	252,045	57,385
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Mar 2057	0	0
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Mar 2060	5,594,900	269,227

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	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jul 2058	1,459,497	72,153
	GOVERNMENT NATIONAL MORTGAGE A	3% 20 Oct 2049	226,956	233,365
	GOVERNMENT NATIONAL MORTGAGE A	3% 20 Jul 2049	696,410	722,370
	GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Aug 2050	198,509	27,446
	GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Aug 2050	595,483	84,922
	GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Aug 2050	297,772	40,252
	GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Sep 2050	197,677	27,163
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jun 2062	9,080,887	811,350
	GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Oct 2050	199,030	28,532
	GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Oct 2050	297,630	42,613
	GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Oct 2050	796,884	113,594
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Sep 2062	9,183,243	822,352
	GOVERNMENT NATIONAL MORTGAGE A	3.5% 20 Apr 2050	769,541	111,273
	GOVERNMENT NATIONAL MORTGAGE A	3.5% 20 Apr 2050	288,361	46,934
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	13,688,244	13,688,244
	GS MORTGAGE SECURITIES TRUST	1% 10 Jan 2047	900,000	871,834
	GS MORTGAGE SECURITIES TRUST	3.964% 10 Nov 2047	910,000	996,726
	GS MORTGAGE SECURITIES TRUST	1% 15 Sep 2031	2,145,000	1,791,779
	GUARDIAN LIFE GLOB FUND	1.1% 23 Jun 2025	140,000	141,998
	HALLIBURTON CO	3.8% 15 Nov 2025	39,000	43,739
	HALLIBURTON CO	4.85% 15 Nov 2035	70,000	81,692
	HALLIBURTON CO	5% 15 Nov 2045	120,000	142,653
	HCA INC	4.5% 15 Feb 2027	10,000	11,632
	HERSHEY COMPANY	0.9% 01 Jun 2025	100,000	101,550
	HOME DEPOT INC	3.35% 15 Apr 2050	530,000	630,739
	HOME DEPOT INC	3.9% 06 Dec 2028	30,000	36,096
	HOME DEPOT INC	2.5% 15 Apr 2027	250,000	274,346
	HOME DEPOT INC	2.7% 15 Apr 2030	230,000	256,706
	HOME DEPOT INC	3.3% 15 Apr 2040	320,000	377,152
	HOME DEPOT INC	3.9% 15 Jun 2047	80,000	102,168
	HONEYWELL INTERNATIONAL	1.35% 01 Jun 2025	240,000	248,661
	HSBC HOLDINGS PLC	4.25% 14 Mar 2024	660,000	728,207
	HSBC HOLDINGS PLC	4.25% 18 Aug 2025	640,000	727,151
	HSBC HOLDINGS PLC	4.3% 08 Mar 2026	470,000	541,513
	HSBC HOLDINGS PLC	1% 19 Jun 2029	910,000	1,076,577
	HSBC HOLDINGS PLC	1% 22 May 2030	390,000	450,353
	HUMANA INC	3.15% 01 Dec 2022	50,000	52,222
	HUMANA INC	3.95% 15 Mar 2027	30,000	34,526
	HUMANA INC	4.5% 01 Apr 2025	60,000	68,933
	HUMANA INC	4.625% 01 Dec 2042	390,000	499,874

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	HUMANA INC	4.8% 15 Mar 2047	720,000	961,780
	INTEL CORP	4.75% 25 Mar 2050	930,000	1,297,873
	INTEL CORP	3.7% 29 Jul 2025	120,000	135,784
	INTEL CORP	3.734% 08 Dec 2047	206,000	246,183
	INTEL CORP	4.6% 25 Mar 2040	60,000	79,212
	INTESA SANPAOLO SPA	3.125% 14 Jul 2022	500,000	517,775
	INTESA SANPAOLO SPA	3.375% 12 Jan 2023	260,000	272,235
	JOHNSON + JOHNSON	3.625% 03 Mar 2037	350,000	427,925
	JOHNSON + JOHNSON	0.55% 01 Sep 2025	220,000	220,953
	JOHNSON + JOHNSON	0.95% 01 Sep 2027	450,000	452,232
	JP MORGAN CHASE COMMERCIAL MOR	1% 15 Jul 2034	1,715,092	1,640,209
	JP MORGAN MORTGAGE TRUST	1% 25 Oct 2048	590,018	603,257
	JPMBB COMMERCIAL MORTGAGE SECU	4.065% 15 Nov 2047	880,000	967,038
*	JPMORGAN CHASE + CO	3.875% 10 Sep 2024	1,060,000	1,187,003
*	JPMORGAN CHASE + CO	4.95% 01 Jun 2045	810,000	1,147,545
*	JPMORGAN CHASE + CO	4.25% 01 Oct 2027	170,000	201,597
*	JPMORGAN CHASE + CO	1% 23 Jul 2029	470,000	561,927
*	JPMORGAN CHASE + CO	1% 05 Dec 2029	390,000	475,841
*	JPMORGAN CHASE + CO	1% 05 Dec 2024	1,130,000	1,244,840
*	JPMORGAN CHASE + CO	1% 22 Apr 2026	620,000	654,798
*	JPMORGAN CHASE + CO	1% 22 Apr 2031	520,000	558,928
*	JPMORGAN CHASE + CO	1% 01 Jun 2024	1,020,000	1,047,228
	KAZMUNAYGAS NATIONAL CO	5.75% 19 Apr 2047	770,000	1,031,839
	KIMBERLY CLARK CORP	3.1% 26 Mar 2030	100,000	115,158
	KINDER MORGAN INC	4.3% 01 Jun 2025	140,000	159,740
	KINDER MORGAN INC	4.3% 01 Mar 2028	70,000	82,093
	KINDER MORGAN INC/DELAWA	7.8% 01 Aug 2031	690,000	985,374
	KKR GROUP FIN CO II	5.5% 01 Feb 2043	70,000	92,386
	KRAFT HEINZ FOODS CO	3% 01 Jun 2026	110,000	114,870
	KRAFT HEINZ FOODS CO	3.95% 15 Jul 2025	19,000	20,924
	KUWAIT INTL BOND	3.5% 20 Mar 2027	1,000,000	1,137,500
	L3HARRIS TECH INC	5.054% 27 Apr 2045	220,000	304,181
	LAS VEGAS SANDS CORP	3.2% 08 Aug 2024	600,000	635,504
	LAS VEGAS SANDS CORP	2.9% 25 Jun 2025	60,000	62,786
	LEHMAN BROTHERS HOLDINGS	6.75% 28 Dec 2017	3,500,000	35
	LLOYDS BANKING GROUP PLC	4.5% 04 Nov 2024	450,000	503,431
	LLOYDS BANKING GROUP PLC	1% 07 Nov 2023	910,000	950,713
	LLOYDS BANKING GROUP PLC	4.375% 22 Mar 2028	1,710,000	2,035,149
	LOCKHEED MARTIN CORP	3.1% 15 Jan 2023	60,000	63,054
	LOCKHEED MARTIN CORP	3.55% 15 Jan 2026	640,000	726,978
	LOCKHEED MARTIN CORP	4.5% 15 May 2036	100,000	131,759
	LOWE S COS INC	4.5% 15 Apr 2030	150,000	186,715
	MADISON AVENUE TRUST	1% 15 Aug 2034	750,000	777,735
	MARS INC	3.2% 01 Apr 2030	1,020,000	1,172,834
	MASSMUTUAL GLOBAL FUNDIN	0.85% 09 Jun 2023	1,050,000	1,062,832
	MASTERCARD INC	3.85% 26 Mar 2050	1,580,000	2,039,333
	MCDONALD S CORP	3.7% 30 Jan 2026	230,000	261,990
	MCDONALD S CORP	4.875% 09 Dec 2045	500,000	679,317
	MCDONALD S CORP	3.5% 01 Mar 2027	370,000	423,436
	MCDONALD S CORP	3.8% 01 Apr 2028	130,000	151,962
	MCDONALD S CORP	1.45% 01 Sep 2025	400,000	414,802
	MCDONALD S CORP	2.125% 01 Mar 2030	190,000	200,323

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	MCDONALD S CORP	3.3% 01 Jul 2025	230,000	256,120
	MCDONALD S CORP	3.5% 01 Jul 2027	180,000	206,484
	MCDONALD S CORP	4.2% 01 Apr 2050	770,000	989,903
	MCDONALD S CORP	3.625% 01 Sep 2049	180,000	211,233
	MEDTRONIC INC	3.5% 15 Mar 2025	173,000	194,143
	MERCK + CO INC	0.75% 24 Feb 2026	400,000	404,517
	MERCK + CO INC	1.45% 24 Jun 2030	220,000	223,062
	MET LIFE GLOB FUNDING I	0.9% 08 Jun 2023	960,000	972,170
	MICRON TECHNOLOGY INC	2.497% 24 Apr 2023	330,000	343,866
	MICROSOFT CORP	2.525% 01 Jun 2050	26,000	27,418
	MICROSOFT CORP	2.7% 12 Feb 2025	210,000	228,132
	MICROSOFT CORP	3.45% 08 Aug 2036	30,000	36,994
	MICROSOFT CORP	2.875% 06 Feb 2024	850,000	913,024
	MICROSOFT CORP	3.3% 06 Feb 2027	1,030,000	1,175,287
	MICROSOFT CORP	4.1% 06 Feb 2037	44,000	57,747
	MICROSOFT CORP	2.4% 08 Aug 2026	2,050,000	2,236,523
	MIDAMERICAN ENERGY CO	3.65% 15 Apr 2029	710,000	843,295
	MISSOURI ST HLTH EDUCTNL FAC	3.229% 15 May 2050	630,000	735,575
	MITSUBISHI UFJ FIN GRP	2.998% 22 Feb 2022	310,000	319,289
	MOLSON COORS BEVERAGE	3.5% 01 May 2022	160,000	166,375
	MONDELEZ INTERNATIONAL	2.125% 13 Apr 2023	120,000	124,638
	MONDELEZ INTERNATIONAL	1.5% 04 May 2025	500,000	517,124
	MONDELEZ INTL HLDINGS NE	2.125% 19 Sep 2022	220,000	226,302
	MORGAN STANLEY	1% 22 Jan 2031	620,000	675,027
	MORGAN STANLEY	1% 28 Apr 2026	100,000	105,624
	MORGAN STANLEY	1% 23 Jan 2030	30,000	36,492
	MORGAN STANLEY	1% 01 Apr 2031	1,400,000	1,628,344
	MORGAN STANLEY	1% 24 Jan 2029	900,000	1,043,358
	MPLX LP	4.875% 01 Dec 2024	490,000	562,317
	MPLX LP	4.8% 15 Feb 2029	810,000	978,936
	MPLX LP	4.875% 01 Jun 2025	460,000	531,332
	MPLX LP	4.5% 15 Apr 2038	50,000	57,191
	MPLX LP	4.7% 15 Apr 2048	730,000	865,692
	MPLX LP	5.5% 15 Feb 2049	390,000	513,557
	MSCG TRUST	1% 07 Jun 2035	1,500,000	1,477,830
	NADG NNN OPERATING LP	3.368% 28 Dec 2049	1,154,200	1,184,085
	NATIONWIDE BLDG SOCIETY	1% 01 Aug 2024	610,000	662,858
	NATWEST GROUP PLC	6% 19 Dec 2023	1,440,000	1,645,724
	NATWEST GROUP PLC	1% 25 Jun 2024	200,000	218,362
	NATWEST GROUP PLC	5.125% 28 May 2024	860,000	971,621
	NATWEST GROUP PLC	1% 22 Mar 2025	460,000	508,894
	NAVIENT STUDENT LOAN TRUST	1% 25 Apr 2040	1,084,607	1,073,563
	NAVIENT STUDENT LOAN TRUST	2.12% 15 Jan 2069	1,180,000	1,211,742
	NAVIENT STUDENT LOAN TRUST	1% 26 Jul 2066	1,260,000	1,283,722
	NEW RESIDENTIAL MORTGAGE LOAN	1% 26 Nov 2035	2,486,243	2,636,769
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Sep 2056	698,139	734,647
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Feb 2057	864,022	933,790
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 May 2057	2,186,617	2,373,026
	NEW RESIDENTIAL MORTGAGE LOAN	1% 27 Aug 2057	1,324,576	1,430,729

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	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Dec 2057	1,234,358	1,334,780
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Sep 2059	1,803,576	1,913,711
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Sep 2059	2,383,630	2,427,875
	NEW YORK LIFE GLOBAL FDG	0.95% 24 Jun 2025	260,000	263,569
	NIKE INC	3.375% 27 Mar 2050	960,000	1,187,656
	NIKE INC	2.4% 27 Mar 2025	200,000	215,539
	NIKE INC	2.75% 27 Mar 2027	310,000	343,023
	NOBLE ENERGY INC	3.85% 15 Jan 2028	670,000	779,744
	NOBLE ENERGY INC	4.95% 15 Aug 2047	180,000	256,363
	NORDEA BANK ABP	1% 09 Jun 2023	650,000	660,246
	NORDEA BANK ABP	4.875% 13 May 2021	1,890,000	1,919,075
	NORTHROP GRUMMAN CORP	5.25% 01 May 2050	2,140,000	3,181,193
	NORTHROP GRUMMAN CORP	2.93% 15 Jan 2025	900,000	978,890
	NORTHROP GRUMMAN CORP	2.55% 15 Oct 2022	650,000	674,645
	NORTHROP GRUMMAN CORP	3.25% 15 Jan 2028	280,000	316,628
	NVIDIA CORP	3.5% 01 Apr 2040	920,000	1,104,844
	NVIDIA CORP	3.5% 01 Apr 2050	1,600,000	1,940,942
	NVIDIA CORP	2.85% 01 Apr 2030	170,000	191,239
	NXP BV/NXP FDG/NXP USA	2.7% 01 May 2025	220,000	236,786
	OAK STREET INVESTMENT GRADE NE	1.85% 20 Nov 2050	828,794	832,184
	OFFICE CHERIFIEN DES PHO	4.5% 22 Oct 2025	600,000	652,780
	OTIS WORLDWIDE CORP	2.056% 05 Apr 2025	160,000	169,575
	PACIFIC GAS + ELECTRIC	2.1% 01 Aug 2027	160,000	162,819
	PACIFIC GAS + ELECTRIC	2.5% 01 Feb 2031	200,000	200,730
	PACIFIC GAS + ELECTRIC	3.3% 01 Aug 2040	50,000	49,903
	PACIFIC GAS + ELECTRIC	3.5% 01 Aug 2050	90,000	89,452
	PACIFIC GAS + ELECTRIC	1.75% 16 Jun 2022	530,000	531,496
	PAYPAL HOLDINGS INC	1.65% 01 Jun 2025	300,000	313,434
	PAYPAL HOLDINGS INC	1.35% 01 Jun 2023	300,000	307,174
	PEPSICO INC	3.625% 19 Mar 2050	210,000	266,476
	PEPSICO INC	4% 05 Mar 2042	90,000	116,466
	PEPSICO INC	2.875% 15 Oct 2049	300,000	335,867
	PEPSICO INC	2.25% 19 Mar 2025	40,000	42,727
	PEPSICO INC	2.625% 19 Mar 2027	40,000	44,010
	PEPSICO INC	0.75% 01 May 2023	410,000	415,847
	PEPSICO INC	1.625% 01 May 2030	320,000	328,429
	PERTAMINA PERSERO PT	6% 03 May 2042	680,000	868,744
	PERUSAHAAN LISTRIK NEGAR	4.125% 15 May 2027	1,510,000	1,668,550
	PERUSAHAAN LISTRIK NEGAR	6.15% 21 May 2048	1,050,000	1,370,250
	PETROLEOS DEL PERU SA	4.75% 19 Jun 2032	1,620,000	1,867,860
	PETROLEOS MEXICANOS	5.5% 27 Jun 2044	800,000	688,000
	PETROLEOS MEXICANOS	6.375% 23 Jan 2045	400,000	366,600
	PETROLEOS MEXICANOS	5.625% 23 Jan 2046	1,050,000	903,000
	PETROLEOS MEXICANOS	6.875% 04 Aug 2026	400,000	437,000
	PFIZER INC	2.55% 28 May 2040	200,000	213,616
	PFIZER INC	2.7% 28 May 2050	1,110,000	1,192,482
	PFIZER INC	2.625% 01 Apr 2030	780,000	870,596
	PFIZER INC	0.8% 28 May 2025	500,000	508,929
	PFIZER INC	1.7% 28 May 2030	330,000	342,650
	PHILIP MORRIS INTL INC	2.9% 15 Nov 2021	820,000	838,931

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	PHILIP MORRIS INTL INC	2.5% 22 Aug 2022	600,000	621,819
	PHILIP MORRIS INTL INC	2.5% 02 Nov 2022	590,000	612,283
	PHILIP MORRIS INTL INC	2.1% 01 May 2030	230,000	239,878
	PHILIP MORRIS INTL INC	1.125% 01 May 2023	210,000	214,147
	PRINCIPAL LFE GLB FND II	1.25% 23 Jun 2025	120,000	122,508
	PROCTER + GAMBLE CO/THE	3% 25 Mar 2030	180,000	207,568
	PROSUS NV	4.85% 06 Jul 2027	720,000	827,741
	PROVINCE OF QUEBEC	1% 22 Jul 2036	280,000	479,721
	RAYTHEON TECH CORP	3.125% 01 Jul 2050	620,000	683,669
	RAYTHEON TECH CORP	2.25% 01 Jul 2030	320,000	339,902
	RAYTHEON TECH CORP	3.15% 15 Dec 2024	150,000	162,947
	RAYTHEON TECH CORP	4.125% 16 Nov 2028	200,000	238,433
	RAYTHEON TECH CORP	3.95% 16 Aug 2025	260,000	298,197
	RAYTHEON TECH CORP	4.5% 01 Jun 2042	200,000	260,802
	REPUBLIC OF COLOMBIA	5.625% 26 Feb 2044	1,310,000	1,696,450
	REPUBLIC OF COLOMBIA	3.875% 25 Apr 2027	960,000	1,068,480
	REPUBLIC OF INDONESIA	5.875% 15 Jan 2024	864,000	992,148
	REPUBLIC OF INDONESIA	5.125% 15 Jan 2045	1,030,000	1,326,465
	REPUBLIC OF INDONESIA	5.25% 08 Jan 2047	760,000	1,009,470
	REPUBLIC OF INDONESIA	3.85% 18 Jul 2027	680,000	776,236
	REPUBLIC OF INDONESIA	3.75% 25 Apr 2022	850,000	883,983
	REPUBLIC OF KAZAKHSTAN	4.875% 14 Oct 2044	1,290,000	1,747,486
	REPUBLIC OF PANAMA	2.252% 29 Sep 2032	630,000	648,900
	REPUBLIC OF PANAMA	3.16% 23 Jan 2030	1,730,000	1,915,992
	REPUBLIC OF PANAMA	4.5% 15 May 2047	1,260,000	1,617,538
	REPUBLIC OF PERU	6.55% 14 Mar 2037	980,000	1,487,160
	REPUBLIC OF POLAND	4% 22 Jan 2024	1,420,000	1,572,473
	REPUBLIC SERVICES INC	2.5% 15 Aug 2024	250,000	266,969
	REPUBLICA ORIENT URUGUAY	4.375% 23 Jan 2031	1,760,000	2,158,218
	RESIDENTIAL MORTGAGE LOAN			
	TRUS	1% 25 Sep 2059	797,259	810,689
	RETL	1% 15 Mar 2036	3,610,000	3,475,778
	REYNOLDS AMERICAN INC	5.85% 15 Aug 2045	270,000	345,263
	ROSSLYN PORTFOLIO TRUST 2017			
	R	1% 15 Jun 2033	844,632	846,520
	ROYAL BANK OF CANADA	3.2% 30 Apr 2021	770,000	777,378
	ROYAL BANK OF CANADA	1.6% 17 Apr 2023	580,000	596,443
	ROYAL BANK OF CANADA	1.15% 10 Jun 2025	340,000	347,437
	RUSSIAN FEDERATION	5.875% 16 Sep 2043	1,400,000	2,019,640
	RUSSIAN FEDERATION	5.625% 04 Apr 2042	2,000,000	2,780,260
	SABINE PASS LIQUEFACTION	5.75% 15 May 2024	320,000	365,854
	SALESFORCE.COM INC	3.7% 11 Apr 2028	1,770,000	2,088,455
	SANDS CHINA LTD	4.6% 08 Aug 2023	470,000	499,135
	SANDS CHINA LTD	5.125% 08 Aug 2025	410,000	460,127
	SANTANDER HOLDINGS USA	4.5% 17 Jul 2025	100,000	113,456
	SCHLUMBERGER HLDGS CORP	4% 21 Dec 2025	390,000	443,162
	SCHLUMBERGER HLDGS CORP	3.9% 17 May 2028	504,000	569,581
	SHELL INTERNATIONAL FIN	3.25% 06 Apr 2050	780,000	884,461
	SHELL INTERNATIONAL FIN	6.375% 15 Dec 2038	260,000	404,417
	SHELL INTERNATIONAL FIN	3.75% 12 Sep 2046	40,000	48,356
	SHELL INTERNATIONAL FIN	2.75% 06 Apr 2030	170,000	188,077
	SHELL INTERNATIONAL FIN	4.55% 12 Aug 2043	220,000	292,292
	SHELL INTERNATIONAL FIN	4.375% 11 May 2045	510,000	671,992
	SHELL INTERNATIONAL FIN	4% 10 May 2046	90,000	113,347

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	SHELL INTERNATIONAL FIN	2.875% 10 May 2026	690,000	763,113
	SINOPEC GRP OVERSEA 2014	4.375% 10 Apr 2024	650,000	713,018
	SLM STUDENT LOAN TRUST	1% 15 Dec 2032	549,186	522,533
	SLM STUDENT LOAN TRUST	1% 15 Mar 2033	523,181	502,095
	SLM STUDENT LOAN TRUST	1% 25 Oct 2064	1,682,280	1,660,883
	SLM STUDENT LOAN TRUST	1% 15 Jun 2039	1,168,515	1,123,061
	SMALL BUSINESS ADMINISTRATION	2.98% 01 Apr 2039	277,915	303,471
	SMALL BUSINESS ADMINISTRATION	2.69% 01 Jul 2044	270,221	291,860
	SMALL BUSINESS ADMINISTRATION	3.113% 10 Mar 2029	588,266	625,736
	SMB PRIVATE EDUCATION LOAN TRU	1% 15 Jun 2037	740,000	742,946
	SOUTHERN COPPER CORP	5.25% 08 Nov 2042	2,390,000	3,203,947
	SOUTHERN NATURAL GAS	8% 01 Mar 2032	500,000	714,192
	STATE OF ISRAEL	3.875% 03 Jul 2050	200,000	240,039
	STATE OF ISRAEL	2.75% 03 Jul 2030	350,000	385,889
	STATE OF QATAR	4% 14 Mar 2029	730,000	865,050
	STATE OF QATAR	3.875% 23 Apr 2023	1,660,000	1,784,168
	STATE OF QATAR	4.817% 14 Mar 2049	1,400,000	1,910,132
*	STATE STREET CORP	1% 30 Mar 2031	260,000	296,314
	SUMITOMO MITSUI FINL GRP	2.058% 14 Jul 2021	450,000	454,035
	SVENSKA HANDELSBANKEN AB	3.35% 24 May 2021	400,000	404,925
	SWEDBANK AB	1.3% 02 Jun 2023	440,000	448,496
	SWS035428 IRS USD R F .38000	0.38% 31 Aug 2024	71,765,000	234,089
	SWS036020 IRS USD R F .19000	0.19% 15 Jun 2022	66,861,000	4,393
	SWS039206 CDS USD R F 1.00000	1% 20 Dec 2025	16,540,000	404,701
	SWS040261 IRS USD R F .84000	0.84% 27 Nov 2025	41,603,000	4,279
	SYNGENTA FINANCE NV	3.933% 23 Apr 2021	200,000	201,342
	T MOBILE USA INC	3.5% 15 Apr 2025	360,000	397,793
	T MOBILE USA INC	3.875% 15 Apr 2030	1,200,000	1,389,840
	T MOBILE USA INC	3% 15 Feb 2041	180,000	186,610
	T MOBILE USA INC	3.3% 15 Feb 2051	30,000	30,865
	T MOBILE USA INC	3.75% 15 Apr 2027	60,000	68,328
	T MOBILE USA INC	2.05% 15 Feb 2028	70,000	72,811
	T MOBILE USA INC	2.55% 15 Feb 2031	220,000	231,015
	T MOBILE USA INC	2.25% 15 Nov 2031	200,000	205,268
	TARGET CORP	2.25% 15 Apr 2025	270,000	289,024
	TELEFONICA EMISIONES SAU	4.103% 08 Mar 2027	1,360,000	1,574,388
	TENNESSEE GAS PIPELINE	2.9% 01 Mar 2030	80,000	85,547
	TEXAS INSTRUMENTS INC	2.25% 04 Sep 2029	200,000	215,509
	TEXAS INSTRUMENTS INC	1.75% 04 May 2030	500,000	518,539
	TEXAS INSTRUMENTS INC	4.15% 15 May 2048	630,000	842,920
	TIME WARNER CABLE LLC	7.3% 01 Jul 2038	600,000	889,163
	TIME WARNER CABLE LLC	6.75% 15 Jun 2039	340,000	483,890
	TIME WARNER ENTERTAINMEN	8.375% 15 Jul 2033	240,000	371,256
	TJX COS INC	3.5% 15 Apr 2025	230,000	256,793
	TJX COS INC	3.75% 15 Apr 2027	70,000	80,952
	TORONTO DOMINION BANK	3.25% 11 Jun 2021	460,000	466,058
	TORONTO DOMINION BANK	0.75% 12 Jun 2023	670,000	677,094
	TORONTO DOMINION BANK	1.15% 12 Jun 2025	340,000	347,177
	TOWD POINT MORTGAGE TRUST	1% 25 May 2058	1,584,890	1,595,321
	TOWD POINT MORTGAGE TRUST	1% 25 May 2055	611,265	615,720

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	TOWD POINT MORTGAGE TRUST	1% 25 Apr 2056	376,925	380,501
	TRANSCONT GAS PIPE LINE	7.85% 01 Feb 2026	1,990,000	2,608,504
	TREASURY BILL	0.01% 25 Mar 2021	80,000	79,981
	TREASURY BILL	0.01% 18 Feb 2021	11,010,000	11,008,679
	TREASURY BILL	0.01% 18 Mar 2021	2,030,000	2,029,582
	TREASURY BILL	0.01% 29 Apr 2021	11,880,000	11,875,717
	TREASURY BILL	0.01% 05 Jan 2021	1,700,000	1,699,981
	TREASURY BILL	0.01% 23 Mar 2021	10,600,000	10,597,973
	TREASURY BILL	0.01% 04 May 2021	11,490,000	11,486,467
	TREASURY BILL	0.01% 11 May 2021	10,610,000	10,606,552
	TREASURY BILL	0.01% 18 May 2021	15,850,000	15,844,921
	TSMC GLOBAL LTD	0.75% 28 Sep 2025	280,000	278,891
	TSMC GLOBAL LTD	1% 28 Sep 2027	220,000	217,868
	TSY INFL IX N/B	2.125% 15 Feb 2040	1,493,840	2,313,021
	TSY INFL IX N/B	2.125% 15 Feb 2041	725,302	1,137,128
	TSY INFL IX N/B	0.75% 15 Feb 2042	1,290,621	1,642,181
	TSY INFL IX N/B	1.375% 15 Feb 2044	4,212,033	6,063,188
	TSY INFL IX N/B	0.75% 15 Feb 2045	873,543	1,126,062
	TSY INFL IX N/B	1% 15 Feb 2046	1,318,716	1,797,695
	TSY INFL IX N/B	1% 15 Feb 2048	2,185,734	3,041,443
	TSY INFL IX N/B	1% 15 Feb 2049	1,521,112	2,140,886
	UBS AG LONDON	1.75% 21 Apr 2022	630,000	641,209
	UBS AG LONDON	4.5% 26 Jun 2048	200,000	281,805
	UBS COMMERCIAL MORTGAGE TRUST	3.487% 15 Aug 2050	740,000	826,923
	UBS GROUP AG	4.125% 24 Sep 2025	580,000	664,134
	UBS GROUP AG	3.491% 23 May 2023	1,910,000	1,987,590
	UBS GROUP AG	4.253% 23 Mar 2028	340,000	398,061
	UBS GROUP AG	1% 15 Aug 2023	200,000	207,334
	UNION PACIFIC CORP	3.75% 15 Jul 2025	270,000	306,371
	UNION PACIFIC CORP	4.5% 10 Sep 2048	750,000	1,002,187
	UNION PACIFIC CORP	3.95% 10 Sep 2028	860,000	1,020,989
	UNITED MEXICAN STATES	4.75% 08 Mar 2044	3,730,000	4,429,412
	UNITED MEXICAN STATES	4% 02 Oct 2023	560,000	613,200
	UNITEDHEALTH GROUP INC	1.25% 15 Jan 2026	120,000	123,706
	UNITEDHEALTH GROUP INC	2.75% 15 May 2040	270,000	292,903
	UNITEDHEALTH GROUP INC	3.375% 15 Nov 2021	340,000	346,280
	UNITEDHEALTH GROUP INC	2.875% 15 Dec 2021	230,000	235,555
	UNITEDHEALTH GROUP INC	3.75% 15 Jul 2025	160,000	182,294
	UNITEDHEALTH GROUP INC	2.375% 15 Oct 2022	50,000	51,963
	UNITEDHEALTH GROUP INC	2.95% 15 Oct 2027	1,000,000	1,123,454
	UNITEDHEALTH GROUP INC	3.7% 15 Aug 2049	160,000	200,591
	UNITEDHEALTH GROUP INC	2% 15 May 2030	110,000	116,676
	UNITEDHEALTH GROUP INC	2.9% 15 May 2050	310,000	343,216
	UNITEDHEALTH GROUP INC	4.25% 15 Jun 2048	210,000	280,421
	UNITEDHEALTH GROUP INC	3.875% 15 Dec 2028	130,000	155,901
	UNITEDHEALTH GROUP INC	4.45% 15 Dec 2048	70,000	96,536
	US 10YR NOTE (CBT)MAR21	XCBT 20210322	(37,000,000)	(38,837)
	US 10YR ULTRA FUT MAR21	XCBT 20210322	(8,700,000)	42,141
	US 2YR NOTE (CBT) MAR21	XCBT 20210331	(108,800,000)	(115,541)
	US 5YR NOTE (CBT) MAR21	XCBT 20210331	109,800,000	345,536
	US BANCORP	1.45% 12 May 2025	770,000	799,108
	US BANK NA CINCINNATI	3.15% 26 Apr 2021	380,000	382,525
	US DOLLAR		1,353,664	1,353,664

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	US LONG BOND(CBT) MAR21	XCBT 20210322	(19,100,000)	211,719
	US TREASURY N/B	3.625% 15 Feb 2044	890,000	1,260,289
	US TREASURY N/B	2% 15 Feb 2050	3,800,000	4,127,156
	US TREASURY N/B	1.25% 15 May 2050	19,280,000	17,490,575
	US TREASURY N/B	1.375% 15 Aug 2050	18,070,000	16,923,684
	US TREASURY N/B	1.125% 15 Aug 2040	3,720,000	3,521,794
	US TREASURY N/B	0.375% 30 Apr 2025	540,000	541,962
	US TREASURY N/B	0.625% 15 May 2030	1,320,000	1,290,506
	US TREASURY N/B	0.25% 30 Jun 2025	160,000	159,594
	US TREASURY N/B	0.625% 15 Aug 2030	1,320,000	1,287,000
	US TREASURY N/B	0.5% 31 Oct 2027	180,000	178,594
	US TREASURY N/B	0.875% 15 Nov 2030	8,390,000	8,362,470
	US TREASURY N/B	1.625% 15 Nov 2050	1,550,000	1,544,188
	US TREASURY N/B	1.375% 15 Nov 2040	1,990,000	1,967,613
	US TREASURY N/B	0.25% 31 May 2025	50,000	49,904
	US TREASURY N/B	0.5% 31 Aug 2027	5,950,000	5,913,742
	US TREASURY N/B	0.25% 31 Aug 2025	140,000	139,546
	US TREASURY N/B	0.25% 30 Sep 2025	100,000	99,621
	US TREASURY N/B	0.25% 31 Oct 2025	550,000	547,637
	US TREASURY N/B	0.25% 15 Nov 2023	740,000	742,081
	US TREASURY N/B	0.375% 30 Nov 2025	150,000	150,211
	US TREASURY N/B	0.625% 31 Dec 2027	10,670,000	10,658,330
	US TREASURY N/B	2.5% 15 Feb 2045	1,550,000	1,848,436
	US TREASURY N/B	2.875% 15 Aug 2045	1,290,000	1,641,273
	US ULTRA BOND CBT MAR21	XCBT 20210322	15,700,000	(226,475)
	USAA CAPITAL CORP	1.5% 01 May 2023	150,000	153,863
	VALE OVERSEAS LIMITED	6.875% 21 Nov 2036	1,420,000	2,081,195
	VERIZON COMMUNICATIONS	4% 22 Mar 2050	840,000	1,016,447
	VERIZON COMMUNICATIONS	0.85% 20 Nov 2025	100,000	100,785
	VERIZON COMMUNICATIONS	2.65% 20 Nov 2040	550,000	555,371
	VERIZON COMMUNICATIONS	2.875% 20 Nov 2050	410,000	413,117
	VERIZON COMMUNICATIONS	3.85% 01 Nov 2042	140,000	166,044
	VERIZON COMMUNICATIONS	4.862% 21 Aug 2046	190,000	256,773
	VERIZON COMMUNICATIONS	2.625% 15 Aug 2026	640,000	701,292
	VERIZON COMMUNICATIONS	5.5% 16 Mar 2047	210,000	305,915
	VERIZON COMMUNICATIONS	4.125% 16 Mar 2027	150,000	176,804
	VERIZON COMMUNICATIONS	4.5% 10 Aug 2033	510,000	643,523
	VERIZON COMMUNICATIONS	3.376% 15 Feb 2025	1,359,000	1,509,353
	VERIZON COMMUNICATIONS	3.875% 08 Feb 2029	170,000	200,107
	VERIZON COMMUNICATIONS	3.15% 22 Mar 2030	270,000	302,781
	VERIZON COMMUNICATIONS	3% 22 Mar 2027	100,000	110,944
	VERIZON COMMUNICATIONS	1.75% 20 Jan 2031	150,000	149,250
	VERIZON COMMUNICATIONS	4.522% 15 Sep 2048	590,000	769,408
	VERIZON COMMUNICATIONS	4.125% 15 Aug 2046	300,000	368,085
	VERIZON COMMUNICATIONS	5.25% 16 Mar 2037	10,000	13,552
	VERIZON COMMUNICATIONS	4.329% 21 Sep 2028	1,019,000	1,227,110
	VIACOMCBS INC	3.875% 01 Apr 2024	130,000	142,109
	VISA INC	2.7% 15 Apr 2040	360,000	392,987
	VISA INC	2.05% 15 Apr 2030	360,000	385,027
	VISA INC	3.15% 14 Dec 2025	740,000	830,165
	VISA INC	4.3% 14 Dec 2045	910,000	1,246,462
	VNO MORTGAGE TRUST	2.995% 15 Nov 2030	220,000	227,498
	VODAFONE GROUP PLC	4.375% 30 May 2028	380,000	455,110
	WALGREENS BOOTS ALLIANCE	3.45% 01 Jun 2026	310,000	342,861

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	WALMART INC	3.55% 26 Jun 2025	100,000	113,235
	WALMART INC	3.7% 26 Jun 2028	900,000	1,060,067
	WALMART INC	3.4% 26 Jun 2023	120,000	128,873
	WALMART INC	3.05% 08 Jul 2026	320,000	360,260
	WALT DISNEY COMPANY/THE	6.2% 15 Dec 2034	60,000	90,981
	WASTE MANAGEMENT INC	3.5% 15 May 2024	330,000	360,515
	WASTE MANAGEMENT INC	4.15% 15 Jul 2049	90,000	119,944
	WEA FINANCE LLC/WESTFIEL	3.75% 17 Sep 2024	1,170,000	1,234,081
	WELLS FARGO + COMPANY	1% 04 Apr 2031	240,000	293,413
	WELLS FARGO + COMPANY	1% 30 Apr 2026	100,000	105,289
	WELLS FARGO + COMPANY	3% 23 Oct 2026	810,000	897,455
	WELLS FARGO + COMPANY	4.6% 01 Apr 2021	260,000	262,746
	WELLS FARGO + COMPANY	3.45% 13 Feb 2023	530,000	561,666
	WELLS FARGO + COMPANY	4.4% 14 Jun 2046	120,000	150,220
	WELLS FARGO + COMPANY	3.75% 24 Jan 2024	200,000	218,338
	WELLS FARGO + COMPANY	4.15% 24 Jan 2029	770,000	913,991
	WELLS FARGO + COMPANY	1% 02 Jun 2024	810,000	832,586
	WELLS FARGO + COMPANY	1% 02 Jun 2028	2,140,000	2,278,291
	WELLS FARGO + COMPANY	5.606% 15 Jan 2044	500,000	708,649
	WELLS FARGO + COMPANY	5.375% 02 Nov 2043	560,000	778,122
	WELLS FARGO + COMPANY	4.65% 04 Nov 2044	370,000	474,606
	WELLS FARGO + COMPANY	4.3% 22 Jul 2027	480,000	562,452
	WELLS FARGO + COMPANY	4.9% 17 Nov 2045	760,000	1,012,248
	WELLS FARGO + COMPANY	4.75% 07 Dec 2046	490,000	641,283
	WELLS FARGO + COMPANY	1% 30 Oct 2030	420,000	458,216
	WELLS FARGO COMMERCIAL MORTGAG	3.406% 15 May 2048	390,000	420,232
	WELLS FARGO COMMERCIAL MORTGAG	2.967% 15 Aug 2049	840,000	859,710
	WELLS FARGO COMMERCIAL MORTGAG	1% 15 Aug 2049	5,162,732	404,064
	WESTROCK RKT LLC	4% 01 Mar 2023	270,000	286,807
	WF RBS COMMERCIAL MORTGAGE TRU	3.311% 15 Mar 2045	600,000	624,525
	WF RBS COMMERCIAL MORTGAGE TRU	1% 15 Mar 2047	6,631,101	153,635
	WILLIAMS COMPANIES INC	4.85% 01 Mar 2048	70,000	86,041
	WYETH LLC	5.95% 01 Apr 2037	360,000	539,693
	Sub-Total: Fund 5728 4 of 15		Total	\$ 880,200,806

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	280 PARK AVENUE MORTGAGE TRUST	1% 15 Sep 2034	5,000,000	\$ 4,999,968
	90DAY EUR FUTR DEC22	XCME 20221219	392,250,000	294,937
	ABBVIE INC	2.3% 14 May 2021	7,400,000	7,440,946
	ABBVIE INC	2.3% 21 Nov 2022	2,500,000	2,591,000
	ABU DHABI GOVT INT L	0.75% 02 Sep 2023	9,600,000	9,624,000
	AERCAP IRELAND CAP/GLOBA	4.5% 15 May 2021	2,000,000	2,025,146
	AFRICAN DEVELOPMENT BANK	1% 15 Dec 2021	24,000,000	23,995,079

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	AIG GLOBAL FUNDING	0.8% 07 Jul 2023	2,800,000	2,827,596
	AIR LEASE CORP	4.25% 01 Feb 2024	4,000,000	4,341,045
	AIR LEASE CORP	3.5% 15 Jan 2022	1,500,000	1,543,665
	ALLY AUTO RECEIVABLES TRUST	1.93% 15 May 2024	3,100,000	3,149,809
	AMERICAN HONDA FINANCE	3.375% 10 Dec 2021	10,000,000	10,287,066
	AMERICAN TOWER CORP	2.25% 15 Jan 2022	4,000,000	4,076,798
	AMERICAN TOWER CORP	1.3% 15 Sep 2025	4,400,000	4,492,749
	AMGEN INC	2.25% 19 Aug 2023	1,000,000	1,050,396
	ANGEL OAK MORTGAGE TRUST	1% 25 Jun 2065	1,506,710	1,513,476
	AOZORA BANK	3.81% 07 Sep 2021	2,000,000	2,039,960
	AREIT CRE TRUST	1% 14 Sep 2036	1,500,000	1,474,787
	ASSURANT INC	1% 26 Mar 2021	250,000	250,003
	ATRIUM HOTEL PORTFOLIO TRUST	1% 15 Jun 2035	5,000,000	4,893,687
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	15,957	12,313
	AVENUE OF AMERICAS	2.957% 13 Dec 2029	2,300,000	2,320,664
	AVIATION CAPITAL GROUP	6.75% 06 Apr 2021	3,013,000	3,053,335
	AVIATION CAPITAL GROUP	2.875% 20 Jan 2022	400,000	405,028
	AVON FINANCE	1% 20 Sep 2048	1,750,953	2,395,491
	BANK ACCEPT FUTR DEC22	XMOD 20221219	33,750,000	5,308
	BANK OF AMERICA CORP	1% 05 Mar 2024	700,000	705,303
	BANK OF AMERICA CORP	1% 25 Sep 2025	2,800,000	2,830,461
	BANK OF AMERICA CORP	1% 24 Oct 2024	5,000,000	5,046,721
	BANK OF NOVA SCOTIA	1.95% 01 Feb 2023	2,000,000	2,065,478
	BARCLAYS PLC	1% 16 May 2024	1,700,000	1,839,928
	BARCLAYS PLC	1% 10 Dec 2024	6,400,000	6,445,376
	BARCLAYS PLC	1% 16 May 2024	3,000,000	3,040,440
	BERRY GLOBAL INC	1.57% 15 Jan 2026	1,500,000	1,513,575
	BG ENERGY CAPITAL PLC	4% 15 Oct 2021	4,390,000	4,507,056
	BOC AVIATION LTD	2.75% 18 Sep 2022	2,000,000	2,040,720
	BOEING CO	4.508% 01 May 2023	6,110,000	6,603,885
	BOSTON SCIENTIFIC CORP	3.375% 15 May 2022	3,600,000	3,749,508
	BRAZILIAN REAL	FOREIGN CURRENCY	3,235	623
	BRITISH TRA INTL FINANCE	0.01% 04 Nov 2021	1,500,000	1,489,996
	BROADCOM INC	3.459% 15 Sep 2026	10,082,000	11,186,561
	BWPC0JJ30 CDS USD R V			
	03MEVENT	1% 20 Dec 2025	95,400,000	(2,334,247)
	BWU00VBW7 IRS USD R V			
	03MLIBOR	1% 10 Dec 2029	40,900,000	(4,151,967)
	CALIFORNIA ST	1% 01 Apr 2047	5,800,000	5,798,434
	CANADIAN DOLLAR	FOREIGN CURRENCY	198,530	155,832
	CANADIAN GOVERNMENT	0.25% 01 Feb 2023	30,000,000	23,569,309
	CARRIER GLOBAL CORP	2.242% 15 Feb 2025	1,000,000	1,058,163
	CCPC CCWFSZUS2 WELLS FARGO	CCPC CCWFSZUS2 WELLS FARGO	71,000	71,000
	CCTORIUS6 TD BANK COC SWCC	CCTORIUS6 TD BANK COC SWCC	360,000	360,000
	CCWFSCUS3 WELLS FARGO CCPC	CCWFSCUS3 WELLS FARGO CCPC		
	COC	COC	1,172,000	1,172,000
	CENTERPOINT ENERGY RES	3.55% 01 Apr 2023	900,000	959,883
	CENTRAL NIPPON EXPRESSWY	2.241% 16 Feb 2021	1,200,000	1,202,640
	CENTRAL NIPPON EXPRESSWY	2.293% 23 Apr 2021	1,400,000	1,407,488
	CENTRAL NIPPON EXPRESSWY	2.567% 02 Nov 2021	5,000,000	5,079,650
	CFCRE COMMERCIAL MORTGAGE TRUS	3.367% 15 Jun 2050	5,000,000	5,450,736
	CHARTER COMM OPT LLC/CAP	4.464% 23 Jul 2022	3,700,000	3,900,701
	CHARTER COMM OPT LLC/CAP	4.5% 01 Feb 2024	2,200,000	2,440,210

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	CHEVRON CORP	1% 15 Nov 2021	2,825,000	2,837,069
	CHEVRON CORP	2.1% 16 May 2021	5,000,000	5,027,241
	CITIBANK NA	1% 20 May 2022	8,000,000	8,014,004
	CITIGROUP COMMERCIAL MORTGAGE	3.522% 10 Sep 2058	471,899	502,623
	CITIGROUP INC	2.75% 25 Apr 2022	4,300,000	4,428,517
	CITIGROUP INC	1% 24 Jul 2023	5,900,000	5,953,693
	CITIGROUP INC	1% 15 May 2024	500,000	515,055
	COMM MORTGAGE TRUST	3.373% 10 Oct 2048	4,230,517	4,484,639
	COMM MORTGAGE TRUST	3.142% 10 Feb 2048	3,739,479	3,886,074
	CONNECTICUT ST	5.77% 15 Mar 2025	1,435,000	1,734,786
	CRED SUIS GP FUN LTD	3.45% 16 Apr 2021	3,000,000	3,027,493
	CREDIT SUISSE FIRST BOSTON MOR	5.75% 22 Apr 2033	0	0
	CROWN CASTLE INTL CORP	1.35% 15 Jul 2025	5,000,000	5,103,898
	CURRENCY CONTRACT	USD/CAD		(397,398)
	CURRENCY CONTRACT	USD/GBP		(56,380)
	CVS HEALTH CORP	2.75% 01 Dec 2022	700,000	727,696
	CVS HEALTH CORP	3.35% 09 Mar 2021	1,594,000	1,602,741
	DAIMLER FINANCE NA LLC	1% 22 Feb 2021	2,645,000	2,646,218
	DAIMLER FINANCE NA LLC	3.75% 05 Nov 2021	253,000	260,011
	DAIMLER FINANCE NA LLC	2.55% 15 Aug 2022	6,000,000	6,203,847
	DAIMLER FINANCE NA LLC	3.75% 05 Nov 2021	350,000	359,700
	DAIMLER FINANCE NA LLC	1% 05 Nov 2021	1,150,000	1,154,961
	DANISH KRONE	FOREIGN CURRENCY	3,825,575	628,844
	DANSKE BANK A/S	2% 08 Sep 2021	1,500,000	1,516,849
	DANSKE BANK A/S	2.7% 02 Mar 2022	2,000,000	2,050,306
	DBCG MORTGAGE TRUST	1% 15 Jun 2034	10,000,000	9,989,115
	DBS GROUP HOLDINGS LTD	1% 25 Jul 2022	1,000,000	1,005,407
	DBUBS MORTGAGE TRUST	4.537% 10 Jul 2044	491,272	493,759
	DBUBS MORTGAGE TRUST	4.551% 10 Aug 2044	1,278,345	1,283,936
	EMORY UNIVERSITY	1.566% 01 Sep 2025	2,200,000	2,285,843
	ENEL FINANCE INTL NV	4.25% 14 Sep 2023	2,000,000	2,186,471
	ENGIE SA	2.875% 10 Oct 2022	1,100,000	1,144,061
	ENTERPRISE FLEET FINANCING LLC	3.14% 20 Feb 2024	106,489	107,226
	EURO CURRENCY	FOREIGN CURRENCY	24,552	30,041
	EUROPEAN INVESTMENT BANK	1% 10 Jun 2022	9,500,000	9,512,483
	EVERGREEN CREDIT CARD TRUST	1.9% 16 Sep 2024	8,000,000	8,218,188
	EXELON CORP	2.45% 15 Apr 2021	1,300,000	1,305,101
	FANNIE MAE	6% 25 Sep 2031	720,650	824,459
	FANNIE MAE	5.5% 25 Aug 2035	2,053,399	2,328,792
	FANNIE MAE	3% 25 Oct 2040	2,193,866	2,356,523
	FANNIE MAE	1% 25 Dec 2044	1,696,878	1,704,528
	FANNIE MAE	1% 25 Jul 2046	4,309,734	4,304,198
	FANNIE MAE	1% 25 Jul 2046	828,914	829,697
	FANNIE MAE	1% 25 Feb 2047	3,305,948	3,308,392
	FANNIE MAE	1% 25 Aug 2059	9,064,590	9,136,428
	FANNIE MAE	1% 25 Aug 2049	3,305,914	3,324,203
	FANNIE MAE	1% 25 Aug 2059	9,004,731	9,068,112
	FANNIE MAE	1% 25 Sep 2049	11,009,605	11,008,223
	FANNIE MAE	0.77% 15 Jul 2025	4,000,000	4,000,105
	FANNIE MAE	0.7% 30 Jul 2025	5,000,000	5,004,843
	FANNIE MAE	0.65% 25 Aug 2025	12,400,000	12,405,876

