

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 PERSONAL PENSION 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>001</u></td> </tr> <tr> <td colspan="2">1c Effective date of plan <u>09/01/1945</u></td> </tr> </table>	1b Three-digit plan number (PN) ▶	<u>001</u>	1c Effective date of plan <u>09/01/1945</u>	
1b Three-digit plan number (PN) ▶	<u>001</u>				
1c Effective date of plan <u>09/01/1945</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>	
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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.	09/30/2021	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	263841
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)	24655
a(2) Total number of active participants at the end of the plan year		6a(2)	21398
b Retired or separated participants receiving benefits.....		6b	147574
c Other retired or separated participants entitled to future benefits		6c	58488
d Subtotal. Add lines 6a(2) , 6b , and 6c		6d	227460
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.		6e	29761
f Total. Add lines 6d and 6e		6f	257221
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)		6g	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested		6h	0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....		7	
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 1C 1I 3H 3J			
b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:			
9a Plan funding arrangement (check all that apply) (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>1</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 (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 PERSONAL PENSION PLAN	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985	

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

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

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	030553		01/01/2020	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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end.....	5	1028846637

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

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

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

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

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

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

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. 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 SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Single-Employer Defined Benefit Plan Actuarial Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500 or 5500-SF.</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	
▶ Round off amounts to nearest dollar.	
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.	
A