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	FANNIEMAE ACES	1% 25 Jun 2031	542,945	545,640
	FANNIEMAE ACES	1% 25 Nov 2022	155,634	156,024
	FANNIEMAE WHOLE LOAN	1% 25 Aug 2037	343,483	385,044
	FED HM LN PC POOL 1Q0184	1% 01 Nov 2036	240,187	252,025
	FED HM LN PC POOL 840291	1% 01 Nov 2041	122,124	127,557
	FED HM LN PC POOL A43389	5.5% 01 Feb 2036	11,767	13,146
	FED HM LN PC POOL A93101	5% 01 Jul 2040	130,410	150,954
	FED HM LN PC POOL C91030	5.5% 01 May 2027	48,572	54,297
	FED HM LN PC POOL G01838	5% 01 Jul 2035	251,725	292,545
	FED HM LN PC POOL G01912	5% 01 Sep 2035	9,250	10,754
	FED HM LN PC POOL G02123	5.5% 01 Mar 2036	9,079	10,671
	FED HM LN PC POOL G02254	5.5% 01 Mar 2036	7,100	8,349
	FED HM LN PC POOL G04092	5.5% 01 Mar 2038	18,349	21,538
	FED HM LN PC POOL G05267	5.5% 01 Dec 2038	106,558	125,310
	FED HM LN PC POOL G06193	5.5% 01 May 2040	92,844	109,147
	FED HM LN PC POOL G06872	5.5% 01 Sep 2039	193,438	227,479
	FED HM LN PC POOL G07786	4% 01 Aug 2044	1,741,820	1,942,775
	FED HM LN PC POOL G08105	5.5% 01 Jan 2036	3,067	3,606
	FED HM LN PC POOL G30547	5.5% 01 Jun 2024	52,731	58,847
	FED HM LN PC POOL H09069	6.5% 01 Sep 2037	70,386	79,932
	FED HM LN PC POOL H09070	6.5% 01 Sep 2037	20,469	23,078
	FED HM LN PC POOL L00007	5.5% 01 Mar 2035	21,820	25,602
	FED HM LN PC POOL L10219	5% 01 Jan 2034	164,845	176,351
	FED HM LN PC POOL N30127	4.5% 01 Sep 2033	35,663	38,379
	FED HM LN PC POOL N30926	5% 01 Nov 2032	97,928	107,304
	FED HM LN PC POOL N31490	5% 01 Jan 2038	39,876	43,835
	FED HM LN PC POOL P50425	5% 01 Nov 2034	137,547	146,146
	FED HM LN PC POOL SD8006	4% 01 Aug 2049	280,763	299,412
	FED HM LN PC POOL U90133	4% 01 Aug 2042	140,133	153,614
	FED HM LN PC POOL Z60009	5% 01 Apr 2024	28,201	31,144
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Sep 2021	1,009,664	1,009,969
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Nov 2021	5,027,733	5,020,188
	FIRSTKEY HOMES 2020 SFR1 TRUST	1.266% 19 Oct 2037	5,200,000	5,222,263
	FNMA POOL 256339	5.5% 01 Jul 2036	255	266
	FNMA POOL 256370	5.5% 01 Jun 2036	68,762	77,128
	FNMA POOL 256687	5.5% 01 Apr 2037	4,501	5,157
	FNMA POOL 256808	5.5% 01 Jul 2037	246	268
	FNMA POOL 256900	5.5% 01 Sep 2037	120	124
	FNMA POOL 526993	1% 01 Nov 2028	102,096	103,791
	FNMA POOL 629058	5.5% 01 May 2032	33,384	35,132
	FNMA POOL 657494	4.75% 01 Aug 2033	28,747	30,166
	FNMA POOL 724068	4.465% 01 Feb 2034	62,856	64,601
	FNMA POOL 734384	5.5% 01 Jul 2033	82,030	92,780
	FNMA POOL 750148	4.465% 01 May 2033	108,271	116,936
	FNMA POOL 776014	4.465% 01 Sep 2033	57,119	58,705
	FNMA POOL 777651	4.49% 01 Feb 2034	45,869	46,795
	FNMA POOL 777652	4.465% 01 Aug 2034	25,648	25,769
	FNMA POOL 777655	4.465% 01 Nov 2034	19,204	19,259
	FNMA POOL 782012	4.465% 01 Jan 2035	67,310	69,207
	FNMA POOL 818985	4.465% 01 Jul 2035	23,654	23,766
	FNMA POOL 822771	4.465% 01 May 2035	19,689	19,745

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	FNMA POOL 835361	4.5% 01 Sep 2035	19,108	19,812
	FNMA POOL 878661	5.5% 01 Feb 2036	6,612	7,334
	FNMA POOL 880871	5.5% 01 Apr 2036	1,284	1,434
	FNMA POOL 888737	1% 01 Oct 2037	478,729	534,327
	FNMA POOL 899303	5.5% 01 Mar 2037	117	120
	FNMA POOL 916389	5% 01 May 2027	25,227	27,121
	FNMA POOL 922386	5.5% 01 Jan 2037	1,062	1,116
	FNMA POOL 944052	5.5% 01 Jul 2037	839	874
	FNMA POOL 962745	5% 01 Apr 2038	32,169	32,447
	FNMA POOL 994397	5.5% 01 Nov 2038	21,959	22,900
	FNMA POOL AB6113	4% 01 Aug 2042	70,141	73,131
	FNMA POOL AC3943	4% 01 Jan 2040	289,993	308,985
	FNMA POOL AC4532	5% 01 Jan 2034	1,059,476	1,150,944
	FNMA POOL AC5635	4% 01 Mar 2040	67,771	71,134
	FNMA POOL AH0995	3.5% 01 Dec 2040	252,696	263,466
	FNMA POOL AL4287	1% 01 Nov 2040	539,586	637,770
	FNMA POOL AL7271	1% 01 Sep 2041	286,831	300,720
	FNMA POOL AL7824	1% 01 Aug 2034	2,325,609	2,502,682
	FNMA POOL AL8835	1% 01 Jan 2042	632,535	710,045
	FNMA POOL AL9066	1% 01 Aug 2025	61,589	64,530
	FNMA POOL AM3528	2.69% 01 Oct 2023	7,000,000	7,386,670
	FNMA POOL AV4429	5% 01 Jan 2044	82,598	91,385
	FNMA POOL BC5068	2.5% 01 Mar 2044	196,835	209,058
	FNMA POOL MA0213	5% 01 Oct 2039	10,768	11,700
	FNMA POOL MA0445	5% 01 Jun 2040	27,175	29,530
	FNMA POOL MA0565	5.5% 01 Sep 2040	57,771	65,221
	FNMA POOL MA0600	4.5% 01 Dec 2040	31,347	33,423
	FNMA TBA 15 YR 4.5	4.5% 16 Jan 2036	2,000,000	2,099,766
	FORD AUTO SECURITIZATION TRUST	0.887% 15 Aug 2024	200,000	156,991
	FORD CREDIT FLOORPLAN MASTER O	2.23% 15 Sep 2024	10,000,000	10,312,751
	FREDDIE MAC	5.5% 15 Apr 2036	806,295	931,632
	FREDDIE MAC	2% 15 May 2026	444,462	450,664
	FREDDIE MAC	1.5% 15 Dec 2042	1,296,762	1,310,650
	FREDDIE MAC	1% 15 Apr 2049	5,382,256	5,430,141
	FREDDIE MAC	1% 15 Sep 2048	5,926,576	5,950,675
	FREDDIE MAC	1% 15 Aug 2049	4,709,776	4,732,348
	FREDDIE MAC	1% 15 Jun 2049	8,423,993	8,468,822
	FREDDIE MAC	1% 25 Sep 2049	9,530,754	9,586,968
	FREDDIE MAC	1% 15 Jun 2044	10,947,906	10,958,131
	FREDDIE MAC	1% 15 Aug 2040	12,975,445	12,991,206
	FREDDIE MAC	0.8% 28 Oct 2026	24,000,000	24,000,428
	FREDDIE MAC	0.69% 05 Aug 2025	2,500,000	2,501,163
	FREDDIE MAC	0.7% 19 Aug 2025	24,000,000	24,020,738
	FREDDIE MAC	2.5% 25 Jun 2034	374,938	375,083
	GATX CORP	1% 05 Nov 2021	2,000,000	2,004,558
	GENERAL MOTORS FINL CO	4.375% 25 Sep 2021	5,000,000	5,135,013
	GENERAL MOTORS FINL CO	4.2% 01 Mar 2021	7,843,000	7,862,286
	GENERAL MOTORS FINL CO	4.2% 06 Nov 2021	650,000	669,966
	GEORGIA POWER CO	2.1% 30 Jul 2023	1,400,000	1,462,296
	GILEAD SCIENCES INC	1.2% 01 Oct 2027	1,500,000	1,510,390
	GNMA II POOL 004113	5% 20 Apr 2038	752,637	856,236
	GNMA II POOL 004215	5.5% 20 Aug 2038	24,601	27,398

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	GNMA II POOL 004314	5% 20 Dec 2038	326,564	373,129
	GNMA II POOL 004462	5% 20 Jun 2039	18,666	20,501
	GNMA II POOL 004593	5% 20 Dec 2039	31,964	35,115
	GNMA II POOL 004932	3.5% 20 Jan 2041	13,708	14,388
	GNMA II POOL 004952	3.5% 20 Feb 2041	14,352	15,070
	GNMA II POOL 004994	3.5% 20 Mar 2041	38,211	40,115
	GNMA II POOL 005278	3.5% 20 Jan 2042	2,968	3,116
	GNMA II POOL 005302	3.5% 20 Feb 2042	29,976	31,460
	GNMA II POOL 627122	5.5% 20 Mar 2034	150,630	166,441
	GNMA II POOL 634924	5.5% 20 Nov 2034	32,107	32,963
	GNMA II POOL 737242	5.5% 20 Nov 2037	49,806	55,005
	GNMA II POOL 763305	4.5% 20 May 2041	90,646	97,325
	GNMA II POOL 799902	3.74% 20 Mar 2042	106,456	112,431
	GNMA II POOL AA0711	3.74% 20 Jul 2042	93,743	99,189
	GNMA II POOL AH5878	3.75% 20 Mar 2044	59,761	66,751
	GNMA II POOL AU8923	4.5% 20 Aug 2046	636,092	701,094
	GNMA II POOL AX8408	4.5% 20 Feb 2041	285,715	306,529
	GNMA II POOL BC3090	5% 20 Jun 2035	540,539	593,585
	GNMA II POOL MA0214	3.5% 20 Jul 2042	74,113	77,822
	GNMA II POOL MA0456	3.5% 20 Oct 2042	88,256	92,660
	GNMA II POOL MA0528	3.5% 20 Nov 2042	23,804	24,876
	GNMA II POOL MA0619	3.5% 20 Dec 2042	17,253	18,109
	GNMA II POOL MA0776	3.5% 20 Feb 2043	13,739	14,356
	GNMA II POOL MA1150	3.5% 20 Jul 2043	14,789	15,459
	GNMA II POOL MA1218	3.5% 20 Aug 2043	6,634	6,934
	GNMA II POOL MA1279	3.5% 20 Sep 2043	8,613	9,002
	GNMA II POOL MA1367	3.5% 20 Oct 2043	7,121	7,444
	GNMA II POOL MA1440	3.5% 20 Nov 2043	15,933	16,655
	GNMA II POOL MA1512	3.5% 20 Dec 2043	4,362	4,560
	GNMA II POOL MA1829	3.5% 20 Apr 2044	718	751
	GNMA II POOL MA1910	3.5% 20 May 2044	14,953	15,627
	GNMA II POOL MA2064	3.5% 20 Jul 2044	3,333	3,484
	GNMA II POOL MA2667	3.5% 20 Mar 2045	44,838	46,805
	GNMA II POOL MA2744	3.5% 20 Apr 2045	8,314	8,679
	GNMA II POOL MA2756	4.5% 20 Apr 2045	842,696	938,868
	GNMA II POOL MA2816	3.5% 20 May 2045	19,540	20,398
	GNMA II POOL MA2883	3.5% 20 Jun 2045	16,594	17,325
	GNMA II POOL MA4772	5% 20 Oct 2047	65,041	70,162
	GNMA POOL 678858	5% 15 Mar 2038	479	528
	GNMA POOL 738317	5% 15 May 2041	9,395	10,393
	GNMA POOL 782386	5% 15 Aug 2038	542,446	621,578
	GNMA POOL 799863	3.75% 15 Apr 2042	146,968	156,309
	GNMA POOL AA0060	3.7% 15 Apr 2042	129,967	137,700
	GNMA POOL AB1552	3.75% 15 Sep 2042	2,275,184	2,465,039
	GNMA POOL AC1428	2.69% 15 Jun 2033	11,208,525	11,992,262
	GNMA POOL AK0485	3% 15 Oct 2044	165,917	173,970
	GNMA POOL AK4648	3% 15 Oct 2045	246,314	258,245
	GOLDMAN SACHS GROUP INC	3% 26 Apr 2022	7,800,000	7,863,291
	GOLDMAN SACHS GROUP INC	1% 09 Dec 2026	4,000,000	4,024,212
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Oct 2066	0	0
	GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Oct 2049	2,481,449	2,525,733

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	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2050	9,053,519	9,093,072
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	1,061,458	1,061,458
	GS MORTGAGE SECURITIES TRUST	3.707% 10 Aug 2044	4,841,816	4,863,245
	GS MORTGAGE SECURITIES TRUST	3.467% 10 Jun 2047	3,373,861	3,526,195
	GS MORTGAGE SECURITIES TRUST	3.119% 10 May 2050	3,945,693	4,241,770
	GS MORTGAGE SECURITIES TRUST	2.905% 10 Nov 2049	3,115,099	3,143,540
	GS MORTGAGE SECURITIES TRUST	3.419% 10 Oct 2032	6,000,000	6,130,964
	HEATHROW FUNDING LTD	4.875% 15 Jul 2023	4,650,000	4,739,852
	HPEFS EQUIPMENT TRUST	2.21% 20 Sep 2029	5,000,000	5,054,063
	HSBC BANK CANADA	0.95% 14 May 2023	4,000,000	4,050,391
	HSBC HOLDINGS PLC	1% 13 Mar 2023	3,000,000	3,098,839
	HSBC HOLDINGS PLC	1% 18 May 2024	2,000,000	2,013,257
	HSBC HOLDINGS PLC	3.6% 25 May 2023	5,208,000	5,601,789
	IMPERIAL BRANDS FIN PLC	3.125% 26 Jul 2024	5,000,000	5,354,740
*	ING GROEP NV	1% 29 Mar 2022	1,550,000	1,566,429
	INTEL CORP	2.875% 11 May 2024	2,000,000	2,158,145
	INTERCONTINENTALEXCHANGE	1% 15 Jun 2023	5,800,000	5,817,458
	INTL BK RECON + DEVELOP	1% 25 Jun 2021	10,000,000	9,997,900
	INTL LEASE FINANCE CORP	5.875% 15 Aug 2022	800,000	864,399
	ISRAEL ELECTRIC CORP LTD	5% 12 Nov 2024	900,000	1,015,758
	JACKSON NATL LIFE GLOBAL	1% 27 Jun 2022	7,000,000	7,062,616
	JAPAN TOBACCO INC	2% 13 Apr 2021	900,000	902,628
	JAPANESE YEN	FOREIGN CURRENCY	52,139	505
	JP MORGAN CHASE COMMERCIAL MOR	3.378% 15 Sep 2050	7,000,000	7,458,121
	JP MORGAN CHASE COMMERCIAL MOR	3.483% 15 Jun 2045	856,891	870,397
	JPMBB COMMERCIAL MORTGAGE SECU	3.288% 15 Jan 2048	8,268,438	8,683,025
*	JPMORGAN CHASE + CO	1% 01 Mar 2025	4,000,000	4,313,306
	JPN BANK FOR INT L COOP	1.75% 23 Jan 2023	10,000,000	10,292,479
	JUPIT 1A A SONIA3M +90BP	0.01% 01 Jun 2060	200,000	271,020
	KANSAS CITY SOUTHERN	3% 15 May 2023	4,025,000	4,193,193
	KOMATSU FINANCE AMERICA	2.437% 11 Sep 2022	3,200,000	3,305,999
	KOMMUNEKREDIT	2.5% 14 Apr 2022	12,000,000	12,344,707
	KOMMUNINVEST I SVERIGE	0.125% 20 Jul 2022	800,000	799,160
	KOREA DEVELOPMENT BANK	1% 01 Oct 2022	5,000,000	5,013,717
	LEASEPLAN CORPORATION NV	2.875% 24 Oct 2024	2,000,000	2,113,316
	LLOYDS BANK PLC	2.25% 14 Aug 2022	1,500,000	1,545,893
	LLOYDS BANKING GROUP PLC	1% 17 Mar 2023	3,000,000	3,083,043
	LSI OPEN POSITION NET ASSET	0.01% 31 Dec 2060	102,460	461
	MARRIOTT INTERNATIONAL	3.125% 15 Oct 2021	300,000	303,889
	MASSACHUSETTS EDUCATIONAL FINA	1% 25 Apr 2038	242,105	243,369
	MCCORMICK + CO	2.7% 15 Aug 2022	1,000,000	1,035,259
	MET LIFE GLOB FUNDING I	1.95% 13 Jan 2023	4,500,000	4,642,823
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	525	26
	MFRA TRUST	1% 25 Apr 2065	188,653	188,702
	MITSUBISHI HC CAPITAL	3.406% 28 Feb 2022	400,000	411,400
	MITSUBISHI UFJ FIN GRP	1.412% 17 Jul 2025	800,000	821,851
	MITSUBISHI UFJ FIN GRP	1% 15 Sep 2024	15,000,000	15,089,442
	MIZUHO FINANCIAL GROUP	1% 08 Sep 2024	3,700,000	3,698,965
	MORGAN STANLEY	1% 10 Dec 2026	10,000,000	10,074,422

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	MORGAN STANLEY BAML TRUST	3.401% 15 May 2050	6,000,000	6,553,400
	NATIONAL RURAL UTIL COOP	1% 30 Jun 2021	5,000,000	5,007,854
	NATIONWIDE BLDG SOCIETY	2% 27 Jan 2023	2,100,000	2,166,925
	NATIONWIDE BLDG SOCIETY	1% 26 Apr 2023	700,000	727,102
	NATWEST GROUP PLC	1% 15 May 2023	6,000,000	6,229,491
	NATWEST GROUP PLC	1% 22 May 2024	8,000,000	8,324,324
	NAVIENT STUDENT LOAN TRUST	1.31% 15 Jan 2069	200,000	202,034
	NAVIENT STUDENT LOAN TRUST	1.17% 16 Sep 2069	665,448	670,457
	NAVIENT STUDENT LOAN TRUST	1.33% 15 Apr 2069	3,500,000	3,504,460
	NAVIENT STUDENT LOAN TRUST	1% 26 Jul 2066	3,105,876	3,097,928
	NAVIENT STUDENT LOAN TRUST	1% 26 Jul 2066	606,678	606,884
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Dec 2057	3,052,242	3,232,630
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Jul 2059	3,667,163	3,854,985
	NEW YORK ST URBAN DEV CORP REV	2.1% 15 Mar 2022	2,100,000	2,123,331
	NEXTERA ENERGY CAPITAL	1.95% 01 Sep 2022	7,700,000	7,909,748
	NISSAN MOTOR ACCEPTANCE	2.55% 08 Mar 2021	2,000,000	2,005,450
	NISSAN MOTOR ACCEPTANCE	2.65% 13 Jul 2022	2,400,000	2,455,967
	NISSAN MOTOR ACCEPTANCE	2.6% 28 Sep 2022	800,000	820,856
	NISSAN MOTOR ACCEPTANCE	1% 28 Sep 2022	800,000	793,027
	NISSAN MOTOR ACCEPTANCE	1% 15 Mar 2021	2,000,000	1,998,508
	NISSAN MOTOR ACCEPTANCE	3.65% 21 Sep 2021	4,500,000	4,578,420
	NOMURA HOLDINGS INC	1.851% 16 Jul 2025	4,000,000	4,157,105
	NTT FINANCE CORP	1.9% 21 Jul 2021	400,000	402,824
	NUTRITION + BIOSCIENCES	1.23% 01 Oct 2025	2,000,000	2,021,228
	NXP BV/NXP FUNDING LLC	3.875% 01 Sep 2022	1,000,000	1,053,946
	ONTARIO (PROVINCE OF)	1.75% 24 Jan 2023	3,000,000	3,089,084
	ORIX CORP	2.9% 18 Jul 2022	4,500,000	4,663,722
	ORIX CORP	2.65% 13 Apr 2021	1,500,000	1,508,460
	OTIS WORLDWIDE CORP	2.056% 05 Apr 2025	2,200,000	2,331,655
	PACIFIC GAS + ELECTRIC	2.1% 01 Aug 2027	2,200,000	2,238,766
	PACIFIC GAS + ELECTRIC	3.25% 15 Jun 2023	200,000	208,745
	PACIFIC GAS + ELECTRIC	3.85% 15 Nov 2023	100,000	106,326
	PACIFIC GAS + ELECTRIC	1.75% 16 Jun 2022	3,500,000	3,509,877
	PACIFIC GAS + ELECTRIC	3.75% 15 Feb 2024	200,000	213,358
	PACIFIC GAS + ELECTRIC	3.4% 15 Aug 2024	700,000	745,501
	PACIFIC GAS + ELECTRIC	2.95% 01 Mar 2026	200,000	211,626
	PACIFIC LIFE GF II	1.2% 24 Jun 2025	900,000	912,308
	PACIFIC LIFE GF II	0.5% 23 Sep 2023	1,700,000	1,704,518
	PANASONIC CORP	2.536% 19 Jul 2022	2,500,000	2,569,904
	PARK AEROSPACE HOLDINGS	5.25% 15 Aug 2022	1,100,000	1,154,461
	PARK AEROSPACE HOLDINGS	4.5% 15 Mar 2023	1,400,000	1,467,095
	PAYPAL HOLDINGS INC	2.2% 26 Sep 2022	1,900,000	1,963,161
	PAYPAL HOLDINGS INC	1.35% 01 Jun 2023	10,000,000	10,239,147
	PFP III	1% 14 Apr 2037	700,000	689,549
	PHILIP MORRIS INTL INC	2.5% 02 Nov 2022	2,000,000	2,075,535
	PNC BANK NA	1% 22 Jul 2022	5,000,000	5,009,982
	PNC BANK NA	1% 24 Feb 2023	3,500,000	3,554,071
	POUND STERLING	FOREIGN CURRENCY	53,694	73,397
	PROTECTIVE LIFE GLOBAL	2.615% 22 Aug 2022	4,000,000	4,144,645
	QNB FINANCE LTD	1% 02 May 2022	1,500,000	1,504,098
	QNB FINANCE LTD	1% 31 May 2021	5,800,000	5,816,538

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	QUALCOMM INC	1.3% 20 May 2028	1,154,000	1,167,438
	RECKITT BENCKISER TSY	1% 24 Jun 2022	1,500,000	1,506,920
	RELIANCE STAND LIFE II	2.75% 21 Jan 2027	1,800,000	1,891,361
	SABINE PASS LIQUEFACTION	5.625% 15 Apr 2023	300,000	329,589
	SANTANDER UK GROUP HLDGS	2.875% 05 Aug 2021	6,300,000	6,388,235
	SANTANDER UK PLC	2.1% 13 Jan 2023	5,000,000	5,166,418
	SBA TOWER TRUST	1.884% 15 Jul 2050	1,600,000	1,646,758
	SEMPRA ENERGY	1% 15 Mar 2021	1,200,000	1,200,760
	SHIRE ACQ INV IRELAND DA	2.4% 23 Sep 2021	818,000	828,668
	SHIRE ACQ INV IRELAND DA	2.875% 23 Sep 2023	3,200,000	3,393,373
	SK TELECOM CO LTD	3.75% 16 Apr 2023	300,000	320,261
	SKY LTD	3.125% 26 Nov 2022	2,000,000	2,102,791
	SLC STUDENT LOAN TRUST	1% 15 Jun 2029	4,219,888	4,194,670
	SLC STUDENT LOAN TRUST	1% 15 Mar 2027	5,956,983	5,923,174
	SLC STUDENT LOAN TRUST	1% 15 Sep 2026	107,083	107,064
	SLM STUDENT LOAN TRUST	1% 25 Oct 2028	2,149,606	2,136,807
	SLM STUDENT LOAN TRUST	1% 25 Jan 2028	666,804	666,942
	SLM STUDENT LOAN TRUST	1% 25 Jun 2043	7,319,181	7,231,149
	SLM STUDENT LOAN TRUST	1% 27 Dec 2038	7,693,157	7,650,508
	SLM STUDENT LOAN TRUST	1% 25 Jan 2024	204,184	249,810
	SMB PRIVATE EDUCATION LOAN TRU	1.29% 15 Jul 2053	3,008,999	3,019,195
	SMBC AVIATION CAPITAL FI	2.65% 15 Jul 2021	2,800,000	2,829,239
	SMBC AVIATION CAPITAL FI	3% 15 Jul 2022	4,600,000	4,721,107
	SMBC AVIATION CAPITAL FI	2.65% 15 Jul 2021	5,083,000	5,136,080
	SOCIAL PROFESSIONAL LOAN PROGR	2.65% 25 Sep 2040	1,652,069	1,702,090
	SOFI CONSUMER LOAN PROGRAM TRU	2.77% 25 May 2026	65,561	65,753
	SOUTHERN CAL EDISON	1.2% 01 Feb 2026	5,800,000	5,868,970
	STANDARD CHARTERED PLC	1% 21 May 2025	300,000	325,322
	STANDARD CHARTERED PLC	1% 14 Oct 2023	1,200,000	1,212,000
	SUMITOMO MITSUI FINL GRP	2.846% 11 Jan 2022	1,510,000	1,547,858
	SUMITOMO MITSUI FINL GRP	1.474% 08 Jul 2025	8,000,000	8,193,119
	SUMITOMO MITSUI TR BK LT	0.8% 12 Sep 2023	3,700,000	3,733,491
	SVENSKA HANDELSBANKEN AB	1% 30 Mar 2021	2,000,000	2,005,160
	SWEDISH EXPORT CREDIT	2.875% 22 May 2021	3,000,000	3,030,792
	SWEDISH EXPORT CREDIT	0.25% 29 Sep 2023	8,000,000	7,991,440
	SWPC0JQJ7 CDS EUR R F 1.00000	1% 20 Dec 2021	1,800,000	16,714
	SYDNEY AIRPORT FINANCE	5.125% 22 Feb 2021	2,600,000	2,614,616
	SYNCHRONY FINANCIAL	2.85% 25 Jul 2022	2,200,000	2,271,828
	TAKEDA PHARMACEUTICAL	4% 26 Nov 2021	3,000,000	3,086,741
	TELSTRA CORP LTD	3.125% 07 Apr 2025	3,700,000	4,063,427
	THE BANCORP COMMERCIAL MORTGAG	1% 15 Sep 2036	1,230,873	1,227,758
	THE BANK OF NOVA SCOTIA REPO	0.06% 04 Jan 2021	18,600,000	18,600,000
	TOKYO METROPOLITAN GOVT	0.75% 16 Jul 2025	5,000,000	5,010,304
	TOWD POINT MORTGAGE TRUST	1% 25 Apr 2060	8,536,882	8,689,470
	TOWD POINT MORTGAGE TRUST	1% 25 Nov 2058	2,794,278	2,864,364
	TOWD POINT MORTGAGE TRUST	1% 25 Oct 2059	5,418,445	5,719,489
	TOWD POINT MORTGAGE TRUST	1% 25 Jan 2060	3,409,110	3,530,730
	TOYOTA AUTO LOAN EXTENDED NOTE	2.56% 25 Nov 2031	8,000,000	8,543,257

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	TOYOTA AUTO LOAN EXTENDED NOTE	1.35% 25 May 2033	2,400,000	2,471,249
	TOYOTA MOTOR CREDIT CORP	1% 11 Jan 2022	2,000,000	2,012,215
	TOYOTA MOTOR CREDIT CORP	1% 17 May 2022	13,000,000	13,041,422
	TRILLIUM CREDIT CARD TRUST II	1% 26 Dec 2024	3,000,000	3,008,087
	UBS BARCLAYS COMMERCIAL MORTGA	3.525% 10 May 2063	7,000,000	7,212,017
	UBS GROUP AG	1% 30 Jul 2024	3,300,000	3,331,908
	UNITEDHEALTH GROUP INC	1.25% 15 Jan 2026	2,100,000	2,164,849
	US 10YR NOTE (CBT)MAR21	XCBT 20210322	6,600,000	7,734
	US 10YR ULTRA FUT MAR21	XCBT 20210322	4,300,000	(11,422)
	US 2YR NOTE (CBT) MAR21	XCBT 20210331	769,200,000	854,914
	US 5YR NOTE (CBT) MAR21	XCBT 20210331	(175,900,000)	(626,717)
	US DOLLAR		6,547,827	6,547,827
	US TREASURY N/B	0.375% 31 Mar 2022	82,100,000	82,359,769
	US TREASURY N/B	0.125% 15 Oct 2023	19,500,000	19,486,289
	US ULTRA BOND CBT MAR21	XCBT 20210322	(5,600,000)	232,313
	UTAH ACQUISITION SUB	3.15% 15 Jun 2021	6,000,000	6,058,000
	VALERO ENERGY CORP	1% 15 Sep 2023	6,600,000	6,616,823
	VERIZON COMMUNICATIONS	1% 15 May 2025	3,100,000	3,183,237
	VMWARE INC	2.95% 21 Aug 2022	4,600,000	4,771,824
	VOLKSWAGEN GROUP AMERICA	2.9% 13 May 2022	500,000	515,799
	VOLKSWAGEN GROUP AMERICA	0.875% 22 Nov 2023	2,700,000	2,715,210
	WELLS FARGO + COMPANY	1% 31 Oct 2023	3,400,000	3,453,719
	WELLS FARGO + COMPANY	1% 02 Jun 2024	11,000,000	11,306,718
	WELLS FARGO BANK NA	3.55% 14 Aug 2023	1,200,000	1,296,012
	WELLS FARGO COMMERCIAL MORTGAG	1% 15 Jan 2059	3,000,000	3,032,348
	WF RBS COMMERCIAL MORTGAGE TRU	1% 15 Jun 2045	1,235,940	1,231,363
	WF RBS COMMERCIAL MORTGAGE TRU	3.558% 15 Dec 2046	1,025,084	1,068,979
	WF RBS COMMERCIAL MORTGAGE TRU	1% 15 Aug 2047	1,184,155	1,173,143
	WISCONSIN ELECTRIC POWER	2.05% 15 Dec 2024	2,000,000	2,117,060
	WOODSIDE FINANCE LTD	4.6% 10 May 2021	3,300,000	3,312,879
	WOODSIDE FINANCE LTD	3.65% 05 Mar 2025	1,100,000	1,185,910
	YALE UNIVERSITY	0.873% 15 Apr 2025	2,900,000	2,945,777
	Sub-Total: Fund 5736 5 of 15			Total\$ 1,278,280,027

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	ABB FINANCE USA INC	2.875% 08 May 2022	135,000	\$ 139,542
	ABBVIE INC	3.6% 14 May 2025	1,100,000	1,225,496
	ABBVIE INC	3.2% 21 Nov 2029	3,850,000	4,314,678
	ABBVIE INC	3.85% 15 Jun 2024	295,000	324,897
	AEP TEXAS INC	2.1% 01 Jul 2030	400,000	418,180
	ALTRIA GROUP INC	2.85% 09 Aug 2022	360,000	373,853
	ALTRIA GROUP INC	4% 31 Jan 2024	530,000	581,919
	AMER AIRLINE 16 2 AA PTT	3.2% 15 Dec 2029	80,950	78,934

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	AMERICAN INTL GROUP	4.125% 15 Feb 2024	140,000	155,013
	AMERICAN INTL GROUP	3.9% 01 Apr 2026	975,000	1,111,783
	AMERICAN INTL GROUP	3.75% 10 Jul 2025	305,000	342,666
	AMGEN INC	2.6% 19 Aug 2026	160,000	174,675
	ANHEUSER BUSCH CO/INBEV	3.65% 01 Feb 2026	2,165,000	2,447,250
	ANTHEM INC	3.65% 01 Dec 2027	765,000	882,176
	APPALACHIAN POWER CO	3.3% 01 Jun 2027	180,000	200,969
	APPLE INC	3.25% 23 Feb 2026	1,160,000	1,301,767
	ARCH CAPITAL FINANCE LLC	4.011% 15 Dec 2026	75,000	87,209
	ARIZONA PUBLIC SERVICE	2.6% 15 Aug 2029	115,000	125,285
	ASCENSION HEALTH	2.532% 15 Nov 2029	355,000	388,939
	AT+T INC	2.3% 01 Jun 2027	1,605,000	1,711,793
	AT+T INC	2.55% 01 Dec 2033	2,914,000	2,987,253
	AUTOZONE INC	3.75% 18 Apr 2029	600,000	691,937
	AUTOZONE INC	1.65% 15 Jan 2031	80,000	79,346
	BANCO SANTANDER SA	3.848% 12 Apr 2023	200,000	214,824
	BANCO SANTANDER SA	3.8% 23 Feb 2028	400,000	453,042
	BANK OF AMERICA CORP	4% 22 Jan 2025	400,000	449,473
	BANK OF AMERICA CORP	3.95% 21 Apr 2025	690,000	777,829
	BANK OF AMERICA CORP	1% 05 Mar 2029	3,800,000	4,436,839
	BANK OF AMERICA CORP	1% 13 Feb 2031	1,370,000	1,455,031
	BANK OF AMERICA CORP	1% 20 Dec 2028	841,000	949,947
	BANK OF NY MELLON CORP	3.4% 15 May 2024	405,000	442,987
	BARCLAYS PLC	4.375% 12 Jan 2026	720,000	829,869
	BARCLAYS PLC	1% 24 Jun 2031	1,410,000	1,468,294
	BARCLAYS PLC	4.337% 10 Jan 2028	740,000	850,103
	BAT CAPITAL CORP	3.215% 06 Sep 2026	270,000	297,371
	BAT CAPITAL CORP	4.7% 02 Apr 2027	180,000	211,657
	BAT CAPITAL CORP	3.222% 15 Aug 2024	340,000	368,092
	BECTON DICKINSON AND CO	3.734% 15 Dec 2024	388,000	430,170
	BERKSHIRE HATHAWAY INC	2.75% 15 Mar 2023	1,285,000	1,349,458
	BOEING CO	2.25% 15 Jun 2026	425,000	434,992
	BOEING CO	3.1% 01 May 2026	145,000	155,265
	BOEING CO	2.7% 01 Feb 2027	1,175,000	1,222,173
	BOEING CO	4.508% 01 May 2023	750,000	810,624
	BOSTON PROPERTIES LP	3.85% 01 Feb 2023	590,000	627,682
	BRISTOL MYERS SQUIBB CO	3.9% 20 Feb 2028	1,220,000	1,444,371
	BROADCOM INC	4.11% 15 Sep 2028	826,000	945,345
	BROADCOM INC	3.15% 15 Nov 2025	225,000	245,689
	BROADCOM INC	4.7% 15 Apr 2025	1,130,000	1,294,944
	BURLINGTN NORTH SANTA FE	3.4% 01 Sep 2024	380,000	416,949
	CAPITAL ONE BANK USA NA	3.375% 15 Feb 2023	495,000	523,092
	CENTERPOINT ENER HOUSTON	2.25% 01 Aug 2022	65,000	66,664
	CENTERPOINT ENERGY INC	2.95% 01 Mar 2030	815,000	887,069
	CFCRE COMMERCIAL			
	MORTGAGE TRUS	3.585% 10 Dec 2054	2,250,000	2,509,706
	CHARTER COMM OPT LLC/CAP	5.05% 30 Mar 2029	1,090,000	1,325,291
	CHARTER COMM OPT LLC/CAP	2.8% 01 Apr 2031	1,350,000	1,427,869
	CHEVRON CORP	2.355% 05 Dec 2022	430,000	445,289
	CHUBB INA HOLDINGS INC	2.7% 13 Mar 2023	1,015,000	1,068,860
	CIGNA CORP	4.5% 25 Feb 2026	1,980,000	2,321,273
	CINTAS CORPORATION NO. 2	3.7% 01 Apr 2027	385,000	443,590
	CITIBANK CREDIT CARD			
	ISSUANCE	3.96% 13 Oct 2030	1,200,000	1,449,235

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	CITIGROUP COMMERCIAL MORTGAGE	3.717% 15 Sep 2048	4,500,000	5,059,097
	CITIGROUP COMMERCIAL MORTGAGE	3.197% 15 Aug 2050	5,000,000	5,585,752
	CITIGROUP INC	1% 03 Jun 2031	700,000	746,102
	CITIGROUP INC	4.45% 29 Sep 2027	1,735,000	2,051,010
	CITIGROUP INC	4.6% 09 Mar 2026	140,000	164,064
	CITIGROUP INC	3.4% 01 May 2026	850,000	956,741
	CITIGROUP INC	1% 23 Apr 2029	350,000	410,509
	CITIGROUP INC	1% 29 Jan 2031	2,680,000	2,875,099
	CITIGROUP INC	1% 05 Nov 2030	195,000	214,756
	CLEVELAND ELECTRIC ILLUM	5.5% 15 Aug 2024	450,000	518,244
	CNA FINANCIAL CORP	3.95% 15 May 2024	710,000	784,960
	CNOOC FINANCE 2013 LTD	2.875% 30 Sep 2029	655,000	681,495
	COMCAST CORP	3.6% 01 Mar 2024	1,065,000	1,171,707
	COMCAST CORP	4.15% 15 Oct 2028	355,000	427,340
	COMCAST CORP	3% 01 Feb 2024	1,230,000	1,323,166
	COMM MORTGAGE TRUST	3.546% 10 Jun 2047	2,196,145	2,367,537
	COMM MORTGAGE TRUST	3.819% 10 Jun 2047	200,000	219,401
	COMM MORTGAGE TRUST	3.42% 10 Aug 2047	1,500,000	1,594,074
	COMM MORTGAGE TRUST	3.765% 10 Feb 2049	3,995,000	4,506,593
	COMMONSPIRIT HEALTH	2.76% 01 Oct 2024	435,000	466,339
	COMMONWEALTH EDISON CO	3.7% 15 Aug 2028	2,085,000	2,459,266
	CONCHO RESOURCES INC	4.3% 15 Aug 2028	650,000	768,453
	CONCHO RESOURCES INC	2.4% 15 Feb 2031	200,000	209,325
	CONCHO RESOURCES INC	3.75% 01 Oct 2027	1,235,000	1,411,496
	CONSTELLATION BRANDS INC	3.7% 06 Dec 2026	275,000	314,719
	CONSTELLATION BRANDS INC	4.4% 15 Nov 2025	205,000	238,033
	CONTL AIRLINES 2012 1 A	4.15% 11 Oct 2025	110,400	111,107
	CONTL AIRLINES 2012 2 A	4% 29 Apr 2026	334,917	338,818
	COSTCO WHOLESALE CORP	1.6% 20 Apr 2030	255,000	261,298
	CREDIT SUISSE GROUP AG	4.55% 17 Apr 2026	420,000	494,130
	CREDIT SUISSE GROUP AG	3.75% 26 Mar 2025	505,000	560,656
	CREDIT SUISSE NEW YORK	2.95% 09 Apr 2025	1,245,000	1,365,755
	CSAIL COMMERCIAL MORTGAGE TRUS	3.756% 15 Nov 2048	1,280,000	1,427,991
	CVS HEALTH CORP	4.3% 25 Mar 2028	1,625,000	1,933,686
	DELTA AIR LINES 2007 1 A	6.821% 10 Feb 2024	163,099	167,073
	DEUTSCHE BANK NY	5% 14 Feb 2022	1,220,000	1,275,545
	DIAGEO CAPITAL PLC	2% 29 Apr 2030	850,000	886,388
	DISCOVER FINANCIAL SVS	4.1% 09 Feb 2027	135,000	155,531
	DISCOVERY COMMUNICATIONS	3.95% 15 Jun 2025	605,000	679,735
	DISCOVERY COMMUNICATIONS	4.125% 15 May 2029	590,000	688,725
	DOLLAR TREE INC	3.7% 15 May 2023	520,000	556,637
	DOW CHEMICAL CO/THE	3.625% 15 May 2026	1,070,000	1,205,664
	DTE ELECTRIC CO	2.25% 01 Mar 2030	270,000	289,651
	DTE ENERGY CO	2.529% 01 Oct 2024	640,000	681,905
	DTE ENERGY CO	3.8% 15 Mar 2027	410,000	470,982
	DUPONT DE NEMOURS INC	4.493% 15 Nov 2025	410,000	478,614
	EASTMAN CHEMICAL CO	3.8% 15 Mar 2025	548,000	609,290
	ECOPETROL SA	5.875% 18 Sep 2023	180,000	200,972
	ECOPETROL SA	4.125% 16 Jan 2025	70,000	76,126
	ECOPETROL SA	5.375% 26 Jun 2026	610,000	702,580
	ENERGY TRANSFER LP	4.75% 15 Jan 2026	685,000	775,072

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	ENTERGY LOUISIANA LLC	2.4% 01 Oct 2026	250,000	270,296
	ENTERPRISE PRODUCTS OPER	3.125% 31 Jul 2029	905,000	1,003,189
	ENTERPRISE PRODUCTS OPER	2.8% 31 Jan 2030	680,000	736,997
	ENTERPRISE PRODUCTS OPER	3.35% 15 Mar 2023	1,375,000	1,453,353
	EOG RESOURCES INC	3.15% 01 Apr 2025	340,000	374,320
	EQUIFAX INC	2.6% 01 Dec 2024	545,000	583,725
	EVERGY INC	2.9% 15 Sep 2029	425,000	465,856
	EVERSOURCE ENERGY	1.65% 15 Aug 2030	175,000	174,291
	FANNIE MAE	0.875% 05 Aug 2030	705,000	691,879
	FANNIE MAE	0.75% 08 Oct 2027	3,315,000	3,327,892
	FANNIE MAE	0.5% 07 Nov 2025	440,000	441,840
	FANNIE MAE	0.625% 22 Apr 2025	305,000	308,585
	FANNIE MAE	0.5% 17 Jun 2025	1,215,000	1,221,445
	FANNIE MAE	2% 05 Oct 2022	170,000	175,547
	FANNIE MAE	2.875% 12 Sep 2023	185,000	198,228
	FANNIE MAE	2.5% 05 Feb 2024	275,000	294,543
	FANNIE MAE	1.625% 07 Jan 2025	200,000	210,754
	FANNIE MAE	6.625% 15 Nov 2030	80,000	121,130
	FED HM LN PC POOL A47038	5% 01 Sep 2035	27,435	31,918
	FED HM LN PC POOL A85726	5% 01 Apr 2039	69,641	81,008
	FED HM LN PC POOL A92478	4.5% 01 Jun 2040	296,703	333,240
	FED HM LN PC POOL A93318	5% 01 Aug 2040	191,073	222,251
	FED HM LN PC POOL A93713	5% 01 Sep 2040	262,122	304,897
	FED HM LN PC POOL A94069	5% 01 Sep 2040	60,714	70,277
	FED HM LN PC POOL A94113	5% 01 Oct 2040	103,689	120,607
	FED HM LN PC POOL A94898	4.5% 01 Nov 2040	119,155	133,361
	FED HM LN PC POOL A95085	4% 01 Nov 2040	464,571	506,577
	FED HM LN PC POOL A95519	4.5% 01 Dec 2040	57,557	63,742
	FED HM LN PC POOL A95575	4% 01 Dec 2040	316,305	348,695
	FED HM LN PC POOL A95960	4% 01 Dec 2040	279,837	308,498
	FED HM LN PC POOL A97040	4% 01 Feb 2041	324,773	356,376
	FED HM LN PC POOL C03469	4.5% 01 May 2040	344,903	385,531
	FED HM LN PC POOL C03517	4.5% 01 Sep 2040	27,711	31,016
	FED HM LN PC POOL C03520	4% 01 Sep 2040	356,349	389,792
	FED HM LN PC POOL C03545	5% 01 Aug 2040	147,192	171,209
	FED HM LN PC POOL C03792	3.5% 01 Apr 2042	0	0
	FED HM LN PC POOL C04272	3% 01 Oct 2042	746,590	795,385
	FED HM LN PC POOL C04422	3% 01 Dec 2042	596,363	634,375
	FED HM LN PC POOL C09004	3.5% 01 Jul 2042	615,639	662,085
	FED HM LN PC POOL C09022	3% 01 Jan 2043	3,372,800	3,588,222
	FED HM LN PC POOL C09029	3% 01 Mar 2043	417,042	443,649
	FED HM LN PC POOL C09031	2.5% 01 Feb 2043	246,386	263,774
	FED HM LN PC POOL C09055	4% 01 Dec 2043	107,081	116,522
	FED HM LN PC POOL C91176	5.5% 01 May 2028	40,161	44,904
	FED HM LN PC POOL C91908	3% 01 Jan 2037	1,362,387	1,435,113
	FED HM LN PC POOL C91960	3.5% 01 Nov 2037	557,846	593,733
	FED HM LN PC POOL C91969	3% 01 Jan 2038	252,459	264,417
	FED HM LN PC POOL E04113	2.5% 01 Nov 2027	819,504	864,767
	FED HM LN PC POOL G02031	5.5% 01 Feb 2036	0	0
	FED HM LN PC POOL G02427	5.5% 01 Dec 2036	165,994	195,047
	FED HM LN PC POOL G03737	6.5% 01 Nov 2037	67,620	77,130
	FED HM LN PC POOL G03781	6% 01 Jan 2038	0	0
	FED HM LN PC POOL G03812	5.5% 01 Feb 2038	217,731	256,048
	FED HM LN PC POOL G03819	6% 01 Jan 2038	0	0

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	FED HM LN PC POOL G04585	5.5% 01 Feb 2038	0	0
	FED HM LN PC POOL G05472	4.5% 01 Jun 2039	48,245	53,548
	FED HM LN PC POOL G05676	4% 01 Nov 2039	389,816	429,778
	FED HM LN PC POOL G05726	5% 01 Aug 2039	100,311	116,684
	FED HM LN PC POOL G05741	4.5% 01 Dec 2039	43,985	49,165
	FED HM LN PC POOL G05927	4.5% 01 Jul 2040	466,454	523,917
	FED HM LN PC POOL G06087	5% 01 Sep 2040	36,164	42,023
	FED HM LN PC POOL G06231	4% 01 Dec 2040	260,271	285,575
	FED HM LN PC POOL G06499	4% 01 Mar 2041	332,195	369,331
	FED HM LN PC POOL G06506	4% 01 Dec 2040	716,241	789,278
	FED HM LN PC POOL G06507	4% 01 Feb 2041	145,414	160,246
	FED HM LN PC POOL G06601	4.5% 01 Dec 2040	1,115,258	1,252,614
	FED HM LN PC POOL G07032	3% 01 Jun 2042	1,015,629	1,078,069
	FED HM LN PC POOL G07129	3.5% 01 Sep 2042	962,052	1,046,571
	FED HM LN PC POOL G07388	3.5% 01 May 2043	441,474	480,297
	FED HM LN PC POOL G08368	4.5% 01 Oct 2039	167,268	187,736
	FED HM LN PC POOL G08372	4.5% 01 Nov 2039	115,564	129,238
	FED HM LN PC POOL G08479	3.5% 01 Mar 2042	342,109	367,951
	FED HM LN PC POOL G08521	3% 01 Jan 2043	381,035	405,309
	FED HM LN PC POOL G08567	4% 01 Jan 2044	0	0
	FED HM LN PC POOL G08577	4% 01 Mar 2044	0	0
	FED HM LN PC POOL G08601	4% 01 Aug 2044	182,460	198,846
	FED HM LN PC POOL G08624	4% 01 Jan 2045	151,186	165,284
	FED HM LN PC POOL G08627	3.5% 01 Feb 2045	0	0
	FED HM LN PC POOL G08654	3.5% 01 Jul 2045	1,148,722	1,229,783
	FED HM LN PC POOL G08676	3.5% 01 Nov 2045	0	0
	FED HM LN PC POOL G08677	4% 01 Nov 2045	334,628	363,020
	FED HM LN PC POOL G08681	3.5% 01 Dec 2045	0	0
	FED HM LN PC POOL G08707	4% 01 May 2046	1,106,105	1,198,943
	FED HM LN PC POOL G08731	2.5% 01 Nov 2046	434,223	464,034
	FED HM LN PC POOL G08732	3% 01 Nov 2046	411,775	435,378
	FED HM LN PC POOL G08735	4.5% 01 Oct 2046	465,027	513,019
	FED HM LN PC POOL G08737	3% 01 Dec 2046	0	0
	FED HM LN PC POOL G08739	4% 01 Dec 2046	251,118	271,590
	FED HM LN PC POOL G08741	3% 01 Jan 2047	0	0
	FED HM LN PC POOL G08770	3.5% 01 Jul 2047	756,474	805,388
	FED HM LN PC POOL G08772	4.5% 01 Jul 2047	433,482	471,089
	FED HM LN PC POOL G08785	4% 01 Oct 2047	676,884	725,803
	FED HM LN PC POOL G08792	3.5% 01 Dec 2047	0	0
	FED HM LN PC POOL G08793	4% 01 Dec 2047	475,532	510,133
	FED HM LN PC POOL G08817	4% 01 Jun 2048	0	0
	FED HM LN PC POOL G08836	4% 01 Sep 2048	0	0
	FED HM LN PC POOL G08842	4% 01 Oct 2048	0	0
	FED HM LN PC POOL G12403	5% 01 Oct 2021	0	0
	FED HM LN PC POOL G13300	4.5% 01 May 2023	0	0
	FED HM LN PC POOL G13868	4.5% 01 Jul 2025	71,529	76,146
	FED HM LN PC POOL G14239	4% 01 Sep 2026	29,692	31,590
	FED HM LN PC POOL G16015	3% 01 Jan 2032	596,752	645,243
	FED HM LN PC POOL G16177	2% 01 Jan 2032	1,142,186	1,199,596
	FED HM LN PC POOL G16459	3.5% 01 Jul 2032	308,056	332,129
	FED HM LN PC POOL G18401	3.5% 01 Sep 2026	52,353	55,572
	FED HM LN PC POOL G18475	2.5% 01 Aug 2028	139,645	146,026
	FED HM LN PC POOL G67717	4% 01 Nov 2048	863,294	945,763
	FED HM LN PC POOL J09212	5% 01 Jan 2024	0	0

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	FED HM LN PC POOL J12398	4.5% 01 Jun 2025	71,044	75,554
	FED HM LN PC POOL J12439	4.5% 01 Jun 2025	58,533	62,260
	FED HM LN PC POOL J13721	3.5% 01 Dec 2025	0	0
	FED HM LN PC POOL J15031	4% 01 Apr 2026	235,816	250,992
	FED HM LN PC POOL J15719	4% 01 Jun 2026	206,801	220,139
	FED HM LN PC POOL J15847	4% 01 Jun 2026	101,396	107,880
	FED HM LN PC POOL J16059	4% 01 Jul 2026	97,919	104,141
	FED HM LN PC POOL J16432	3.5% 01 Aug 2026	0	0
	FED HM LN PC POOL J18912	2.5% 01 Apr 2027	204,223	215,404
	FED HM LN PC POOL J23935	3% 01 May 2028	253,298	268,780
	FED HM LN PC POOL J24887	3% 01 Jul 2028	1,736,341	1,850,283
	FED HM LN PC POOL J27464	3.5% 01 Feb 2029	558,737	605,318
	FED HM LN PC POOL J27964	3% 01 Apr 2029	273,415	290,647
	FED HM LN PC POOL J28440	3% 01 Jun 2029	321,874	343,568
	FED HM LN PC POOL J29007	3% 01 Aug 2029	354,836	380,370
	FED HM LN PC POOL J29036	3% 01 Aug 2029	304,746	327,218
	FED HM LN PC POOL J29049	3% 01 Aug 2029	320,171	343,185
	FED HM LN PC POOL Q02171	5% 01 Jul 2041	87,843	100,035
	FED HM LN PC POOL Q02606	5% 01 Aug 2041	494,443	569,743
	FED HM LN PC POOL Q04673	4% 01 Nov 2041	712,081	787,142
	FED HM LN PC POOL Q10241	3.5% 01 Aug 2042	275,972	303,165
	FED HM LN PC POOL Q10448	3.5% 01 Aug 2042	271,983	295,874
	FED HM LN PC POOL Q11288	3.5% 01 Sep 2042	272,676	296,628
	FED HM LN PC POOL Q11788	3% 01 Oct 2042	154,122	166,647
	FED HM LN PC POOL Q12520	3% 01 Oct 2042	72,406	77,073
	FED HM LN PC POOL Q12841	3.5% 01 Nov 2042	747,484	813,170
	FED HM LN PC POOL Q13630	3% 01 Nov 2042	180,464	192,409
	FED HM LN PC POOL Q14326	2.5% 01 Jan 2043	810,513	864,461
	FED HM LN PC POOL Q15062	3% 01 Feb 2043	949,072	1,030,399
	FED HM LN PC POOL Q44452	3% 01 Nov 2046	278,763	292,736
	FED HM LN PC POOL Q44963	3.5% 01 Dec 2046	836,182	904,793
	FED HM LN PC POOL Q49494	4.5% 01 Jul 2047	241,577	264,843
	FED HM LN PC POOL Q53334	4% 01 Jan 2048	825,197	883,156
	FED HM LN PC POOL Q53670	3.5% 01 Jan 2048	0	0
	FED HM LN PC POOL Q55401	5% 01 Apr 2048	0	0
	FED HM LN PC POOL QA5902	3% 01 Jan 2050	438,173	459,814
	FED HM LN PC POOL QB0220	3% 01 Jun 2050	539,913	565,849
	FED HM LN PC POOL SD8016	3% 01 Oct 2049	1,862,928	1,952,448
	FED HM LN PC POOL SD8062	3% 01 May 2050	435,188	456,736
	FED HM LN PC POOL V60298	3% 01 Oct 2028	274,409	291,584
	FED HM LN PC POOL V60564	3% 01 Jun 2029	551,470	588,086
	FED HM LN PC POOL V60869	2.5% 01 Jul 2030	1,014,352	1,081,288
	FED HM LN PC POOL V83344	4% 01 Aug 2047	0	0
	FED HM LN PC POOL ZM2868	3.5% 01 Mar 2047	274,058	298,951
	FEDERAL HOME LOAN BANK	3% 12 Oct 2021	565,000	577,532
	FEDERAL HOME LOAN BANK	3.25% 16 Nov 2028	785,000	938,762
	FEDEX CORP	3.3% 15 Mar 2027	100,000	112,040
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Apr 2023	1,255,000	1,333,923
	FHLMC MULTIFAMILY STRUCTURED P	3.49% 25 Jan 2024	245,000	266,036
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Sep 2027	2,985,000	3,403,139

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	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Dec 2027	5,000,000	5,816,580
	FIDELITY NATIONAL INFORM	3.875% 05 Jun 2024	115,000	126,563
	FISERV INC	3.5% 01 Oct 2022	141,000	147,521
	FISERV INC	3.85% 01 Jun 2025	290,000	326,890
	FISERV INC	2.75% 01 Jul 2024	80,000	85,903
	FLIR SYSTEMS INC	2.5% 01 Aug 2030	100,000	104,961
	FNMA POOL 257281	5% 01 Jul 2028	8,000	8,914
	FNMA POOL 555800	1% 01 Oct 2033	438,302	509,829
	FNMA POOL 655687	6.5% 01 Aug 2032	151,658	171,969
	FNMA POOL 660662	6.5% 01 Sep 2032	1,970	2,207
	FNMA POOL 735061	1% 01 Nov 2034	426,464	512,542
	FNMA POOL 735271	1% 01 Jan 2035	89,857	108,005
	FNMA POOL 735288	1% 01 Mar 2035	97,357	113,040
	FNMA POOL 735382	1% 01 Apr 2035	551,875	641,158
	FNMA POOL 735484	1% 01 May 2035	244,277	283,601
	FNMA POOL 735500	1% 01 May 2035	338,610	398,986
	FNMA POOL 735578	1% 01 Jun 2035	43,856	50,953
	FNMA POOL 735580	1% 01 Jun 2035	207,563	241,025
	FNMA POOL 735591	1% 01 Jun 2035	198,231	230,255
	FNMA POOL 735667	1% 01 Jul 2035	198,011	229,186
	FNMA POOL 735676	1% 01 Jul 2035	685,079	795,810
	FNMA POOL 735989	1% 01 Feb 2035	390,852	454,863
	FNMA POOL 745355	1% 01 Mar 2036	180,969	210,318
	FNMA POOL 745412	1% 01 Dec 2035	222,974	260,820
	FNMA POOL 745418	1% 01 Apr 2036	103,736	121,919
	FNMA POOL 745515	1% 01 May 2036	35,755	41,556
	FNMA POOL 745885	1% 01 Oct 2036	211,873	253,550
	FNMA POOL 745950	1% 01 Nov 2036	165,038	197,701
	FNMA POOL 826495	5.5% 01 Jul 2035	0	0
	FNMA POOL 831400	6% 01 Apr 2036	0	0
	FNMA POOL 832690	5% 01 Sep 2035	89,208	101,950
	FNMA POOL 832799	5% 01 Sep 2035	165,718	192,657
	FNMA POOL 888129	1% 01 Feb 2037	77,334	90,791
	FNMA POOL 888286	1% 01 Apr 2037	267,960	314,654
	FNMA POOL 889072	1% 01 Dec 2037	46,960	56,064
	FNMA POOL 889190	1% 01 Mar 2038	0	0
	FNMA POOL 889579	1% 01 May 2038	160,432	189,536
	FNMA POOL 889705	1% 01 Jun 2038	94,802	111,446
	FNMA POOL 889983	1% 01 Oct 2038	284,563	337,497
	FNMA POOL 899172	6.5% 01 Feb 2037	43,621	49,804
	FNMA POOL 902669	5% 01 Nov 2036	41,076	47,766
	FNMA POOL 916398	6.5% 01 May 2037	925	1,049
	FNMA POOL 928075	6% 01 Feb 2037	0	0
	FNMA POOL 933478	5% 01 Mar 2023	0	0
	FNMA POOL 938446	5.5% 01 Jul 2022	2,885	2,947
	FNMA POOL 943699	6.5% 01 Aug 2037	4,253	5,058
	FNMA POOL 946924	6.5% 01 Sep 2037	17,907	20,501
	FNMA POOL 948227	6.5% 01 Aug 2037	72,558	83,101
	FNMA POOL 959604	6.5% 01 Nov 2037	8,557	9,669
	FNMA POOL 968546	6.5% 01 Feb 2038	36,098	40,443
	FNMA POOL 969230	5.5% 01 May 2037	0	0
	FNMA POOL 995930	1% 01 Apr 2039	4,607	5,351
	FNMA POOL AA0472	4% 01 Mar 2039	74,898	82,172

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	FNMA POOL AB1047	4.5% 01 May 2040	330,608	369,920
	FNMA POOL AB1141	4.5% 01 Jun 2040	297,707	338,707
	FNMA POOL AB3693	4% 01 Oct 2041	472,599	520,912
	FNMA POOL AB4058	4% 01 Dec 2041	351,934	387,094
	FNMA POOL AB4689	3.5% 01 Mar 2042	610,240	663,674
	FNMA POOL AB5593	3.5% 01 Jul 2042	459,531	498,365
	FNMA POOL AB6017	3.5% 01 Aug 2042	524,075	563,891
	FNMA POOL AB6136	2.5% 01 Sep 2027	1,634,065	1,707,599
	FNMA POOL AB6229	3.5% 01 Sep 2042	2,121,770	2,306,868
	FNMA POOL AB6238	3.5% 01 Sep 2042	328,815	359,578
	FNMA POOL AB6390	3% 01 Oct 2042	234,579	250,082
	FNMA POOL AB6832	3.5% 01 Nov 2042	942,333	1,024,305
	FNMA POOL AB7272	3% 01 Dec 2042	1,231,428	1,336,538
	FNMA POOL AB7410	3% 01 Dec 2042	1,300,800	1,377,853
	FNMA POOL AB7426	3% 01 Dec 2042	1,005,930	1,091,791
	FNMA POOL AB7568	3% 01 Jan 2043	1,479,889	1,599,757
	FNMA POOL AB7570	3% 01 Jan 2043	2,393,272	2,587,123
	FNMA POOL AB7716	2.5% 01 Jan 2028	1,434,930	1,499,461
	FNMA POOL AB7741	3% 01 Jan 2043	1,134,542	1,206,578
	FNMA POOL AB8499	3% 01 Feb 2043	413,384	449,819
	FNMA POOL AB8923	3% 01 Apr 2043	17,214	18,347
	FNMA POOL AB9361	3.5% 01 May 2043	380,438	417,811
	FNMA POOL AB9944	3% 01 Jul 2043	517,897	566,396
	FNMA POOL AC1889	4% 01 Sep 2039	187,787	206,992
	FNMA POOL AC2953	4.5% 01 Sep 2039	1,501,417	1,679,963
	FNMA POOL AC8568	4.5% 01 Jan 2040	136,298	152,504
	FNMA POOL AC9564	4.5% 01 Feb 2040	229,380	257,554
	FNMA POOL AD0567	1% 01 Sep 2039	18,020	20,807
	FNMA POOL AD5479	5% 01 Jun 2040	35,120	40,838
	FNMA POOL AD9713	5% 01 Aug 2040	73,147	82,787
	FNMA POOL AD9870	4% 01 Oct 2040	28,382	31,281
	FNMA POOL AE0113	1% 01 Jul 2040	236,866	259,756
	FNMA POOL AE0967	1% 01 Jun 2039	311,218	337,109
	FNMA POOL AH0210	4.5% 01 Dec 2040	648,258	727,888
	FNMA POOL AH0921	4% 01 Dec 2040	680,026	742,988
	FNMA POOL AH0943	4% 01 Dec 2040	513,518	567,484
	FNMA POOL AH2899	4.5% 01 Jan 2041	1,054,379	1,182,105
	FNMA POOL AH3765	4% 01 Jan 2041	1,218,445	1,332,411
	FNMA POOL AH4404	4% 01 Jan 2041	1,021,521	1,125,343
	FNMA POOL AH5929	3.5% 01 Feb 2026	0	0
	FNMA POOL AH5984	4.5% 01 Mar 2041	292,065	328,076
	FNMA POOL AH6210	3.5% 01 Feb 2026	0	0
	FNMA POOL AH6438	3.5% 01 Feb 2026	0	0
	FNMA POOL AI1051	4% 01 Jun 2026	97,792	103,974
	FNMA POOL AI8382	3.5% 01 Sep 2026	127,961	135,816
	FNMA POOL AK0968	3% 01 Feb 2027	258,424	274,598
	FNMA POOL AK1140	3% 01 Feb 2027	171,686	182,680
	FNMA POOL AK1608	3% 01 Jan 2027	176,961	188,306
	FNMA POOL AK5567	3% 01 Apr 2027	0	0
	FNMA POOL AK8311	2.5% 01 Dec 2027	132,331	138,358
	FNMA POOL AK8660	3% 01 Apr 2027	0	0
	FNMA POOL AL1895	1% 01 Jun 2042	311,735	340,701
	FNMA POOL AL1945	1% 01 Jun 2042	885,398	967,592
	FNMA POOL AL2151	1% 01 Mar 2042	1,261,593	1,378,722

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	FNMA POOL AL2389	1% 01 Sep 2042	493,521	539,698
	FNMA POOL AL2890	1% 01 Dec 2042	534,905	578,233
	FNMA POOL AL3039	1% 01 Oct 2027	235,438	254,550
	FNMA POOL AL3218	1% 01 Feb 2043	350,740	383,600
	FNMA POOL AL3454	1% 01 Apr 2043	186,759	203,733
	FNMA POOL AL6851	1% 01 Oct 2043	267,746	286,398
	FNMA POOL AL8352	1% 01 Oct 2044	392,886	418,218
	FNMA POOL AL9865	1% 01 Feb 2047	1,679,246	1,763,427
	FNMA POOL AO0454	3.5% 01 Aug 2042	400,776	438,275
	FNMA POOL AO0527	3% 01 May 2027	0	0
	FNMA POOL AO1967	3% 01 Jun 2027	24,166	25,401
	FNMA POOL AO3110	3.5% 01 Jun 2042	662,523	718,515
	FNMA POOL AO7185	4% 01 Sep 2042	786,446	864,521
	FNMA POOL AP0457	3% 01 Jul 2027	60,485	63,583
	FNMA POOL AP1110	2.5% 01 Sep 2027	92,160	96,123
	FNMA POOL AP2611	3.5% 01 Sep 2042	264,316	288,066
	FNMA POOL AP3308	3.5% 01 Sep 2042	302,998	331,350
	FNMA POOL AP3902	3% 01 Oct 2042	295,154	320,347
	FNMA POOL AP4539	3.5% 01 Sep 2042	789,937	859,118
	FNMA POOL AP5143	3% 01 Sep 2042	348,499	368,930
	FNMA POOL AP6032	3% 01 Apr 2043	769,440	818,837
	FNMA POOL AP8615	2.5% 01 Nov 2027	136,469	142,591
	FNMA POOL AP8903	3.5% 01 Oct 2042	672,329	731,208
	FNMA POOL AP9998	3.5% 01 Oct 2042	72,820	79,197
	FNMA POOL AQ3956	2.5% 01 Jun 2028	66,097	69,066
	FNMA POOL AQ8684	3% 01 Dec 2042	118,484	126,314
	FNMA POOL AR0190	3% 01 Apr 2043	145,505	155,125
	FNMA POOL AR2626	2.5% 01 Feb 2043	431,510	461,847
	FNMA POOL AR2638	3.5% 01 Feb 2043	410,134	455,194
	FNMA POOL AR4756	2.5% 01 Feb 2028	50,163	52,416
	FNMA POOL AR6858	3% 01 Feb 2043	20,585	21,908
	FNMA POOL AR9161	3% 01 May 2043	198,794	209,277
	FNMA POOL AR9203	3.5% 01 Mar 2043	1,438,121	1,572,855
	FNMA POOL AR9218	3% 01 Mar 2043	12,092	12,869
	FNMA POOL AS2751	4.5% 01 Jun 2044	724,389	808,969
	FNMA POOL AS2826	4% 01 Jul 2044	718,220	791,394
	FNMA POOL AS4155	3% 01 Sep 2044	137,929	146,993
	FNMA POOL AS5133	3.5% 01 Jun 2045	2,968,356	3,178,861
	FNMA POOL AS5263	3.5% 01 Jun 2045	632,960	677,807
	FNMA POOL AS5384	4% 01 Jul 2045	358,341	389,440
	FNMA POOL AS6275	3% 01 Dec 2030	262,744	280,708
	FNMA POOL AS6286	4% 01 Dec 2045	729,260	789,806
	FNMA POOL AS6304	4% 01 Dec 2045	355,974	386,080
	FNMA POOL AS6515	4% 01 Jan 2046	0	0
	FNMA POOL AS7155	3% 01 May 2046	300,577	316,311
	FNMA POOL AS7248	4% 01 May 2046	338,366	366,077
	FNMA POOL AS7693	2% 01 Aug 2031	842,821	885,160
	FNMA POOL AS7877	2.5% 01 Sep 2046	590,560	625,867
	FNMA POOL AS8115	3% 01 Oct 2046	309,225	325,665
	FNMA POOL AS8249	3% 01 Nov 2036	1,555,799	1,628,666
	FNMA POOL AS8269	3% 01 Nov 2046	1,598,091	1,675,957
	FNMA POOL AS8386	2.5% 01 Nov 2031	1,307,545	1,380,362
	FNMA POOL AS8461	3.5% 01 Dec 2046	1,266,783	1,355,938
	FNMA POOL AS8570	2.5% 01 Dec 2046	443,543	474,762

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	FNMA POOL AS8572	3.5% 01 Dec 2046	1,648,214	1,754,418
	FNMA POOL AS8650	3% 01 Jan 2047	2,337,477	2,456,241
	FNMA POOL AS8821	4% 01 Feb 2047	1,899,268	2,039,665
	FNMA POOL AS9394	4.5% 01 Apr 2047	0	0
	FNMA POOL AT2040	3% 01 Apr 2043	43,205	46,061
	FNMA POOL AT2745	3% 01 May 2043	37,223	39,601
	FNMA POOL AT2894	2.5% 01 May 2028	25,810	27,283
	FNMA POOL AU1279	2.5% 01 Jul 2028	152,612	159,544
	FNMA POOL AU5904	3.5% 01 Sep 2033	344,270	378,997
	FNMA POOL AU9300	3% 01 Sep 2028	275,499	289,253
	FNMA POOL AV2223	4% 01 Dec 2043	40,925	44,687
	FNMA POOL AZ4775	3.5% 01 Oct 2045	1,908,219	2,043,427
	FNMA POOL BA4750	3.5% 01 Jan 2031	404,379	433,379
	FNMA POOL BC0769	4% 01 Dec 2045	839,590	915,665
	FNMA POOL BC4411	3.5% 01 Mar 2031	663,381	716,076
	FNMA POOL BC9096	3.5% 01 Dec 2046	1,258,195	1,342,465
	FNMA POOL BD2436	3.5% 01 Jan 2047	413,563	441,467
	FNMA POOL BH7687	3% 01 Dec 2032	0	0
	FNMA POOL BH9317	3.5% 01 Sep 2047	568,014	606,105
	FNMA POOL BM1144	1% 01 Mar 2047	430,424	460,197
	FNMA POOL BM3855	1% 01 Mar 2048	927,384	1,006,583
	FNMA POOL BM4676	1% 01 Oct 2048	1,031,822	1,137,425
	FNMA POOL BM4703	1% 01 Feb 2048	584,155	619,764
	FNMA POOL BM4716	1% 01 Dec 2030	640,025	686,469
	FNMA POOL BM5261	1% 01 Jan 2048	1,988,941	2,117,263
	FNMA POOL BN0340	4.5% 01 Dec 2048	654,033	709,238
	FNMA POOL BN1628	4.5% 01 Nov 2048	578,704	628,043
	FNMA POOL BN8264	3.5% 01 May 2049	0	0
	FNMA POOL BP4416	2.5% 01 May 2050	1,691,195	1,784,322
	FNMA POOL BP5568	3% 01 Jun 2050	806,152	844,977
	FNMA POOL BQ4074	2% 01 Dec 2050	1,474,812	1,535,991
	FNMA POOL CA0619	4% 01 Oct 2047	325,008	348,988
	FNMA POOL CA2622	3.5% 01 Nov 2048	252,166	266,466
	FNMA POOL FM3134	1% 01 Nov 2048	1,362,959	1,440,541
	FNMA POOL MA0243	5% 01 Nov 2029	199,776	222,874
	FNMA POOL MA0318	4.5% 01 Feb 2030	42,562	46,518
	FNMA POOL MA0687	3% 01 Mar 2021	0	0
	FNMA POOL MA0918	4% 01 Dec 2041	1,145,504	1,256,481
	FNMA POOL MA1035	3% 01 Apr 2027	33,804	35,534
	FNMA POOL MA1062	3% 01 May 2027	17,336	18,224
	FNMA POOL MA1272	3% 01 Dec 2042	391,380	416,408
	FNMA POOL MA1962	3% 01 Jul 2024	0	0
	FNMA POOL MA2495	3.5% 01 Jan 2046	885,994	948,423
	FNMA POOL MA2686	3% 01 Jul 2026	0	0
	FNMA POOL MA2806	3% 01 Nov 2046	748,696	790,666
	FNMA POOL MA2833	3% 01 Dec 2046	793,982	834,759
	FNMA POOL MA2863	3% 01 Jan 2047	1,109,044	1,161,112
	FNMA POOL MA2895	3% 01 Feb 2047	15,532	16,335
	FNMA POOL MA3027	4% 01 Jun 2047	219,880	236,958
	FNMA POOL MA3058	4% 01 Jul 2047	3,297,845	3,545,596
	FNMA POOL MA3101	4.5% 01 Aug 2047	494,332	540,199
	FNMA POOL MA3149	4% 01 Oct 2047	876,984	940,827
	FNMA POOL MA3182	3.5% 01 Nov 2047	3,174,909	3,370,258
	FNMA POOL MA3188	3% 01 Nov 2032	0	0

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	FNMA POOL MA3212	4.5% 01 Dec 2047	245,376	267,886
	FNMA POOL MA3239	4% 01 Jan 2048	469,853	506,051
	FNMA POOL MA3283	3% 01 Feb 2033	0	0
	FNMA POOL MA3312	3% 01 Mar 2033	0	0
	FNMA POOL MA3333	4% 01 Apr 2048	0	0
	FNMA POOL MA3364	3.5% 01 May 2033	411,455	438,657
	FNMA POOL MA3385	4.5% 01 Jun 2048	480,704	520,834
	FNMA POOL MA3392	3.5% 01 Jun 2033	0	0
	FNMA POOL MA3467	4% 01 Sep 2048	0	0
	FNMA POOL MA3896	2.5% 01 Jan 2035	0	0
	FNMA POOL MA3960	3% 01 Mar 2050	467,193	489,770
	FNMA POOL MA4159	2.5% 01 Oct 2050	8,813,867	9,299,213
	FNMA TBA 30 YR 2	2% 14 Jan 2051	6,000,000	6,232,734
	FNMA TBA 30 YR 2	2% 12 Feb 2051	32,000,000	33,185,139
	FNMA TBA 30 YR 2.5	2.5% 14 Jan 2051	8,000,000	8,433,125
	FNMA TBA 30 YR 2.5	2.5% 12 Feb 2051	7,500,000	7,892,904
	FNMA TBA 30 YR 3.5	3.5% 14 Jan 2051	(1,000,000)	(1,057,031)
	FORTIS INC	3.055% 04 Oct 2026	142,000	156,297
	FREDDIE MAC	0.375% 20 Apr 2023	580,000	582,932
	FREDDIE MAC	0.375% 05 May 2023	1,535,000	1,542,881
	FREDDIE MAC	6.25% 15 Jul 2032	125,000	193,128
	GENERAL ELECTRIC CO	3.45% 15 May 2024	35,000	38,166
	GENERAL MILLS INC	2.875% 15 Apr 2030	165,000	182,951
	GENERAL MOTORS FINL CO	4% 15 Jan 2025	875,000	963,115
	GENERAL MOTORS FINL CO	3.6% 21 Jun 2030	1,600,000	1,783,974
	GEORGIA POWER CO	2.65% 15 Sep 2029	750,000	822,761
	GLAXOSMITHKLINE CAP INC	2.8% 18 Mar 2023	135,000	142,152
	GNMA II POOL 004520	5% 20 Aug 2039	175,686	200,871
	GNMA II POOL 004746	4.5% 20 Jul 2040	1,030,522	1,148,068
	GNMA II POOL 004747	5% 20 Jul 2040	393,390	449,851
	GNMA II POOL 004833	4% 20 Oct 2040	1,332,351	1,473,793
	GNMA II POOL 004922	4% 20 Jan 2041	167,092	184,410
	GNMA II POOL 004923	4.5% 20 Jan 2041	119,009	134,332
	GNMA II POOL 004945	4% 20 Feb 2041	398,992	441,335
	GNMA II POOL 004978	4.5% 20 Mar 2041	337,217	375,686
	GNMA II POOL 004979	5% 20 Mar 2041	495,491	567,950
	GNMA II POOL 004984	5.5% 20 Mar 2041	157,521	184,441
	GNMA II POOL 005017	4.5% 20 Apr 2041	354,195	394,601
	GNMA II POOL 005115	4.5% 20 Jul 2041	202,683	225,806
	GNMA II POOL 005140	4.5% 20 Aug 2041	740,565	825,055
	GNMA II POOL 005332	4% 20 Mar 2042	595,771	658,279
	GNMA II POOL MA0023	4% 20 Apr 2042	279,459	308,894
	GNMA II POOL MA0317	3% 20 Aug 2042	1,058,064	1,130,282
	GNMA II POOL MA0318	3.5% 20 Aug 2042	2,048,626	2,231,404
	GNMA II POOL MA0391	3% 20 Sep 2042	1,079,918	1,153,635
	GNMA II POOL MA0392	3.5% 20 Sep 2042	1,087,174	1,183,852
	GNMA II POOL MA0462	3.5% 20 Oct 2042	2,073,387	2,257,609
	GNMA II POOL MA0624	3% 20 Dec 2042	417,182	446,928
	GNMA II POOL MA0626	4% 20 Dec 2042	245,888	272,471
	GNMA II POOL MA0698	3% 20 Jan 2043	556,227	596,127
	GNMA II POOL MA0783	3.5% 20 Feb 2043	1,322,349	1,452,532
	GNMA II POOL MA0851	3% 20 Mar 2043	237,465	253,668
	GNMA II POOL MA0933	3% 20 Apr 2043	230,599	246,343
	GNMA II POOL MA1997	4.5% 20 Jun 2044	638,063	710,885

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	GNMA II POOL MA2303	3.5% 20 Oct 2044	1,527,305	1,660,184
	GNMA II POOL MA2304	4% 20 Oct 2044	610,782	673,918
	GNMA II POOL MA2372	4% 20 Nov 2044	206,188	227,485
	GNMA II POOL MA2445	3.5% 20 Dec 2044	588,569	635,278
	GNMA II POOL MA2446	4% 20 Dec 2044	356,375	393,159
	GNMA II POOL MA2678	3.5% 20 Mar 2045	1,079,233	1,165,097
	GNMA II POOL MA2754	3.5% 20 Apr 2045	594,615	638,455
	GNMA II POOL MA2891	3% 20 Jun 2045	497,495	532,666
	GNMA II POOL MA2960	3% 20 Jul 2045	520,706	555,075
	GNMA II POOL MA3033	3% 20 Aug 2045	1,099,527	1,170,689
	GNMA II POOL MA3245	4% 20 Nov 2045	453,817	498,236
	GNMA II POOL MA3311	4% 20 Dec 2045	1,184,161	1,296,354
	GNMA II POOL MA3662	3% 20 May 2046	337,335	359,444
	GNMA II POOL MA3737	4% 20 Jun 2046	385,115	420,755
	GNMA II POOL MA3802	3% 20 Jul 2046	371,926	396,303
	GNMA II POOL MA3803	3.5% 20 Jul 2046	1,927,652	2,081,725
	GNMA II POOL MA3872	2.5% 20 Aug 2046	270,725	288,574
	GNMA II POOL MA3936	3% 20 Sep 2046	1,983,364	2,113,673
	GNMA II POOL MA3937	3.5% 20 Sep 2046	273,651	294,957
	GNMA II POOL MA3939	4.5% 20 Sep 2046	183,112	203,988
	GNMA II POOL MA4003	3% 20 Oct 2046	944,302	1,006,365
	GNMA II POOL MA4005	4% 20 Oct 2046	201,906	220,396
	GNMA II POOL MA4069	3.5% 20 Nov 2046	104,124	112,294
	GNMA II POOL MA4070	4% 20 Nov 2046	813,626	888,089
	GNMA II POOL MA4071	4.5% 20 Nov 2046	550,002	612,608
	GNMA II POOL MA4125	2.5% 20 Dec 2046	798,734	850,456
	GNMA II POOL MA4126	3% 20 Dec 2046	3,361,169	3,582,073
	GNMA II POOL MA4127	3.5% 20 Dec 2046	2,912,021	3,122,776
	GNMA II POOL MA4198	4.5% 20 Jan 2047	206,934	228,226
	GNMA II POOL MA4263	4% 20 Feb 2047	587,722	636,910
	GNMA II POOL MA4322	4% 20 Mar 2047	991,260	1,069,607
	GNMA II POOL MA4383	4% 20 Apr 2047	273,693	296,443
	GNMA II POOL MA4510	3.5% 20 Jun 2047	1,137,460	1,216,659
	GNMA II POOL MA4586	3.5% 20 Jul 2047	2,738,222	2,940,273
	GNMA II POOL MA4653	4% 20 Aug 2047	501,125	540,682
	GNMA II POOL MA4654	4.5% 20 Aug 2047	214,555	233,557
	GNMA II POOL MA4720	4% 20 Sep 2047	2,322,516	2,503,532
	GNMA II POOL MA4837	3.5% 20 Nov 2047	0	0
	GNMA II POOL MA4899	3% 20 Dec 2047	1,715,800	1,813,390
	GNMA II POOL MA4900	3.5% 20 Dec 2047	0	0
	GNMA II POOL MA4901	4% 20 Dec 2047	0	0
	GNMA II POOL MA4961	3% 20 Jan 2048	310,374	328,984
	GNMA II POOL MA5021	4.5% 20 Feb 2048	0	0
	GNMA II POOL MA5397	3.5% 20 Aug 2048	1,282,671	1,364,582
	GNMA II POOL MA5467	4.5% 20 Sep 2048	354,602	383,729
	GNMA II POOL MA5530	5% 20 Oct 2048	168,852	184,649
	GNMA II POOL MA5650	3.5% 20 Dec 2048	2,116,849	2,251,045
	GNMA II POOL MA5816	3.5% 20 Mar 2049	0	0
	GNMA II POOL MA5930	3.5% 20 May 2049	365,882	387,941
	GNMA II POOL MA6153	3% 20 Sep 2049	567,558	593,699
	GNMA II POOL MA6284	3.5% 20 Nov 2049	389,508	414,284
	GNMA II POOL MA6338	3% 20 Dec 2049	2,682,255	2,805,914
	GNMA II POOL MA6339	3.5% 20 Dec 2049	0	0
	GNMA II POOL MA6409	3% 20 Jan 2050	2,140,942	2,245,855

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	GNMA II POOL MA6599	3% 20 Apr 2050	1,999,800	2,091,474
	GNMA II POOL MA7051	2% 20 Dec 2050	1,500,000	1,569,707
	GNMA II TBA 30 YR 2.5	2.5% 20 Feb 2051	6,500,000	6,867,656
	GNMA POOL 561294	5.5% 15 Feb 2033	0	0
	GNMA POOL 603325	5.5% 15 Dec 2032	0	0
	GNMA POOL 672676	5.5% 15 Apr 2038	0	0
	GNMA POOL 676515	5.5% 15 Feb 2038	162,003	190,994
	GNMA POOL 676754	5.5% 15 Mar 2038	102,746	118,861
	GNMA POOL 677222	5.5% 15 Aug 2038	134,405	157,226
	GNMA POOL 687179	5.5% 15 Apr 2038	0	0
	GNMA POOL 723344	4% 15 Sep 2039	296,037	321,556
	GNMA POOL 723430	4.5% 15 Nov 2039	244,592	272,406
	GNMA POOL 737111	4.5% 15 Apr 2040	391,287	436,167
	GNMA POOL 738882	4% 15 Oct 2041	116,479	126,008
	GNMA POOL 745243	4% 15 Jul 2040	202,287	220,901
	GNMA POOL 771561	4% 15 Aug 2041	145,950	160,899
	GNMA POOL 782495	5.5% 15 Dec 2038	0	0
	GNMA POOL 782528	5% 15 Jan 2039	246,977	283,006
	GNMA POOL AA5821	3% 15 Nov 2042	830,907	896,218
	GNMA POOL AB3031	3% 15 Oct 2042	153,839	164,435
	GNMA POOL AB9110	3% 15 Oct 2042	579,397	609,838
	GNMA POOL AD2413	3.5% 15 May 2043	168,792	181,392
	GNMA POOL AD2414	3.5% 15 May 2043	294,171	312,499
	GNMA POOL AD8784	3% 15 Mar 2043	297,983	320,494
	GNMA POOL AN6808	3.5% 15 Jul 2045	461,226	492,222
	GOLDMAN SACHS GROUP INC	1% 05 Jun 2028	2,025,000	2,332,847
	GOLDMAN SACHS GROUP INC	3.5% 16 Nov 2026	190,000	213,302
	GOLDMAN SACHS GROUP INC	3.85% 26 Jan 2027	1,545,000	1,763,146
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	94,335,983	94,335,983
	GS MORTGAGE SECURITIES TRUST	4.074% 10 Jan 2047	4,065,000	4,408,481
	GS MORTGAGE SECURITIES TRUST	3.119% 10 May 2050	986,423	1,060,442
	HALLIBURTON CO	3.8% 15 Nov 2025	19,000	21,309
	HEALTHPEAK PROPERTIES	3% 15 Jan 2030	400,000	437,801
	HORMEL FOODS CORP	1.8% 11 Jun 2030	175,000	180,992
	HSBC HOLDINGS PLC	1% 13 Mar 2028	505,000	576,693
	HSBC HOLDINGS PLC	1% 19 Jun 2029	705,000	834,052
	HYDRO QUEBEC	8.05% 07 Jul 2024	310,000	387,063
	IHS MARKIT LTD	4.125% 01 Aug 2023	160,000	173,968
	INGERSOLL RAND GL HLD CO	4.25% 15 Jun 2023	460,000	501,814
	INTUIT INC	0.95% 15 Jul 2025	460,000	465,774
	INTUIT INC	1.35% 15 Jul 2027	100,000	102,315
	ITALY GOV T INT BOND	2.375% 17 Oct 2024	1,800,000	1,892,812
	JM SMUCKER CO	3.5% 15 Mar 2025	295,000	328,802
	JPMBB COMMERCIAL MORTGAGE SECU	3.362% 15 Jul 2045	1,506,703	1,579,108
*	JPMORGAN CHASE + CO	3.875% 10 Sep 2024	565,000	632,695
*	JPMORGAN CHASE + CO	3.9% 15 Jul 2025	1,330,000	1,510,932
*	JPMORGAN CHASE + CO	3.3% 01 Apr 2026	245,000	274,209
*	JPMORGAN CHASE + CO	1% 23 Jan 2029	3,280,000	3,730,297
*	JPMORGAN CHASE + CO	1% 15 Oct 2030	845,000	918,796
*	JPMORGAN CHASE + CO	1% 22 Apr 2031	1,730,000	1,859,511
	JPN BANK FOR INT L COOP	3.25% 20 Jul 2023	400,000	429,488

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	KAISER FOUNDATION HOSPIT	3.15% 01 May 2027	495,000	559,027
	KEY BANK NA	3.9% 13 Apr 2029	940,000	1,090,327
	KEYCORP	5.1% 24 Mar 2021	235,000	237,463
	KIMCO REALTY CORP	1.9% 01 Mar 2028	315,000	325,345
	KINDER MORGAN ENER PART	4.15% 01 Mar 2022	513,000	534,735
	KINDER MORGAN ENER PART	4.15% 01 Feb 2024	355,000	388,674
	KROGER CO	2.65% 15 Oct 2026	170,000	185,690
	LABORATORY CORP OF AMER	3.6% 01 Feb 2025	725,000	801,095
	LINCOLN NATIONAL CORP	3.05% 15 Jan 2030	165,000	184,033
	LLOYDS BANKING GROUP PLC	1% 05 Feb 2026	370,000	390,890
	LLOYDS BANKING GROUP PLC	3.9% 12 Mar 2024	215,000	236,327
	LLOYDS BANKING GROUP PLC	4.375% 22 Mar 2028	490,000	583,171
	LOCKHEED MARTIN CORP	2.9% 01 Mar 2025	1,275,000	1,390,646
	LOCKHEED MARTIN CORP	3.1% 15 Jan 2023	205,000	215,436
	LYB INT FINANCE III	3.375% 01 May 2030	160,000	179,259
	LYB INT FINANCE III	1.25% 01 Oct 2025	610,000	620,685
	LYONDELLBASELL IND NV	5.75% 15 Apr 2024	635,000	730,520
	MARKEL CORP	3.35% 17 Sep 2029	670,000	753,312
	MARRIOTT INTERNATIONAL	3.6% 15 Apr 2024	380,000	405,110
	MARRIOTT INTERNATIONAL	3.125% 15 Jun 2026	490,000	522,810
	MARSH + MCLENNAN COS INC	3.5% 03 Jun 2024	465,000	507,146
	MARTIN MARIETTA MATERIAL	2.5% 15 Mar 2030	210,000	223,748
	MCDONALD S CORP	3.7% 30 Jan 2026	395,000	449,940
	MORGAN STANLEY	4% 23 Jul 2025	1,245,000	1,424,743
	MORGAN STANLEY	1% 23 Jan 2030	1,155,000	1,404,950
	MORGAN STANLEY	1% 24 Jan 2029	620,000	718,758
	MORGAN STANLEY	3.875% 27 Jan 2026	2,185,000	2,506,357
	MORGAN STANLEY BAML TRUST	3.451% 15 Jul 2050	1,103,083	1,201,000
	MORGAN STANLEY BAML TRUST	3.719% 15 Jul 2050	3,500,000	3,879,321
	MPLX LP	4% 15 Mar 2028	295,000	339,416
	MPLX LP	4.8% 15 Feb 2029	360,000	435,083
	MPLX LP	4.25% 01 Dec 2027	665,000	780,824
	MPLX LP	4.125% 01 Mar 2027	605,000	697,768
	MYLAN INC	4.55% 15 Apr 2028	2,320,000	2,758,021
	NATWEST GROUP PLC	1% 22 Mar 2025	1,405,000	1,554,339
	NEWMONT CORP	2.8% 01 Oct 2029	165,000	180,112
	NOMURA HOLDINGS INC	2.648% 16 Jan 2025	630,000	672,820
	O REILLY AUTOMOTIVE INC	1.75% 15 Mar 2031	155,000	155,239
	ONCOR ELECTRIC DELIVERY	2.95% 01 Apr 2025	390,000	426,752
	ONEOK INC	4% 13 Jul 2027	310,000	345,663
	ONEOK INC	3.1% 15 Mar 2030	1,545,000	1,645,869
	PACIFIC GAS + ELECTRIC	1.75% 16 Jun 2022	475,000	476,341
	PEACEHEALTH OBLIGATED GR	1.375% 15 Nov 2025	85,000	86,757
	PENTAIR FINANCE SARL	4.5% 01 Jul 2029	325,000	384,221
	PEOPLES UNITED BANK	4% 15 Jul 2024	65,000	70,068
	PEPSICO INC	3.6% 01 Mar 2024	80,000	87,299
	PHILIP MORRIS INTL INC	2.625% 06 Mar 2023	440,000	461,901
	PHILIP MORRIS INTL INC	1.125% 01 May 2023	230,000	234,542
	PHILLIPS 66 PARTNERS LP	3.75% 01 Mar 2028	140,000	151,886
	PIONEER NATURAL RESOURCE	1.9% 15 Aug 2030	950,000	941,608
	PLAINS ALL AMER PIPELINE	3.55% 15 Dec 2029	280,000	293,021
	PLAINS ALL AMER PIPELINE	3.8% 15 Sep 2030	140,000	150,507

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	PNC BANK NA	3.25% 01 Jun 2025	365,000	405,299
	PPL CAPITAL FUNDING INC	4.125% 15 Apr 2030	700,000	837,400
	PRIVATE EXPORT FUNDING	3.55% 15 Jan 2024	290,000	317,101
	PROV ST JOSEPH HLTH OBL	2.746% 01 Oct 2026	190,000	207,401
	PROV ST JOSEPH HLTH OBL	2.532% 01 Oct 2029	350,000	374,506
	PROVINCE OF QUEBEC	7.125% 09 Feb 2024	505,000	607,343
	PUGET ENERGY INC	3.65% 15 May 2025	285,000	314,303
	PUGET ENERGY INC	4.1% 15 Jun 2030	450,000	508,828
	RAYTHEON TECH CORP	3.15% 15 Dec 2024	385,000	418,231
	RAYTHEON TECH CORP	4.125% 16 Nov 2028	240,000	286,119
	REALTY INCOME CORP	3% 15 Jan 2027	228,000	252,278
	REPUBLIC OF INDONESIA	3.5% 11 Jan 2028	1,350,000	1,511,460
	REPUBLIC OF INDONESIA	3.4% 18 Sep 2029	295,000	329,632
	REPUBLIC OF PANAMA	3.16% 23 Jan 2030	600,000	664,506
	REPUBLIC OF PANAMA	7.125% 29 Jan 2026	970,000	1,237,972
	REPUBLIC OF PHILIPPINES	2.457% 05 May 2030	450,000	485,055
	REPUBLICA ORIENT URUGUAY	4.375% 27 Oct 2027	1,830,000	2,163,993
	ROGERS COMMUNICATIONS IN	3% 15 Mar 2023	260,000	273,159
	SAN DIEGO G + E	3.6% 01 Sep 2023	285,000	306,445
	SCHLUMBERGER INVESTMENT	3.65% 01 Dec 2023	230,000	249,697
	SEMPRA ENERGY	3.4% 01 Feb 2028	505,000	575,155
	SIMON PROPERTY GROUP LP	3.75% 01 Feb 2024	1,160,000	1,256,462
	SIMON PROPERTY GROUP LP	3.5% 01 Sep 2025	230,000	255,418
	SIMON PROPERTY GROUP LP	2.45% 13 Sep 2029	450,000	472,691
	SOUTHERN CAL EDISON	3.5% 01 Oct 2023	1,730,000	1,856,063
	SOUTHERN CO GAS CAPITAL	3.5% 15 Sep 2021	590,000	598,268
	SOUTHWEST AIRLINES CO	2.625% 10 Feb 2030	300,000	305,353
	SOUTHWEST AIRLINES CO	4.75% 04 May 2023	650,000	706,475
	SOUTHWEST AIRLINES CO	5.125% 15 Jun 2027	505,000	600,755
	STANFORD UNIVERSITY	1.289% 01 Jun 2027	1,240,000	1,276,558
	STATE OF ISRAEL	4% 30 Jun 2022	455,000	479,732
	STRYKER CORP	3.375% 15 May 2024	50,000	54,410
	STRYKER CORP	3.5% 15 Mar 2026	400,000	452,135
	SUMITOMO MITSUI BANKING	3.95% 19 Jul 2023	260,000	282,912
	SUTTER HEALTH	3.695% 15 Aug 2028	1,004,000	1,138,338
*	SWAP JP MORGAN COC	SWAP CASH COLLATERAL USD	(7,625)	(7,625)
	T MOBILE USA INC	3.875% 15 Apr 2030	645,000	747,039
	T MOBILE USA INC	2.05% 15 Feb 2028	2,020,000	2,101,123
	TAKEDA PHARMACEUTICAL	2.05% 31 Mar 2030	880,000	900,761
	TENN VALLEY AUTHORITY	0.75% 15 May 2025	435,000	440,572
	TENN VALLEY AUTHORITY	2.875% 01 Feb 2027	795,000	895,895
	TEXTRON INC	2.45% 15 Mar 2031	485,000	499,329
	THERMO FISHER SCIENTIFIC	4.15% 01 Feb 2024	105,000	115,777
	THERMO FISHER SCIENTIFIC	4.133% 25 Mar 2025	110,000	125,074
	TOTAL CAPITAL INTL SA	2.7% 25 Jan 2023	375,000	393,161
	TOTAL CAPITAL INTL SA	2.829% 10 Jan 2030	415,000	462,465
	TRUIST BANK	2.75% 01 May 2023	495,000	521,309
	TRUIST BANK	3.3% 15 May 2026	715,000	799,490
	TWDC ENTERPRISES 18 CORP	1.85% 30 Jul 2026	420,000	441,142
	TYSON FOODS INC	4% 01 Mar 2026	875,000	1,006,482
	UBS BARCLAYS COMMERCIAL MORTGA	2.92% 10 Mar 2046	374,981	384,226
	UNITED MEXICAN STATES	4.15% 28 Mar 2027	200,000	230,752
	UNITED MEXICAN STATES	4% 02 Oct 2023	573,000	627,435

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	UNITEDHEALTH GROUP INC	4.7% 15 Feb 2021	365,000	366,131
	UNITEDHEALTH GROUP INC	3.75% 15 Jul 2025	1,015,000	1,156,426
	UNIV OF CALIFORNIA CA REVENUES	3.063% 01 Jul 2025	1,720,000	1,897,177
	US BANK NA CINCINNATI	3.4% 24 Jul 2023	285,000	306,030
	US BANK NA CINCINNATI	2.65% 23 May 2022	750,000	773,607
	US DOLLAR		(11)	(11)
	US TREASURY N/B	0.5% 15 Mar 2023	45,335,000	45,703,347
	US TREASURY N/B	0.375% 30 Apr 2025	10,005,000	10,041,346
	US TREASURY N/B	0.875% 15 Nov 2030	9,725,000	9,693,090
	US TREASURY N/B	2.125% 31 Jul 2024	35,000	37,391
	US TREASURY N/B	2% 31 Oct 2022	2,975,000	3,076,685
	US TREASURY N/B	2.875% 15 Nov 2021	1,435,000	1,469,081
	US TREASURY N/B	3.125% 15 Nov 2028	26,545,000	31,428,865
	US TREASURY N/B	1.5% 31 Jan 2022	5,820,000	5,906,391
	US TREASURY N/B	1.625% 30 Apr 2023	17,865,000	18,481,203
	US TREASURY N/B	1.625% 15 Nov 2022	370,000	380,305
	US TREASURY N/B	1.875% 30 Apr 2022	41,730,000	42,701,527
	US TREASURY N/B	2.125% 15 May 2025	24,310,000	26,237,707
	US TREASURY N/B	1.375% 15 Feb 2023	15,765,000	16,180,679
	US TREASURY N/B	0.125% 15 Sep 2023	33,725,000	33,701,287
	US TREASURY N/B	0.25% 30 Sep 2025	14,115,000	14,061,517
	US TREASURY N/B	0.125% 30 Sep 2022	1,200,000	1,200,047
	US TREASURY N/B	0.125% 30 Nov 2022	725,000	725,085
	US TREASURY N/B	0.625% 30 Nov 2027	125,000	124,980
	US TREASURY N/B	0.375% 30 Nov 2025	6,795,000	6,804,555
	US TREASURY N/B	0.125% 15 Dec 2023	820,000	819,039
	US TREASURY N/B	0.375% 31 Dec 2025	2,000,000	2,001,563
	US TREASURY N/B	6.25% 15 Aug 2023	8,325,000	9,656,350
	US TREASURY N/B	2.625% 15 Feb 2029	7,005,000	8,041,521
	US TREASURY N/B	2% 15 Feb 2025	21,855,000	23,399,363
	US TREASURY N/B	1.75% 30 Sep 2022	1,655,000	1,701,741
	US TREASURY N/B	2.25% 15 Nov 2025	6,335,000	6,918,018
	US TREASURY N/B	2.125% 30 Jun 2022	26,220,000	27,004,552
	US TREASURY N/B	2% 15 Aug 2025	18,205,000	19,608,776
	VALERO ENERGY CORP	4% 01 Apr 2029	330,000	371,254
	VENTAS REALTY LP	3.85% 01 Apr 2027	400,000	447,657
	VERISK ANALYTICS INC	4.125% 12 Sep 2022	340,000	360,140
	VERIZON COMMUNICATIONS	4.016% 03 Dec 2029	1,424,000	1,693,262
	VERIZON COMMUNICATIONS	4.329% 21 Sep 2028	1,000,000	1,204,230
	VIACOMCBS INC	3.875% 01 Apr 2024	270,000	295,149
	VIATRIS INC	2.7% 22 Jun 2030	930,000	986,846
	VIRGINIA ELEC + POWER CO	3.15% 15 Jan 2026	840,000	931,345
	WALT DISNEY COMPANY/THE	3% 15 Sep 2022	692,000	722,733
	WASTE MANAGEMENT INC	2.9% 15 Sep 2022	385,000	398,969
	WELLS FARGO + COMPANY	3% 23 Oct 2026	1,640,000	1,817,070
	WELLS FARGO + COMPANY	1% 11 Feb 2031	1,710,000	1,814,420
	WELLS FARGO COMMERCIAL MORTGAG	2.925% 15 Apr 2050	3,500,000	3,739,713
	WELLS FARGO COMMERCIAL MORTGAG	2.674% 15 Jul 2048	3,500,000	3,728,556
	WELLS FARGO COMMERCIAL MORTGAG	2.194% 15 Jun 2053	5,000,000	5,224,139
	WELLTOWER INC	2.7% 15 Feb 2027	120,000	131,950

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	WESTINGHOUSE AIR BRAKE	3.45% 15 Nov 2026	650,000	713,551
	WESTROCK RKT LLC	4.9% 01 Mar 2022	230,000	241,678
	WILLIAMS COMPANIES INC	3.75% 15 Jun 2027	360,000	410,773
	WILLIAMS COMPANIES INC	4.3% 04 Mar 2024	715,000	787,859
	XCEL ENERGY INC	3.3% 01 Jun 2025	490,000	538,598
	YALE UNIVERSITY	1.482% 15 Apr 2030	1,220,000	1,252,241
	Sub-Total: Fund 5739 6 of 15		Total	\$ 1,044,903,532

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		Shares/ Par Value		
	PRUDENTIAL INVESTMENT CORP	PRU INVEST CORP	11,481	\$ 475,881,295
	Sub-Total: Fund 5740 7 of 15		Total	\$ 475,881,295

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		Shares/ Par Value		
	ABBVIE INC	2.95% 21 Nov 2026	2,275,000	\$ 2,515,807
	ADVANCE AUTO PARTS	1.75% 01 Oct 2027	450,000	457,018
	ALBEMARLE CORP	1% 15 Nov 2022	1,475,000	1,471,506
	AMERICAN CAMPUS CMNTYS	3.3% 15 Jul 2026	2,000,000	2,183,066
	AMSR TRUST	1.355% 17 Nov 2037	2,000,000	2,016,920
	ANGLO AMERICAN CAPITAL	5.625% 01 Apr 2030	1,325,000	1,683,585
	ANHEUSER BUSCH INBEV WOR	4.75% 23 Jan 2029	2,850,000	3,519,452
	AT+T INC	1.65% 01 Feb 2028	425,000	433,625
	AT+T INC	4.35% 01 Mar 2029	1,350,000	1,610,093
	AUST + NZ BANKING GRP NY	3.7% 16 Nov 2025	1,025,000	1,176,815
	BANCO DEL ESTADO CHILE	2.704% 09 Jan 2025	725,000	765,789
	BANK OF AMERICA CORP	1% 24 Oct 2031	325,000	329,297
	BANK OF AMERICA CORP	4.45% 03 Mar 2026	3,100,000	3,613,204
	BANK OF AMERICA CORP	1% 24 Oct 2026	1,075,000	1,089,313
	BAYER US FINANCE II LLC	4.375% 15 Dec 2028	1,650,000	1,940,758
	BERKSHIRE HATHAWAY ENERG	1.65% 15 May 2031	925,000	924,869
	BLACKSTONE HOLDINGS FINA	1.6% 30 Mar 2031	875,000	870,082
	BNP PARIBAS	1% 13 Jan 2031	375,000	409,210
	BNP PARIBAS	1% 12 Aug 2035	1,250,000	1,277,908
	BNP PARIBAS	1% 09 Jun 2026	900,000	941,969
	BOEING CO	5.15% 01 May 2030	112,000	135,548
	BOEING CO	3.1% 01 May 2026	1,275,000	1,365,264
	BOEING CO	3.25% 01 Feb 2028	1,025,000	1,099,671
	BX COMMERCIAL MORTGAGE TRUST 2	1% 15 Oct 2036	0	0
	BX TRUST	1% 15 Apr 2034	600,000	584,951
	CAPITAL AUTOMOTIVE LP	2.01% 15 Dec 2050	2,000,000	1,996,264
	CAPITAL AUTOMOTIVE REIT	2.69% 15 Feb 2050	1,192,979	1,228,751
	CAPITAL AUTOMOTIVE REIT	3.87% 15 Apr 2047	643,586	644,560
	CHESAPEAKE FUNDING II LLC	3.04% 15 Apr 2030	200,745	202,793
	CHEVRON CORP	2.236% 11 May 2030	1,400,000	1,500,671
	CIGNA CORP	4.125% 15 Nov 2025	2,000,000	2,304,044
	CITIGROUP COMMERCIAL MORTGAGE	2.505% 15 Nov 2049	1,000,000	1,011,180
	CITIGROUP COMMERCIAL MORTGAGE	2.717% 15 Feb 2053	1,500,000	1,645,518

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	CITIGROUP INC	4.6% 09 Mar 2026	1,500,000	1,757,832
	CNH INDUSTRIAL CAP LLC	4.375% 05 Apr 2022	975,000	1,019,321
	CNH INDUSTRIAL CAP LLC	1.95% 02 Jul 2023	875,000	900,765
	COLT FUNDING LLC	1% 25 Aug 2049	381,700	386,096
	COLT FUNDING LLC	1% 25 Nov 2049	964,076	976,272
	COLT FUNDING LLC	1% 25 Mar 2065	591,768	598,972
	COMCAST CORP	3.3% 01 Apr 2027	700,000	795,966
	COMMONBOND STUDENT LOAN TRUST	3.56% 25 Sep 2045	783,210	816,218
	CONAGRA BRANDS INC	4.85% 01 Nov 2028	1,000,000	1,241,873
	CREDIT SUISSE MORTGAGE TRUST	3.04% 15 Feb 2035	2,000,000	1,975,130
	CREDIT SUISSE NEW YORK	2.95% 09 Apr 2025	1,625,000	1,782,612
	CREDIT SUISSE NEW YORK	1% 05 May 2023	2,150,000	2,182,522
	CVS HEALTH CORP	1.875% 28 Feb 2031	1,485,000	1,503,449
	DIAGEO CAPITAL PLC	2.125% 29 Apr 2032	1,075,000	1,135,592
	DISCOVER BANK	2.45% 12 Sep 2024	250,000	264,397
	DISCOVERY COMMUNICATIONS	3.625% 15 May 2030	475,000	544,116
	DTE ENERGY CO	1.05% 01 Jun 2025	750,000	758,420
	DXC TECHNOLOGY CO	4% 15 Apr 2023	325,000	345,744
	E.I. DU PONT DE NEMOURS	1.7% 15 Jul 2025	525,000	547,106
	ELARA HGV TIMESHARE ISSUER	2.69% 25 Mar 2030	219,617	225,545
	ELFI GRADUATE LOAN PROGRAM 201	1.73% 25 Aug 2045	1,435,964	1,458,512
	EMERSON ELECTRIC CO	1.8% 15 Oct 2027	1,100,000	1,162,428
	EMERSON ELECTRIC CO	0.875% 15 Oct 2026	820,000	825,363
	ENRGY TRANS PT/REG FIN	5.875% 01 Mar 2022	2,475,000	2,587,678
	EQUINOR ASA	1.75% 22 Jan 2026	700,000	735,336
	EXELON CORP	4.05% 15 Apr 2030	850,000	1,005,792
	FANNIE MAE	0.875% 05 Aug 2030	4,050,000	3,974,621
	FANNIE MAE	0.5% 17 Jun 2025	2,200,000	2,211,670
	FANNIE MAE	0.65% 10 Dec 2025	2,400,000	2,401,932
	FANNIE MAE	1.625% 07 Jan 2025	300,000	316,130
	FANNIEMAE ACES	1% 25 Aug 2030	1,000,000	1,196,725
	FANNIEMAE ACES	1% 25 Jun 2028	2,350,000	2,706,604
	FED HM LN PC POOL G04576	6% 01 Sep 2038	0	0
	FED HM LN PC POOL G05671	5.5% 01 Aug 2038	0	0
	FED HM LN PC POOL G06385	5.5% 01 Aug 2040	0	0
	FED HM LN PC POOL G08447	4.5% 01 May 2041	338,586	375,614
	FED HM LN PC POOL G08540	3% 01 Aug 2043	0	0
	FED HM LN PC POOL G08568	4.5% 01 Jan 2044	188,331	211,208
	FED HM LN PC POOL G08762	4% 01 May 2047	0	0
	FED HM LN PC POOL G08771	4% 01 Jul 2047	0	0
	FED HM LN PC POOL G08774	3.5% 01 Aug 2047	0	0
	FED HM LN PC POOL G08790	4.5% 01 Nov 2047	92,205	100,623
	FED HM LN PC POOL G08795	3% 01 Jan 2048	0	0
	FED HM LN PC POOL G08832	4.5% 01 Aug 2048	0	0
	FED HM LN PC POOL G08836	4% 01 Sep 2048	0	0
	FED HM LN PC POOL G08838	5% 01 Sep 2048	0	0
	FED HM LN PC POOL G08847	4% 01 Nov 2048	0	0
	FED HM LN PC POOL G08848	4.5% 01 Nov 2048	0	0
	FED HM LN PC POOL G18632	3% 01 Feb 2032	0	0
	FED HM LN PC POOL G30584	3.5% 01 Apr 2032	0	0
	FED HM LN PC POOL G30662	3% 01 Sep 2033	0	0
	FED HM LN PC POOL G60919	4.5% 01 Sep 2046	86,347	95,230

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	FED HM LN PC POOL J13585	3.5% 01 Nov 2025	0	0
	FED HM LN PC POOL Q44452	3% 01 Nov 2046	0	0
	FED HM LN PC POOL Q45511	3% 01 Jan 2047	0	0
	FED HM LN PC POOL Q45650	3.5% 01 Jan 2047	2,579,574	2,784,061
	FED HM LN PC POOL Q58588	4.5% 01 Sep 2048	0	0
	FED HM LN PC POOL Q60140	4% 01 Dec 2048	0	0
	FED HM LN PC POOL QA8141	3.5% 01 Mar 2050	1,618,005	1,786,900
	FED HM LN PC POOL QA9345	3% 01 May 2050	2,156,073	2,353,291
	FED HM LN PC POOL QB3228	3% 01 Sep 2050	2,584,141	2,783,273
	FED HM LN PC POOL QB5097	2.5% 01 Nov 2050	1,146,535	1,211,341
	FED HM LN PC POOL RA2396	4% 01 Apr 2050	0	0
	FED HM LN PC POOL RA3057	3% 01 Jul 2050	1,252,625	1,341,391
	FED HM LN PC POOL SD0449	2.5% 01 Oct 2050	1,566,023	1,655,280
	FED HM LN PC POOL SD7524	3% 01 Aug 2050	1,885,298	2,045,324
	FED HM LN PC POOL ZM4444	3.5% 01 Oct 2047	1,111,799	1,200,360
	FEDERAL FARM CREDIT BANK	1.14% 20 Aug 2029	3,000,000	2,998,306
	FEDERAL FARM CREDIT BANK	1.23% 10 Sep 2029	2,500,000	2,500,633
	FEDERAL FARM CREDIT BANK	1.04% 27 May 2027	2,300,000	2,302,023
	FEDERAL FARM CREDIT BANK	0.68% 17 Jun 2024	2,400,000	2,400,152
	FEDERAL FARM CREDIT BANK	0.98% 27 Apr 2027	1,700,000	1,697,035
	FEDERAL FARM CREDIT BANK	1.25% 24 Jun 2030	2,975,000	2,956,885
	FEDERAL FARM CREDIT BANK	0.75% 05 Apr 2027	1,500,000	1,494,562
	FEDERAL FARM CREDIT BANK	1.26% 15 Oct 2030	2,000,000	2,000,252
	FEDERAL FARM CREDIT BANK	0.95% 21 Jul 2028	2,400,000	2,393,243
	FEDERAL FARM CREDIT BANK	1.04% 27 Oct 2028	2,000,000	1,988,579
	FEDERAL FARM CREDIT BANK	1.125% 01 Jun 2029	3,700,000	3,700,002
	FEDERAL HOME LOAN BANK	3.25% 09 Jun 2028	2,600,000	3,076,157
	FEDERAL HOME LOAN BANK	3.125% 13 Jun 2025	1,300,000	1,456,274
	FEDERAL HOME LOAN BANK	3.125% 12 Sep 2025	3,000,000	3,377,232
	FEDERAL HOME LOAN BANK	0.875% 29 Dec 2027	2,425,000	2,425,015
	FEDERAL HOME LOAN BANK	2.5% 10 Dec 2027	3,100,000	3,501,452
	FEDERAL HOME LOAN BANK	3% 10 Mar 2028	1,000,000	1,156,992
	FEDERAL REALTY INVESTMEN	1.25% 15 Feb 2026	475,000	483,719
	FIRSTENERGY TRANSMISSION	4.35% 15 Jan 2025	2,500,000	2,725,549
	FLEX LTD	3.75% 01 Feb 2026	800,000	894,847
	FLOWERVE CORPORATION	3.5% 01 Oct 2030	950,000	1,014,067
	FNMA POOL 890529	1% 01 Sep 2041	0	0
	FNMA POOL 972509	6% 01 Feb 2038	0	0
	FNMA POOL 973288	5% 01 Mar 2038	0	0
	FNMA POOL 995692	1% 01 May 2024	5,409	5,690
	FNMA POOL 995763	1% 01 Nov 2035	100,627	111,137
	FNMA POOL 995865	1% 01 Jul 2024	29,068	30,656
	FNMA POOL AA4333	4.5% 01 Apr 2029	0	0
	FNMA POOL AB8447	2.5% 01 Feb 2028	0	0
	FNMA POOL AC8512	4.5% 01 Dec 2039	304,756	341,001
	FNMA POOL AD0119	1% 01 Jul 2038	0	0
	FNMA POOL AE0218	1% 01 Aug 2040	208,940	233,574
	FNMA POOL AE0443	1% 01 Oct 2039	92,351	107,951
	FNMA POOL AE0982	1% 01 Mar 2026	38,818	41,194
	FNMA POOL AH0969	3.5% 01 Dec 2025	0	0
	FNMA POOL AH1416	3.5% 01 Jan 2026	0	0
	FNMA POOL AH6486	4% 01 Mar 2041	0	0
	FNMA POOL AH6827	4% 01 Mar 2026	0	0
	FNMA POOL AI2067	3.5% 01 May 2026	0	0
	FNMA POOL AI4593	4.5% 01 Jun 2041	287,979	312,076

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	FNMA POOL AL0160	1% 01 May 2041	170,048	190,068
	FNMA POOL AL3593	1% 01 Nov 2042	0	0
	FNMA POOL AL5319	1% 01 Dec 2043	0	0
	FNMA POOL AL6223	1% 01 Aug 2044	460,713	517,772
	FNMA POOL AL8960	1% 01 May 2046	150,404	166,282
	FNMA POOL AL9027	1% 01 Sep 2046	0	0
	FNMA POOL AL9612	1% 01 Nov 2043	0	0
	FNMA POOL AL9733	1% 01 Jan 2044	0	0
	FNMA POOL AS0232	4% 01 Aug 2043	0	0
	FNMA POOL AS3906	4% 01 Nov 2044	0	0
	FNMA POOL AS4482	3% 01 Mar 2035	0	0
	FNMA POOL AS5628	3% 01 Aug 2030	0	0
	FNMA POOL AS6856	4.5% 01 Mar 2046	45,865	50,353
	FNMA POOL AS7960	4.5% 01 Sep 2046	115,426	126,472
	FNMA POOL AS8576	4.5% 01 Dec 2046	98,471	108,630
	FNMA POOL AT2717	2.5% 01 May 2043	265,534	284,174
	FNMA POOL AV5063	3% 01 Feb 2029	0	0
	FNMA POOL AZ0497	2.5% 01 Jun 2030	0	0
	FNMA POOL AZ2351	2.5% 01 Jun 2030	0	0
	FNMA POOL AZ8503	3% 01 Sep 2030	0	0
	FNMA POOL BA4745	2.5% 01 Jan 2031	0	0
	FNMA POOL BC5745	3% 01 Mar 2031	0	0
	FNMA POOL BD6126	2.5% 01 Sep 2031	0	0
	FNMA POOL BD7160	4% 01 Apr 2047	2,210,487	2,407,389
	FNMA POOL BE5646	3% 01 Feb 2037	0	0
	FNMA POOL BH9216	4% 01 Jan 2048	435,772	478,543
	FNMA POOL BJ5674	3% 01 Jan 2033	0	0
	FNMA POOL BK2016	4.5% 01 Apr 2048	0	0
	FNMA POOL BK8893	4% 01 Oct 2048	0	0
	FNMA POOL BM4036	1% 01 Jul 2047	0	0
	FNMA POOL BM4121	1% 01 Jul 2048	0	0
	FNMA POOL BM4963	3% 01 May 2048	1,967,493	2,075,589
	FNMA POOL BM5166	1% 01 Nov 2046	3,229,921	3,522,951
	FNMA POOL BM5587	1% 01 Jun 2046	1,258,264	1,385,665
	FNMA POOL BO1846	3.5% 01 Aug 2049	2,670,272	2,930,548
	FNMA POOL BO5346	3% 01 Dec 2049	0	0
	FNMA POOL BO7875	2.5% 01 May 2050	2,537,830	2,677,579
	FNMA POOL BQ1147	2.5% 01 Oct 2050	2,289,300	2,422,749
	FNMA POOL BQ1614	3% 01 Sep 2050	1,383,137	1,476,334
	FNMA POOL BQ5101	3% 01 Oct 2050	1,394,476	1,495,188
	FNMA POOL CA4794	3% 01 Dec 2049	0	0
	FNMA POOL CA5354	3.5% 01 Mar 2050	3,989,755	4,388,206
	FNMA POOL CA7057	3.5% 01 Sep 2050	6,088,819	6,781,400
	FNMA POOL CA7392	3.5% 01 Oct 2050	1,592,964	1,748,713
	FNMA POOL FM3152	1% 01 Feb 2045	2,008,704	2,211,992
	FNMA POOL FM4319	1% 01 Sep 2050	1,614,930	1,749,983
	FNMA POOL MA1181	3% 01 Sep 2022	0	0
	FNMA POOL MA1278	2.5% 01 Dec 2022	0	0
	FNMA POOL MA2120	3% 01 Dec 2024	0	0
	FNMA POOL MA2230	3% 01 Apr 2035	0	0
	FNMA POOL MA2830	2.5% 01 Dec 2031	0	0
	FNMA POOL MA2931	3% 01 Mar 2032	0	0
	FNMA POOL MA3101	4.5% 01 Aug 2047	141,092	154,183
	FNMA POOL MA3149	4% 01 Oct 2047	0	0
	FNMA POOL MA3278	4.5% 01 Feb 2048	96,746	105,179

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	FNMA POOL MA3384	4% 01 Jun 2048	0	0
	FNMA POOL MA3441	4% 01 Aug 2038	0	0
	FNMA POOL MA3467	4% 01 Sep 2048	0	0
	FNMA POOL MA3768	3% 01 Sep 2034	0	0
	FNMA TBA 30 YR 2	2% 14 Jan 2051	11,450,000	11,894,135
	FNMA TBA 30 YR 2.5	2.5% 14 Jan 2051	1,600,000	1,686,625
	FORD CREDIT FLOORPLAN MASTER O	4.06% 15 Nov 2030	2,000,000	2,356,922
	FORD MOTOR CREDIT CO LLC	3.087% 09 Jan 2023	1,000,000	1,017,445
	FORD MOTOR CREDIT CO LLC	3.664% 08 Sep 2024	2,225,000	2,283,406
	FOX CORP	3.05% 07 Apr 2025	475,000	518,324
	FRANKLIN RESOURCES INC	1.6% 30 Oct 2030	1,750,000	1,740,509
	FREDDIE MAC	4% 15 Jun 2048	2,217,341	2,533,919
	FREDDIE MAC	0.375% 23 Sep 2025	2,385,000	2,381,030
	FREDDIE MAC	0.65% 27 Oct 2025	3,500,000	3,500,129
	FREDDIE MAC	0.85% 30 Dec 2027	1,125,000	1,113,613
	FREDDIE MAC	0.64% 24 Nov 2025	3,600,000	3,611,195
	FREDDIE MAC	0.625% 17 Dec 2025	2,400,000	2,407,658
	FREDDIE MAC	0.75% 23 Jun 2026	2,400,000	2,400,044
	FREDDIE MAC	1% 29 Jun 2028	2,425,000	2,422,090
	FREDDIE MAC	0.375% 21 Jul 2025	415,000	415,219
	FREDDIE MAC SCRT	4.5% 25 Jun 2057	606,505	667,411
	FREDDIE MAC SCRT	4% 25 Aug 2058	1,747,375	1,933,404
	FREDDIE MAC SCRT	3.5% 25 Aug 2058	1,716,905	1,870,674
	FREDDIE MAC SCRT	4% 25 Feb 2059	1,030,336	1,141,112
	FREDDIE MAC SCRT	3% 25 Nov 2059	3,026,029	3,234,902
	FREDDIE MAC SCRT	3% 25 May 2060	1,269,695	1,359,448
	FREDDIE MAC SCRT	2% 25 May 2060	1,168,320	1,203,482
	FREDDIE MAC SLST	3.5% 25 May 2029	2,705,158	2,868,268
	FREDDIE MAC SLST	2.75% 25 Nov 2029	0	0
	FRESENIUS MED CARE III	2.375% 16 Feb 2031	2,715,000	2,759,397
	GE CAPITAL FUNDING LLC	4.05% 15 May 2027	2,900,000	3,317,583
	GENERAL MOTORS FINL CO	5.2% 20 Mar 2023	1,175,000	1,288,375
	GENERAL MOTORS FINL CO	4.35% 09 Apr 2025	1,275,000	1,423,395
	GEORGIA PACIFIC LLC	0.95% 15 May 2026	2,725,000	2,738,428
	GNMA II POOL 005056	5% 20 May 2041	0	0
	GNMA II POOL 005057	5.5% 20 May 2041	0	0
	GNMA II POOL 785108	3% 20 Aug 2050	1,599,745	1,708,432
	GNMA II POOL MA0154	3.5% 20 Jun 2042	505,290	549,523
	GNMA II POOL MA0465	5% 20 Oct 2042	0	0
	GNMA II POOL MA1156	3% 20 Jul 2043	0	0
	GNMA II POOL MA1223	3% 20 Aug 2043	0	0
	GNMA II POOL MA1224	3.5% 20 Aug 2043	855,864	932,158
	GNMA II POOL MA1285	3.5% 20 Sep 2043	58,098	63,413
	GNMA II POOL MA1374	3% 20 Oct 2043	0	0
	GNMA II POOL MA1448	3.5% 20 Nov 2043	35,160	38,288
	GNMA II POOL MA1762	4.5% 20 Mar 2044	0	0
	GNMA II POOL MA2225	4.5% 20 Sep 2044	0	0
	GNMA II POOL MA2678	3.5% 20 Mar 2045	90,997	98,237
	GNMA II POOL MA2753	3% 20 Apr 2045	0	0
	GNMA II POOL MA2754	3.5% 20 Apr 2045	300,159	322,289
	GNMA II POOL MA2960	3% 20 Jul 2045	0	0
	GNMA II POOL MA2961	3.5% 20 Jul 2045	193,570	208,402
	GNMA II POOL MA3104	3% 20 Sep 2045	0	0
	GNMA II POOL MA3243	3% 20 Nov 2045	0	0

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	GNMA II POOL MA3310	3.5% 20 Dec 2045	483,457	520,526
	GNMA II POOL MA3453	3% 20 Feb 2046	0	0
	GNMA II POOL MA3454	3.5% 20 Feb 2046	276,343	298,169
	GNMA II POOL MA3736	3.5% 20 Jun 2046	157,512	171,378
	GNMA II POOL MA3873	3% 20 Aug 2046	0	0
	GNMA II POOL MA3936	3% 20 Sep 2046	0	0
	GNMA II POOL MA3937	3.5% 20 Sep 2046	95,828	103,290
	GNMA II POOL MA4003	3% 20 Oct 2046	0	0
	GNMA II POOL MA4004	3.5% 20 Oct 2046	362,939	391,378
	GNMA II POOL MA4068	3% 20 Nov 2046	0	0
	GNMA II POOL MA4069	3.5% 20 Nov 2046	449,353	484,613
	GNMA II POOL MA4126	3% 20 Dec 2046	0	0
	GNMA II POOL MA4128	4% 20 Dec 2046	0	0
	GNMA II POOL MA4196	3.5% 20 Jan 2047	499,922	537,341
	GNMA II POOL MA4197	4% 20 Jan 2047	0	0
	GNMA II POOL MA4263	4% 20 Feb 2047	0	0
	GNMA II POOL MA4451	3.5% 20 May 2047	747,282	801,223
	GNMA II POOL MA4452	4% 20 May 2047	0	0
	GNMA II POOL MA4585	3% 20 Jul 2047	0	0
	GNMA II POOL MA4586	3.5% 20 Jul 2047	0	0
	GNMA II POOL MA4652	3.5% 20 Aug 2047	0	0
	GNMA II POOL MA4719	3.5% 20 Sep 2047	0	0
	GNMA II POOL MA4901	4% 20 Dec 2047	0	0
	GNMA II POOL MA4964	4.5% 20 Jan 2048	0	0
	GNMA II POOL MA5079	4.5% 20 Mar 2048	0	0
	GNMA II POOL MA5080	5% 20 Mar 2048	0	0
	GNMA II POOL MA5135	3% 20 Apr 2048	0	0
	GNMA II POOL MA5192	4% 20 May 2048	0	0
	GNMA II POOL MA5265	4.5% 20 Jun 2048	0	0
	GNMA II POOL MA5266	5% 20 Jun 2048	0	0
	GNMA II POOL MA5397	3.5% 20 Aug 2048	0	0
	GNMA II POOL MA5399	4.5% 20 Aug 2048	0	0
	GNMA II TBA 30 YR 2	2% 21 Jan 2051	2,300,000	2,405,207
	GNMA II TBA 30 YR 2.5	2.5% 21 Jan 2051	4,050,000	4,287,305
	GNMA POOL 487698	4.5% 15 Mar 2039	51,056	57,226
	GNMA POOL 487825	4.5% 15 Apr 2039	54,926	61,539
	GNMA POOL 615516	4.5% 15 Sep 2033	6,843	7,621
	GNMA POOL 666405	3% 15 Sep 2043	0	0
	GNMA POOL 677101	5.5% 15 Jul 2038	0	0
	GNMA POOL 697974	5% 15 Jun 2040	0	0
	GNMA POOL 719256	4.5% 15 Jul 2040	143,278	159,242
	GNMA POOL 738538	4% 15 Jul 2041	370,698	401,079
	GNMA POOL 748483	4.5% 15 Aug 2040	115,236	129,012
	GNMA POOL 758027	4.5% 15 Feb 2041	5,001	5,527
	GNMA POOL 782934	5.5% 15 Feb 2040	0	0
	GNMA POOL AB3053	3% 15 Nov 2042	0	0
	GNMA POOL AL5247	3.5% 15 Jan 2045	0	0
	GNMA POOL AM2842	3.5% 15 Apr 2045	0	0
	GOLDMAN SACHS GROUP INC	1% 09 Dec 2026	2,690,000	2,719,569
	GOVERNMENT NATIONAL			
	MORTGAGE A	3% 20 Apr 2044	2,625,361	2,824,030
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	25,945,911	25,945,911
	GS MORTGAGE SECURITIES			
	TRUST	2.905% 10 Nov 2049	859,338	867,184
	HEALTHPEAK PROPERTIES	3.875% 15 Aug 2024	1,250,000	1,382,871

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	HIGHWOODS REALTY LP	3.875% 01 Mar 2027	7,000	7,740
	HILTON GRAND VACATIONS TRUST	3.54% 25 Feb 2032	638,327	677,147
	HILTON GRAND VACATIONS TRUST	2.66% 26 Dec 2028	332,583	340,119
	HOME DEPOT INC	2.5% 15 Apr 2027	1,800,000	1,975,288
	HOUSTON GALLERIA MALL TRUST	3.086% 05 Mar 2037	2,000,000	2,055,284
	HSBC BANK PLC	4.75% 19 Jan 2021	500,000	500,852
	HSBC HOLDINGS PLC	1% 22 Sep 2028	450,000	460,677
	JP MORGAN MORTGAGE TRUST	1% 25 Jun 2029	426,028	435,726
	JP MORGAN MORTGAGE TRUST	1% 25 Oct 2045	0	0
	JP MORGAN MORTGAGE TRUST	1% 25 May 2049	119,777	120,052
*	JPMORGAN CHASE + CO	1% 13 May 2031	925,000	1,014,347
*	JPMORGAN CHASE + CO	1% 19 Nov 2026	3,865,000	3,908,675
	LAUREL ROAD PRIME STUDENT LOAN	1.4% 25 Nov 2050	2,134,000	2,143,935
	LYB INT FINANCE III	1.25% 01 Oct 2025	525,000	534,196
	MASSMUTUAL GLOBAL FUNDIN	1.55% 09 Oct 2030	450,000	449,781
	MIZUHO FINANCIAL GROUP	1% 13 Sep 2023	825,000	829,532
	MIZUHO FINANCIAL GROUP	1% 25 May 2024	2,310,000	2,314,015
	MORGAN STANLEY	4.35% 08 Sep 2026	1,252,000	1,476,093
	MORGAN STANLEY	1% 13 Feb 2032	775,000	780,541
	MORGAN STANLEY	3.625% 20 Jan 2027	2,300,000	2,633,996
	MORGAN STANLEY	5.75% 25 Jan 2021	775,000	777,313
	MORGAN STANLEY BAML TRUST	2.505% 15 Nov 2049	700,000	708,400
	MORGAN STANLEY CAPITAL I TRUST	2.454% 15 Nov 2049	1,000,000	1,010,733
	MVW OWNER TRUST	2.89% 20 Nov 2036	606,675	629,534
	MVW OWNER TRUST	3.45% 21 Jan 2036	671,166	697,523
	MVW OWNER TRUST	2.52% 20 Dec 2032	151,728	152,545
	MVW OWNER TRUST	2.25% 22 Sep 2031	71,673	71,820
	MVW OWNER TRUST	2.25% 20 Dec 2033	20,067	20,225
	NATIONAL SECS CLEARING	0.75% 07 Dec 2025	1,900,000	1,904,863
	NEW RESIDENTIAL MORTGAGE LOAN	1% 26 Jan 2060	857,546	875,698
	NEWMARKET CORP	4.1% 15 Dec 2022	2,275,000	2,415,055
	NEXTERA ENERGY CAPITAL	3.25% 01 Apr 2026	1,250,000	1,399,771
	NISSAN MOTOR CO	4.81% 17 Sep 2030	1,650,000	1,857,927
	NUCOR CORP	2% 01 Jun 2025	12,000	12,708
	NUTRIEN LTD	3.625% 15 Mar 2024	575,000	623,677
	NUTRITION + BIOSCIENCES	1.832% 15 Oct 2027	900,000	927,598
	ORANGE LAKE TIMESHARE TRUST	3.1% 08 Nov 2030	209,056	214,419
	OWENS CORNING	3.95% 15 Aug 2029	775,000	893,794
	PINNACLE WEST CAPITAL	1.3% 15 Jun 2025	2,150,000	2,184,135
	PROGRESS RESIDENTIAL TRUST	3.88% 17 Oct 2035	1,247,860	1,274,576
	PSMC 2019 2 TRUST	1% 25 Oct 2049	462,283	475,212
	PSMC TRUST	1% 25 Aug 2048	1,225,952	1,241,917
	PSMC TRUST	1% 25 Nov 2049	432,923	445,319
	RALPH LAUREN CORP	1.7% 15 Jun 2022	550,000	560,005
	RELIANCE STEEL + ALUM	4.5% 15 Apr 2023	1,150,000	1,240,754
	ROYAL BANK OF CANADA	2.55% 16 Jul 2024	1,475,000	1,577,289
	SANTANDER UK PLC	2.1% 13 Jan 2023	1,525,000	1,575,758
	SBA TOWER TRUST	2.836% 15 Jan 2050	1,000,000	1,064,649

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	SCHLUMBERGER HLDGS CORP	3.75% 01 May 2024	1,450,000	1,580,449
	SEQUOIA MORTGAGE TRUST	1% 25 Feb 2050	310,852	316,863
	SEQUOIA MORTGAGE TRUST	1% 25 Mar 2050	1,819,040	1,881,157
	SEQUOIA MORTGAGE TRUST	1% 25 Apr 2050	2,030,914	2,089,778
	SIERRA RECEIVABLES FUNDING CO	3.5% 20 Jun 2035	223,717	232,195
	SIERRA RECEIVABLES FUNDING CO	3.2% 20 Jan 2036	252,524	261,801
	SIERRA RECEIVABLES FUNDING CO	3.69% 20 Sep 2035	137,343	143,415
	SIERRA RECEIVABLES FUNDING CO	2.91% 20 Mar 2034	169,016	172,011
	SIERRA RECEIVABLES FUNDING CO	2.33% 20 Jul 2033	97,195	97,398
	SMB PRIVATE EDUCATION LOAN TRU	1.6% 15 Sep 2054	2,000,000	2,018,668
	SMB PRIVATE EDUCATION LOAN TRU	1.6% 15 Sep 2054	1,700,000	1,718,254
	SMB PRIVATE EDUCATION LOAN TRU	1.29% 15 Jul 2053	1,203,599	1,207,678
	SOCIAL PROFESSIONAL LOAN PROGR	3.18% 15 Jun 2048	53,238	53,324
	SOCIETE GENERALE	1% 14 Dec 2026	1,700,000	1,715,018
	SOUTHERN CAL EDISON	1.2% 01 Feb 2026	1,150,000	1,163,675
	SPIRIT REALTY LP	3.2% 15 Feb 2031	875,000	929,825
	SUMITOMO MITSUI BANKING	3% 18 Jan 2023	4,300,000	4,525,142
	T MOBILE USA INC	2.05% 15 Feb 2028	300,000	312,048
	TENN VALLEY AUTHORITY	3.875% 15 Feb 2049	4,000,000	4,017,111
	TIAA BANK MORTGAGE LOAN TRUST	1% 25 Jul 2048	204,177	208,788
	TOYOTA MOTOR CREDIT CORP	1.8% 13 Feb 2025	2,100,000	2,202,041
	UBS GROUP AG	4.125% 24 Sep 2025	575,000	658,408
	UNITED MEXICAN STATES	3.75% 11 Jan 2028	880,000	988,680
	US 10YR NOTE (CBT) MAR21	XCBT 20210322	2,300,000	3,594
	US 10YR ULTRA FUT MAR21	XCBT 20210322	(16,700,000)	80,891
	US 2YR NOTE (CBT) MAR21	XCBT 20210331	7,800,000	8,531
	US 5YR NOTE (CBT) MAR21	XCBT 20210331	44,400,000	65,039
	US DOLLAR		84,382	84,382
	US LONG BOND(CBT) MAR21	XCBT 20210322	(100,000)	1,469
	US TREASURY N/B	0.875% 15 Nov 2030	16,435,000	16,381,073
	US TREASURY N/B	2.875% 15 Nov 2021	13,400,000	13,718,250
	US TREASURY N/B	1.75% 31 Jul 2021	25,950,000	26,195,308
	US TREASURY N/B	0.125% 15 Dec 2023	1,100,000	1,098,711
	US TREASURY N/B	0.625% 31 Dec 2027	11,000,000	10,987,969
	US TREASURY N/B	0.375% 31 Dec 2025	4,825,000	4,828,770
	US TREASURY N/B	0.125% 31 Dec 2022	37,350,000	37,354,377
	US ULTRA BOND CBT MAR21	XCBT 20210322	(2,700,000)	2,883
	VALERO ENERGY CORP	2.85% 15 Apr 2025	1,750,000	1,863,823
	VEREIT OPERATING PARTNER	3.95% 15 Aug 2027	2,050,000	2,324,370
	VOLKSWAGEN GROUP AMERICA	3.35% 13 May 2025	2,425,000	2,665,936
	VOLKSWAGEN GROUP AMERICA	1.25% 24 Nov 2025	975,000	984,665
	VULCAN MATERIALS CO	3.5% 01 Jun 2030	475,000	545,591
	WELK RESORTS LLC	2.82% 15 Jun 2033	246,032	250,469
	WELLS FARGO COMMERCIAL MORTGAG	2.983% 15 Dec 2059	1,486,752	1,505,538

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	WFLD MORTGAGE TRUST	1% 10 Aug 2031	1,000,000	1,017,349

Sub-Total: Fund 5743 8 of 15

Total \$504,940,384

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		Shares/ Par Value		
	ABBVIE INC	3.2% 21 Nov 2029	1,600,000	\$ 1,793,113
	ADOBE INC	2.15% 01 Feb 2027	1,495,000	1,604,233
	AIR LEASE CORP	2.75% 15 Jan 2023	835,000	863,118
	AIR LEASE CORP	3.25% 01 Mar 2025	725,000	776,252
	ALLY FINANCIAL INC	8% 01 Nov 2031	1,855,000	2,722,899
	ALTRIA GROUP INC	2.85% 09 Aug 2022	1,085,000	1,126,752
	ALTRIA GROUP INC	4.8% 14 Feb 2029	645,000	772,772
	AMER AIRLINE 17 1 AA PTT	3.65% 15 Feb 2029	1,313,569	1,324,030
	AMER AIRLN 15 2 A PASS T	4% 22 Mar 2029	692,439	643,278
	AMERICAN HONDA FINANCE	1.2% 08 Jul 2025	1,835,000	1,877,852
	AMERICAN TOWER TRUSTE I	3.07% 15 Mar 2048	1,250,000	1,274,526
	ANHEUSER BUSCH INBEV WOR	4.75% 23 Jan 2029	680,000	839,729
	APPLE INC	1.65% 11 May 2030	1,090,000	1,122,611
	ARCELORMITTAL	3.6% 16 Jul 2024	1,090,000	1,176,271
	AT+T INC	4.45% 01 Apr 2024	1,960,000	2,188,890
	ATMOS ENERGY CORP	3% 15 Jun 2027	1,515,000	1,676,398
	AVIS BUDGET RENTAL CAR FUNDING	2.36% 20 Mar 2026	1,260,000	1,313,663
	AVOLON HOLDINGS FNDG LTD	2.875% 15 Feb 2025	1,450,000	1,478,517
	BANK	2.851% 17 Oct 2052	1,580,000	1,749,146
	BANK OF AMERICA CORP	1% 01 Oct 2025	1,775,000	1,921,466
	BANK OF AMERICA CORP	1% 20 Dec 2023	1,613,000	1,697,699
	BANK OF AMERICA CORP	1% 17 May 2022	1,290,000	1,305,286
	BANK OF AMERICA CORP	1% 23 Jul 2030	1,260,000	1,412,069
	BANK OF AMERICA CORP	1% 13 Feb 2031	625,000	663,792
	BANK OF MONTREAL	1.85% 01 May 2025	835,000	876,605
	BANK OF NOVA SCOTIA	1.3% 11 Jun 2025	1,590,000	1,631,424
	BARCLAYS PLC	1% 15 Feb 2023	830,000	866,465
	BENCHMARK MORTGAGE TRUST	2.858% 15 Aug 2052	860,000	945,501
	BENCHMARK MORTGAGE TRUST	1.691% 15 Sep 2053	1,190,000	1,227,970
	BERKSHIRE HATHAWAY ENERG	1.65% 15 May 2031	1,480,000	1,479,791
	BERRY GLOBAL INC	1.57% 15 Jan 2026	1,425,000	1,437,896
	BNP PARIBAS	1% 13 Jan 2031	1,200,000	1,309,474
	BOC AVIATION LTD	2.625% 17 Sep 2030	1,335,000	1,346,107
	BRISTOL MYERS SQUIBB CO	3.2% 15 Jun 2026	760,000	855,101
	BRISTOL MYERS SQUIBB CO	3.875% 15 Aug 2025	1,050,000	1,197,831
	BROADCOM INC	2.25% 15 Nov 2023	1,040,000	1,086,160

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	BROADRIDGE FINANCIAL SOL	2.9% 01 Dec 2029	1,355,000	1,484,240
	BX TRUST 2019 OC11	3.202% 09 Dec 2041	755,000	826,752
	BXP TRUST	3.379% 13 Jun 2039	1,240,000	1,386,044
	CAPITAL ONE MULTI ASSET EXECUT	2.06% 15 Aug 2028	935,000	999,855
	CARMAX AUTO OWNER TRUST	0.77% 16 Mar 2026	1,470,000	1,482,299
	CARRIER GLOBAL CORP	2.493% 15 Feb 2027	1,400,000	1,510,654
	CHASE MORTGAGE FINANCE CORPORA	1% 25 Jul 2049	162,354	166,774
	CHUBB INA HOLDINGS INC	2.875% 03 Nov 2022	1,465,000	1,527,139
	CITIBANK NA	3.4% 23 Jul 2021	1,000,000	1,014,729
	CITIGROUP INC	3.7% 12 Jan 2026	3,000,000	3,409,074
	CITIGROUP INC	1% 15 May 2024	775,000	798,336
	CITIGROUP INC	1% 30 Oct 2024	1,700,000	1,711,028
	CITIZENS BANK NA/RI	2.55% 13 May 2021	835,000	840,156
	CNA FINANCIAL CORP	4.5% 01 Mar 2026	1,655,000	1,946,949
	CNOOC FINANCE 2013 LTD	2.875% 30 Sep 2029	840,000	873,978
	COCA COLA CO/THE	3.375% 25 Mar 2027	780,000	894,616
	COCA COLA FEMSA SAB CV	2.75% 22 Jan 2030	1,640,000	1,763,886
	COCA COLA FEMSA SAB CV	1.85% 01 Sep 2032	790,000	790,988
	CODELCO INC	3% 30 Sep 2029	1,125,000	1,215,996
	COMCAST CORP	2.65% 01 Feb 2030	1,630,000	1,783,192
	COMCAST CORP	3.1% 01 Apr 2025	815,000	896,753
	COMM MORTGAGE TRUST	3.334% 10 Jun 2046	822,775	867,340
	COMM MORTGAGE TRUST	3.326% 10 Nov 2047	2,820,000	3,008,073
	COMMONWEALTH EDISON CO	2.95% 15 Aug 2027	1,215,000	1,348,924
	CONSTELLATION BRANDS INC	3.5% 09 May 2027	735,000	829,194
	CREDIT SUISSE GROUP AG	1% 11 Sep 2025	475,000	499,830
	CREDIT SUISSE NEW YORK	2.8% 08 Apr 2022	1,085,000	1,120,101
	CROWN CASTLE TOWERS LLC	3.72% 15 Jul 2043	1,250,000	1,309,348
	CSAIL COMMERCIAL MORTGAGE TRUS	3.718% 15 Aug 2048	845,000	940,247
	CUMMINS INC	1.5% 01 Sep 2030	1,650,000	1,658,364
	CVS HEALTH CORP	1.75% 21 Aug 2030	1,880,000	1,890,948
	CYRUSONE LP/CYRUSONE FIN	2.9% 15 Nov 2024	1,230,000	1,313,160
	DELL INT LLC / EMC CORP	4% 15 Jul 2024	900,000	992,364
	DELL INT LLC / EMC CORP	6.2% 15 Jul 2030	1,455,000	1,891,399
	DELTA AIR LINES 2007 1 A	6.821% 10 Feb 2024	553,438	566,921
	DELTA AIR LINES/SKYMILES	4.5% 20 Oct 2025	595,000	635,971
	DIGITAL REALTY TRUST LP	3.7% 15 Aug 2027	1,290,000	1,482,698
	ENTERPRISE PRODUCTS OPER	3.125% 31 Jul 2029	855,000	947,764
	EQUINIX INC	2.9% 18 Nov 2026	1,650,000	1,804,552
	EQUITABLE HOLDINGS INC	3.9% 20 Apr 2023	300,000	322,765

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	ESTEE LAUDER CO INC	1.7% 10 May 2021	1,405,000	1,410,267
	EVERGY METRO	2.25% 01 Jun 2030	1,650,000	1,748,120
	EXPEDIA GROUP INC	3.6% 15 Dec 2023	330,000	351,683
	EXPEDIA GROUP INC	3.8% 15 Feb 2028	1,535,000	1,648,794
	FANNIE MAE	1.5% 25 Sep 2027	0	0
	FANNIE MAE	1.75% 25 Mar 2033	1,304,691	1,351,773
	FANNIE MAE	3% 25 Apr 2046	948,041	982,034
	FANNIE MAE	3% 25 Mar 2049	956,617	1,021,006
	FANNIE MAE	3.5% 25 Mar 2060	1,680,359	1,852,276
	FANNIE MAE	3.5% 25 Mar 2050	927,935	972,478
	FED HM LN PC POOL G08854	5% 01 Dec 2048	273,186	301,896
	FED HM LN PC POOL G61680	3% 01 Apr 2047	1,056,813	1,110,621
	FED HM LN PC POOL G61720	3.5% 01 Jan 2044	695,026	749,961
	FED HM LN PC POOL G61722	3.5% 01 Feb 2048	1,144,403	1,213,938
	FED HM LN PC POOL G61723	3.5% 01 Jan 2043	1,553,159	1,721,852
	FED HM LN PC POOL G61724	3.5% 01 Jan 2045	632,395	698,065
	FED HM LN PC POOL G61725	3.5% 01 Mar 2046	651,574	711,951
	FED HM LN PC POOL G61726	3.5% 01 Nov 2045	584,064	634,722
	FED HM LN PC POOL G61762	4% 01 Mar 2045	412,405	453,870
	FED HM LN PC POOL G61763	4% 01 Jul 2044	426,084	466,865
	FED HM LN PC POOL G61764	4% 01 Dec 2046	1,715,378	1,864,003
	FED HM LN PC POOL G61766	4% 01 Oct 2048	509,886	558,451
	FED HM LN PC POOL G61767	4.5% 01 Aug 2044	472,390	541,762
	FED HM LN PC POOL G61768	4.5% 01 Aug 2047	438,386	496,161
	FED HM LN PC POOL G61769	4.5% 01 Dec 2044	1,902,736	2,134,939
	FED HM LN PC POOL G61770	4.5% 01 Apr 2046	206,049	231,197
	FED HM LN PC POOL G61771	4.5% 01 Jul 2045	1,200,613	1,349,451
	FED HM LN PC POOL G61772	5% 01 Nov 2041	619,564	719,442
	FED HM LN PC POOL Q61349	4% 01 Feb 2049	442,004	474,536
	FED HM LN PC POOL QA6355	3.5% 01 Jan 2050	1,273,604	1,344,231
	FED HM LN PC POOL QB1974	2% 01 Aug 2050	1,514,776	1,573,676
	FED HM LN PC POOL QB4314	2% 01 Sep 2050	1,599,660	1,666,373

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	FED HM LN PC POOL QB5146	2% 01 Nov 2050	349,241	362,821
	FED HM LN PC POOL QB7147	2.5% 01 Jan 2051	695,000	735,552
	FED HM LN PC POOL QN4288	1.5% 01 Nov 2035	965,030	991,153
	FED HM LN PC POOL RA3049	2% 01 Jul 2050	1,190,830	1,237,134
	FED HM LN PC POOL RA3266	2% 01 Aug 2050	1,137,009	1,190,418
	FED HM LN PC POOL RA3328	2% 01 Aug 2050	873,340	907,299
	FED HM LN PC POOL RB5036	2.5% 01 Jan 2040	0	0
	FED HM LN PC POOL SB8048	2% 01 Jun 2035	0	0
	FIRST HORIZON CORP	4% 26 May 2025	1,020,000	1,139,529
	FNMA POOL 555743	1% 01 Sep 2033	604,379	696,513
	FNMA POOL AK0765	4% 01 Mar 2042	268,725	294,864
	FNMA POOL AL9859	1% 01 Mar 2047	182,636	191,726
	FNMA POOL AZ7336	3.5% 01 Nov 2045	1,949,797	2,109,373
	FNMA POOL BF0189	3% 01 Jun 2057	1,114,467	1,210,605
	FNMA POOL BF0209	3.5% 01 Feb 2042	949,271	1,032,365
	FNMA POOL BM1258	1% 01 Mar 2037	368,992	409,390
	FNMA POOL BM3322	1% 01 Dec 2037	655,766	706,795
	FNMA POOL BM3818	1% 01 May 2038	1,100,824	1,179,457
	FNMA POOL BM4329	1% 01 Apr 2038	947,414	1,022,662
	FNMA POOL BM4331	1% 01 Jul 2038	621,250	675,905
	FNMA POOL BM4416	1% 01 Oct 2041	722,921	839,131
	FNMA POOL BM4480	1% 01 May 2043	934,652	1,016,244
	FNMA POOL BM4481	1% 01 Jul 2043	1,024,890	1,130,955
	FNMA POOL BM4482	1% 01 Jan 2043	614,785	673,940
	FNMA POOL BM4492	1% 01 Aug 2038	399,679	434,606
	FNMA POOL BM4551	1% 01 Apr 2041	1,722,694	1,973,975
	FNMA POOL BM4599	1% 01 Feb 2041	1,518,250	1,716,131
	FNMA POOL BM4600	1% 01 Aug 2042	7,932,543	8,898,087
	FNMA POOL BM4608	1% 01 Oct 2038	532,775	584,244
	FNMA POOL BM4622	1% 01 Sep 2048	1,998,682	2,161,750
	FNMA POOL BM4699	1% 01 Jan 2046	307,975	338,463
	FNMA POOL BM4748	1% 01 Mar 2046	988,334	1,070,295
	FNMA POOL BM4798	1% 01 Jul 2041	1,355,456	1,587,030
	FNMA POOL BM4803	1% 01 Jan 2045	1,026,967	1,096,790
	FNMA POOL BM4806	1% 01 Dec 2047	676,678	710,174
	FNMA POOL BM4818	1% 01 Feb 2043	491,010	544,188
	FNMA POOL BM4819	1% 01 Dec 2044	462,924	505,677
	FNMA POOL BM4820	1% 01 Nov 2044	601,723	653,720
	FNMA POOL BM4853	1% 01 Mar 2046	159,854	175,691
	FNMA POOL BM4854	1% 01 Aug 2044	490,310	549,992
	FNMA POOL BM4910	1% 01 Dec 2043	456,251	511,391
	FNMA POOL BM4911	1% 01 Sep 2041	187,017	217,121
	FNMA POOL BM4912	1% 01 Jul 2039	162,986	195,768
	FNMA POOL BN5890	4% 01 Feb 2049	456,452	491,623
	FNMA POOL BP5843	2.5% 01 May 2050	1,944,551	2,051,630
	FNMA POOL BQ2631	2% 01 Oct 2050	986,312	1,026,417
	FNMA POOL CA5424	3% 01 Mar 2050	1,135,498	1,191,880

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	FNMA POOL CA6839	2.5% 01 Aug 2035	5,135,024	5,356,050
	FNMA POOL FM3126	1% 01 Apr 2050	1,379,294	1,448,526
	FNMA POOL FM3747	1% 01 Aug 2050	687,949	727,751
	FNMA POOL FM3963	1% 01 Aug 2050	1,880,368	1,990,511
	FNMA POOL FM4523	1% 01 Oct 2050	229,065	238,968
	FNMA POOL FM4959	1% 01 Dec 2050	354,472	368,256
	FNMA POOL FM4966	1% 01 Dec 2050	1,083,383	1,147,198
	FNMA POOL MA4019	2.5% 01 May 2050	1,582,769	1,669,926
	FNMA TBA 30 YR 2	2% 14 Jan 2051	9,250,000	9,608,799
	FORD CREDIT AUTO OWNER TRUST/F	2.04% 15 Aug 2031	860,000	906,600
	FORD CREDIT AUTO OWNER TRUST/F	1.06% 15 Apr 2033	1,225,000	1,236,746
	FORD CREDIT FLOORPLAN MASTER O	2.84% 15 Mar 2024	1,555,000	1,602,349
	FORD CREDIT FLOORPLAN MASTER O	4.06% 15 Nov 2030	375,000	441,923
	FORD CREDIT FLOORPLAN MASTER O	2.48% 15 Sep 2024	1,885,000	1,953,896
	FORD CREDIT FLOORPLAN MASTER O	2.44% 15 Sep 2026	535,000	571,493
	FREDDIE MAC	3% 15 Jun 2045	670,000	694,336
	FREDDIE MAC	3.5% 15 Nov 2048	1,275,458	1,344,681
	FREDDIE MAC	3.5% 15 Sep 2048	542,502	567,610
	FREDDIE MAC	3% 25 Apr 2049	954,732	979,518
	FREDDIE MAC	3% 25 Oct 2049	2,565,000	2,727,546
	FREDDIE MAC	4% 25 Jan 2050	2,178,104	2,318,386
	FREDDIE MAC	2% 25 Sep 2047	1,165,000	1,205,546
	FREDDIE MAC SLST	3.5% 25 May 2029	785,316	832,667
	FREMF MORTGAGE TRUST	1% 25 Aug 2046	1,350,000	1,432,636
	FREMF MORTGAGE TRUST	1% 25 Dec 2046	736,000	793,509
	FREMF MORTGAGE TRUST	1% 25 Jul 2022	605,000	625,198
	FRESB MULTIFAMILY MORTGAGE PAS	1% 25 Jan 2029	0	0
	GB TRUST 2020 FLIX	1% 15 Aug 2037	1,440,000	1,441,959
	GENERAL ELECTRIC CO	3.45% 01 May 2027	1,365,000	1,543,877
	GENERAL MOTORS	2.9% 15 Apr 2026	1,480,000	1,595,108
	GENERAL MOTORS CO	5.4% 02 Oct 2023	615,000	688,640
	GENERAL MOTORS FINL CO	3.7% 09 May 2023	1,980,000	2,098,632
	GENERAL MOTORS FINL CO	5.2% 20 Mar 2023	455,000	498,903
	GOLDMAN SACHS GROUP INC	5.25% 27 Jul 2021	1,845,000	1,896,808
	GOLDMAN SACHS GROUP INC	1% 15 May 2026	1,290,000	1,315,251
	GOVERNMENT NATIONAL MORTGAGE A	3% 20 Apr 2049	0	0
	GOVERNMENT NATIONAL MORTGAGE A	3% 20 Jun 2049	0	0
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	17,105,037	17,105,037
	GREAT AMERICA LEASING RECEIVAB	1.85% 16 Feb 2026	2,055,000	2,125,937
	GS MORTGAGE SECURITIES TRUST	1% 15 Jun 2038	1,490,000	1,478,785

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	GS MORTGAGE SECURITIES TRUST	3.16% 10 Jul 2052	1,072,000	1,212,776
	GS MORTGAGE SECURITIES TRUST	3% 01 Sep 2052	630,000	703,508
	HASBRO INC	3.5% 15 Sep 2027	680,000	740,962
	HAWAII HOTEL TRUST			
	2019 MAUI	1% 15 May 2038	640,000	634,382
	HEALTH CARE SERVICE CORP	2.2% 01 Jun 2030	1,965,000	2,055,643
	HILTON GRAND VACATIONS TRUST	2.34% 25 Jul 2033	962,838	996,817
	HOME DEPOT INC	2.7% 15 Apr 2030	940,000	1,049,145
	HORMEL FOODS CORP	1.8% 11 Jun 2030	1,670,000	1,727,183
	HOST HOTELS + RESORTS LP	3.375% 15 Dec 2029	880,000	905,112
	HSBC HOLDINGS PLC	1% 22 May 2030	640,000	739,040
	HUDSON YARDS	3.228% 10 Jul 2039	775,000	876,465
	HUNTINGTON BANCSHARES	3.15% 14 Mar 2021	1,211,000	1,214,736
	HUNTSMAN INTERNATIONAL L	4.5% 01 May 2029	758,000	873,342
	INFOR INC	1.75% 15 Jul 2025	745,000	773,861
	INTEL CORP	3.75% 25 Mar 2027	640,000	741,612
	JP MORGAN CHASE COMMERCIAL MOR	4.166% 15 Dec 2046	1,190,000	1,292,379
	JP MORGAN CHASE COMMERCIAL MOR	4.128% 05 Jul 2031	800,000	855,160
	JP MORGAN MORTGAGE TRUST	1% 25 May 2049	202,423	208,748
	JP MORGAN MORTGAGE TRUST	1% 25 Jun 2049	35,214	35,192
	JPMBB COMMERCIAL MORTGAGE SECU	2.912% 15 Oct 2048	1,089,115	1,149,458
*	JPMORGAN CHASE + CO	1% 01 Feb 2028	1,560,000	1,793,013
*	JPMORGAN CHASE + CO	1% 13 May 2031	625,000	685,369
*	JPMORGAN CHASE + CO	1% 01 Jun 2024	1,425,000	1,463,040
	JPMORGAN CHASE BANK, NA CACL	0.991% 25 Jan 2028	717,083	719,047
	KINDER MORGAN INC	2% 15 Feb 2031	880,000	884,696
	LLOYDS BANKING GROUP PLC	4.05% 16 Aug 2023	1,265,000	1,382,364
	MANHATTAN WEST	2.13% 10 Sep 2039	1,415,000	1,485,380
	MARATHON PETROLEUM CORP	5.125% 15 Dec 2026	1,235,000	1,472,093
	MARATHON PETROLEUM CORP	4.7% 01 May 2025	875,000	1,002,361
	MARRIOTT INTERNATIONAL	2.3% 15 Jan 2022	1,345,000	1,362,701
	MARRIOTT INTERNATIONAL	3.125% 15 Jun 2026	940,000	1,002,941
	MASSMUTUAL GLOBAL FUNDIN	2.35% 14 Jan 2027	1,130,000	1,204,706
	MERCK + CO INC	0.75% 24 Feb 2026	1,655,000	1,673,690
	MILEAGE PLUS HLDINGS LLC	6.5% 20 Jun 2027	1,035,000	1,112,625

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	MMAF EQUIPMENT FINANCE LLC	0.97% 09 Apr 2027	715,000	721,939
	MONDELEZ INTL HLDINGS NE	2.125% 19 Sep 2022	1,160,000	1,193,231
	MORGAN STANLEY MORGAN STANLEY BAML TRUST	3.125% 27 Jul 2026	2,425,000	2,710,584
	MORGAN STANLEY CAPITAL I TRUST	3.451% 15 Jul 2050	607,960	661,927
	MPLX LP	3.809% 15 Dec 2048	985,000	1,101,916
	MPLX LP	4.25% 01 Dec 2027	390,000	457,927
	MPLX LP	1.75% 01 Mar 2026	1,240,000	1,283,283
	MPLX LP	4.125% 01 Mar 2027	1,215,000	1,401,302
	MVW OWNER TRUST	2.22% 20 Oct 2038	1,036,383	1,066,041
	NATIONWIDE BLDG SOCIETY	1% 28 Aug 2025	1,900,000	1,900,950
	NATWEST GROUP PLC	1% 22 May 2024	2,295,000	2,388,040
	NEW RESIDENTIAL AP ADVANCE REC	1.034% 16 Dec 2052	940,000	939,955
	NORDEA BANK ABP	0.75% 28 Aug 2025	2,370,000	2,368,262
	NSTAR ELECTRIC CO	3.2% 15 May 2027	895,000	1,009,075
	NUTRITION + BIOSCIENCES	1.832% 15 Oct 2027	1,260,000	1,298,637
	NXP BV/NXP FDG/NXP USA	2.7% 01 May 2025	760,000	817,988
	ONE BRYANT PARK TRUST	2.516% 15 Sep 2054	1,410,000	1,507,444
	PACIFICORP	2.7% 15 Sep 2030	1,655,000	1,818,890
	PANASONIC CORP	2.679% 19 Jul 2024	1,505,000	1,607,189
	PEPSICO INC	2% 15 Apr 2021	2,125,000	2,132,662
	PFS FINANCING CORP.	0.97% 15 Feb 2026	915,000	919,805
	PNC BANK NA	4.05% 26 Jul 2028	165,000	195,516
	PNC FINANCIAL SERVICES	2.55% 22 Jan 2030	1,050,000	1,150,342
	PRIVATE EXPORT FUNDING	2.05% 15 Nov 2022	4,710,000	4,866,881
	PROCTER + GAMBLE CO/THE	0.55% 29 Oct 2025	2,070,000	2,088,316
	PUBLIC SERVICE ELECTRIC	1.9% 15 Mar 2021	2,210,000	2,213,869
	RELIANCE STAND LIFE II	2.5% 30 Oct 2024	1,730,000	1,794,345
	SAN DIEGO G + E	2.5% 15 May 2026	2,310,000	2,505,552
	SANTANDER HOLDINGS USA	3.7% 28 Mar 2022	2,030,000	2,096,319
	SANTANDER REVOLVING AUTO LOAN	2.51% 26 Jan 2032	585,000	621,907
	SIERRA RECEIVABLES FUNDING CO	1.33% 20 Jul 2037	675,242	678,395
	SIERRA RECEIVABLES FUNDING CO	2.34% 20 Aug 2036	506,663	518,584
	SMITHFIELD FOODS INC	5.2% 01 Apr 2029	830,000	988,179
	SYSCO CORPORATION	3.75% 01 Oct 2025	560,000	628,711
	SYSCO CORPORATION	3.3% 15 Jul 2026	860,000	956,531
	T MOBILE USA INC	3.75% 15 Apr 2027	1,610,000	1,833,468
	TOYOTA AUTO LOAN EXTENDED NOTE	2.56% 25 Nov 2031	565,000	603,368
	TOYOTA MOTOR CORP	3.183% 20 Jul 2021	1,350,000	1,371,294
	TREASURY BILL	0.01% 21 Jan 2021	9,000,000	8,999,610
	TREASURY BILL	0.01% 18 Feb 2021	14,340,000	14,338,815

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	TRUIST BANK	1% 17 Sep 2029	1,020,000	1,079,302
	TRUIST FINANCIAL CORP	3.05% 20 Jun 2022	1,545,000	1,603,559
	TSY INFL IX N/B	0.125% 15 Jan 2030	5,758,565	6,423,349
	TSY INFL IX N/B	0.875% 15 Jan 2029	6,749,335	7,931,172
	TSY INFL IX N/B	0.75% 15 Jul 2028	2,245,798	2,611,705
	UBS GROUP AG	1% 30 Jan 2027	1,465,000	1,481,402
	UNITED AIR 2020 1 A PTT	5.875% 15 Apr 2029	730,000	788,555
	UNITED MEXICAN STATES	2.659% 24 May 2031	2,153,000	2,204,672
	US 10YR NOTE (CBT)MAR21	XCBT 20210322	11,700,000	14,913
	US 10YR ULTRA FUT MAR21	XCBT 20210322	(12,700,000)	14,020
	US 2YR NOTE (CBT) MAR21	XCBT 20210331	27,800,000	27,148
	US 5YR NOTE (CBT) MAR21	XCBT 20210331	(5,600,000)	(16,108)
	US DOLLAR		138,441	138,441
	US TREASURY N/B	0.5% 31 Oct 2027	9,625,000	9,549,805
	US TREASURY N/B	0.875% 15 Nov 2030	3,595,000	3,583,204
	US TREASURY N/B	0.125% 15 Oct 2023	850,000	849,402
	US TREASURY N/B	0.125% 31 Oct 2022	33,185,000	33,190,185
	US TREASURY N/B	0.25% 31 Oct 2025	21,985,000	21,890,533
	VALE OVERSEAS LIMITED	6.25% 10 Aug 2026	1,160,000	1,438,400
	VALERO ENERGY CORP	3.4% 15 Sep 2026	935,000	1,025,179
	VALERO ENERGY CORP	2.7% 15 Apr 2023	2,220,000	2,316,820
	VEREIT OPERATING PARTNER	2.2% 15 Jun 2028	795,000	812,913
	VERIZON COMMUNICATIONS	1% 15 May 2025	1,455,000	1,494,068
	VERIZON OWNER TRUST	0.41% 21 Apr 2025	2,385,000	2,389,402
	VOLKSWAGEN GROUP AMERICA	0.875% 22 Nov 2023	560,000	563,155
	VOLKSWAGEN GROUP AMERICA	1.25% 24 Nov 2025	630,000	636,245
*	VOYA FINANCIAL INC	3.65% 15 Jun 2026	1,135,000	1,298,129
	WALT DISNEY COMPANY/THE	1.75% 13 Jan 2026	1,670,000	1,750,632
	WALT DISNEY COMPANY/THE	2% 01 Sep 2029	820,000	857,030
	WASTE CONNECTIONS INC	4.25% 01 Dec 2028	835,000	994,185
	WEIBO CORP	3.5% 05 Jul 2024	635,000	663,194
	WEIBO CORP	3.375% 08 Jul 2030	915,000	934,521
	WELLS FARGO COMMERCIAL MORTGAG	1% 15 Jun 2036	1,215,000	1,344,578
	WELLS FARGO COMMERCIAL MORTGAG	1% 17 Aug 2036	1,510,000	1,650,567
	WESTERN MIDSTREAM OPERAT	4.5% 01 Mar 2028	610,000	632,265
	WESTERN MIDSTREAM OPERAT	5.3% 01 Feb 2030	615,000	688,683
	WILLIS NORTH AMERICA INC	2.95% 15 Sep 2029	855,000	935,471
	WORLD FINANCIAL NETWORK CREDIT	2.49% 15 Apr 2026	775,000	798,676
	WORLD FINANCIAL NETWORK CREDIT	2.21% 15 Jul 2026	2,460,000	2,536,033

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	WORLD OMNI AUTO RECEIVABLES TR	3.44% 16 Dec 2024	2,200,000	2,314,404

Sub-Total: Fund 5744 9 of 15

Total \$ 488,940,914

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	ABBVIE INC	3.2% 06 Nov 2022	2,000,000	\$ 2,093,950
	ABBVIE INC	5% 15 Dec 2021	600,000	619,415
	AIA GROUP LTD	1% 20 Sep 2021	2,200,000	2,198,064
	AMERICAN ELECTRIC POWER	0.75% 01 Nov 2023	900,000	902,019
	AMERICAN ELECTRIC POWER	1% 01 Nov 2023	1,000,000	1,001,482
	AVIATION CAPITAL GROUP BANK	6.75% 06 Apr 2021	3,308,000	3,352,284
	BANK OF AMERICA CORP	2.808% 17 Oct 2052	2,100,000	2,324,008
	BARCLAYS PLC	3.3% 11 Jan 2023	6,625,000	7,023,891
	BARCLAYS PLC	1% 15 Feb 2023	2,100,000	2,115,019
	BARCLAYS PLC	1% 07 May 2026	1,300,000	1,396,123
	BAT CAPITAL CORP	3.222% 15 Aug 2024	400,000	433,049
	BAY AREA CA TOLL AUTH TOLL BRI	2.574% 01 Apr 2031	2,300,000	2,480,366
	BNP PARIBAS	1% 10 Jan 2025	2,500,000	2,778,574
	BP CAPITAL MARKETS PLC	2.5% 06 Nov 2022	1,500,000	1,558,725
	BPCE SA	4% 15 Apr 2024	2,400,000	2,657,332
	BRAZILIAN REAL FOREIGN CURRENCY		0	0
	BWU012TO9 IRS USD R V			
	03MLIBOR	1% 16 Dec 2030	7,400,000	(54,418)
	CALIFORNIA ST	6.65% 01 Mar 2022	1,650,000	1,718,030
	CALIFORNIA ST EARTHQUAKE AUTH	1.127% 01 Jan 2021	900,000	900,000
	CALIFORNIA ST EARTHQUAKE AUTH	1.227% 01 Jul 2021	1,000,000	1,000,670
	CALIFORNIA ST UNIV REVENUE	1.74% 01 Nov 2030	1,700,000	1,711,441
	CANADIAN IMPERIAL BANK	1% 17 Mar 2023	2,500,000	2,523,624
	CANTOR COMMERCIAL REAL ESTATE	2.816% 15 Nov 2052	2,200,000	2,435,676
	CATHEDRAL LAKE LTD	1.929% 20 Oct 2030	3,000,000	3,011,250
	CCCSNTUS5 FWBC USD	FORWARDS CS CASH COLLATERAL	(260,000)	(260,000)
	CCWFSCUS3 WELLS FARGO CCPC COC	CCWFSCUS3 WELLS FARGO CCPC COC	355,000	355,000
	CCWFSXUS7 BMO HARRIS MGCC COC	CCWFSXUS7 BMO HARRIS MGCC COC	407,000	407,000
	CENTRL TX REGL MOBILITY AUTH R	1.445% 01 Jan 2025	600,000	606,516
	CENTRL TX REGL MOBILITY AUTH R	1.837% 01 Jan 2027	1,250,000	1,274,450
	CITIGROUP COMMERCIAL MORTGAGE	2.984% 10 Apr 2048	1,712,122	1,783,748
	CITIGROUP COMMERCIAL MORTGAGE	3.268% 15 Sep 2050	2,500,000	2,737,994
	CITIGROUP COMMERCIAL MORTGAGE	3.962% 10 Mar 2051	1,800,000	2,052,126
	CITIGROUP INC	1% 08 Apr 2026	1,300,000	1,420,331
	CLNC 2019 FL1, LTD	1% 20 Aug 2035	3,300,000	3,276,243

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	CNOOC FINANCE 2012 LTD	3.875% 02 May 2022	4,500,000	4,661,816
	COMM MORTGAGE TRUST	3.644% 10 Dec 2047	2,000,000	2,204,155
	COMM MORTGAGE TRUST	3.257% 10 May 2048	1,304,827	1,375,272
	COMM MORTGAGE TRUST	3.142% 10 Feb 2048	895,917	931,039
	COMM MORTGAGE TRUST	3.04% 10 Feb 2048	1,379,655	1,447,272
	COMM MORTGAGE TRUST	3.421% 10 Jul 2048	360,212	381,353
	COMM MORTGAGE TRUST	2.873% 15 Aug 2057	2,200,000	2,431,755
	CONSTELLATION BRANDS INC	2.65% 07 Nov 2022	1,300,000	1,350,961
	COOPERATIEVE RABOBANK UA	3.875% 26 Sep 2023	6,000,000	6,544,806
	CRED SUIS GP FUN LTD	3.8% 15 Sep 2022	3,600,000	3,802,284
	CREDIT SUISSE GROUP AG	3.8% 09 Jun 2023	1,900,000	2,046,282
	CSAIL COMMERCIAL MORTGAGE TRUS	3.616% 15 Nov 2048	2,757,021	2,941,505
	CVS HEALTH CORP	3.5% 20 Jul 2022	1,800,000	1,878,964
	CVS HEALTH CORP	3.625% 01 Apr 2027	850,000	967,279
	DALLAS TX AREA RAPID TRANSIT S	1.347% 01 Dec 2027	1,500,000	1,518,090
	DANISH KRONE	FOREIGN CURRENCY	3,268	537
	DEUTSCHE BANK NY	4.25% 14 Oct 2021	2,100,000	2,153,397
	DUKE ENERGY CORP	2.4% 15 Aug 2022	3,000,000	3,090,418
	EASTERN ENERGY GAS	1% 15 Jun 2021	1,500,000	1,503,435
	ECMC GROUP STUDENT LOAN TRUST	1% 25 Jul 2069	2,532,148	2,536,891
	ENBRIDGE INC	2.9% 15 Jul 2022	500,000	518,472
	ENTERGY LOUISIANA LLC	0.62% 17 Nov 2023	2,200,000	2,207,310
	EUROPEAN INVESTMENT BANK	2% 15 Mar 2021	3,400,000	3,412,521
	FANNIE MAE	5.5% 25 Aug 2035	880,028	998,054
	FANNIE MAE	0.75% 25 Nov 2050	1,584,226	1,577,149
	FANNIE MAE	0.25% 10 Jul 2023	5,400,000	5,412,895
	FANNIE MAE	2.375% 19 Jan 2023	2,900,000	3,032,823
	FANNIEMAE ACES	2.944% 25 Jul 2039	699,403	726,993
	FED HM LN PC POOL A43389	5.5% 01 Feb 2036	3,922	4,382
	FED HM LN PC POOL G01818	5% 01 May 2035	63,561	72,662
	FED HM LN PC POOL G01838	5% 01 Jul 2035	83,908	97,515
	FED HM LN PC POOL G02123	5.5% 01 Mar 2036	3,026	3,557
	FED HM LN PC POOL G02254	5.5% 01 Mar 2036	2,367	2,783
	FED HM LN PC POOL G04092	5.5% 01 Mar 2038	6,116	7,179
	FED HM LN PC POOL G05267	5.5% 01 Dec 2038	35,519	41,770
	FED HM LN PC POOL G06193	5.5% 01 May 2040	30,948	36,382
	FED HM LN PC POOL G06872	5.5% 01 Sep 2039	64,479	75,826
	FED HM LN PC POOL G07021	5% 01 Sep 2039	169,180	196,464
	FED HM LN PC POOL G08105	5.5% 01 Jan 2036	1,022	1,202
	FED HM LN PC POOL G08693	3.5% 01 Mar 2046	1,734,465	1,855,747
	FED HM LN PC POOL G08716	3.5% 01 Aug 2046	918,300	985,679
	FED HM LN PC POOL G08841	3.5% 01 Oct 2048	475,622	502,267
	FED HM LN PC POOL G08842	4% 01 Oct 2048	2,605,226	2,779,804
	FED HM LN PC POOL Q17641	3% 01 Apr 2043	397,213	429,448
	FED HM LN PC POOL Q20537	3% 01 Jul 2043	410,825	436,927
	FED HM LN PC POOL ZT1872	3.5% 01 Apr 2034	353,812	374,861
	FNMA POOL 254634	5.5% 01 Feb 2023	17,982	20,063
	FNMA POOL 256101	5.5% 01 Feb 2036	13,641	16,035
	FNMA POOL 257371	5% 01 Sep 2028	69,648	77,690
	FNMA POOL 468551	3.98% 01 Jul 2021	1,687,500	1,702,529
	FNMA POOL 691210	6% 01 Jan 2037	13,113	15,580
	FNMA POOL 735734	1% 01 Jul 2025	13,315	14,856

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	FNMA POOL 793029	1% 01 Jul 2034	429,062	443,714
	FNMA POOL 804558	5.5% 01 Dec 2034	228,457	263,526
	FNMA POOL 829329	5.5% 01 Sep 2035	4,865	5,522
	FNMA POOL 831368	6% 01 Apr 2036	23,651	27,948
	FNMA POOL 850752	5.5% 01 Dec 2035	185,682	218,198
	FNMA POOL 852336	5.5% 01 Feb 2036	1,895	2,217
	FNMA POOL 869944	5.5% 01 Apr 2036	541	604
	FNMA POOL 878104	5.5% 01 Apr 2036	758	890
	FNMA POOL 878528	5.5% 01 Feb 2036	9,839	11,348
	FNMA POOL 881398	5.5% 01 May 2036	9,325	10,457
	FNMA POOL 888637	1% 01 Sep 2037	431,942	513,132
	FNMA POOL 889334	1% 01 Feb 2038	36,865	43,773
	FNMA POOL 890365	1% 01 Jul 2041	271,108	318,719
	FNMA POOL 891386	5.5% 01 Oct 2035	190,467	223,754
	FNMA POOL 891580	6% 01 Jul 2036	224	266
	FNMA POOL 898318	6% 01 Nov 2036	8,775	9,859
	FNMA POOL 928031	6% 01 Jan 2037	26,127	30,780
	FNMA POOL 938016	5.5% 01 Jul 2037	217,100	255,136
	FNMA POOL 938224	6% 01 Jul 2037	5,178	6,136
	FNMA POOL 940765	5.5% 01 Jun 2037	395,569	464,843
	FNMA POOL 961440	5.5% 01 Feb 2038	13,018	15,305
	FNMA POOL 961655	5% 01 Feb 2038	4,967	5,775
	FNMA POOL 962958	5.5% 01 May 2038	17,628	20,652
	FNMA POOL 995018	1% 01 Jun 2038	288,440	339,060
	FNMA POOL 995738	1% 01 Dec 2038	85,582	100,611
	FNMA POOL 995759	1% 01 Nov 2038	77,189	90,292
	FNMA POOL 995838	1% 01 May 2039	23,034	27,074
	FNMA POOL AA6435	6% 01 May 2040	7,189	8,077
	FNMA POOL AB0534	5.5% 01 Nov 2038	480,646	564,994
	FNMA POOL AB8613	3% 01 Mar 2043	175,810	187,043
	FNMA POOL AB9187	3% 01 Apr 2043	245,760	260,655
	FNMA POOL AD7406	5% 01 Jul 2040	2,344	2,726
	FNMA POOL AD8950	5% 01 Jul 2040	6,633	7,641
	FNMA POOL AE8287	4% 01 Nov 2040	302,231	329,483
	FNMA POOL AE8349	6% 01 Aug 2037	3,747	4,209
	FNMA POOL AH1747	4% 01 Dec 2040	86,551	95,393
	FNMA POOL AL1606	1% 01 Apr 2042	3,267	3,707
	FNMA POOL AL3040	1% 01 Jan 2043	1,083,095	1,193,767
	FNMA POOL AL3072	1% 01 Feb 2043	71,189	77,462
	FNMA POOL AL3223	1% 01 Sep 2041	444,428	522,486
	FNMA POOL AL5616	1% 01 Sep 2041	1,455,134	1,710,317
	FNMA POOL AL7090	1% 01 Oct 2037	515,443	541,720
	FNMA POOL AO4597	4% 01 Jun 2042	140,226	154,576
	FNMA POOL AR7106	3% 01 May 2043	34,940	37,250
	FNMA POOL AR7414	3% 01 Jul 2043	346,601	367,059
	FNMA POOL AS0837	5% 01 Oct 2043	323,656	363,033
	FNMA POOL AS6007	3.5% 01 Oct 2045	3,209,365	3,435,925
	FNMA POOL AT0682	3% 01 Apr 2043	68,824	73,359
	FNMA POOL AT1572	3% 01 May 2043	356,375	378,019
	FNMA POOL AT3526	3% 01 May 2043	36,067	38,285
	FNMA POOL AT4506	3% 01 May 2043	22,347	23,824
	FNMA POOL AT4827	3% 01 Jul 2043	17,553	18,714
	FNMA POOL AT5895	3% 01 Jun 2043	304,487	323,955
	FNMA POOL AT5898	3% 01 Jun 2043	37,964	40,399
	FNMA POOL AT8026	3% 01 Jul 2043	208,964	220,860

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	FNMA POOL AT8341	3% 01 Jul 2043	4,499	4,714
	FNMA POOL AT8489	3% 01 Aug 2043	11,409	12,160
	FNMA POOL AT8912	3% 01 Jul 2043	10,680	11,313
	FNMA POOL AU5341	3% 01 Jun 2043	15,240	16,224
	FNMA POOL BK4778	3.5% 01 Aug 2048	79,060	83,569
	FNMA POOL BK8819	4% 01 Aug 2048	1,912,769	2,043,409
	FNMA POOL BN6656	3.5% 01 May 2034	6,603,468	6,994,337
	FNMA POOL FM3340	1% 01 May 2035	194,001	205,817
	FNMA POOL MA2705	3% 01 Aug 2046	1,349,634	1,420,060
	FNMA POOL MA3415	4% 01 Jul 2048	6,320,303	6,751,574
	FNMA POOL MA3769	3.5% 01 Sep 2034	368,126	389,966
	FNMA TBA 15 YR 2	2% 16 Mar 2036	3,000,000	3,129,816
	FNMA TBA 30 YR 2	2% 11 Mar 2051	7,500,000	7,765,437
	FNMA TBA 30 YR 2.5	2.5% 11 Mar 2051	79,300,000	83,336,319
	FREDDIE MAC	5% 15 Aug 2023	419,931	436,774
	FREDDIE MAC	1% 15 Aug 2040	519,018	519,648
	FREDDIE MAC	1% 15 Oct 2040	429,470	429,973
	FREDDIE MAC	1% 15 May 2041	3,844,143	3,895,103
	FREDDIE MAC	0.69% 05 Aug 2025	12,600,000	12,605,861
	FREDDIE MAC	0.7% 18 Aug 2025	6,700,000	6,700,785
	FREDDIE MAC	2.375% 13 Jan 2022	11,800,000	12,072,816
	FREDDIE MAC	2.5% 25 Jul 2034	740,369	741,034
	GALLATIN LOAN MANAGEMENT, LLC	1% 15 Jul 2027	2,283,348	2,283,503
	GENERAL MILLS INC	1% 16 Apr 2021	2,300,000	2,303,291
	GNMA II POOL 004113	5% 20 Apr 2038	107,010	121,740
	GNMA II POOL 004314	5% 20 Dec 2038	108,855	124,376
	GNMA II POOL 005116	5% 20 Jul 2041	29,830	34,192
	GNMA II POOL 080594	1% 20 Apr 2032	77,150	80,471
	GNMA POOL 678858	5% 15 Mar 2038	160	176
	GNMA POOL 720069	4.5% 15 Jun 2039	29,448	32,487
	GNMA POOL 726316	5% 15 Sep 2039	646,173	743,636
	GNMA POOL 736500	5% 15 Apr 2040	7,438	8,562
	GNMA POOL 737183	5% 15 Apr 2040	225,821	256,569
	GNMA POOL 738317	5% 15 May 2041	3,132	3,464
	GNMA POOL 782386	5% 15 Aug 2038	180,815	207,193
	GNMA POOL 782428	5% 15 Oct 2038	717	825
	GNMA POOL AC1428	2.69% 15 Jun 2033	3,736,175	3,997,421
	GNMA POOL AL5247	3.5% 15 Jan 2045	97,500	103,933
	GNMA POOL AL5414	3.5% 15 Feb 2045	104,055	112,335
	GOLDENTREE LOAN MANAGEMENT US	1% 20 Jan 2033	2,100,000	2,103,333
	GOLDMAN SACH AND CO	TBA CASH COLLATERAL	(440,000)	(440,000)
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	1,521,289	1,521,289
	GREYSTONE COMMERCIAL REAL ESTA	1% 15 Sep 2037	2,000,000	1,980,096
	GS MORTGAGE SECURITIES TRUST	3.307% 10 May 2052	1,550,000	1,758,723
	HAWAII ST	0.802% 01 Oct 2024	1,900,000	1,925,308
	HSBC HOLDINGS PLC	1% 04 Jun 2026	4,200,000	4,364,399
	HSBC HOLDINGS PLC	3.6% 25 May 2023	900,000	968,051
	ICG US CLO LTD	1% 22 Oct 2031	2,700,000	2,700,940
	IDAHO ENERGY RESOURCES AUTH TR	2.447% 01 Sep 2024	2,500,000	2,670,900
	INTERCONTINENTALEXCHANGE	1% 15 Jun 2023	2,200,000	2,206,622
	JAPANESE YEN	FOREIGN CURRENCY	32,520	315

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	JP MORGAN CHASE COMMERCIAL MOR	1% 15 Dec 2036	1,500,000	1,477,811
	JPMBB COMMERCIAL MORTGAGE SECU	3.042% 15 Oct 2048	1,262,627	1,324,626
	JPMDDB COMMERCIAL MORTGAGE SECU	2.994% 15 Dec 2049	2,200,000	2,361,716
*	JPMORGAN CHASE + CO	1% 25 Apr 2023	9,300,000	9,600,711
	LLOYDS BANKING GROUP PLC	1% 07 Nov 2028	1,800,000	2,032,635
	LLOYDS BANKING GROUP PLC	4.55% 16 Aug 2028	2,900,000	3,497,107
	LOS ANGELES CNTY CA REDEV REFU	2% 01 Sep 2022	700,000	718,886
	LOS ANGELES CNTY CA REDEV REFU	2% 01 Sep 2023	1,800,000	1,874,034
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	1,015,250	50,952
	MF1 MULTIFAMILY HOUSING MORTGA	1% 15 Nov 2035	1,000,000	1,000,894
	MFRA TRUST	1% 26 Jan 2065	2,592,523	2,596,357
	MIAMI DADE CNTY FL AVIATION RE	3.285% 01 Oct 2023	2,000,000	2,135,260
	MIAMI DADE CNTY FL SPL OBLIG	1.471% 01 Oct 2026	1,550,000	1,569,143
	MITSUBISHI UFJ FIN GRP	2.193% 25 Feb 2025	2,000,000	2,112,791
	MIZUHO FINANCIAL GROUP	1% 11 Sep 2024	2,400,000	2,609,546
	MORGAN STANLEY	1% 20 Jan 2023	2,500,000	2,508,025
	MORGAN STANLEY	1% 24 Apr 2024	2,100,000	2,259,511
	MORGAN STANLEY	3.75% 25 Feb 2023	1,250,000	1,340,214
	MORGAN STANLEY BAML TRUST	3.326% 15 Dec 2047	5,390,510	5,669,243
	MORGAN STANLEY BAML TRUST	3.069% 15 Feb 2048	1,270,569	1,331,057
	MORGAN STANLEY BAML TRUST	3.04% 15 Apr 2048	1,758,789	1,838,377
	MORGAN STANLEY CAPITAL I TRUST	3.54% 15 Dec 2048	2,000,000	2,163,586
	MORGAN STANLEY CAPITAL I TRUST	4.12% 15 Jul 2051	2,000,000	2,297,230
	MOUNTAIN VIEW CLO	1% 16 Oct 2029	1,000,000	998,748
	MUFG UNION BANK NA	1% 09 Dec 2022	2,100,000	2,113,081
	NASSAU LTD	1% 15 Oct 2029	1,500,000	1,496,555
	NATWEST GROUP PLC	1% 25 Jun 2024	2,100,000	2,138,436
	NELNET STUDENT LOAN TRUST	1% 24 Dec 2035	2,005,006	1,974,301
	NEW JERSEY ST TRANSPRTN TRUST	2.384% 15 Jun 2022	2,150,000	2,203,449
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Nov 2059	2,299,402	2,416,167
	NEW YORK CITY NY TRANSITIONAL	3.25% 01 Aug 2023	2,600,000	2,778,594
	NEW YORK NY	3.25% 01 Mar 2024	2,600,000	2,800,824
	NEW YORK ST URBAN DEV CORP REV	1.346% 15 Mar 2026	3,500,000	3,572,135
	NTT FINANCE CORP	1.9% 21 Jul 2021	1,200,000	1,208,472
	ORACLE CORP	2.5% 01 Apr 2025	6,000,000	6,448,551
	PACIFIC GAS + ELECTRIC	3.85% 15 Nov 2023	600,000	637,955
	PACIFIC GAS + ELECTRIC	1% 15 Nov 2021	1,800,000	1,800,986
	PACIFIC GAS + ELECTRIC	3.75% 15 Feb 2024	400,000	426,717
	PACIFIC GAS + ELECTRIC	3.5% 15 Jun 2025	400,000	432,770
	PALMER SQUARE LOAN FUNDING LTD	1% 20 Aug 2027	1,343,319	1,340,734

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	PALMER SQUARE LOAN FUNDING LTD	1% 20 Feb 2028	2,639,654	2,633,221
	PALMER SQUARE LOAN FUNDING LTD	1% 20 Jul 2028	1,917,162	1,923,743
	PORT OF OAKLAND CA	1.081% 01 May 2024	2,250,000	2,267,798
	REPUBLIC OF SLOVENIA	5.25% 18 Feb 2024	1,459,000	1,673,009
	SANTANDER UK GROUP HLDGS	1% 15 Nov 2024	1,500,000	1,668,531
	SANTANDER UK GROUP HLDGS	1% 21 Aug 2026	1,600,000	1,624,122
	SANTANDER UK PLC	2.875% 18 Jun 2024	1,300,000	1,392,200
	SHACKLETON CLO LTD	1% 20 Oct 2028	1,797,127	1,791,013
	SINOPEC GRP OVERSEAS DEV	2.5% 13 Sep 2022	1,000,000	1,025,024
	SL GREEN OPERATING PARTN	1% 16 Aug 2021	1,800,000	1,795,818
	SLC STUDENT LOAN TRUST	1% 15 Mar 2027	72,594	72,596
	SLC STUDENT LOAN TRUST	1% 15 Mar 2027	208,494	207,311
	SLC STUDENT LOAN TRUST	1% 15 Sep 2026	318,572	318,514
	SLC STUDENT LOAN TRUST	1% 25 Nov 2042	1,471,912	1,476,986
	SLM STUDENT LOAN TRUST	1% 25 Jan 2027	1,050,945	1,044,771
	SLM STUDENT LOAN TRUST	1% 25 Oct 2028	2,472,047	2,457,328
	SLM STUDENT LOAN TRUST	1% 25 Oct 2029	402,659	399,007
	SLM STUDENT LOAN TRUST	1% 25 Jan 2028	1,156,238	1,156,478
	SLM STUDENT LOAN TRUST	1% 26 Jan 2026	213,780	213,670
	SLM STUDENT LOAN TRUST	1% 25 Jan 2027	44,246	44,234
	SOUTHERN CAL EDISON	3.7% 01 Aug 2025	1,800,000	2,019,341
	SPRINT SPECTRUM / SPEC I	3.36% 20 Mar 2023	356,250	359,599
	STARWOOD MORTGAGE RESIDENTIAL	1% 25 Nov 2055	2,200,000	2,201,885
	STATE BOARD OF REGENTS OF THE	1% 25 Sep 2056	3,189,620	3,193,671
	STATE BOARD OF REGENTS OF THE	1% 25 Jan 2057	2,690,007	2,693,073
	SUMITOMO MITSUI FINL GRP	1% 09 Mar 2021	1,400,000	1,403,941
	SUMITOMO MITSUI FINL GRP	2.448% 27 Sep 2024	1,400,000	1,491,012
	SUTTER HEALTH	1.321% 15 Aug 2025	1,500,000	1,525,270
	SYDNEY AIRPORT FINANCE	3.9% 22 Mar 2023	2,300,000	2,444,891
	SYNCHRONY FINANCIAL	3.75% 15 Aug 2021	100,000	101,431
	TEXAS ST TRANSPRTN COMMISSION	1% 15 Aug 2042	1,500,000	1,514,130
	TOBACCO SETTLEMENT FIN AUTH WV	1.647% 01 Jun 2025	1,760,000	1,763,573
	TOWD POINT MORTGAGE TRUST	1% 25 Apr 2060	609,777	620,676
	TOWD POINT MORTGAGE TRUST	1% 25 May 2058	2,088,200	2,101,943
	TOWD POINT MORTGAGE TRUST	1% 25 Jan 2060	634,253	656,880
	TOWD POINT MORTGAGE TRUST	1% 25 Jun 2057	1,081,856	1,121,046
	TREASURY BILL	0.01% 28 Jan 2021	2,300,000	2,299,857
	TREASURY BILL	0.01% 23 Feb 2021	3,400,000	3,399,550
	TRESTLES CLO LTD	1% 25 Jul 2029	2,000,000	2,000,104
	UBS COMMERCIAL MORTGAGE TRUST	3.215% 15 Aug 2050	2,100,000	2,302,395
	UBS COMMERCIAL MORTGAGE TRUST	3.586% 15 Dec 2050	2,000,000	2,232,205
	UBS COMMERCIAL MORTGAGE TRUST	2.865% 15 Oct 2052	2,200,000	2,428,460
	UBS GROUP AG	1% 30 Jul 2024	200,000	201,934
	UBS GROUP AG	1% 15 Aug 2023	4,750,000	4,924,194
	UNITED OVERSEAS BANK LTD	1% 23 Apr 2021	1,200,000	1,201,182

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	UNIV OF CALIFORNIA CA REVENUES	1.316% 15 May 2027	2,300,000	2,336,777
	US 10YR NOTE (CBT)MAR21	XCBT 20210322	(27,000,000)	(73,828)
	US BANK NA CINCINNATI	1% 04 Feb 2021	2,200,000	2,200,000
	US DOLLAR		1,010,797	1,010,797
	US TREASURY N/B	2.25% 30 Apr 2021	125,700,000	126,569,097
	US TREASURY N/B	1.5% 31 Aug 2021	11,000,000	11,101,406
	US TREASURY N/B	1.5% 30 Nov 2021	20,000,000	20,250,000
	US TREASURY N/B	1.625% 31 Dec 2021	20,000,000	20,300,000
	US TREASURY N/B	0.125% 30 Jun 2022	44,500,000	44,506,953
	US TREASURY N/B	0.125% 30 Sep 2022	77,000,000	77,003,008
	US TREASURY N/B	0.125% 31 Oct 2022	12,000,000	12,001,875
	US TREASURY N/B	0.125% 30 Nov 2022	31,200,000	31,203,656
	US TREASURY N/B	2.125% 30 Jun 2022	9,250,000	9,526,777
	UTAH ST	3.539% 01 Jul 2025	1,700,000	1,849,464
	VENTURE CDO LTD	1% 20 Apr 2029	3,000,000	2,995,095
	VENTURE CDO LTD	1% 28 Aug 2029	2,500,000	2,487,698
	WELLS FARGO + COMPANY	1% 04 Apr 2031	2,400,000	2,934,127
	WELLS FARGO + COMPANY	3.069% 24 Jan 2023	1,800,000	1,851,375
	WELLS FARGO + COMPANY	1% 24 Jan 2023	2,100,000	2,118,078
	WELLS FARGO COMMERCIAL MORTGAG	2.788% 15 Jul 2048	1,800,000	1,899,331
	WELLS FARGO COMMERCIAL MORTGAG	4.212% 15 May 2051	900,000	1,060,443
	WELLS FARGO COMMERCIAL MORTGAG	2.964% 15 Oct 2052	2,400,000	2,660,623
	WEYERHAEUSER CO	4% 15 Apr 2030	1,000,000	1,184,224
	ZIMMER BIOMET HOLDINGS	1% 19 Mar 2021	978,000	978,000
	ZOETIS INC	3.25% 01 Feb 2023	2,100,000	2,208,964

Sub-Total: Fund 5745 10 of 15

Total \$870,124,050

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			Shares/ Par Value	
	DODGE COX	MUTUAL FUND	4,922,092	\$ 599,040,697
	METLIFE BLACKROCK	MUTUAL FUND	4,348,544	544,481,689
	METLIFE JP MORGAN	MUTUAL FUND	4,734,992	582,907,565

Sub-Total: Fund 5747 11 of 15

Total \$ 1,726,429,951

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	321 HENDERSON RECEIVABLES LLC	3.26% 15 Sep 2072	406,182	\$	443,374
	321 HENDERSON RECEIVABLES LLC	3.87% 15 Mar 2058	157,184		180,410
	321 HENDERSON RECEIVABLES LLC	1% 15 Mar 2042	420,206		401,021
	AASET 2018 2 TRUST	4.454% 18 Nov 2038	579,140		547,125
	ABBVIE INC	2.95% 21 Nov 2026	1,150,000		1,271,727
	ADAMS OUTDOOR ADVERTISING	4.81% 15 Nov 2048	363,876		383,689
	ADVOCATE HEALTH CORP	3.829% 15 Aug 2028	385,000		443,464
	AERCAP IRELAND CAP/GLOBA	4.875% 16 Jan 2024	1,055,000		1,151,750
	AERCAP IRELAND CAP/GLOBA	6.5% 15 Jul 2025	495,000		591,747
	AERCAP IRELAND CAP/GLOBA	4.5% 15 Sep 2023	665,000		721,008
	AGREE LP	2.9% 01 Oct 2030	225,000		239,015
	AIR LEASE CORP	2.875% 15 Jan 2026	1,975,000		2,089,815
	AIRCASTLE LTD	4.4% 25 Sep 2023	1,370,000		1,451,734
	ALLEGRO CLO LTD	1% 20 Apr 2032	2,300,000		2,298,123
	AMEREN CORP	0% 04 Jan 2021	5,000,000		4,999,938
	AMEREN CORP	3.65% 15 Feb 2026	295,000		332,699
	AMERICAN ELEC PWR INC	0% 25 Jan 2021	5,000,000		4,999,300
	AMERICAN HONDA FINAN	0% 16 Feb 2021	4,000,000		3,998,620
	AMERICAN HONDA FINAN	0% 23 Feb 2021	1,000,000		999,632
	AMERICAN TOWER TRUST I	3.652% 15 Mar 2048	680,000		747,496
	AMERICAN TOWER TRUSTE I	3.07% 15 Mar 2048	610,000		621,969
	ANCHORAGE CAPITAL CLO LTD	1% 22 Jul 2032	3,000,000		2,999,361
	ANHEUSER BUSCH INBEV WOR	4.15% 23 Jan 2025	1,714,000		1,951,715
	ANTARES HOLDINGS	6% 15 Aug 2023	2,145,000		2,187,520
	APOLLO AVIATION SECURITIZATION	3.351% 16 Jan 2040	660,850		622,064
	APPALACHIAN POWER CO	3.4% 01 Jun 2025	900,000		999,651
	ARCHER DANIELS MIDLAND C	2.75% 27 Mar 2025	305,000		331,723
	ARES CAPITAL CORP	3.625% 19 Jan 2022	1,310,000		1,347,464
	ARES CAPITAL CORP	4.2% 10 Jun 2024	1,175,000		1,268,338
	ASSOC BANC CORP	4.25% 15 Jan 2025	654,000		708,637
	AT+T INC	1.65% 01 Feb 2028	325,000		331,595
	AT+T INC	2.55% 01 Dec 2033	2,432,000		2,493,136
	ATHENE HOLDING LTD	3.5% 15 Jan 2031	1,805,000		1,907,540
	ATHENE HOLDING LTD	4.125% 12 Jan 2028	1,180,000		1,314,983
	ATLAS SENIOR LOAN FUND LTD	1% 27 Nov 2031	2,782,360		2,779,085
	AUTOZONE INC	1.65% 15 Jan 2031	940,000		932,315
	AVOLON HOLDINGS FNDG LTD	2.875% 15 Feb 2025	985,000		1,004,372
	AXIS SPECIALTY FINANCE	3.9% 15 Jul 2029	965,000		1,064,107
	BACARDI LTD	4.45% 15 May 2025	176,000		196,479
	BALLYROCK LTD	1% 15 Jul 2032	2,000,000		1,998,658

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	BANC OF AMERICA MERRILL LYNCH	1% 15 Sep 2034	1,090,000	1,065,395
	BANK	1% 15 May 2050	1,250,000	1,346,569
	BANK	4.267% 15 Feb 2052	293,750	346,262
	BANK	1% 15 Feb 2052	365,771	424,040
	BANK	1% 15 Apr 2052	270,000	301,107
	BANK	1% 17 Oct 2052	475,000	477,809
	BANK	1% 15 Jan 2063	1,237,000	1,252,741
	BANK OF AMERICA CORP	4.2% 26 Aug 2024	2,180,000	2,440,469
	BANK OF AMERICA CORP	1% 20 Dec 2023	1,546,000	1,627,180
	BANK OF AMERICA CORP	3.3% 11 Jan 2023	525,000	556,610
	BANK OF NOVA SCOTIA	4.5% 16 Dec 2025	895,000	1,043,518
	BARCLAYS BANK PLC	10.179% 12 Jun 2021	2,164,000	2,250,665
	BARCLAYS COMMERCIAL MORTGAGE S	1% 05 Aug 2038	850,000	810,972
	BARCLAYS COMMERCIAL MORTGAGE S	1% 05 Aug 2038	600,000	538,041
	BARCLAYS COMMERCIAL MORTGAGE S	1% 05 Aug 2038	510,000	424,647
	BARCLAYS COMMERCIAL MORTGAGE S	2.444% 15 Apr 2053	640,000	674,177
	BARCLAYS PLC	1% 10 Dec 2024	2,575,000	2,593,257
	BAT CAPITAL CORP	4.7% 02 Apr 2027	1,505,000	1,769,690
	BAT INTL FINANCE PLC	1.668% 25 Mar 2026	1,230,000	1,259,051
	BAXALTA INC	3.6% 23 Jun 2022	64,000	66,593
	BECTON DICKINSON AND CO	2.894% 06 Jun 2022	708,000	731,815
	BEMIS COMPANY INC.	0% 05 Jan 2021	2,000,000	1,999,964
	BENCHMARK MORTGAGE TRUST	4.17% 10 Oct 2051	550,000	638,165
	BENCHMARK MORTGAGE TRUST	1% 15 Feb 2053	1,199,000	1,244,597
	BENCHMARK MORTGAGE TRUST	1% 15 Sep 2043	2,297,000	2,160,852
	BENEFIT STREET PARTNERS CLO LT	1% 20 Apr 2031	640,000	635,528
	BLACKROCK TCP CAP CORP	3.9% 23 Aug 2024	2,385,000	2,491,948
	BM1105956 SWAPTION	DEC32 2.94 PUT	12,050,000	363,941
	BM1106228 SWAPTION	DEC32 2.44 CALL	750,000	75,025
	BPCE SA	1% 06 Oct 2026	2,520,000	2,578,798
	BRAMBLES USA INC	4.125% 23 Oct 2025	269,000	302,537
	BRAZOS TX HGR EDU AUTH	1% 25 Jun 2026	305,152	302,054
	BRIGHTHOUSE FINANCIAL IN	3.7% 22 Jun 2027	575,000	625,326
	BROADRIDGE FINANCIAL SOL	3.4% 27 Jun 2026	370,000	416,379
	BROADRIDGE FINANCIAL SOL	2.9% 01 Dec 2029	535,000	586,028
	BUNGE LTD FINANCE CORP	3.25% 15 Aug 2026	370,000	411,241
	BX COMMERCIAL MORTGAGE TRUST 2	1% 15 Oct 2036	1,234,087	1,230,991
	CARVANA AUTO RECEIVABLES TRUST	3.07% 15 Jul 2025	688,000	712,464
	CASTLELAKE AIRCRAFT SECURITIZA	3.967% 15 Apr 2039	300,896	286,150

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	CD COMMERCIAL MORTGAGE TRUST	1% 15 Aug 2057	1,900,000	1,948,712
	CENOVUS ENERGY INC	3% 15 Aug 2022	1,800,000	1,839,274
	CENTERPOINT ENGY INC	0% 05 Jan 2021	4,000,000	3,999,902
	CENTERPOINT ENGY INC	0% 06 Jan 2021	1,000,000	999,971
	CHARTER COMM OPT LLC/CAP	3.75% 15 Feb 2028	780,000	874,561
	CHASE EDUCATION LOAN TRUST	1% 28 Mar 2068	2,181,326	2,089,458
	CHASE EDUCATION LOAN TRUST	1% 28 Mar 2068	3,316,822	3,002,147
	CHURCH + DWIGHT CO INC	3.15% 01 Aug 2027	375,000	415,943
	CIFC FUNDING LTD	1% 16 Nov 2030	500,000	498,224
	CIGNA CORP	2.4% 15 Mar 2030	2,855,000	3,044,062
	CIT EDUCATION LOAN TRUST	1% 25 Jun 2042	313,654	284,479
	CITIBANK CREDIT CARD ISSUANCE	1% 14 May 2029	1,350,000	1,351,744
	CITIGROUP COMMERCIAL MORTGAGE	3.501% 10 Aug 2056	444,000	447,465
	CITIGROUP INC	3.875% 26 Mar 2025	1,800,000	2,008,822
	CNH INDUSTRIAL CAP LLC	1.95% 02 Jul 2023	635,000	653,698
	CNO FINANCIAL GROUP INC	5.25% 30 May 2025	875,000	1,015,680
	COMCAST CORP	2.65% 01 Feb 2030	1,000,000	1,093,983
	COMCAST CORP	3.3% 01 Apr 2027	1,005,000	1,142,780
	COMM MORTGAGE TRUST	1% 10 Sep 2047	510,000	531,309
	COMM MORTGAGE TRUST	3.527% 10 Feb 2048	500,000	542,720
	COMM MORTGAGE TRUST	3.465% 15 Aug 2057	3,167,000	3,403,211
	CONTL AIRLINES 2012 1 A	4.15% 11 Oct 2025	72,549	73,013
	CONTL AIRLINES 2012 2 A	4% 29 Apr 2026	68,284	69,079
	CREDIT SUISSE GROUP AG	1% 11 Sep 2025	1,750,000	1,841,479
	CVS HEALTH CORP	4.3% 25 Mar 2028	694,000	825,833
	DB MASTER FINANCE LLC	4.021% 20 May 2049	413,763	435,808
	DB MASTER FINANCE LLC	4.352% 20 May 2049	571,763	617,875
	DEEPHAVEN RESIDENTIAL MORTGAGE	1% 25 Jan 2059	303,744	306,894
	DELL INT LLC / EMC CORP	5.85% 15 Jul 2025	1,064,000	1,277,669
	DELL INT LLC / EMC CORP	6.02% 15 Jun 2026	1,071,000	1,306,561
	DELTA AIR LINES 2007 1 A	6.821% 10 Feb 2024	31,154	31,913
	DELTA AIR LINES INC	3.625% 15 Mar 2022	1,400,000	1,440,328
	DELTA AIR LINES/SKYMILES	4.5% 20 Oct 2025	475,000	507,708
	DEVON ENERGY CORPORATION	5.85% 15 Dec 2025	1,150,000	1,351,639
	DIAMONDBACK ENERGY INC	3.25% 01 Dec 2026	475,000	507,152
	DISCOVER BANK	3.35% 06 Feb 2023	1,030,000	1,086,843
	DISCOVER BANK	1% 09 Aug 2028	1,105,000	1,174,615
	DISCOVERY COMMUNICATIONS	3.95% 20 Mar 2028	465,000	533,720
	DISCOVERY COMMUNICATIONS	3.95% 15 Jun 2025	709,000	796,582
	DOMINOS PIZZA MASTER ISSUER LL	3.668% 25 Oct 2049	475,200	504,762
	DUKE ENERGY CORP	0% 21 Jan 2021	5,000,000	4,999,417
	DUKE ENERGY CORP	2.65% 01 Sep 2026	490,000	533,903
	DUKE REALTY LP	3.25% 30 Jun 2026	270,000	302,442

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	DUPONT DE NEMOURS INC	4.493% 15 Nov 2025	1,860,000	2,171,271
	ECMC GROUP STUDENT LOAN TRUST	1% 25 Nov 2069	825,139	828,555
	ECMC GROUP STUDENT LOAN TRUST	1% 26 Jul 2066	898,604	916,157
	ECMC GROUP STUDENT LOAN TRUST	1% 27 Dec 2066	1,311,177	1,326,384
	ECMC GROUP STUDENT LOAN TRUST	1% 25 Sep 2068	743,714	739,916
	EDUCATIONAL SERVICES OF AMERIC	1% 25 Jun 2048	300,000	280,736
	ELMWOOD CLO II LTD.	1% 20 Apr 2031	2,000,000	1,999,182
	ENERGY TRANSFER LP	4.2% 15 Apr 2027	1,150,000	1,267,486
	ENERGY TRANSFER LP	5.875% 15 Jan 2024	1,075,000	1,208,392
	ENLINK MIDSTREAM PARTNER	4.85% 15 Jul 2026	165,000	161,096
	ENSTAR GROUP LTD	4.5% 10 Mar 2022	1,140,000	1,183,351
	ENSTAR GROUP LTD	4.95% 01 Jun 2029	1,220,000	1,380,024
	ENTERGY ARKANSAS LLC	3.5% 01 Apr 2026	150,000	169,407
	ENTERGY CORP	0% 22 Feb 2021	2,000,000	1,999,278
	ENTERGY CORP	0% 24 Feb 2021	2,000,000	1,999,160
	ENTERGY CORP	0% 02 Mar 2021	1,000,000	999,550
	EQT CORP	7.625% 01 Feb 2025	750,000	854,063
	EQT CORP	3% 01 Oct 2022	1,200,000	1,209,000
	EQUITABLE FINANCIAL LIFE	1.4% 07 Jul 2025	1,065,000	1,093,851
	ESTEE LAUDER CO INC	2.375% 01 Dec 2029	475,000	513,465
	EURO CURRENCY	FOREIGN CURRENCY	(818)	(1,001)
	EVERSOURCE ENERGY	0% 04 Jan 2021	4,000,000	3,999,967
	FALCON AEROSPACE LTD	3.597% 15 Sep 2039	845,822	810,081
	FANNIE MAE	4% 25 Nov 2043	170,809	190,415
	FANNIE MAE	4% 25 Apr 2027	544,628	558,728
	FED HM LN PC POOL G06601	4.5% 01 Dec 2040	229,204	257,433
	FED HM LN PC POOL RA4245	2% 01 Dec 2050	1,850,000	1,924,285
	FED HM LN PC POOL RA4255	2% 01 Jan 2051	3,875,000	4,038,959
	FED HM LN PC POOL SB8013	2.5% 01 Sep 2034	0	0
	FED HM LN PC POOL ZA5946	4.5% 01 Nov 2048	0	0
	FED HM LN PC POOL ZA6368	4.5% 01 Feb 2049	0	0
	FLORIDA POWER + LIGHT CO	2.85% 01 Apr 2025	140,000	152,355
	FNMA POOL 735382	1% 01 Apr 2035	113,661	132,049
	FNMA POOL 735676	1% 01 Jul 2035	141,004	163,795
	FNMA POOL AD6437	5% 01 Jun 2040	142,633	165,695
	FNMA POOL AD6996	5% 01 Jul 2040	869,276	1,009,076
	FNMA POOL AL8173	1% 01 Feb 2044	365,552	416,148
	FNMA POOL AS1304	3.5% 01 Dec 2028	355,768	382,959
	FNMA POOL AV1897	3.5% 01 Dec 2028	0	0
	FNMA POOL AV2325	3.5% 01 Dec 2028	0	0
	FNMA POOL BK7877	4.5% 01 Jul 2048	0	0
	FNMA POOL CA1909	4.5% 01 Jun 2048	1,870,811	2,033,046
	FNMA POOL CA5506	3% 01 Apr 2050	4,338,450	4,706,148
	FNMA POOL CA6096	3.5% 01 Jun 2050	4,352,478	4,649,454
	FNMA POOL FM4017	1% 01 Aug 2050	583,090	616,373
	FNMA POOL MA1356	3.5% 01 Feb 2043	3,068,114	3,351,045
	FNMA POOL MA3029	3% 01 Jun 2032	1,046,650	1,098,741
	FNMA POOL MA3090	3% 01 Aug 2032	1,197,449	1,260,636
	FNMA POOL MA3238	3.5% 01 Jan 2048	4,654,509	4,935,445

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	FNMA POOL MA3638	4% 01 Apr 2049	0	0
	FNMA POOL MA3639	4.5% 01 Apr 2049	0	0
	FNMA POOL MA4021	3.5% 01 May 2050	5,821,918	6,152,459
	FNMA TBA 15 YR 2	2% 16 Jan 2036	19,900,000	20,804,828
	FNMA TBA 30 YR 3	3% 14 Jan 2051	14,675,000	15,375,502
	FNMA TBA 30 YR 4.5	4.5% 14 Jan 2051	1,425,000	1,544,344
	FORD MOTOR CREDIT CO LLC	3.087% 09 Jan 2023	600,000	610,467
	FORD MOTOR CREDIT CO LLC	3.813% 12 Oct 2021	1,610,000	1,628,113
	FORD MOTOR CREDIT CO LLC	3.35% 01 Nov 2022	1,475,000	1,500,813
	FORWARDS GOLDMAN SACHS BOC	OPTIONS CASH COLLATERALD	(140,000)	(140,000)
	FREDDIE MAC	2.375% 13 Jan 2022	505,000	516,676
	GENERAL MOTORS CO	4.2% 01 Oct 2027	685,000	776,202
	GENERAL MOTORS FINL CO	3.7% 09 May 2023	610,000	646,548
	GENERAL MOTORS FINL CO	4.15% 19 Jun 2023	800,000	860,657
	GLOBAL AIR LEASE CO LTD	6.5% 15 Sep 2024	1,191,687	1,063,581
	GNMA II POOL 004979	5% 20 Mar 2041	102,299	117,259
	GNMA II POOL MA4321	3.5% 20 Mar 2047	2,804,940	3,010,877
	GNMA II POOL MA6656	3% 20 May 2050	4,689,230	4,906,501
	GNMA II POOL MA6710	3% 20 Jun 2050	4,739,619	4,960,587
	GNMA II TBA 30 YR 3	3% 21 Jan 2051	22,600,000	23,632,891
	GNMA II TBA 30 YR 3.5	3.5% 21 Jan 2051	17,050,000	18,070,336
	GOAL CAPITAL FUNDING TRUST	1% 25 Sep 2043	200,000	191,640
	GOLDMAN SACHS GROUP INC	5.25% 27 Jul 2021	560,000	575,725
	GOLDMAN SACHS GROUP INC	5.75% 24 Jan 2022	2,450,000	2,589,640
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	1,941,198	1,941,198
	GRUPO TELEVISA SAB	6.625% 18 Mar 2025	735,000	893,694
	GS MORTGAGE SECURITIES TRUST	4.074% 10 Jan 2047	935,000	1,014,005
	GS MORTGAGE SECURITIES TRUST	1% 10 Jul 2051	5,155,000	6,045,700
	HERCULES CAPITAL INC	4.625% 23 Oct 2022	1,500,000	1,524,869
	HERTZ VEHICLE FINANCING LLC	4.03% 25 Jul 2024	75,312	75,399
	HORIZON AIRCRAFT FINANCE I LIM	4.458% 15 Dec 2038	408,312	394,398
	HORIZON AIRCRAFT FINANCE II LL	3.721% 15 Jul 2039	554,446	534,880
	HORIZON AIRCRAFT FINANCE III L	3.425% 15 Nov 2039	989,916	956,520
	HOST HOTELS + RESORTS LP	3.75% 15 Oct 2023	325,000	343,165
	HPS LOAN MANAGEMENT	1% 22 Jul 2032	625,000	625,349
	HSBC HOLDINGS PLC	4.25% 14 Mar 2024	1,140,000	1,257,811
	HSBC HOLDINGS PLC	4.25% 18 Aug 2025	1,150,000	1,306,599
	ICG US CLO LTD	1% 26 Oct 2032	600,000	600,789
	IMPERIAL BRANDS FIN PLC	3.5% 26 Jul 2026	2,430,000	2,689,673
	INGREDION INC	3.2% 01 Oct 2026	495,000	550,611
	INGREDION INC	2.9% 01 Jun 2030	680,000	748,927

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	INTERCONTINENTAL EXCHANGE	0% 01 Mar 2021	4,000,000	3,998,164
	INTERPUBLIC GROUP COS	4.65% 01 Oct 2028	710,000	857,540
	IPALCO ENTERPRISES INC	3.7% 01 Sep 2024	750,000	817,479
	JOHN HANCOCK LIFE INS CO	7.375% 15 Feb 2024	975,000	1,149,380
	JP MORGAN CHASE COMMERCIAL MOR	3.055% 15 Aug 2049	860,000	916,621
	JP MORGAN MORTGAGE TRUST	1% 25 Jan 2047	557,494	569,124
*	JPMORGAN CHASE + CO	3.2% 25 Jan 2023	1,815,000	1,921,382
*	JPMORGAN CHASE + CO	3.375% 01 May 2023	2,050,000	2,191,041
	KEYCORP STUDENT LOAN TRUST	1% 25 May 2029	2,563	2,561
	KNDL MORTGAGE TRUST	1% 15 May 2036	469,000	467,836
	KRAFT HEINZ FOODS CO	3.95% 15 Jul 2025	673,000	741,155
	LAS VEGAS SANDS CORP	3.5% 18 Aug 2026	1,850,000	1,979,674
	LAZARD GROUP LLC	3.75% 13 Feb 2025	465,000	516,387
	LAZARD GROUP LLC	4.5% 19 Sep 2028	1,115,000	1,323,318
	LEASEPLAN CORPORATION NV	2.875% 24 Oct 2024	1,200,000	1,267,990
	LEGG MASON INC	4.75% 15 Mar 2026	355,000	421,543
	LEIDOS INC	2.3% 15 Feb 2031	815,000	829,832
	LIFE STORAGE LP	4% 15 Jun 2029	1,080,000	1,262,984
	LLOYDS BANKING GROUP PLC	1% 09 Jul 2025	655,000	722,128
	LUNAR AIRCRAFT 2020 1 LIMITED	3.376% 15 Feb 2045	412,785	389,852
	MACH I	3.474% 15 Oct 2039	817,846	790,075
	MARRIOTT INTERNATIONAL	5.75% 01 May 2025	418,000	488,935
	MERCK & CO. INC	0% 26 Jan 2021	5,000,000	4,999,583
	MKT 2020 525M MORTGAGE TRUST	1% 12 Feb 2040	355,000	353,282
	MOLSON COORS BEVERAGE	2.1% 15 Jul 2021	390,000	393,273
	MOLSON COORS BEVERAGE	3% 15 Jul 2026	2,100,000	2,289,361
	MORGAN STANLEY	4.35% 08 Sep 2026	1,100,000	1,296,887
	MORGAN STANLEY CAPITAL I TRUST	1% 15 Jul 2051	820,000	968,181
	MORGAN STANLEY CAPITAL I TRUST	1% 15 Jul 2051	370,000	428,441
	MORGAN STANLEY CAPITAL I TRUST	4.272% 15 Mar 2052	850,000	989,388
	MSCG TRUST	1% 15 Oct 2037	405,000	403,998
	NAVIENT STUDENT LOAN TRUST	1% 26 Aug 2069	2,700,000	2,730,702
	NAVIENT STUDENT LOAN TRUST	1% 27 Dec 2067	830,000	834,802
	NAVIENT STUDENT LOAN TRUST	1% 27 Dec 2067	900,000	828,180
	NAVIENT STUDENT LOAN TRUST	3.16% 15 Nov 2068	1,511,000	1,566,407
	NAVIENT STUDENT LOAN TRUST	1% 27 Feb 2068	871,000	880,159
	NAVIENT STUDENT LOAN TRUST	1% 25 Jun 2065	740,575	750,003

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	NELNET STUDENT LOAN TRUST	2.53% 25 Oct 2067	2,201,307	2,302,806
	NEW RESIDENTIAL ADVANCE RECEIV	1.425% 15 Aug 2053	750,000	752,407
	NEWELL BRANDS INC	4.35% 01 Apr 2023	1,150,000	1,206,224
	NISOURCE INC	0% 14 Jan 2021	2,000,000	1,999,819
	NISOURCE INC	0% 19 Jan 2021	1,000,000	999,880
	NOV INC	3.6% 01 Dec 2029	1,305,000	1,364,632
	NOVASTAR HOME EQUITY LOAN	1% 25 Mar 2035	368,695	370,763
	O REILLY AUTOMOTIVE INC	4.2% 01 Apr 2030	440,000	530,038
	O REILLY AUTOMOTIVE INC	1.75% 15 Mar 2031	770,000	771,186
	OAK HILL CREDIT PARTNERS	1% 22 Oct 2032	2,000,000	2,002,434
	OAK STREET INVESTMENT GRADE NE	2.21% 20 Nov 2050	1,278,140	1,287,157
	OCCIDENTAL PETROLEUM COR	5.5% 01 Dec 2025	2,870,000	2,992,291
	ONEMAIN FINANCIAL ISSUANCE TRU	1.75% 14 Sep 2035	1,058,000	1,077,008
	ONEMAIN FINANCIAL ISSUANCE TRU	3.14% 14 Oct 2036	3,350,000	3,617,592
	ORACLE CORP	2.8% 01 Apr 2027	2,085,000	2,299,501
	PACIFIC GAS + ELECTRIC	2.1% 01 Aug 2027	2,470,000	2,513,524
	PARK AEROSPACE HOLDINGS	5.25% 15 Aug 2022	670,000	703,172
	PARK AEROSPACE HOLDINGS	5.5% 15 Feb 2024	700,000	763,445
	PARK AEROSPACE HOLDINGS	4.5% 15 Mar 2023	1,545,000	1,619,044
	PATTERSON UTI ENERGY INC	3.95% 01 Feb 2028	310,000	286,173
	PIONEER AIRCRAFT FINANCE LIMIT	3.967% 15 Jun 2044	626,912	595,550
	PIONEER NATURAL RESOURCE	4.45% 15 Jan 2026	655,000	757,450
	PLAINS ALL AMER PIPELINE	4.5% 15 Dec 2026	2,125,000	2,380,239
	PROCTOR GAMBLE AND CO	0% 13 Apr 2021	5,000,000	4,998,158
	PSMC TRUST	1% 25 Jun 2048	160,165	163,726
	PUBLIC SEVC. ENT. GR	0% 20 Jan 2021	6,000,000	5,999,208
	PUGET ENERGY INC	3.65% 15 May 2025	903,000	995,844
	REINSURANCE GRP OF AMER	3.15% 15 Jun 2030	570,000	623,248
	RELIANCE STEEL + ALUM	1.3% 15 Aug 2025	930,000	944,573
	RENAISSANCERE HOLDINGS L	3.6% 15 Apr 2029	2,710,000	3,067,847
	RPM INTERNATIONAL INC	3.75% 15 Mar 2027	1,160,000	1,287,058
	SABINE PASS LIQUEFACTION	4.2% 15 Mar 2028	435,000	498,788
	SANTANDER REVOLVING AUTO LOAN	2.8% 26 Jan 2032	373,000	394,807
	SANTANDER REVOLVING AUTO LOAN	3% 26 Jan 2032	237,000	249,984
	SANTANDER REVOLVING AUTO LOAN	3.45% 26 Jan 2032	473,000	500,917
	SCHLUMBERGER FIN CA	2.65% 20 Nov 2022	250,000	259,324
	SCHLUMBERGER HOLDINGS	0% 11 Jan 2021	2,000,000	1,999,861
	SEQUOIA MORTGAGE TRUST	1% 25 Jun 2048	484,799	498,502
	SERVICE PROPERTIES TRUST	4.35% 01 Oct 2024	1,150,000	1,135,625
	SHELLPOINT CO ORIGINATOR TRUST	1% 25 Oct 2031	622,180	632,935
	SIXTH STREET SPECIALTY	3.875% 01 Nov 2024	1,510,000	1,556,593

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	SLC STUDENT LOAN TRUST	1% 15 Feb 2068	4,450,000	4,091,989
	SLC STUDENT LOAN TRUST	1% 15 Feb 2045	544,715	481,903
	SLM STUDENT LOAN TRUST	1% 25 Jan 2040	0	0
	SLM STUDENT LOAN TRUST	1% 15 Jun 2038	113,751	104,983
	SLM STUDENT LOAN TRUST	1% 25 Mar 2044	0	0
	SLM STUDENT LOAN TRUST	1% 25 Oct 2040	362,544	334,494
	SMB PRIVATE EDUCATION LOAN TRU	1% 15 Jun 2037	1,800,000	1,807,165
	SOCIETE GENERALE	1% 14 Dec 2026	1,200,000	1,210,601
	SPIRE INC	0% 13 Jan 2021	1,000,000	999,913
	SPIRIT AIR 2015 1 PTT A	4.1% 01 Oct 2029	481,502	457,710
	SPIRIT REALTY LP	4.45% 15 Sep 2026	78,000	88,002
	SPIRIT REALTY LP	4% 15 Jul 2029	560,000	630,503
	SPIRIT REALTY LP	3.2% 15 Jan 2027	1,438,000	1,527,493
	STEEL DYNAMICS INC	2.8% 15 Dec 2024	575,000	618,177
	STEEL DYNAMICS INC	2.4% 15 Jun 2025	480,000	510,177
	STORE CAPITAL CORP	2.75% 18 Nov 2030	510,000	518,660
	STORE MASTER FUNDING LLC	3.65% 20 Nov 2049	1,222,127	1,246,328
	SUMITOMO MITSUI FINL GRP	2.348% 15 Jan 2025	1,215,000	1,289,237
	SUMITOMO MITSUI FINL GRP	1.474% 08 Jul 2025	880,000	901,243
	SWAPS BARCLAYS BOC	SWAP CASH COLLATERAL USD	(414,000)	(414,000)
	SYNCHRONY FINANCIAL	4.5% 23 Jul 2025	928,000	1,043,969
	SYNCHRONY FINANCIAL	3.7% 04 Aug 2026	900,000	998,937
	SYNGENTA FINANCE NV	4.892% 24 Apr 2025	245,000	262,948
	SYNGENTA FINANCE NV	4.441% 24 Apr 2023	1,400,000	1,469,205
	TACO BELL FUNDING, LLC	4.318% 25 Nov 2048	1,372,000	1,391,606
	TANGER PROPERTIES LP	3.875% 01 Dec 2023	657,000	682,397
	TANGER PROPERTIES LP	3.75% 01 Dec 2024	510,000	534,793
	TIAA BANK MORTGAGE LOAN TRUST	1% 25 Jul 2048	27,831	27,820
	TIMKEN CO	4.5% 15 Dec 2028	1,010,000	1,131,108
	TOWD POINT MORTGAGE TRUST	1% 25 May 2055	53,457	53,846
	TREASURY BILL	0.01% 28 Jan 2021	1,400,000	1,399,946
	TRINITY ACQUISITION PLC	4.4% 15 Mar 2026	155,000	180,589
	TRINITY ACQUISITION PLC	3.5% 15 Sep 2021	290,000	295,195
	UBS GROUP AG	4.125% 24 Sep 2025	935,000	1,070,629
	UDR INC	3.2% 15 Jan 2030	325,000	361,670
	UNITED MEXICAN STATES	4.5% 22 Apr 2029	2,820,000	3,310,680
	UNITEDHEALTH GROUP INC	1.25% 15 Jan 2026	1,260,000	1,298,909
	US 10YR ULTRA FUT MAR21	XCBT 20210322	(1,800,000)	17,156
	US 2YR NOTE (CBT) MAR21	XCBT 20210331	51,000,000	59,762
	US 5YR NOTE (CBT) MAR21	XCBT 20210331	(5,600,000)	(16,188)
	US DOLLAR		(31,052)	(31,052)
	US LONG BOND(CBT) MAR21	XCBT 20210322	3,400,000	(17,397)
	US TREASURY N/B	0.375% 30 Apr 2025	31,800,000	31,915,523
	US TREASURY N/B	0.125% 15 May 2023	32,600,000	32,591,086
	US TREASURY N/B	2.125% 31 Mar 2024	1,100,000	1,168,707
	US TREASURY N/B	1.625% 15 Aug 2029	14,250,000	15,244,160
	VALE OVERSEAS LIMITED	6.25% 10 Aug 2026	1,040,000	1,289,600
	VEREIT OPERATING PARTNER	4.625% 01 Nov 2025	1,100,000	1,266,108
	VEREIT OPERATING PARTNER	3.4% 15 Jan 2028	625,000	689,965

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	VEREIT OPERATING PARTNER	2.2% 15 Jun 2028	1,335,000	1,365,081
	VERUS SECURITIZATION TRUST	1% 25 Mar 2060	461,521	467,948
	VF CORPORATION	0% 08 Feb 2021	2,000,000	1,999,472
	VIACOMCBS INC	4.95% 15 Jan 2031	1,855,000	2,328,263
	WACHOVIA STUDENT LOAN TRUST	1% 25 Apr 2040	2,948,375	2,710,945
	WALGREENS BOOTS	0% 08 Jan 2021	1,000,000	999,948
	WALGREENS BOOTS	0% 03 Feb 2021	1,000,000	999,679
	WALGREENS BOOTS	0% 19 Feb 2021	3,000,000	2,998,775
	WALT DISNEY CO	0% 15 Jun 2021	5,000,000	4,993,125
	WALT DISNEY COMPANY/THE	2.65% 13 Jan 2031	620,000	679,714
	WASTE MANAGEMENT INC	0% 01 Jul 2021	5,000,000	4,991,201
	WAVE 2017 1 LLC	3.844% 15 Nov 2042	1,063,454	1,031,899
	WAVE USA	3.597% 15 Sep 2044	1,636,642	1,595,984
	WELLS FARGO COMMERCIAL MORTGAG	1% 15 Jun 2051	540,000	628,559
	WELLS FARGO COMMERCIAL MORTGAG	4.556% 16 Jun 2051	140,000	162,535
	WELLS FARGO COMMERCIAL MORTGAG	4.244% 15 Mar 2052	523,000	620,045
	WELLS FARGO MORTGAGE BACKED SE	1% 25 Nov 2048	184,348	188,260
	WILLIS NORTH AMERICA INC	3.6% 15 May 2024	125,000	136,488
	WILLIS NORTH AMERICA INC	2.95% 15 Sep 2029	255,000	279,000
	WILLIS TOWERS WATSON PLC	5.75% 15 Mar 2021	580,000	585,841
	WP CAREY INC	4.25% 01 Oct 2026	1,715,000	1,973,732
	WP CAREY INC	2.4% 01 Feb 2031	65,000	67,506
	XCEL ENERGY INC	3.3% 01 Jun 2025	530,000	582,565
	XLIT LTD	4.45% 31 Mar 2025	645,000	736,068
	YARA INTERNATIONAL ASA	4.75% 01 Jun 2028	1,470,000	1,743,136
	YARA INTERNATIONAL ASA	3.148% 04 Jun 2030	175,000	189,487

Sub-Total: Fund 5748 12 of 15

Total \$ 589,668,257

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			Shares/ Par Value	
	AERCAP IRELAND	3.15% 15 Feb 2024		
	CAP/GLOBA		1,455,000	\$ 1,525,223
	AES CORP/THE	3.3% 15 Jul 2025	1,045,000	1,139,050
	AES CORP/THE	1.375% 15 Jan 2026	2,895,000	2,919,847
	AIRCASTLE LTD	5.25% 11 Aug 2025	1,790,000	1,971,418
	AKER BP ASA	3% 15 Jan 2025	405,000	425,043
	ALBERTSONS COS/SAFEWAY	3.25% 15 Mar 2026	865,000	877,975
	ALLIANT ENERGY FINANCE	3.75% 15 Jun 2023	1,750,000	1,874,992
	ALLISON TRANSMISSION INC	3.75% 30 Jan 2031	1,385,000	1,417,028
	ALLY FINANCIAL INC	1.45% 02 Oct 2023	2,390,000	2,439,758
	AMERICAN CREDIT	2.69% 12 Dec 2025		
	ACCEPTANCE REC		2,275,000	2,323,425

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	AMERICAN CREDIT ACCEPTANCE REC	2.08% 13 Dec 2023	340,000		342,115
	AMERICAN CREDIT ACCEPTANCE REC	2.48% 13 Sep 2024	475,000		486,063
	AMERICAN HONDA FINANCE	0.65% 08 Sep 2023	3,325,000		3,345,997
	AMERICAN HONDA FINANCE	2.2% 27 Jun 2022	1,900,000		1,952,497
	AMERICAN WOODMARK CORP	4.875% 15 Mar 2026	120,000		123,000
	AMERICREDIT AUTOMOBILE RECEIVA	2.54% 18 Jul 2024	2,365,000		2,431,683
	AMERICREDIT AUTOMOBILE RECEIVA	1.06% 18 Aug 2026	405,000		405,537
	AMERICREDIT AUTOMOBILE RECEIVA	0.97% 18 Feb 2026	155,000		156,633
	AMERICREDIT AUTOMOBILE RECEIVA	2.24% 08 Apr 2022	43,549		43,564
	AMERICREDIT AUTOMOBILE RECEIVA	3.58% 18 Oct 2024	1,235,000		1,277,575
	AMERIPRISE FINANCIAL INC	3% 22 Mar 2022	1,285,000		1,326,976
	AMGEN INC	2.2% 21 Feb 2027	3,240,000		3,473,320
	AMPHENOL CORP	2.05% 01 Mar 2025	365,000		385,587
	ANGLO AMERICAN CAPITAL	5.375% 01 Apr 2025	360,000		420,719
	AON CORP	2.2% 15 Nov 2022	3,260,000		3,369,446
	ARES CAPITAL CORP	3.875% 15 Jan 2026	1,665,000		1,804,165
	ASSURANT INC	4.2% 27 Sep 2023	415,000		453,937
	AT+T INC	2.3% 01 Jun 2027	1,155,000		1,231,851
	ATHENE GLOBAL FUNDING	3% 01 Jul 2022	470,000		486,021
	ATHENE GLOBAL FUNDING	2.5% 14 Jan 2025	835,000		874,693
	ATHENE GLOBAL FUNDING	1.2% 13 Oct 2023	2,100,000		2,116,185
	AUST + NZ BANKING GRP NY	2.05% 21 Nov 2022	3,265,000		3,378,479
	AUTONATION INC	4.5% 01 Oct 2025	460,000		511,310
	AUTONATION INC	3.5% 15 Nov 2024	545,000		588,192
	AVIATION CAPITAL GROUP	3.875% 01 May 2023	500,000		520,988
	AVIATION CAPITAL GROUP	4.375% 30 Jan 2024	1,045,000		1,102,709
	BACARDI LTD	4.45% 15 May 2025	2,125,000		2,372,257
	BAIDU INC	3.875% 29 Sep 2023	2,085,000		2,245,946
	BAKER HUGHES LLC/CO OBL	2.773% 15 Dec 2022	2,610,000		2,725,868
	BANC OF AMERICA COMMERCIAL MOR	3.116% 15 Feb 2050	1,610,000		1,639,179
	BANCO BILBAO VIZCAYA ARG	0.875% 18 Sep 2023	3,400,000		3,423,851
	BANCO SANTANDER SA	3.125% 23 Feb 2023	1,400,000		1,474,052
	BANCO SANTANDER SA	3.848% 12 Apr 2023	2,000,000		2,148,238
	BANK OF AMERICA CORP	1% 20 Jan 2023	2,105,000		2,165,433
	BANK OF IRELAND GROUP	4.5% 25 Nov 2023	200,000		218,874
	BANK OF MONTREAL	2.9% 26 Mar 2022	2,500,000		2,581,254
	BANK OF NOVA SCOTIA	0.55% 15 Sep 2023	3,450,000		3,463,399
	BANK OF THE WEST AUTO TRUST	2.43% 15 Apr 2024	1,295,000		1,319,612
	BANQUE FED CRED MUTUEL	3.75% 20 Jul 2023	2,145,000		2,318,142
	BANQUE FED CRED MUTUEL	2.375% 21 Nov 2024	1,210,000		1,282,806
	BARCLAYS COMMERCIAL MORTGAGE S	3.189% 15 Feb 2050	893,374		913,503
	BARCLAYS DRYROCK ISSUANCE TRUS	1.96% 15 May 2025	5,010,000		5,141,650

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	BARCLAYS PLC	3.25% 12 Jan 2021	835,000	835,451
	BAT CAPITAL CORP	2.789% 06 Sep 2024	2,260,000	2,416,003
	BAYER US FINANCE II LLC	3.375% 15 Jul 2024	560,000	605,425
	BAYVIEW OPPORTUNITY MASTER FUN	4% 28 Apr 2055	400,993	411,635
	BENCHMARK MORTGAGE TRUST	2.793% 15 Mar 2062	3,791,561	3,912,879
	BMW FINANCE NV	2.4% 14 Aug 2024	3,300,000	3,497,821
	BNP PARIBAS	1% 10 Jan 2025	1,005,000	1,116,987
	BNP PARIBAS	1% 19 Nov 2025	685,000	730,157
	BOEING CO	5.04% 01 May 2027	2,335,000	2,729,783
	BOEING CO	2.75% 01 Feb 2026	905,000	951,652
	BP CAP MARKETS AMERICA	3.224% 14 Apr 2024	2,835,000	3,066,806
	BP CAP MARKETS AMERICA	2.52% 19 Sep 2022	1,455,000	1,504,949
	BRITISH TELECOMMUNICATIO	4.5% 04 Dec 2023	665,000	736,396
	BROWN FORMAN CORP	3.5% 15 Apr 2025	290,000	321,136
	BUNGE LTD FINANCE CORP	4.35% 15 Mar 2024	2,140,000	2,360,712
	CALIFORNIA REPUBLIC AUTO RECEI	2.28% 15 Jun 2022	126,050	126,228
	CAPITAL ONE FINANCIAL CO	3.75% 09 Mar 2027	275,000	313,835
	CARMAX AUTO OWNER TRUST	2.18% 15 Aug 2024	1,105,000	1,132,504
	CARMAX AUTO OWNER TRUST	2.01% 15 Mar 2023	845,810	851,263
	CARMAX AUTO OWNER TRUST	1.87% 17 Apr 2023	773,547	778,844
	CARMAX AUTO OWNER TRUST	2.11% 17 Oct 2022	89,814	90,159
	CATERPILLAR FINL SERVICE	1.97% 15 Apr 2022	80,462	80,595
	CATERPILLAR FINL SERVICE	1.9% 06 Sep 2022	655,000	673,260
	CATERPILLAR FINL SERVICE	2.4% 06 Jun 2022	735,000	757,215
	CATERPILLAR FINL SERVICE	0.8% 13 Nov 2025	2,810,000	2,832,447
	CDW LLC/CDW FINANCE	3.25% 15 Feb 2029	605,000	616,919
	CENTERPOINT ENERGY RES	3.55% 01 Apr 2023	2,055,000	2,191,732
	CHARLES SCHWAB CORP	0.9% 11 Mar 2026	3,485,000	3,529,604
	CIGNA CORP	3.75% 15 Jul 2023	848,000	916,748
	CIGNA CORP	3.9% 15 Feb 2022	810,000	841,499
	CIGNA CORP	4.5% 25 Feb 2026	195,000	228,610
	CITIBANK NA	1% 20 May 2022	340,000	343,231
	CITIGROUP INC	1% 24 Jan 2023	435,000	447,305
	CITIGROUP INC	1% 08 Apr 2026	1,620,000	1,769,951
	CITIGROUP INC	1% 04 Nov 2022	2,420,000	2,458,666
	CNH EQUIPMENT TRUST	1.86% 15 Sep 2022	104,694	104,950
	COLONY AMERICAN FINANCE LTD	2.968% 15 Oct 2049	164,856	167,708
	COMERICA BANK	2.5% 23 Jul 2024	1,530,000	1,627,087
	COMERICA INC	3.7% 31 Jul 2023	520,000	560,999
	COMM MORTGAGE TRUST	3.399% 05 Oct 2030	1,305,000	1,262,231
	COMM MORTGAGE TRUST	3.35% 10 Feb 2048	2,025,000	2,218,585
	CPS AUTO TRUST	2.36% 15 Feb 2024	375,000	380,863
	CPS AUTO TRUST	0.63% 15 Mar 2024	458,894	459,065
	CPS AUTO TRUST	3.05% 15 Dec 2023	38,576	38,754
	CPS AUTO TRUST	3.61% 15 Nov 2022	103,145	103,265

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	CREDIT ACCEPTANCE AUTO LOAN TR	2.38% 15 Nov 2028	1,185,000	1,216,528
	CREDIT ACCEPTANCE AUTO LOAN TR	1.77% 17 Dec 2029	1,370,000	1,377,513
	CREDIT SUISSE MORTGAGE TRUST	3.953% 15 Sep 2037	1,285,000	1,301,358
	CREDIT SUISSE NEW YORK	2.1% 12 Nov 2021	1,125,000	1,142,371
	CVS HEALTH CORP	3.7% 09 Mar 2023	413,000	441,835
	DANSKE BANK A/S	1% 20 Dec 2025	585,000	626,004
	DELTA AIR LINES INC	2.9% 28 Oct 2024	1,735,000	1,711,805
	DEUTSCHE BANK NY	1% 18 Sep 2024	2,190,000	2,252,938
	DEUTSCHE BANK NY	1% 24 Nov 2026	1,170,000	1,197,423
	DOMINION ENERGY INC	1% 15 Aug 2024	795,000	858,226
	DRIVE AUTO RECEIVABLES TRUST	2.65% 15 Feb 2024	715,000	722,471
	DT AUTO OWNER TRUST	3.67% 15 Mar 2024	91,299	91,627
	DT AUTO OWNER TRUST	2.16% 15 May 2024	255,000	258,425
	DT AUTO OWNER TRUST	3.18% 18 Feb 2025	800,000	816,484
	DT AUTO OWNER TRUST	1.47% 15 Jun 2026	735,000	741,745
	DT AUTO OWNER TRUST	2.6% 15 May 2023	490,000	493,701
	DT AUTO OWNER TRUST	2.36% 16 Jan 2024	385,000	389,982
	DT AUTO OWNER TRUST	3.28% 16 Mar 2026	390,000	409,741
	DXC TECHNOLOGY CO	4.125% 15 Apr 2025	285,000	315,052
	ELEMENT FLEET MANAGEMENT	3.85% 15 Jun 2025	1,045,000	1,113,827
	EQT CORP	7.625% 01 Feb 2025	780,000	888,225
	EQUINOR ASA	2.875% 06 Apr 2025	1,655,000	1,807,600
	EQUITABLE FINANCIAL LIFE	1.4% 27 Aug 2027	1,640,000	1,650,118
	EVERSOURCE ENERGY	3.8% 01 Dec 2023	1,935,000	2,118,370
	EXETER AUTOMOBILE RECEIVABLES	1.32% 15 Jul 2025	670,000	675,283
	EXETER AUTOMOBILE RECEIVABLES	3.06% 15 May 2023	701,549	705,127
	EXETER AUTOMOBILE RECEIVABLES	2.26% 15 Apr 2024	360,000	363,457
	EXETER AUTOMOBILE RECEIVABLES	3.28% 15 May 2025	530,000	554,086
	EXPEDIA GROUP INC	6.25% 01 May 2025	950,000	1,101,146
	EXXON MOBIL CORPORATION	2.992% 19 Mar 2025	1,630,000	1,784,042
	FANNIE MAE	7% 25 Mar 2045	734,625	858,955
	FANNIE MAE	1% 25 Nov 2033	550,006	551,587
	FANNIE MAE	1% 25 Oct 2040	123,299	124,148
	FANNIE MAE	1% 25 Dec 2040	304,630	307,053
	FANNIE MAE	5% 25 Jun 2040	633,582	725,717
	FANNIE MAE	1% 25 Sep 2041	581,340	590,414
	FANNIE MAE	1% 25 Sep 2041	287,438	290,891
	FANNIE MAE	1% 25 May 2040	768,544	774,794
	FANNIEMAE ACES	1% 25 Jan 2027	2,351,279	2,354,001
	FANNIEMAE WHOLE LOAN	6.5% 25 Dec 2045	665,863	785,746
	FEDERAL REALTY INVS TRST	3.95% 15 Jan 2024	2,205,000	2,398,705
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Nov 2026	1,924,697	1,939,548
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jun 2027	1,149,808	1,158,104

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	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jun 2027	864,856	867,472
	FHLMC MULTIFAMILY STRUCTURED P	1.766% 25 Feb 2025	915,904	947,513
	FHLMC STRUCTURED PASS THROUGH	1% 25 Jul 2044	823,890	831,442
	FIFTH THIRD BANCORP	2.6% 15 Jun 2022	640,000	659,597
	FIFTH THIRD BANK	1.8% 30 Jan 2023	3,290,000	3,383,542
	FLAGSHIP CREDIT AUTO TRUST	3.8% 15 Apr 2026	355,000	378,673
	FLAGSHIP CREDIT AUTO TRUST	3.88% 16 Oct 2023	1,235,000	1,264,547
	FLAGSHIP CREDIT AUTO TRUST	1.28% 16 Feb 2027	390,000	392,816
	FNMA POOL 735697	1% 01 Jun 2035	1,378,928	1,430,411
	FNMA POOL 795297	1% 01 Jul 2044	74,207	74,753
	FORD CREDIT AUTO LEASE TRUST	1.85% 15 Mar 2023	880,000	891,813
	FORD CREDIT AUTO OWNER TRUST/F	3.19% 15 Jul 2031	1,280,000	1,406,505
	FORD CREDIT FLOORPLAN MASTER O	2.84% 15 Mar 2024	1,865,000	1,921,788
	FORD MOTOR CREDIT CO LLC	3.81% 09 Jan 2024	375,000	384,375
	FORD MOTOR CREDIT CO LLC	2.979% 03 Aug 2022	685,000	696,440
	FREEPORT MCMORAN INC	4.625% 01 Aug 2030	810,000	888,975
	FS KKR CAPITAL CORP	4.125% 01 Feb 2025	415,000	431,986
	FS KKR CAPITAL CORP	3.4% 15 Jan 2026	1,065,000	1,058,394
	GE CAPITAL FUNDING LLC	3.45% 15 May 2025	1,750,000	1,930,814
	GENERAL ELECTRIC CO	3.45% 01 May 2027	590,000	667,317
	GENERAL MOTORS	0.68% 15 Aug 2025	410,000	412,425
	GENERAL MOTORS CO	6.8% 01 Oct 2027	170,000	218,469
	GENERAL MOTORS FINL CO	4.15% 19 Jun 2023	1,710,000	1,839,654
	GENERAL MOTORS FINL CO	2.9% 26 Feb 2025	790,000	843,658
	GENPACT LUXEMBOURG SARL	3.7% 01 Apr 2022	1,020,000	1,039,996
	GEORGIA PACIFIC LLC	0.625% 15 May 2024	3,465,000	3,476,372
	GLENCORE FUNDING LLC	4.125% 12 Mar 2024	480,000	528,189
	GLOBAL SC FINANCE SRL	3.19% 17 Jul 2029	619,917	619,924
	GLP CAPITAL LP / FIN II	5.25% 01 Jun 2025	2,105,000	2,368,293
	GLS AUTO RECEIVABLES TRUST	3.78% 15 Aug 2023	610,669	620,633
	GLS AUTO RECEIVABLES TRUST	3.06% 17 Apr 2023	437,478	440,355
	GLS AUTO RECEIVABLES TRUST	2.78% 16 Sep 2024	695,000	713,089
	GLS AUTO RECEIVABLES TRUST	1.14% 17 Nov 2025	525,000	524,918
	GM FINANCIAL AUTOMOBILE LEASIN	0.45% 21 Aug 2023	860,000	862,138
	GM FINANCIAL SECURITIZED TERM	2.18% 16 Apr 2024	1,270,000	1,290,547
	GM FINANCIAL SECURITIZED TERM	1.83% 17 Jan 2023	272,122	273,174

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	GNMA II POOL 710074	1% 20 Apr 2061	6,406	6,746
	GNMA II POOL 765230	1% 20 Dec 2062	49,304	51,810
	GNMA II POOL 766549	1% 20 Jul 2062	19,048	19,313
	GNMA II POOL 791932	1% 20 Jan 2063	4,024	4,070
	GNMA II POOL AE0471	1% 20 May 2064	1,356,354	1,477,356
	GNMA II POOL AU3150	1% 20 Sep 2066	2,765,088	3,113,807
	GNMA II POOL AW1855	1% 20 Nov 2066	1,143,659	1,305,294
	GOLDMAN SACHS BDC INC	2.875% 15 Jan 2026	2,030,000	2,071,361
	GOLDMAN SACHS GROUP INC	1% 17 Nov 2023	2,105,000	2,113,517
	GOLDMAN SACHS GROUP INC	1% 09 Dec 2026	2,030,000	2,052,314
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Sep 2042	299,437	311,810
	GOVERNMENT NATIONAL MORTGAGE A	6% 16 Jun 2034	1,963,219	2,168,578
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Oct 2060	686,231	684,901
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Aug 2058	34,993	34,947
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Nov 2060	61,991	62,049
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Dec 2060	965,808	968,014
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Mar 2061	623,944	625,307
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jun 2061	438,337	438,734
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Sep 2061	308,740	309,750
	GOVERNMENT NATIONAL MORTGAGE A	3% 20 Dec 2061	50,231	51,421
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Mar 2062	401,393	402,834
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jul 2062	37,265	37,385
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Aug 2062	298,029	298,760
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Sep 2062	1,438,295	1,442,155
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Oct 2062	16,940	17,028
	GOVERNMENT NATIONAL MORTGAGE A	3.5% 20 Jan 2063	227,951	234,553
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Sep 2063	808,212	813,143
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2065	9,831	9,817
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 May 2065	1,784,098	1,776,837
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2065	140,996	140,961
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jul 2065	40,310	40,255

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	GOVERNMENT NATIONAL MORTGAGE A	1% 20 May 2066	123,433	123,725
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 May 2067	986,059	973,554
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Oct 2067	10,116	10,115
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Dec 2067	38,219	38,082
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Oct 2064	56,038	55,947
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Sep 2068	6,727,062	6,722,735
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Sep 2068	616,058	614,977
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Oct 2068	4,027,688	4,026,879
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2069	1,158,378	1,159,637
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jan 2070	1,571,711	1,574,112
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	9,947,666	9,947,666
	GRAY OAK PIPELINE LLC	2.6% 15 Oct 2025	240,000	247,360
	GS MORTGAGE SECURITIES TRUST	1% 05 Mar 2033	285,000	275,225
	HANESBRANDS INC	4.625% 15 May 2024	220,000	230,450
	HARLEY DAVIDSON FINL SER	4.05% 04 Feb 2022	1,070,000	1,107,375
	HARLEY DAVIDSON FINL SER	3.35% 08 Jun 2025	550,000	595,755
	HARLEY DAVIDSON MOTORCYCLE TRU	1.87% 15 Oct 2024	760,000	771,998
	HASBRO INC	3.55% 19 Nov 2026	1,155,000	1,289,102
	HCA INC	5.875% 01 May 2023	930,000	1,021,838
	HP ENTERPRISE CO	4.65% 01 Oct 2024	1,260,000	1,430,226
	HP ENTERPRISE CO	1.45% 01 Apr 2024	330,000	339,081
	HP INC	3% 17 Jun 2027	955,000	1,053,754
	HSBC HOLDINGS PLC	1% 12 Sep 2026	2,085,000	2,119,419
	HSBC HOLDINGS PLC	1% 18 Apr 2026	2,290,000	2,342,124
	HYATT HOTELS CORP	5.375% 23 Apr 2025	220,000	248,626
	HYUNDAI AUTO RECEIVABLES TRUST	1.94% 15 Feb 2024	2,265,000	2,306,597
	HYUNDAI CAPITAL AMERICA	3% 20 Jun 2022	1,145,000	1,181,079
	HYUNDAI CAPITAL AMERICA	3% 10 Feb 2027	1,040,000	1,128,999
*	ING GROEP NV	4.1% 02 Oct 2023	2,055,000	2,257,667
	JOHN DEERE CAPITAL CORP	2.65% 06 Jan 2022	1,050,000	1,075,591
	JOHN DEERE CAPITAL CORP	2.95% 01 Apr 2022	1,820,000	1,880,638
*	JPMORGAN CHASE + CO	1% 01 Apr 2023	1,575,000	1,632,193
*	JPMORGAN CHASE + CO	1% 22 Apr 2026	3,240,000	3,421,850
	JUNIPER NETWORKS INC	1.2% 10 Dec 2025	695,000	703,270
	KEY BANK NA	3.18% 15 Oct 2027	875,000	907,234
	KEY BANK NA	3.3% 01 Feb 2022	350,000	361,197
	KEYCORP	2.25% 06 Apr 2027	625,000	666,775
	L3HARRIS TECH INC	3.85% 15 Jun 2023	1,440,000	1,555,413
	LADDER CAP FIN LLLP/CORP	4.25% 01 Feb 2027	795,000	781,088
	LEASEPLAN CORPORATION NV	2.875% 24 Oct 2024	1,340,000	1,415,922

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	LLOYDS BANKING GROUP PLC	4.05% 16 Aug 2023	1,125,000	1,229,375
	LLOYDS BANKING GROUP PLC	1% 09 Jul 2025	1,100,000	1,212,734
	MACQUARIE BANK LTD	2.3% 22 Jan 2025	1,150,000	1,221,239
	MARRIOTT INTERNATIONAL	4.15% 01 Dec 2023	1,400,000	1,512,543
	MARVELL TECHNOLOGY GROUP	4.2% 22 Jun 2023	865,000	936,067
	MASSACHUSETTS EDUCATIONAL FINA	3.85% 25 May 2033	552,589	566,625
	MCDONALD S CORP	3.5% 01 Jul 2027	1,890,000	2,168,082
	MICROCHIP TECHNOLOGY INC	3.922% 01 Jun 2021	325,000	329,615
	MICROCHIP TECHNOLOGY INC	2.67% 01 Sep 2023	1,120,000	1,171,368
	MICROCHIP TECHNOLOGY INC	0.972% 15 Feb 2024	1,340,000	1,343,280
	MILL CITY MORTGAGE TRUST	1% 25 Apr 2057	122,349	123,597
	MITSUBISHI UFJ FIN GRP	2.801% 18 Jul 2024	3,200,000	3,430,204
	MITSUBISHI UFJ FIN GRP	1% 15 Sep 2024	3,455,000	3,475,601
	MIZUHO FINANCIAL GROUP	2.601% 11 Sep 2022	2,010,000	2,085,947
	MONDELEZ INTERNATIONAL	2.125% 13 Apr 2023	1,645,000	1,708,575
	MORGAN STANLEY	1% 10 Nov 2023	3,450,000	3,457,986
	MPLX LP	3.375% 15 Mar 2023	3,075,000	3,256,714
	MUFG UNION BANK NA	2.1% 09 Dec 2022	3,295,000	3,399,488
	NATIONAL AUSTRALIA BK/NY	3.7% 04 Nov 2021	2,625,000	2,699,839
	NATIONAL AUSTRALIA BK/NY	1.875% 13 Dec 2022	3,290,000	3,394,640
	NATIONWIDE BLDG SOCIETY	1% 01 Aug 2024	2,145,000	2,330,870
	NATWEST GROUP PLC	1% 22 May 2028	605,000	656,650
	NATWEST MARKETS PLC	3.625% 29 Sep 2022	2,865,000	3,020,458
	NAVIENT CORP	5% 15 Mar 2027	360,000	363,150
	NAVIENT CORP	7.25% 25 Jan 2022	2,080,000	2,173,600
	NAVIENT STUDENT LOAN TRUST	1.31% 15 Jan 2069	950,000	959,661
	NAVIENT STUDENT LOAN TRUST	1.17% 16 Sep 2069	332,724	335,229
	NEXTGEAR FLOORPLAN MASTER OWNE	3.21% 15 Feb 2024	715,000	737,503
	NGPL PIPECO LLC	4.375% 15 Aug 2022	135,000	140,649
	NIKE INC	2.75% 27 Mar 2027	1,820,000	2,013,877
	NISSAN AUTO LEASE TRUST	1.84% 17 Jan 2023	1,105,000	1,121,700
	NISSAN MOTOR CO	3.522% 17 Sep 2025	1,640,000	1,755,985
	NOKIA OYJ	3.375% 12 Jun 2022	90,000	93,010
	NORTHRIVER MIDSTREAM FIN	5.625% 15 Feb 2026	1,720,000	1,776,416
	OAKTREE SPECIALTY LEND	3.5% 25 Feb 2025	410,000	424,550
	OCCIDENTAL PETROLEUM COR	5.875% 01 Sep 2025	2,195,000	2,337,675
	OFFICE PPTY INCOME TRST	4.5% 01 Feb 2025	1,900,000	2,013,082
	ONEOK INC	2.2% 15 Sep 2025	2,340,000	2,418,111
	ORACLE CORP	2.8% 01 Apr 2027	1,670,000	1,841,806
	ORIX CORP	3.25% 04 Dec 2024	425,000	464,599

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	OWL ROCK CAPITAL CORP	4.25% 15 Jan 2026	735,000		774,196
	OWL ROCK CAPITAL CORP	3.4% 15 Jul 2026	1,515,000		1,536,693
	OWL ROCK TECHNOLOGY FINA	3.75% 17 Jun 2026	840,000		844,559
	PACCAR FINANCIAL CORP	2% 26 Sep 2022	1,535,000		1,580,431
	PACCAR FINANCIAL CORP	1.9% 07 Feb 2023	1,355,000		1,399,297
	PACCAR FINANCIAL CORP	1.8% 06 Feb 2025	225,000		235,732
	PACIFIC GAS + ELECTRIC	1% 15 Nov 2021	2,600,000		2,601,424
	PENSKE TRUCK LEASING/PTL	4.125% 01 Aug 2023	1,215,000		1,320,616
	PENSKE TRUCK LEASING/PTL	4.45% 29 Jan 2026	265,000		306,747
	PENSKE TRUCK LEASING/PTL	4% 15 Jul 2025	825,000		935,562
	PHILLIPS 66	1% 26 Feb 2021	1,640,000		1,640,189
	PLANET FITNESS MASTER ISSUER L	4.666% 05 Sep 2048	1,422,263		1,417,541
	PNC BANK NA	1% 09 Dec 2022	3,285,000		3,335,468
	PRESTIGE AUTO RECEIVABLES TRUS	1.31% 16 Nov 2026	1,510,000		1,510,173
	PSEG POWER LLC	3.85% 01 Jun 2023	955,000		1,027,477
	PVH CORP	4.625% 10 Jul 2025	500,000		563,371
	RADIAN GROUP INC	4.875% 15 Mar 2027	1,770,000		1,943,814
	RAYTHEON TECH CORP	3.2% 15 Mar 2024	2,555,000		2,759,624
	RELIANCE STAND LIFE II	2.15% 21 Jan 2023	1,575,000		1,614,621
	ROYAL BANK OF CANADA	1.95% 17 Jan 2023	3,290,000		3,397,586
	RYDER SYSTEM INC	3.75% 09 Jun 2023	440,000		473,580
	RYDER SYSTEM INC	3.875% 01 Dec 2023	550,000		600,368
	RYDER SYSTEM INC	4.625% 01 Jun 2025	1,100,000		1,274,599
	S JETS LIMITED	3.967% 15 Aug 2042	604,380		586,457
	SANTANDER CONSUMER AUTO RECEIV	3.71% 17 Feb 2026	495,000		530,477
	SANTANDER DRIVE AUTO RECEIVABL	2.9% 15 Oct 2024	1,570,000		1,607,126
	SANTANDER DRIVE AUTO RECEIVABL	0.96% 15 Nov 2024	330,000		332,031
	SANTANDER DRIVE AUTO RECEIVABL	1.12% 15 Jan 2026	1,355,000		1,365,086
	SANTANDER DRIVE AUTO RECEIVABL	1.01% 15 Jan 2026	365,000		366,252
	SANTANDER DRIVE AUTO RECEIVABL	3.81% 16 Dec 2024	439,188		444,035
	SANTANDER DRIVE AUTO RECEIVABL	2.16% 15 Nov 2022	855,644		857,019
	SANTANDER HOLDINGS USA	3.45% 02 Jun 2025	1,300,000		1,419,736
	SANTANDER UK GROUP HLDGS	2.875% 05 Aug 2021	465,000		471,513
	SANTANDER UK PLC	2.1% 13 Jan 2023	2,340,000		2,417,884
	SAUDI ARABIAN OIL CO	1.25% 24 Nov 2023	420,000		425,404
	SCF EQUIPMENT TRUST LLC	3.63% 20 Oct 2024	277,337		278,191
	SEAGATE HDD CAYMAN	4.875% 01 Mar 2024	415,000		450,773
	SHELL INTERNATIONAL FIN	2.375% 06 Apr 2025	1,610,000		1,726,725
	SIMON PROPERTY GROUP LP	3.5% 01 Sep 2025	955,000		1,060,539
	SK TELECOM CO LTD	3.75% 16 Apr 2023	440,000		469,716
	SOCIAL PROFESSIONAL LOAN PROGR	2.95% 25 Feb 2042	87,898		89,737
	SOCIAL PROFESSIONAL LOAN PROGR	2.36% 27 Dec 2032	41,999		42,537

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	SOCIAL PROFESSIONAL LOAN PROGR	2.74% 25 Oct 2032	86,066	87,824
	SOCIAL PROFESSIONAL LOAN PROGR	2.72% 26 Nov 2040	170,390	173,344
	SOCIAL PROFESSIONAL LOAN PROGR	1% 25 Jan 2039	24,067	24,176
	SOCIETE GENERALE	2.625% 22 Jan 2025	1,350,000	1,429,771
	SOFI CONSUMER LOAN PROGRAM TRU	3.14% 25 Feb 2027	63,926	64,155
	SOUTHWEST AIRLINES CO	5.25% 04 May 2025	835,000	967,064
	SOUTHWEST AIRLINES CO	5.125% 15 Jun 2027	405,000	481,794
	STANDARD CHARTERED PLC	1% 30 Jan 2026	2,250,000	2,383,331
	STARBUCKS CORP	2% 12 Mar 2027	2,315,000	2,456,586
	STARWOOD PROPERTY TRUST	5.5% 01 Nov 2023	1,485,000	1,551,825
*	STATE STREET CORP	1% 15 May 2023	575,000	592,974
	SUMITOMO MITSUI FINL GRP	2.784% 12 Jul 2022	405,000	419,875
	SUMITOMO MITSUI FINL GRP	2.696% 16 Jul 2024	1,265,000	1,350,574
	SYNCHRONY FINANCIAL	4.375% 19 Mar 2024	310,000	341,300
	SYNCHRONY FINANCIAL	2.85% 25 Jul 2022	420,000	433,713
	SYSCO CORPORATION	5.65% 01 Apr 2025	1,625,000	1,932,127
	TAKEDA PHARMACEUTICAL	4% 26 Nov 2021	1,040,000	1,070,070
	THERMO FISHER SCIENTIFIC	4.133% 25 Mar 2025	1,665,000	1,893,167
	TJX COS INC	3.75% 15 Apr 2027	1,330,000	1,538,086
	TOTAL CAPITAL INTL SA	2.218% 12 Jul 2021	1,600,000	1,613,554
	TOWD POINT MORTGAGE TRUST	1% 25 Nov 2060	111,500	111,829
	TOYOTA AUTO LOAN EXTENDED NOTE	1.35% 25 May 2033	1,085,000	1,117,211
	TOYOTA AUTO RECEIVABLES OWNER	1.92% 16 Jan 2024	2,960,000	3,019,025
	TOYOTA MOTOR CREDIT CORP	1.8% 07 Oct 2021	1,340,000	1,354,810
	TRUIST FINANCIAL CORP	3.05% 20 Jun 2022	2,895,000	3,004,727
	TRUIST FINANCIAL CORP	2.5% 01 Aug 2024	465,000	495,266
	TRUIST FINANCIAL CORP	1.125% 03 Aug 2027	2,015,000	2,028,200
	UBS BARCLAYS COMMERCIAL MORTGA	3.184% 10 Mar 2046	2,040,000	2,131,253
	UNICREDIT SPA	3.75% 12 Apr 2022	820,000	849,778
	UNICREDIT SPA	1% 22 Sep 2026	1,425,000	1,454,433
	UNUM GROUP	4.5% 15 Mar 2025	1,735,000	1,965,143
	US BANCORP	2.4% 30 Jul 2024	3,220,000	3,432,497
	US BANK NA CINCINNATI	2.65% 23 May 2022	435,000	448,692
	US BANK NA CINCINNATI	1.95% 09 Jan 2023	3,295,000	3,399,177
	US DOLLAR		289	289
	US TREASURY N/B	2.125% 31 Mar 2024	3,130,000	3,325,503
	US TREASURY N/B	1.5% 15 Aug 2022	28,570,000	29,206,129
	US TREASURY N/B	1.5% 30 Nov 2024	7,210,000	7,560,643
	US TREASURY N/B	1.625% 15 Dec 2022	13,155,000	13,539,373
	US TREASURY N/B	0.125% 30 Jun 2022	16,760,000	16,762,619
	US TREASURY N/B	0.125% 31 Aug 2022	20,790,000	20,791,624
	US TREASURY N/B	0.25% 30 Sep 2025	35,045,000	34,912,212
	US TREASURY N/B	0.125% 30 Sep 2022	24,305,000	24,305,949
	US TREASURY N/B	0.25% 31 Oct 2025	42,200,000	42,018,672
	USAA AUTO OWNER TRUST	2.16% 17 Jul 2023	1,085,730	1,095,293

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	VALERO ENERGY CORP	2.15% 15 Sep 2027	1,050,000		1,072,852
	VMWARE INC	4.65% 15 May 2027	1,335,000		1,562,160
	VOLKSWAGEN GROUP AMERICA	2.85% 26 Sep 2024	2,920,000		3,118,540
	VOLKSWAGEN GROUP AMERICA	1.25% 24 Nov 2025	2,250,000		2,272,305
	VULCAN MATERIALS CO	1% 01 Mar 2021	2,855,000		2,856,209
	WALT DISNEY COMPANY/THE	2.2% 13 Jan 2028	3,310,000		3,542,913
	WASTE MANAGEMENT INC	0.75% 15 Nov 2025	3,460,000		3,471,927
	WELLS FARGO + COMPANY	2.5% 04 Mar 2021	1,845,000		1,851,239
	WELLS FARGO BANK NA	3.625% 22 Oct 2021	1,045,000		1,069,808
	WESTERN UNION CO/THE	4.25% 09 Jun 2023	1,240,000		1,345,016
	WESTLAKE AUTOMOBILE RECEIVABLE	2.62% 15 Jul 2024	2,425,000		2,455,298
	WESTLAKE AUTOMOBILE RECEIVABLE	3.26% 17 Oct 2022	1,080,000		1,086,392
	WESTLAKE AUTOMOBILE RECEIVABLE	2.01% 15 Jul 2025	475,000		484,742
	WESTLAKE AUTOMOBILE RECEIVABLE	2.41% 15 Oct 2024	850,000		862,205
	WHEELS SPV LLC	2.3% 22 May 2028	582,554		588,110
	WORLD OMNI AUTO RECEIVABLES TR	2.87% 17 Jul 2023	1,067,836		1,082,958
	WORLD OMNI AUTO RECEIVABLES TR	1.96% 16 Dec 2024	3,605,000		3,677,239
	WORLD OMNI AUTO RECEIVABLES TR	1.1% 15 Apr 2025	10,020,000		10,157,518
	WORLD OMNI AUTO RECEIVABLES TR	1.95% 15 Feb 2023	191,438		192,728
	WORLD OMNI SELECT AUTO TRUST	0.55% 15 Jul 2025	685,000		687,117
	ZIMMER BIOMET HOLDINGS	3.375% 30 Nov 2021	1,365,000		1,391,701
	ZIMMER BIOMET HOLDINGS	1% 19 Mar 2021	842,000		842,000

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Total \$ 697,849,904

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	ABBVIE INC	2.6% 21 Nov 2024	2,256,000		\$ 2,417,971
	ABU DHABI GOVT INT L	0.75% 02 Sep 2023	1,363,000		1,366,408
	ALLY AUTO RECEIVABLES TRUST	1.93% 17 Oct 2022	898,398		900,727
	ALLY AUTO RECEIVABLES TRUST	1.84% 17 Jun 2024	1,877,000		1,905,126
	ALLY AUTO RECEIVABLES TRUST	1.99% 15 Mar 2022	52,140		52,173
	ALLY AUTO RECEIVABLES TRUST	1.92% 15 Jan 2025	619,000		626,002
	AMEREN CORP	3.5% 15 Jan 2031	782,000		902,236
	AMEREN CORP	2.5% 15 Sep 2024	970,000		1,033,863
	AMERICAN ELECTRIC POWER	0.75% 01 Nov 2023	748,000		749,678

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	AMERICAN EXPRESS CREDIT ACCOUN	1% 15 Apr 2024	2,525,000	2,528,092
	AMERICREDIT AUTOMOBILE RECEIVA	0.66% 18 Dec 2024	1,908,000	1,917,892
	AON CORP	2.8% 15 May 2030	1,222,000	1,333,168
	APPLE INC	2.05% 11 Sep 2026	5,045,000	5,394,710
	AT+T INC	2.3% 01 Jun 2027	2,482,000	2,647,147
	AT+T INC	2.55% 01 Dec 2033	229,000	234,757
	BANK 2019 BN21 A5	2.851% 17 Oct 2052	833,000	922,176
	BANK 2020 BN27 A5	2.144% 15 Apr 2063	450,000	472,438
	BANK 2020 BN28 A4	1.844% 15 Mar 2063	1,308,000	1,338,217
	BANK 2020 BN30 A4	1.925% 15 Dec 2053	1,819,000	1,872,487
	BANK OF AMERICA CORP	1% 29 Apr 2031	3,447,000	3,694,351
	BANK OF AMERICA CORP	1% 20 Dec 2023	3,403,000	3,581,692
	BANK OF AMERICA CORP	1% 23 Jul 2024	2,169,000	2,351,633
	BANK OF AMERICA CORP	1% 23 Apr 2027	1,358,000	1,533,330
	BANK OF AMERICA CREDIT CARD TR	0.34% 15 May 2026	886,000	887,084
	BAT CAPITAL CORP	3.215% 06 Sep 2026	2,284,000	2,515,536
	BENCHMARK MORTGAGE TRUST	2.732% 15 Feb 2053	125,000	137,389
	BENCHMARK MORTGAGE TRUST	2.289% 15 Mar 2053	884,000	941,214
	BENCHMARK MORTGAGE TRUST	1.85% 15 Sep 2053	1,429,000	1,466,393
	BENCHMARK MORTGAGE TRUST	2.034% 15 Oct 2053	1,014,000	1,055,525
	BENCHMARK MORTGAGE TRUST	1.977% 17 Dec 2053	2,357,000	2,435,900
	BENCHMARK MORTGAGE TRUST	1.973% 15 Jan 2054	1,333,000	1,377,835
	BMW FLOORPLAN MASTER OWNER TRU	1% 15 May 2023	831,000	831,651
	BMW VEHICLE OWNER TRUST	0.62% 26 Apr 2027	1,883,000	1,892,486
	BOEING CO	5.15% 01 May 2030	288,000	348,552
	BOEING CO	3.625% 01 Feb 2031	1,200,000	1,313,257
	BOEING CO	4.875% 01 May 2025	2,969,000	3,384,386
	BRISTOL MYERS SQUIBB CO	0.537% 13 Nov 2023	1,275,000	1,277,309
	BRIXMOR OPERATING PART	4.05% 01 Jul 2030	703,000	806,885
	BROADCOM INC	4.15% 15 Nov 2030	2,475,000	2,865,461
	CAPITAL ONE FINANCIAL CO	3.65% 11 May 2027	623,000	714,247
	CAPITAL ONE FINANCIAL CO	3.9% 29 Jan 2024	3,177,000	3,480,012
	CAPITAL ONE MULTI ASSET EXECUT	1.72% 15 Aug 2024	940,000	962,815
	CAPITAL ONE PRIME AUTO RECEIVA	1.92% 15 May 2024	644,000	655,577
	CARMAX AUTO OWNER TRUST	0.77% 16 Mar 2026	1,803,000	1,818,086
	CARMAX AUTO OWNER TRUST	1.89% 16 Dec 2024	1,116,000	1,144,864
	CARMAX AUTO OWNER TRUST	2.03% 16 Jun 2025	748,000	755,603
	CATERPILLAR FINL SERVICE	0.8% 13 Nov 2025	2,465,000	2,484,691

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	CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	1,925,000	2,235,787
	CIGNA CORP	3.4% 17 Sep 2021	1,366,000	1,395,366
	CIGNA CORP	3.75% 15 Jul 2023	600,000	648,642
	CITIGROUP COMMERCIAL MORTGAGE	3.778% 10 Sep 2058	90,000	101,159
	CITIGROUP COMMERCIAL MORTGAGE	3.154% 15 Nov 2049	342,000	381,047
	CITIGROUP COMMERCIAL MORTGAGE	1% 10 Dec 2049	516,000	591,137
	CITIGROUP COMMERCIAL MORTGAGE	3.102% 15 Dec 2072	1,301,000	1,468,486
	CITIGROUP INC	1% 03 Jun 2031	1,312,000	1,398,409
	CITIGROUP INC	4.45% 29 Sep 2027	549,000	648,994
	CITIGROUP INC	1% 10 Jan 2028	449,000	514,589
	CITIGROUP INC	1% 24 Jul 2023	2,084,000	2,164,823
	CITIGROUP INC	1% 24 Jan 2023	1,375,000	1,413,896
	CITIGROUP INC	4.3% 20 Nov 2026	1,013,000	1,179,339
	CNH INDUSTRIAL CAP LLC	1.875% 15 Jan 2026	1,833,000	1,919,603
	COMCAST CORP	1.5% 15 Feb 2031	1,711,000	1,699,424
	COMCAST CORP	1.95% 15 Jan 2031	1,926,000	1,977,887
	COMM MORTGAGE TRUST	3.774% 10 Oct 2048	521,000	579,929
	CONSOLIDATED EDISON INC	0.65% 01 Dec 2023	1,546,000	1,549,077
	COOPERATIEVE RABOBANK UA	4.625% 01 Dec 2023	498,000	555,047
	CSAIL COMMERCIAL MORTGAGE TRUS	3.502% 15 Nov 2049	293,000	325,933
	CSAIL COMMERCIAL MORTGAGE TRUS	3.329% 15 Jun 2052	978,000	1,104,510
	DELL INT LLC / EMC CORP	6.02% 15 Jun 2026	773,000	943,018
	DEUTSCHE BANK NY	1% 24 Nov 2026	781,000	799,305
	DIAMONDBACK ENERGY INC	2.875% 01 Dec 2024	702,000	737,907
	DIAMONDBACK ENERGY INC	3.5% 01 Dec 2029	257,000	274,557
	DISCOVER CARD EXECUTION NOTE T	3.04% 15 Jul 2024	978,000	1,006,934
	DISCOVER CARD EXECUTION NOTE T	1% 15 Dec 2023	1,245,000	1,246,242
	DOMINION ENERGY INC	2.45% 15 Jan 2023	749,000	779,283
	DTE ENERGY CO	2.529% 01 Oct 2024	990,000	1,054,821
	DTE ENERGY CO	1.05% 01 Jun 2025	2,019,000	2,041,668
	EDISON INTERNATIONAL	5.75% 15 Jun 2027	2,900,000	3,470,377
	EMERA US FINANCE LP	2.7% 15 Jun 2021	330,000	332,568
	ENERGY TRANSFER LP	4.75% 15 Jan 2026	674,000	762,626
	EQUINOR ASA	2.875% 06 Apr 2025	955,000	1,043,056
	EQUINOR ASA	1.75% 22 Jan 2026	2,539,000	2,667,170
	FANNIE MAE	2.25% 12 Apr 2022	1,628,000	1,673,470
	FANNIE MAE	1.625% 07 Jan 2025	1,600,000	1,686,029
	FANNIE MAE	2.625% 06 Sep 2024	930,000	1,011,489
	FED HM LN PC POOL A93390	4% 01 Aug 2040	76,328	83,230
	FED HM LN PC POOL A96244	4% 01 Jan 2041	224,043	246,604
	FED HM LN PC POOL C09042	3.5% 01 May 2043	665,635	721,199
	FED HM LN PC POOL G06814	4% 01 Jan 2041	241,177	263,764
	FED HM LN PC POOL G08588	4% 01 May 2044	9,549	10,393
	FED HM LN PC POOL G60855	4.5% 01 Dec 2045	87,677	98,218

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	FED HM LN PC POOL G60909	4% 01 Apr 2047	521,105	569,401
	FED HM LN PC POOL G61080	4.5% 01 Mar 2047	96,618	107,722
	FED HM LN PC POOL G61158	4% 01 Sep 2047	295,228	322,590
	FED HM LN PC POOL G61281	3.5% 01 Jan 2048	2,544,538	2,728,102
	FED HM LN PC POOL G61606	4.5% 01 Sep 2048	35,990	39,154
	FED HM LN PC POOL G62009	3.5% 01 Aug 2046	978,254	1,060,070
	FED HM LN PC POOL G67710	3.5% 01 Mar 2048	112,649	121,205
	FED HM LN PC POOL Q13637	3% 01 Nov 2042	154,248	163,695
	FED HM LN PC POOL Q38896	4% 01 Feb 2046	494,680	543,908
	FED HM LN PC POOL Q47597	4% 01 Apr 2047	690,573	756,739
	FED HM LN PC POOL Q49464	4% 01 Jul 2047	743,951	814,022
	FED HM LN PC POOL QA4675	3% 01 Nov 2049	605,160	646,679
	FED HM LN PC POOL QA5505	5% 01 Dec 2049	0	0
	FED HM LN PC POOL QA6370	3% 01 Jan 2050	939,994	1,001,356
	FED HM LN PC POOL QA6505	3% 01 Jan 2050	742,859	793,107
	FED HM LN PC POOL QA6518	3% 01 Jan 2050	620,925	667,237
	FED HM LN PC POOL QA7075	3% 01 Feb 2050	4,139,665	4,418,938
	FED HM LN PC POOL QN1106	3% 01 Dec 2034	156,441	167,568
	FED HM LN PC POOL SD0185	3% 01 Dec 2049	787,406	841,603
	FED HM LN PC POOL SD0268	4% 01 Mar 2046	711,672	778,348
	FED HM LN PC POOL SD7501	4% 01 Jul 2049	4,032,216	4,417,335
	FED HM LN PC POOL SD7518	3% 01 Jun 2050	3,722,019	3,991,382
	FED HM LN PC POOL SD7526	2.5% 01 Oct 2050	8,611,731	9,183,021
	FED HM LN PC POOL T61844	3% 01 Jan 2045	63,635	65,870
	FED HM LN PC POOL V82155	4% 01 Dec 2045	206,565	225,588
	FED HM LN PC POOL V84001	3.5% 01 Mar 2048	384,809	412,684
	FED HM LN PC POOL ZA4619	4% 01 Dec 2045	69,843	76,258
	FED HM LN PC POOL ZA4816	4% 01 Feb 2047	435,803	476,082
	FED HM LN PC POOL ZA4918	4% 01 May 2047	1,139,668	1,234,631
	FED HM LN PC POOL ZA5289	3.5% 01 Mar 2048	1,737,758	1,863,210
	FED HM LN PC POOL ZA5924	4.5% 01 Nov 2048	639,715	694,247
	FED HM LN PC POOL ZL3712	3.5% 01 Aug 2042	344,665	371,107
	FED HM LN PC POOL ZL9628	4% 01 Dec 2044	806,939	885,291
	FED HM LN PC POOL ZM3228	4% 01 May 2047	41,983	45,702
	FED HM LN PC POOL ZM4518	3.5% 01 Oct 2047	286,803	308,832
	FED HM LN PC POOL ZM5325	4% 01 Jan 2048	42,307	45,886
	FED HM LN PC POOL ZS4531	4% 01 Sep 2043	212,753	231,518
	FED HM LN PC POOL ZS9927	4.5% 01 Dec 2045	138,362	154,959
	FED HM LN PC POOL ZT0240	3.5% 01 Jan 2048	1,119,940	1,200,457
	FED HM LN PC POOL ZT0389	4% 01 Jun 2048	134,979	147,387
	FED HM LN PC POOL ZT0511	3% 01 Aug 2048	1,325,478	1,416,182
	FED HM LN PC POOL ZT0522	4.5% 01 Sep 2048	56,491	61,442
	FED HM LN PC POOL ZT0538	3.5% 01 Mar 2048	2,653,452	2,854,250
	FED HM LN PC POOL ZT1858	4.5% 01 Apr 2049	414,274	455,096
	FED HM LN PC POOL ZT2077	3.5% 01 Aug 2046	1,308,374	1,417,478
	FEDERAL REALTY INVESTMEN	3.5% 01 Jun 2030	1,499,000	1,659,773
	FEDERAL REALTY INVESTMEN	1.25% 15 Feb 2026	2,199,000	2,239,364
	FEDERAL REALTY INVS TRST	3.95% 15 Jan 2024	764,000	831,116
	FHLMC MULTIFAMILY STRUCTURED P	3.194% 25 Jul 2027	762,000	871,602
	FHLMC MULTIFAMILY STRUCTURED P	3.244% 25 Aug 2027	340,000	390,079

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	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Nov 2027	100,000	115,397
	FHLMC MULTIFAMILY STRUCTURED P	3.9% 25 Apr 2028	1,470,000	1,757,133
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jul 2028	219,000	263,138
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Oct 2028	217,000	262,040
	FHLMC MULTIFAMILY STRUCTURED P	3.505% 25 Mar 2029	663,000	782,365
	FHLMC MULTIFAMILY STRUCTURED P	2.785% 25 Jun 2029	913,000	1,031,627
	FHLMC MULTIFAMILY STRUCTURED P	1.639% 25 Jan 2030	568,000	591,679
	FNMA POOL AB2345	4.5% 01 Feb 2041	672,995	752,165
	FNMA POOL AB4530	4% 01 Feb 2042	82,208	90,619
	FNMA POOL AB8897	3% 01 Apr 2043	99,987	106,367
	FNMA POOL AC1578	4% 01 Aug 2039	61,354	67,523
	FNMA POOL AC3652	4% 01 Oct 2039	81,703	89,639
	FNMA POOL AD8036	4.5% 01 Aug 2040	167,684	187,428
	FNMA POOL AH0945	4% 01 Dec 2040	42,708	46,558
	FNMA POOL AH1016	4% 01 Dec 2040	57,934	63,848
	FNMA POOL AH4882	4.5% 01 Feb 2041	80,986	90,620
	FNMA POOL AH9342	4% 01 Apr 2041	101,745	111,144
	FNMA POOL AI2116	4% 01 May 2041	44,757	48,946
	FNMA POOL AK1799	4% 01 Jan 2042	103,777	113,150
	FNMA POOL AL2465	1% 01 Oct 2027	533,088	559,823
	FNMA POOL AL3433	1% 01 Oct 2041	165,709	180,932
	FNMA POOL AL8168	1% 01 Nov 2042	118,259	129,537
	FNMA POOL AL9244	1% 01 Aug 2043	976,699	1,038,546
	FNMA POOL AL9405	1% 01 Jun 2044	1,146,075	1,232,236
	FNMA POOL AP0987	3.5% 01 Jul 2042	244,579	265,996
	FNMA POOL AR8293	3% 01 May 2043	126,394	134,818
	FNMA POOL AS0225	4% 01 Aug 2043	98,969	108,932
	FNMA POOL AS2502	4% 01 May 2044	115,365	127,362
	FNMA POOL AS9676	4% 01 May 2047	439,844	476,509
	FNMA POOL AS9980	4% 01 Jun 2044	532,132	585,791
	FNMA POOL AT2014	3% 01 Apr 2043	142,110	151,447
	FNMA POOL AT2016	3% 01 Apr 2043	1,057,367	1,130,391
	FNMA POOL AT2032	3.5% 01 Apr 2043	167,817	183,218
	FNMA POOL AT7623	3% 01 Jun 2043	270,443	287,697
	FNMA POOL AT9193	3% 01 Jul 2043	125,904	134,093
	FNMA POOL AU8537	4% 01 Oct 2043	27,273	30,141
	FNMA POOL AV4545	4% 01 Feb 2044	251,782	277,439
	FNMA POOL AW8155	3% 01 Jan 2027	708,402	745,482
	FNMA POOL AW8165	4% 01 Jan 2042	449,640	493,124
	FNMA POOL BD7043	4% 01 Mar 2047	75,360	82,043
	FNMA POOL BE2678	4% 01 May 2047	229,892	251,507
	FNMA POOL BE3667	3.5% 01 Jun 2047	135,732	146,346
	FNMA POOL BF0451	3.5% 01 Jun 2041	3,912,429	4,240,375
	FNMA POOL BK0436	3% 01 Dec 2049	251,674	270,220
	FNMA POOL BM1277	1% 01 May 2047	63,450	69,077
	FNMA POOL BM1761	1% 01 Aug 2044	417,901	460,235
	FNMA POOL BM4120	1% 01 Jan 2048	53,374	58,529

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	FNMA POOL BM4142	1% 01 Sep 2046	357,471	391,583
	FNMA POOL BM4480	1% 01 May 2043	117,453	127,706
	FNMA POOL BM4748	1% 01 Mar 2046	433,903	469,886
	FNMA POOL BM4830	1% 01 Feb 2047	810,670	871,324
	FNMA POOL BM4896	1% 01 Feb 2047	16,375	17,410
	FNMA POOL BM6152	1% 01 Jun 2044	1,108,783	1,210,798
	FNMA POOL BN5321	4.5% 01 Mar 2049	1,141,924	1,267,622
	FNMA POOL BO5032	3% 01 Dec 2049	44,916	48,057
	FNMA POOL BP5474	2.5% 01 Jun 2050	956,464	1,012,847
	FNMA POOL BP5482	2.5% 01 Jun 2050	1,638,834	1,733,452
	FNMA POOL BP5502	2.5% 01 Jun 2050	405,496	430,051
	FNMA POOL BP8762	2.5% 01 Jul 2050	888,273	940,634
	FNMA POOL BP9537	2.5% 01 Jul 2050	2,494,566	2,641,625
	FNMA POOL BQ0212	2.5% 01 Aug 2050	1,059,877	1,122,357
	FNMA POOL BQ6361	2.5% 01 Nov 2050	690,170	730,822
	FNMA POOL CA0522	3% 01 Oct 2047	474,195	489,085
	FNMA POOL CA1255	4% 01 Feb 2048	232,934	252,807
	FNMA POOL CA1988	4.5% 01 Jul 2048	1,022,158	1,110,714
	FNMA POOL CA2169	4.5% 01 Aug 2048	532,408	579,222
	FNMA POOL CA2200	4.5% 01 Aug 2048	2,613,820	2,872,303
	FNMA POOL CA3467	3.5% 01 May 2049	4,161,478	4,518,264
	FNMA POOL CA4186	4.5% 01 Sep 2049	242,516	263,168
	FNMA POOL CA4657	3.5% 01 Oct 2048	1,558,717	1,677,508
	FNMA POOL CA4666	4% 01 Oct 2048	503,412	549,917
	FNMA POOL CA4860	3% 01 Dec 2049	2,540,694	2,696,788
	FNMA POOL CA4881	2.5% 01 Dec 2034	4,791,200	5,048,407
	FNMA POOL CA6847	2.5% 01 Aug 2035	2,342,019	2,467,107
	FNMA POOL CA6937	3% 01 Sep 2050	2,364,811	2,519,952
	FNMA POOL CA7009	2.5% 01 Sep 2050	2,333,777	2,469,617
	FNMA POOL CA7087	4.5% 01 Sep 2050	881,306	960,593
	FNMA POOL CA7144	2.5% 01 Sep 2035	2,398,217	2,530,360
	FNMA POOL FM1528	1% 01 Feb 2047	295,195	314,443
	FNMA POOL FM2743	1% 01 Feb 2034	1,446,194	1,519,637
	FNMA POOL FM2801	1% 01 Mar 2050	1,701,983	1,808,726
	FNMA POOL FM3022	1% 01 Sep 2032	949,551	1,007,432
	FNMA POOL FM3098	1% 01 Aug 2030	754,608	800,435
	FNMA POOL FM3524	1% 01 Apr 2032	3,301,562	3,485,228
	FNMA POOL MA0293	4.5% 01 Jan 2030	12,205	13,339
	FNMA POOL MA0583	4% 01 Dec 2040	128,219	140,126
	FNMA POOL MA0614	4% 01 Jan 2041	17,757	19,466
	FNMA POOL MA1188	3% 01 Sep 2042	2,726,836	2,820,639
	FNMA POOL MA1214	3% 01 Oct 2042	58,252	60,292
	FNMA POOL MA1283	3.5% 01 Dec 2042	115,249	125,856
	FNMA POOL MA1505	3% 01 Jul 2043	251,366	270,416
	FNMA POOL MA2248	3% 01 Apr 2045	7,592	7,856
	FNMA POOL MA2458	4% 01 Nov 2045	379,797	413,228
	FNMA TBA 15 YR 2	2% 16 Jan 2036	4,925,000	5,148,934
	FNMA TBA 30 YR 2	2% 14 Jan 2051	23,990,000	24,920,550
	FNMA TBA 30 YR 2.5	2.5% 14 Jan 2051	9,315,000	9,819,320
	FNMA TBA 30 YR 3	3% 14 Jan 2051	13,650,000	14,301,574
	FNMA TBA 30 YR 3.5	3.5% 14 Jan 2051	4,610,000	4,872,914
	FNMA TBA 30 YR 4	4% 14 Jan 2051	4,080,000	4,357,313
	FNMA TBA 30 YR 4.5	4.5% 14 Jan 2051	350,000	379,313

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	FORD CREDIT AUTO OWNER TRUST	1.03% 15 Oct 2022	916,511	919,051
	FORD CREDIT AUTO OWNER TRUST	1.04% 15 Aug 2024	1,932,000	1,955,543
	FORD CREDIT AUTO OWNER TRUST	1.35% 15 Jul 2025	1,240,000	1,273,870
	FORD CREDIT AUTO OWNER TRUST	2.01% 15 Mar 2022	78,061	78,150
	FORD CREDIT AUTO OWNER TRUST	0.79% 15 Nov 2025	1,505,000	1,524,264
	FORD CREDIT AUTO OWNER TRUST	0.51% 15 Aug 2026	2,231,000	2,242,660
	FORD CREDIT FLOORPLAN MASTER O	1.06% 15 Sep 2027	1,816,000	1,842,265
	FREDDIE MAC	3.5% 15 Oct 2053	1,005,481	1,056,850
	GE CAPITAL FUNDING LLC	4.4% 15 May 2030	2,145,000	2,528,587
	GENERAL MOTORS	0.68% 15 Aug 2025	1,484,000	1,492,777
	GENERAL MOTORS FINL CO	4% 15 Jan 2025	979,000	1,077,588
	GENERAL MOTORS FINL CO	3.15% 30 Jun 2022	303,000	313,704
	GILEAD SCIENCES INC	0.75% 29 Sep 2023	835,000	837,538
	GM FINANCIAL AUTOMOBILE LEASIN	0.8% 20 Jul 2023	1,840,000	1,853,907
	GM FINANCIAL AUTOMOBILE LEASIN	1.01% 22 Jul 2024	548,000	555,353
	GM FINANCIAL CONSUMER AUTOMOBILE	1.49% 16 Dec 2024	1,779,000	1,811,572
	GM FINANCIAL SECURITIZED TERM	2.32% 18 Jul 2022	340,280	341,813
	GM FINANCIAL SECURITIZED TERM	0.45% 16 Apr 2025	1,417,000	1,422,692
	GM FINANCIAL SECURITIZED TERM	1.84% 16 Sep 2024	4,693,000	4,794,654
	GM FINANCIAL SECURITIZED TERM	0.5% 17 Feb 2026	1,954,000	1,962,444
	GNMA II POOL 784114	3.5% 20 Feb 2046	4,639,874	5,012,672
	GNMA II POOL 785021	4% 20 May 2047	243,675	263,401
	GNMA II POOL MA2893	4% 20 Jun 2045	191,353	210,834
	GNMA II POOL MA3035	4% 20 Aug 2045	2,836,617	3,108,198
	GNMA II POOL MA3245	4% 20 Nov 2045	127,822	140,333
	GNMA II POOL MA3377	4% 20 Jan 2046	154,555	169,205
	GNMA II POOL MA3455	4% 20 Feb 2046	730,963	801,617
	GNMA II POOL MA3521	3.5% 20 Mar 2046	201,013	217,015
	GNMA II POOL MA3663	3.5% 20 May 2046	2,091,161	2,263,987
	GNMA II POOL MA3937	3.5% 20 Sep 2046	430,218	463,715
	GNMA II POOL MA4196	3.5% 20 Jan 2047	590,546	634,748
	GNMA II POOL MA4262	3.5% 20 Feb 2047	1,091,592	1,172,798
	GNMA II POOL MA4321	3.5% 20 Mar 2047	1,270,400	1,363,672
	GNMA II POOL MA4382	3.5% 20 Apr 2047	212,907	228,400
	GNMA II POOL MA4451	3.5% 20 May 2047	1,158,085	1,241,678
	GNMA II POOL MA4511	4% 20 Jun 2047	455,287	491,364
	GNMA II POOL MA4587	4% 20 Jul 2047	1,591,645	1,714,171
	GNMA II POOL MA4652	3.5% 20 Aug 2047	195,422	209,427
	GNMA II POOL MA4720	4% 20 Sep 2047	1,260,018	1,358,223
	GNMA II POOL MA4837	3.5% 20 Nov 2047	1,086,291	1,163,470

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	GNMA II POOL MA4900	3.5% 20 Dec 2047	538,527	576,123
	GNMA II POOL MA4901	4% 20 Dec 2047	1,101,946	1,188,612
	GNMA II POOL MA5136	3.5% 20 Apr 2048	1,762,849	1,885,791
	GNMA II TBA 30 YR 2.5	2.5% 21 Jan 2051	8,050,000	8,521,680
	GNMA II TBA 30 YR 3	3% 21 Jan 2051	6,075,000	6,352,646
	GNMA II TBA 30 YR 3.5	3.5% 21 Jan 2051	130,000	137,780
	GNMA II TBA 30 YR 4	4% 21 Jan 2051	50,000	53,309
	GOLDMAN SACHS GROUP INC	1% 31 Oct 2022	1,645,000	1,678,385
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	83,172,145	83,172,145
	GS MORTGAGE SECURITIES TRUST	4.074% 10 Jan 2047	429,000	465,249
	GS MORTGAGE SECURITIES TRUST	1% 10 Nov 2049	100,000	111,723
	GS MORTGAGE SECURITIES TRUST	2.91% 13 Feb 2053	713,000	793,659
	HALLIBURTON CO	3.25% 15 Nov 2021	2,446,000	2,487,936
	HONDA AUTO RECEIVABLES OWNER T	2.05% 22 Nov 2021	43,344	43,397
	HONDA AUTO RECEIVABLES OWNER T	0.74% 15 Nov 2022	1,740,655	1,744,605
	HONDA AUTO RECEIVABLES OWNER T	0.82% 15 Jul 2024	2,348,000	2,370,907
	HONDA AUTO RECEIVABLES OWNER T	1.09% 15 Oct 2026	779,000	794,793
	HONDA AUTO RECEIVABLES OWNER T	0.46% 19 Apr 2027	2,517,000	2,525,398
	HSBC HOLDINGS PLC	1% 11 Mar 2025	2,398,000	2,618,197
	HSBC HOLDINGS PLC	1% 18 Apr 2026	3,039,000	3,108,172
	HYUNDAI AUTO RECEIVABLES TRUST	1.41% 15 Nov 2024	2,249,000	2,297,077
	HYUNDAI AUTO RECEIVABLES TRUST	1.72% 15 Jun 2026	1,726,000	1,787,635
	HYUNDAI CAPITAL AMERICA	1.8% 15 Oct 2025	1,067,000	1,093,954
	HYUNDAI CAPITAL AMERICA INDONESIA ASAHAN	1.15% 10 Nov 2022	569,000	569,614
	ALUMINI	4.75% 15 May 2025	809,000	892,732
	ISRAEL ELECTRIC CORP LTD	5% 12 Nov 2024	687,000	775,362
	ISRAEL ELECTRIC CORP LTD	6.875% 21 Jun 2023	367,000	416,479
	ITC HOLDINGS CORP	2.7% 15 Nov 2022	722,000	751,322
*	JPMORGAN CHASE + CO	1% 01 Jun 2028	4,181,000	4,438,037
	LENNAR CORP	5.875% 15 Nov 2024	4,344,000	5,017,320
	LOWE S COS INC	1.7% 15 Oct 2030	1,711,000	1,733,546
	MARATHON PETROLEUM CORP	4.75% 15 Dec 2023	1,088,000	1,204,423
	MARATHON PETROLEUM CORP	5.125% 15 Dec 2026	1,402,000	1,671,153
	MARATHON PETROLEUM CORP	4.7% 01 May 2025	3,199,000	3,664,631
	MICROCHIP TECHNOLOGY INC	0.972% 15 Feb 2024	3,448,000	3,456,440
	MITSUBISHI UFJ FIN GRP	1% 15 Sep 2024	2,861,000	2,878,060
	MORGAN STANLEY BAML TRUST	3.249% 15 Feb 2048	905,000	982,034

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	MORGAN STANLEY BAML TRUST	3.732% 15 May 2048	968,518	1,084,464
	MORGAN STANLEY CAPITAL I TRUST	3.35% 13 Jul 2029	566,000	570,045
	MORGAN STANLEY CAPITAL I TRUST	4.31% 15 Dec 2051	633,000	756,984
	MORGAN STANLEY CAPITAL I TRUST	3.005% 15 Jul 2052	303,451	329,736
	NATWEST MARKETS PLC	2.375% 21 May 2023	1,073,000	1,116,212
	NEXTERA ENERGY CAPITAL	2.8% 15 Jan 2023	1,162,000	1,215,695
	NEXTERA ENERGY CAPITAL	2.25% 01 Jun 2030	2,101,000	2,202,721
	NISOURCE INC	1.7% 15 Feb 2031	1,488,000	1,480,554
	NISOURCE INC	3.6% 01 May 2030	1,292,000	1,495,068
	NISOURCE INC	0.95% 15 Aug 2025	1,804,000	1,814,896
	NISSAN AUTO RECEIVABLES OWNER	1.38% 16 Dec 2024	2,235,000	2,276,441
	NUTRITION + BIOSCIENCES	1.832% 15 Oct 2027	1,548,000	1,595,469
	PACIFIC GAS + ELECTRIC	4.25% 01 Aug 2023	604,000	648,645
	PACIFIC GAS + ELECTRIC	3.15% 01 Jan 2026	1,293,000	1,377,566
	PACIFIC GAS + ELECTRIC	1.75% 16 Jun 2022	986,000	988,783
	PACIFIC LIFE GF II	1.2% 24 Jun 2025	1,578,000	1,599,579
	PERUSAHAAN LISTRIK NEGAR	5.5% 22 Nov 2021	37,000	38,554
	PHILIP MORRIS INTL INC	0.875% 01 May 2026	2,276,000	2,285,456
	PHILIP MORRIS INTL INC	1.75% 01 Nov 2030	473,000	478,876
	PLAINS ALL AMER PIPELINE	4.65% 15 Oct 2025	2,671,000	2,986,124
	PPL CAPITAL FUNDING INC	4.125% 15 Apr 2030	385,000	460,570
	PRICOA GLOBAL FUNDING 1	0.8% 01 Sep 2025	1,646,000	1,648,524
	PUBLIC SERVICE ENTERPRIS	0.8% 15 Aug 2025	665,000	665,209
	PULTEGROUP INC	5.5% 01 Mar 2026	2,296,000	2,732,045
	REPUBLIC OF COLOMBIA	4% 26 Feb 2024	330,000	356,892
	REPUBLIC OF COLOMBIA	3.875% 25 Apr 2027	534,000	594,342
	REPUBLIC OF PERU	2.392% 23 Jan 2026	792,000	844,676
	ROYAL BANK OF CANADA	2.25% 01 Nov 2024	3,250,000	3,457,374
	SAN DIEGO G + E	1.7% 01 Oct 2030	884,000	894,105
	SANTANDER DRIVE AUTO RECEIVABL	0.67% 15 Apr 2024	1,230,000	1,234,040
	SANTANDER DRIVE AUTO RECEIVABL	2.03% 15 Feb 2024	2,171,000	2,200,881
	SANTANDER HOLDINGS USA	3.45% 02 Jun 2025	1,362,000	1,487,446
	SOCIETE GENERALE	2.625% 22 Jan 2025	2,611,000	2,765,283
	SOUTHERN CAL EDISON	3.7% 01 Aug 2025	602,000	675,357
	STATE OF QATAR	2.375% 02 Jun 2021	195,000	196,560
	STATE OF QATAR	3.4% 16 Apr 2025	2,222,000	2,449,755
	SUMITOMO MITSUI FINL GRP	2.142% 23 Sep 2030	1,303,000	1,308,314
	SYNGENTA FINANCE NV	4.892% 24 Apr 2025	900,000	965,930
	TENN VALLEY AUTHORITY	0.75% 15 May 2025	1,717,000	1,738,993
	TOYOTA AUTO RECEIVABLES OWNER	1.68% 15 May 2025	398,000	410,609
	TOYOTA AUTO RECEIVABLES OWNER	0.47% 15 Jan 2026	1,841,000	1,849,579
	TOYOTA AUTO RECEIVABLES OWNER	1.36% 15 Aug 2024	2,016,000	2,050,747

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	TOYOTA AUTO RECEIVABLES			
	OWNER	1.66% 15 Sep 2025	1,685,000	1,741,091
	TREASURY BILL	0.01% 28 Jan 2021	100,000	99,932
	US TREASURY N/B	0.375% 30 Apr 2025	4,752,000	4,769,263
	US TREASURY N/B	0.25% 30 Jun 2025	4,048,000	4,037,722
	US TREASURY N/B	0.25% 31 Jul 2025	4,200,000	4,187,695
	US TREASURY N/B	0.5% 31 Oct 2027	5,046,000	5,006,578
	US TREASURY N/B	0.875% 15 Nov 2030	6,980,000	6,957,097
	US TREASURY N/B	2.5% 31 Jan 2024	6,700,000	7,178,422
	US TREASURY N/B	2.375% 29 Feb 2024	5,035,000	5,382,140
	US TREASURY N/B	1.75% 30 Jun 2024	1,457,000	1,535,541
	US TREASURY N/B	2.125% 31 Mar 2024	13,015,000	13,827,929
	US TREASURY N/B	2% 31 May 2024	3,872,000	4,109,160
	US TREASURY N/B	1.75% 31 Jul 2024	2,768,000	2,919,591
	US TREASURY N/B	1.25% 31 Aug 2024	1,770,000	1,836,098
	US TREASURY N/B	1.5% 30 Sep 2024	10,272,000	10,756,309
	US TREASURY N/B	1.5% 31 Oct 2024	5,043,000	5,285,497
	US TREASURY N/B	1.5% 30 Nov 2024	2,429,000	2,547,129
	US TREASURY N/B	0.5% 31 Mar 2025	1,694,000	1,709,617
	US TREASURY N/B	0.25% 31 May 2025	5,408,000	5,397,649
	US TREASURY N/B	0.125% 31 Jul 2022	10,818,000	10,819,690
	US TREASURY N/B	0.5% 31 Aug 2027	7,791,000	7,743,524
	US TREASURY N/B	0.25% 31 Aug 2025	4,521,000	4,506,342
	US TREASURY N/B	0.375% 30 Sep 2027	5,316,000	5,234,806
	US TREASURY N/B	0.25% 30 Sep 2025	7,933,000	7,902,941
	US TREASURY N/B	0.125% 30 Sep 2022	2,766,000	2,766,108
	US TREASURY N/B	0.125% 31 Oct 2022	14,386,000	14,388,248
	US TREASURY N/B	0.25% 31 Oct 2025	12,819,000	12,763,918
	US TREASURY N/B	0.125% 30 Nov 2022	8,418,000	8,418,987
	US TREASURY N/B	0.625% 30 Nov 2027	238,000	237,963
	US TREASURY N/B	0.375% 30 Nov 2025	13,909,000	13,928,560
	US TREASURY N/B	0.125% 15 Dec 2023	7,455,000	7,446,264
	US TREASURY N/B	2.25% 30 Apr 2024	6,923,000	7,394,629
	USAA AUTO OWNER TRUST	2.14% 15 Nov 2024	1,401,000	1,438,360
	VALERO ENERGY CORP	3.4% 15 Sep 2026	1,738,000	1,905,628
	VALERO ENERGY CORP	2.15% 15 Sep 2027	693,000	708,082
	VERIZON COMMUNICATIONS	1.75% 20 Jan 2031	1,078,000	1,072,613
	VERIZON OWNER TRUST	2.93% 20 Sep 2023	1,000,000	1,019,396
	VERIZON OWNER TRUST	1.85% 22 Jul 2024	3,699,000	3,787,802
	VERIZON OWNER TRUST	3.23% 20 Apr 2023	3,157,606	3,199,522
	VIACOMCBS INC	4.2% 19 May 2032	574,000	691,754
	VISA INC	2.05% 15 Apr 2030	1,492,000	1,595,724
	VOLKSWAGEN AUTO LOAN			
	ENHANCED	0.98% 20 Nov 2024	2,828,000	2,857,639
	VOLKSWAGEN AUTO LOAN			
	ENHANCED	1.26% 20 Aug 2026	1,133,000	1,159,838
	VOLKSWAGEN GROUP			
	AMERICA	1.25% 24 Nov 2025	3,886,000	3,924,523
	WEA FINANCE LLC	3.15% 05 Apr 2022	91,000	92,550
	WELLS FARGO + COMPANY	1% 22 May 2028	2,111,000	2,393,009
	WELLS FARGO + COMPANY	1% 11 Feb 2026	1,536,000	1,615,167
	WELLS FARGO + COMPANY	1% 02 Jun 2028	1,408,000	1,498,988
	WELLS FARGO COMMERCIAL			
	MORTGAG	3.695% 15 Nov 2048	557,000	626,852

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	WELLS FARGO COMMERCIAL MORTGAG	3.096% 15 Jun 2049	756,000	814,548
	WELLS FARGO COMMERCIAL MORTGAG	4.442% 15 Sep 2061	184,000	220,966
	WELLS FARGO COMMERCIAL MORTGAG	3.76% 15 Mar 2052	134,000	154,774
	WELLS FARGO COMMERCIAL MORTGAG	3.146% 15 Dec 2052	631,000	710,883
	WELLS FARGO COMMERCIAL MORTGAG	2.118% 15 Aug 2053	1,000,000	1,041,449
	WF RBS COMMERCIAL MORTGAGE TRU	3.631% 15 Nov 2047	474,000	522,944
	WORLD OMNI AUTO RECEIVABLES TR	1.96% 16 Dec 2024	1,733,000	1,767,727
	WORLD OMNI AUTO RECEIVABLES TR	2.59% 15 Jul 2024	1,660,000	1,687,612
	WORLD OMNI AUTO RECEIVABLES TR	3.33% 15 Apr 2024	2,110,666	2,155,054
	WORLD OMNI AUTO RECEIVABLES TR	0.48% 17 Nov 2025	779,000	781,705
	WORLD OMNI AUTO RECEIVABLES TR	0.61% 15 Oct 2026	1,215,000	1,225,274
	WORLD OMNI SELECT AUTO TRUST	0.47% 17 Jun 2024	2,377,000	2,380,741
	WORLD OMNI SELECT AUTO TRUST	0.55% 15 Jul 2025	914,000	916,824
	Sub-Total: Fund 5760 14 of 15			Total \$818,465,587

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	3M COMPANY	2% 14 Feb 2025	471,000	\$ 499,289
	ABBVIE INC	2.6% 21 Nov 2024	702,000	752,401
	ABBVIE INC	2.85% 14 May 2023	706,000	742,308
	ADOBE INC	2.3% 01 Feb 2030	277,000	299,820
	AIRBUS FINANCE BV	2.7% 17 Apr 2023	355,000	372,661
	ALABAMA POWER CO	1.45% 15 Sep 2030	248,000	249,495
	ALEXANDRIA REAL ESTATE E	4.9% 15 Dec 2030	137,000	174,343
	AMER AIRLINE 16 1 AA PTT	3.575% 15 Jul 2029	202,342	200,457
	AMEREN ILLINOIS CO	1.55% 15 Nov 2030	150,000	151,128
	AMERICAN EXPRESS CO	3% 30 Oct 2024	342,000	373,527
	AMERICAN HONDA FINANCE	1% 10 Sep 2025	200,000	203,053
	AMERICAN INTL GROUP	3.9% 01 Apr 2026	324,000	369,454
	AMERICAN INTL GROUP	4.2% 01 Apr 2028	211,000	250,484
	AMERICAN TOWER CORP	2.75% 15 Jan 2027	239,000	259,296
	AMERICREDIT AUTOMOBILE RECEIVA	0.53% 18 Jun 2025	350,000	350,803
	ANALOG DEVICES INC	3.125% 05 Dec 2023	481,000	517,529
	ANHEUSER BUSCH INBEV WOR	4.15% 23 Jan 2025	307,000	349,578
	ANTHEM INC	3.5% 15 Aug 2024	341,000	374,156
	AON PLC	3.875% 15 Dec 2025	216,000	246,253
	APIDOS CLO	1% 15 Apr 2033	1,000,000	1,001,074

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	APPLE INC	2.9% 12 Sep 2027	267,000	298,618
	AT+T INC	2.3% 01 Jun 2027	260,000	277,300
	AT+T INC	2.55% 01 Dec 2033	252,000	258,335
	AVERY DENNISON CORP	2.65% 30 Apr 2030	100,000	107,258
	AVIATION CAPITAL GROUP	5.5% 15 Dec 2024	240,000	265,696
	BANCO SANTANDER SA	3.306% 27 Jun 2029	200,000	225,074
	BANK	2.851% 17 Oct 2052	1,534,000	1,698,222
	BANK	2.96% 15 Nov 2062	1,000,000	1,116,100
	BANK OF AMERICA CORP	4.183% 25 Nov 2027	324,000	375,868
	BANK OF AMERICA CORP	1% 05 Mar 2024	960,000	1,025,558
	BANK OF AMERICA CORP	1% 22 Oct 2025	469,000	499,968
	BANK OF AMERICA CORP	1% 23 Jul 2031	873,000	882,028
	BANK OF AMERICA CORP	1% 25 Sep 2025	219,000	221,382
	BANK OF AMERICA CORP	1% 24 Oct 2026	237,000	240,156
	BANK OF NOVA SCOTIA	2.2% 03 Feb 2025	118,000	125,381
	BARCLAYS COMMERCIAL MORTGAGE S	2.04% 15 Oct 2053	1,500,000	1,559,133
	BARCLAYS PLC	1% 10 Dec 2024	200,000	201,418
	BAT INTL FINANCE PLC	1.668% 25 Mar 2026	498,000	509,762
	BECTON DICKINSON AND CO	2.894% 06 Jun 2022	408,000	421,724
	BENCHMARK MORTGAGE TRUST	1% 15 Feb 2051	440,000	510,839
	BERKSHIRE HATHAWAY ENERG	3.7% 15 Jul 2030	146,000	172,697
	BERKSHIRE HATHAWAY FIN	1.45% 15 Oct 2030	108,000	109,408
	BETONY CLO 2, LTD.	1% 30 Apr 2031	1,000,000	994,281
	BNP PARIBAS	1% 19 Nov 2025	328,000	349,623
	BOEING CO	4.875% 01 May 2025	361,000	411,507
	BOSTON SCIENTIFIC CORP	2.65% 01 Jun 2030	233,000	249,567
	BPCE SA	5.7% 22 Oct 2023	655,000	741,354
	BRISTOL MYERS SQUIBB CO	2.9% 26 Jul 2024	509,000	552,395
	BRISTOL MYERS SQUIBB CO	3.875% 15 Aug 2025	73,000	83,278
	BRISTOL MYERS SQUIBB CO	1.125% 13 Nov 2027	150,000	151,499
	BROADCOM INC	4.15% 15 Nov 2030	307,000	355,433
	BROOKFIELD ASSET MAN INC	4% 15 Jan 2025	356,000	396,959
	BX TRUST 2019 OC11	3.202% 09 Dec 2041	1,200,000	1,314,043
	BXMT LTD	1% 15 Mar 2037	1,250,000	1,250,778
	CANADIAN IMPERIAL BANK	2.25% 28 Jan 2025	236,000	250,683
	CANADIAN NATL RESOURCES	2.95% 15 Jan 2023	311,000	325,269
	CAPITAL ONE FINANCIAL CO	3.2% 05 Feb 2025	368,000	401,544
	CARDINAL HEALTH INC	3.079% 15 Jun 2024	230,000	247,499
	CARMAX AUTO OWNER TRUST	1.7% 15 Nov 2024	1,000,000	1,019,524
	CARMAX AUTO OWNER TRUST	0.63% 15 Jun 2026	500,000	500,468
	CARRIER GLOBAL CORP	2.493% 15 Feb 2027	285,000	307,526
	CATERPILLAR INC	2.6% 09 Apr 2030	180,000	198,423
	CBOE GLOBAL MARKETS INC	1.625% 15 Dec 2030	188,000	190,125
	CENOVUS ENERGY INC	3.95% 15 Apr 2022	429,000	442,037
	CHARLES SCHWAB CORP	0.9% 11 Mar 2026	295,000	298,776
	CHEVRON PHILLIPS CHEM CO	3.3% 01 May 2023	233,000	246,621
	CIGNA CORP	3.25% 15 Apr 2025	292,000	320,732
	CIMAREX ENERGY CO	4.375% 01 Jun 2024	184,000	200,684
	CITIGROUP INC	1% 24 Jul 2023	335,000	347,992
	CITIGROUP INC	4.4% 10 Jun 2025	220,000	251,527
	CITRIX SYSTEMS INC	3.3% 01 Mar 2030	281,000	310,447
	CLEAR CREEK CLO LTD	1% 20 Oct 2030	1,400,000	1,398,618
	COCA COLA CO/THE	1.375% 15 Mar 2031	150,000	149,859

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	COMCAST CORP	2.65% 01 Feb 2030	458,000	501,044
	COMCAST CORP	3.95% 15 Oct 2025	321,000	368,790
	COMM MORTGAGE TRUST	3.902% 10 Jul 2050	530,000	592,779
	COOPERATIEVE RABOBANK UA	4.375% 04 Aug 2025	250,000	285,319
	CREDIT SUISSE GROUP AG	1% 01 Apr 2031	250,000	294,243
	CREDIT SUISSE MORTGAGE TRUST	1% 15 May 2036	730,000	730,978
	CROWN CASTLE INTL CORP	3.3% 01 Jul 2030	113,000	126,479
	CUBESMART LP	2% 15 Feb 2031	126,000	126,340
	CVS HEALTH CORP	5% 01 Dec 2024	366,000	420,329
	CVS HEALTH CORP	4.3% 25 Mar 2028	561,000	667,568
	D.R. HORTON INC	4.75% 15 Feb 2023	230,000	247,484
	DAIMLER FINANCE NA LLC	2.125% 10 Mar 2025	265,000	278,296
	DANSKE BANK A/S	5.375% 12 Jan 2024	250,000	282,040
	DELL INT LLC / EMC CORP	5.45% 15 Jun 2023	338,000	373,835
	DELTA AIR LINES 2019 1AA	3.204% 25 Oct 2025	200,000	205,485
	DELTA AIR LINES 2020 A	2.5% 10 Dec 2029	95,482	90,695
	DELTA AIR LINES/SKYMILES	4.75% 20 Oct 2028	125,000	136,439
	DEUTSCHE BANK COMMERCIAL MORTG	2.89% 10 Aug 2049	1,000,000	1,092,055
	DEUTSCHE BANK NY	1% 24 Nov 2026	190,000	194,453
	DISCOVERY COMMUNICATIONS	3.625% 15 May 2030	156,000	178,699
	DOMINION ENERGY INC	1% 15 Aug 2024	462,000	498,743
	DRYDEN SENIOR LOAN FUND	1% 17 Apr 2033	1,000,000	999,446
	DUKE ENERGY CORP	0.9% 15 Sep 2025	499,000	500,191
	ELEVATION CLO LTD	1% 15 Oct 2029	400,000	399,500
	EMPOWER FINANCE 2020 LP	1.357% 17 Sep 2027	175,000	176,314
	ENBRIDGE ENERGY PARTNERS	5.875% 15 Oct 2025	429,000	524,437
	ENERGY TRANSFER LP	4.05% 15 Mar 2025	332,000	364,205
	ENERGY TRANSFER LP	4.25% 01 Apr 2024	233,000	252,287
	ENTERGY LOUISIANA LLC	1.6% 15 Dec 2030	150,000	151,527
	ENTERPRISE PRODUCTS OPER	3.75% 15 Feb 2025	134,000	150,035
	EOG RESOURCES INC	4.15% 15 Jan 2026	130,000	150,845
	EQUINOR ASA	2.375% 22 May 2030	164,000	175,537
	ESSEX PORTFOLIO LP	3.5% 01 Apr 2025	261,000	289,197
	EVERSOURCE ENERGY	2.9% 01 Oct 2024	456,000	492,114
	EXXON MOBIL CORPORATION	3.482% 19 Mar 2030	174,000	202,359
	FANNIE MAE	1% 25 Jul 2036	761,614	751,085
	FED HM LN PC POOL U62476	3.5% 01 Apr 2043	63,679	68,941
	FED HM LN PC POOL U62580	3.5% 01 May 2043	4,763,690	5,180,065
	FEDEX CORP	3.1% 05 Aug 2029	224,000	250,140
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Nov 2030	5,090,000	379,079
	FHLMC MULTIFAMILY STRUCTURED P	1.364% 25 Dec 2029	2,623,000	248,098
	FIRSTENERGY CORP	4.75% 15 Mar 2023	298,000	314,682
	FIRSTENERGY CORP	4.4% 15 Jul 2027	226,000	249,119
	FISERV INC	2.75% 01 Jul 2024	418,000	448,845
	FNMA POOL AS7155	3% 01 May 2046	716,081	753,566
	FNMA POOL BC9396	3% 01 Jul 2046	251,538	265,484
	FNMA POOL BM6364	1% 01 Sep 2047	1,853,575	2,128,025
	FNMA POOL FM1526	1% 01 Sep 2049	4,244,741	4,453,641
	FNMA POOL MA1544	3.5% 01 Aug 2043	79,999	86,904
	FNMA POOL MA2249	3.5% 01 Apr 2045	331,918	355,913
	FNMA POOL MA2537	3.5% 01 Feb 2046	511,136	548,098

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	FNMA POOL MA2670	3% 01 Jul 2046	531,694	562,999
	FNMA POOL MA2705	3% 01 Aug 2046	465,391	489,676
	FNMA POOL MA2925	3.5% 01 Jan 2047	2,165,980	2,317,265
	FNMA TBA 15 YR 1.5	1.5% 16 Jan 2036	1,565,000	1,610,238
	FNMA TBA 30 YR 1.5	1.5% 12 Feb 2051	1,597,504	1,612,238
	FNMA TBA 30 YR 2	2% 14 Jan 2051	9,305,000	9,665,932
	FNMA TBA 30 YR 2.5	2.5% 12 Feb 2051	12,944,000	13,622,099
	FNMA TBA 30 YR 3	3% 14 Jan 2051	10,250,000	10,739,277
	FRANKLIN RESOURCES INC	1.6% 30 Oct 2030	160,000	159,132
	FREDDIE MAC	3.5% 15 Aug 2047	3,351,085	3,711,774
	GENERAL DYNAMICS CORP	3.625% 01 Apr 2030	103,000	122,184
	GENERAL ELECTRIC CO	3.45% 01 May 2027	233,000	263,534
	GENERAL MOTORS FINL CO	4.35% 17 Jan 2027	69,000	78,549
	GENERAL MOTORS FINL CO	3.5% 07 Nov 2024	70,000	75,646
	GENERAL MOTORS FINL CO	3.15% 30 Jun 2022	193,000	199,818
	GILEAD SCIENCES INC	3.65% 01 Mar 2026	111,000	125,928
	GLOBAL PAYMENTS INC	2.65% 15 Feb 2025	329,000	352,321
	GM FINANCIAL SECURITIZED TERM	0.5% 17 Feb 2026	1,000,000	1,004,322
	GNMA II POOL MA6476	4% 20 Feb 2050	14,534,468	15,521,697
	GNMA POOL 747514	4.75% 15 Aug 2040	319,020	357,775
	GNMA POOL 747662	4.75% 15 Aug 2040	464,639	523,924
	GNMA POOL 747716	4.75% 15 Sep 2040	889,747	1,011,229
	GNMA POOL 747769	4.75% 15 Sep 2040	606,414	683,524
	GNMA POOL 751034	4.75% 15 Sep 2040	399,340	444,906
	GNMA POOL 751035	4.75% 15 Aug 2040	66,031	72,765
	GNMA POOL 751126	4.75% 15 Oct 2040	794,536	892,119
	GNMA POOL 751213	4.75% 15 Oct 2040	1,058,814	1,203,343
	GNMA POOL 755223	4.75% 15 Nov 2040	433,456	484,060
	GNMA POOL 755280	4.75% 15 Nov 2040	250,813	277,296
	GNMA POOL 755400	4.75% 15 Oct 2040	111,355	122,789
	GNMA POOL 755477	4.75% 15 Oct 2040	150,502	165,929
	GNMA POOL 755692	4.75% 15 Nov 2040	331,640	370,030
	GNMA POOL 761203	4.75% 15 Apr 2041	165,866	182,875
	GNMA POOL 761334	4.75% 15 Apr 2041	157,941	174,136
	GNMA POOL 761519	4.75% 15 Apr 2041	745,991	838,864
	GNMA POOL 761707	4.75% 15 May 2041	332,985	371,769
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2061	1,018,624	1,020,686
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Mar 2065	2,930,796	2,949,580
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	46,659,855	46,659,855
	HOME DEPOT INC	2.5% 15 Apr 2027	136,000	149,244
	HSBC HOLDINGS PLC	1% 18 Aug 2031	300,000	309,846
	HSBC HOLDINGS PLC	1% 13 Mar 2023	362,000	373,927
	HSBC HOLDINGS PLC	4.95% 31 Mar 2030	300,000	376,079
	HYUNDAI AUTO RECEIVABLES TRUST	0.38% 15 May 2025	1,000,000	1,001,739
	INTERCONTINENTALEXCHANGE	3.75% 01 Dec 2025	348,000	394,103
	ITC HOLDINGS CORP	2.95% 14 May 2030	229,000	250,304
	JOHN DEERE CAPITAL CORP	2.45% 09 Jan 2030	297,000	325,740
	JP MORGAN CHASE COMMERCIAL MOR	2.87% 15 Aug 2049	305,000	332,717

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	JP MORGAN CHASE COMMERCIAL MOR	1% 15 Dec 2049	1,000,000	1,136,908
	JP MORGAN CHASE COMMERCIAL MOR	4.029% 10 Mar 2052	1,000,000	1,183,306
	JPMBB COMMERCIAL MORTGAGE SECU	3.494% 15 Jan 2048	550,000	604,692
	JPMDB COMMERCIAL MORTGAGE SECU	3.056% 13 Nov 2052	815,000	915,424
*	JPMORGAN CHASE + CO	4.125% 15 Dec 2026	639,000	747,032
*	JPMORGAN CHASE + CO	1% 23 Jan 2029	774,000	880,259
*	JPMORGAN CHASE + CO	1% 23 Jul 2024	917,000	994,721
*	JPMORGAN CHASE + CO	1% 05 Dec 2029	183,000	223,279
*	JPMORGAN CHASE + CO	1% 19 Nov 2031	185,000	186,755
	KINDER MORGAN ENER PART	4.3% 01 May 2024	223,000	246,913
	KINDER MORGAN ENER PART	3.45% 15 Feb 2023	237,000	249,428
	LEIDOS INC	2.3% 15 Feb 2031	120,000	122,184
	LLOYDS BANKING GROUP PLC	3.75% 11 Jan 2027	200,000	226,804
	LOWE S COS INC	4.5% 15 Apr 2030	198,000	246,464
	LOWE S COS INC	1.3% 15 Apr 2028	175,000	176,544
	MARBLE POINT CLO LTD.	1% 20 Jan 2032	500,000	499,573
	MCDONALD S CORP	3.3% 01 Jul 2025	223,000	248,325
	MCKESSON CORP	3.796% 15 Mar 2024	160,000	175,612
	MITSUBISHI UFJ FIN GRP	2.193% 25 Feb 2025	476,000	502,844
	MORGAN STANLEY	1% 01 Apr 2031	216,000	251,230
	MORGAN STANLEY	1% 10 Dec 2026	296,000	298,203
	MORGAN STANLEY	3.7% 23 Oct 2024	667,000	742,236
	MORGAN STANLEY BAML TRUST	3.741% 15 Aug 2047	1,650,000	1,797,293
	MORGAN STANLEY CAPITAL I TRUST	1% 05 Apr 2042	300,000	316,395
	MPLX LP	4% 15 Mar 2028	229,000	263,479
	NATIONAL SECS CLEARING	0.75% 07 Dec 2025	250,000	250,640
	NATWEST GROUP PLC	1% 22 May 2024	483,000	502,581
	NAVIENT STUDENT LOAN TRUST	1.31% 15 Jan 2069	800,000	808,136
	NEXTERA ENERGY CAPITAL	2.75% 01 May 2025	228,000	246,657
	NEXTERA ENERGY CAPITAL	3.15% 01 Apr 2024	228,000	246,467
	NIKE INC	2.75% 27 Mar 2027	180,000	199,175
	NISSAN MOTOR CO	4.345% 17 Sep 2027	259,000	286,073
	NORTHERN TRUST CORP	1.95% 01 May 2030	104,000	108,403
	NORTHROP GRUMMAN CORP	2.93% 15 Jan 2025	228,000	247,986
	NORTHROP GRUMMAN CORP	4.4% 01 May 2030	99,000	122,884
	NUTRIEN LTD	3.625% 15 Mar 2024	458,000	496,773
	NUTRIEN LTD	2.95% 13 May 2030	226,000	248,540
	NVIDIA CORP	2.85% 01 Apr 2030	220,000	247,486
	O REILLY AUTOMOTIVE INC	1.75% 15 Mar 2031	275,000	275,424
	ONCOR ELECTRIC DELIVERY	2.75% 01 Jun 2024	87,000	93,306
	ONEOK INC	2.2% 15 Sep 2025	152,000	157,074
	ORACLE CORP	2.8% 01 Apr 2027	225,000	248,148
	ORIX CORP	2.9% 18 Jul 2022	360,000	373,098
	OWL ROCK CAPITAL CORP	3.4% 15 Jul 2026	187,000	189,678
	PAYPAL HOLDINGS INC	2.4% 01 Oct 2024	303,000	323,795
	PHILIP MORRIS INTL INC	1.75% 01 Nov 2030	345,000	349,286
	PIONEER NATURAL RESOURCE	1.9% 15 Aug 2030	265,000	262,659
	PPL CAPITAL FUNDING INC	4.125% 15 Apr 2030	208,000	248,827
	PRINCIPAL LFE GLB FND II	2.25% 21 Nov 2024	468,000	495,687

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			Shares/ Par Value	
	PROLOGIS LP	2.25% 15 Apr 2030	139,000	148,950
	PUBLIC SERVICE ENTERPRIS	1.6% 15 Aug 2030	252,000	248,466
	RAYTHEON TECH CORP	2.25% 01 Jul 2030	120,000	127,463
	RAYTHEON TECH CORP	3.5% 15 Mar 2027	220,000	251,099
	RAYTHEON TECH CORP	3.95% 16 Aug 2025	120,000	137,630
	ROSS STORES INC	4.7% 15 Apr 2027	38,000	44,845
	ROYAL BANK OF CANADA	2.25% 01 Nov 2024	200,000	212,762
	ROYALTY PHARMA PLC	1.2% 02 Sep 2025	250,000	254,182
	SABINE PASS LIQUEFACTION	5.625% 01 Mar 2025	217,000	253,092
	SANTANDER DRIVE AUTO RECEIVABL	0.48% 15 Jul 2024	350,000	351,052
	SANTANDER RETAIL AUTO LEASE TR	0.57% 22 Apr 2024	1,500,000	1,504,879
	SANTANDER UK GROUP HLDGS	1% 05 Jan 2024	356,000	374,677
	SCENTRE GROUP TRUST 1/2	3.625% 28 Jan 2026	233,000	258,043
	SCHLUMBERGER FIN CA	2.65% 20 Nov 2022	359,000	372,389
	SEMPRA ENERGY	2.9% 01 Feb 2023	476,000	499,406
	SERVICENOW INC	1.4% 01 Sep 2030	256,000	249,738
	SIMON PROPERTY GROUP LP	3.75% 01 Feb 2024	300,000	324,947
	SMB PRIVATE EDUCATION LOAN TRU	1.6% 15 Sep 2054	1,850,000	1,867,268
	SMITH + NEPHEW PLC	2.032% 14 Oct 2030	200,000	203,744
	SOCIAL PROFESSIONAL LOAN PROGR	3.34% 25 Aug 2047	701,705	722,226
	SOCIAL PROFESSIONAL LOAN PROGR	2.95% 25 Feb 2042	527,390	538,422
	SPRINT SPECTRUM / SPEC I	4.738% 20 Sep 2029	230,000	249,111
	STANDARD CHARTERED PLC	3.95% 11 Jan 2023	86,000	90,478
*	STATE STREET CORP	1% 30 Mar 2031	217,000	247,308
	STEEL DYNAMICS INC	1.65% 15 Oct 2027	175,000	180,360
	SUMITOMO MITSUI FINL GRP	2.142% 23 Sep 2030	252,000	253,028
	SUMITOMO MITSUI FINL GRP	2.696% 16 Jul 2024	350,000	373,677
	T MOBILE USA INC	3.75% 15 Apr 2027	526,000	599,009
	T MOBILE USA INC	2.25% 15 Nov 2031	112,000	114,950
	TAKEDA PHARMACEUTICAL	4.4% 26 Nov 2023	665,000	736,405
	TJX COS INC	1.15% 15 May 2028	93,000	93,469
	TJX COS INC	1.6% 15 May 2031	78,000	78,804
	TORONTO DOMINION BANK	3.25% 11 Mar 2024	300,000	325,803
	TOYOTA AUTO RECEIVABLES OWNER	0.47% 15 Jan 2026	1,000,000	1,004,660
	TOYOTA MOTOR CREDIT CORP	1.8% 13 Feb 2025	358,000	375,396
	TRUIST BANK	1% 17 Sep 2029	362,000	383,046
	TRUIST BANK	3.2% 01 Apr 2024	340,000	369,058
	TTX CO	4.15% 15 Jan 2024	231,000	253,460
	UBS COMMERCIAL MORTGAGE TRUST	1% 15 Mar 2051	9,557,273	517,840
	UNITED AIR 2016 2 AA PTT	2.875% 07 Apr 2030	294,495	295,887
	UNITED PARCEL SERVICE	4.45% 01 Apr 2030	137,000	171,371
	US 10YR NOTE (CBT)MAR21	XCBT 20210322	6,800,000	7,438
	US 10YR ULTRA FUT MAR21	XCBT 20210322	(5,700,000)	23,906
	US 2YR NOTE (CBT) MAR21	XCBT 20210331	(10,000,000)	(6,250)
	US 5YR NOTE (CBT) MAR21	XCBT 20210331	10,600,000	14,438
	US DOLLAR		8,759,665	8,759,665
	US LONG BOND(CBT) MAR21	XCBT 20210322	(1,100,000)	15,727

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			Shares/ Par Value	
	US TREASURY N/B	1.25% 15 May 2050	1,000	907
	US TREASURY N/B	1.375% 15 Aug 2050	8,000	7,493
	US TREASURY N/B	0.875% 15 Nov 2030	2,000	1,993
	US TREASURY N/B	1.375% 15 Nov 2040	5,000	4,944
	US TREASURY N/B	1.5% 30 Nov 2021	5,312,000	5,378,400
	US TREASURY N/B	0.375% 30 Sep 2027	409,000	402,753
	US TREASURY N/B	0.125% 15 Oct 2023	6,000	5,996
	US TREASURY N/B	0.625% 30 Nov 2027	8,000	7,999
	US TREASURY N/B	0.375% 30 Nov 2025	1,137,000	1,138,599
	US TREASURY N/B	0.125% 15 Dec 2023	12,426,000	12,411,438
	US TREASURY N/B	0.375% 31 Dec 2025	10,094,000	10,101,886
	US TREASURY N/B	0.125% 31 Dec 2022	33,750,000	33,753,955
	US ULTRA BOND CBT MAR21	XCBT 20210322	(400,000)	(7,750)
	USAA CAPITAL CORP	2.125% 01 May 2030	234,000	246,049
	VEREIT OPERATING PARTNER	2.2% 15 Jun 2028	190,000	194,281
	VERIZON COMMUNICATIONS	0.85% 20 Nov 2025	284,000	286,231
	VERIZON COMMUNICATIONS	1.68% 30 Oct 2030	249,000	247,993
	VIATRIS INC	2.7% 22 Jun 2030	359,000	380,944
	VISA INC	1.9% 15 Apr 2027	117,000	124,525
	VISA INC	1.1% 15 Feb 2031	255,000	251,413
	VMWARE INC	4.5% 15 May 2025	217,000	248,351
	WALT DISNEY COMPANY/THE	3.375% 15 Nov 2026	219,000	247,415
	WALT DISNEY COMPANY/THE	2.65% 13 Jan 2031	114,000	124,980
	WASTE MANAGEMENT INC	1.15% 15 Mar 2028	190,000	190,543
	WELLS FARGO + COMPANY	4.125% 15 Aug 2023	685,000	748,243
	WELLS FARGO + COMPANY	1% 30 Oct 2025	590,000	623,848
	WELLS FARGO + COMPANY	1% 11 Feb 2031	143,000	151,732
	WESTLAKE AUTOMOBILE RECEIVABLE	0.56% 15 May 2024	1,000,000	1,002,356
	XLIT LTD	4.45% 31 Mar 2025	435,000	496,418
	ZOETIS INC	2% 15 May 2030	360,000	372,755
Sub-Total: Fund 5796 15 of 15			Total \$	300,540,344

**Sub-Total: Investment Income Fund-Underlying Investments at
Fair Value (15 funds) \$11,022,290,587**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
*	MASS MUTUAL LIFE INSURANCE COMPANY	Synthetic GIC Wrapper Contract, Rate of Interest 2.63%		\$ -
	ROYAL BANK OF CANADA	Synthetic GIC Wrapper Contract, Rate of Interest 2.84%		-
*	STATE STREET BANK AND TRUST COMPANY	Synthetic GIC Wrapper Contract, Rate of Interest 2.84%		-
*	THE PRUDENTIAL INSURANCE COMPANY OF AMERICA	Synthetic GIC Wrapper Contract, Rate of Interest 2.62%		-
*	NEW YORK LIFE ISURANCE COMPANY	Synthetic GIC Wrapper Contract, Rate of Interest 2.48%		-
*	VOYA RETIREMENT INSURANCE AND ANNUITY COMPANY	Synthetic GIC Wrapper Contract, Rate of Interest 1.17%		-

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		Shares/ Par Value		
*	METROPOLITAN LIFE INSURANCE COMPANY	Separate Account GIC Contract, Rate of Interest 2.73%		-
		Sub-Total : Synthetic GICs at Fair Value	\$	-
		TOTAL : Interest Income Fund- at Fair Value	\$	11,022,290,587
		Adjustment from fair value to contract value for fully benefit-responsive investment contracts		(602,776,201)
		Stable Value Fund - at Contract Value	\$	10,419,514,386

SCHEDULE G, PART I – OVERDUE LOAN EXPLANATION

PLAN NAME: IBM 401(K) PLUS PLAN

PLAN SPONSOR'S NAME: INTERNATIONAL BUSINESS MACHINE CORPORATION

EIN: 13-0871985

PLAN NUMBER: 005

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

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

Schedule H, Line 4i

PLAN NAME: IBM 401(K) PLUS PLAN

PLAN SPONSOR'S NAME: INTERNATIONAL BUSINESS MACHINE CORPORATION

EIN: 13-0871985

PLAN NUMBER: 005

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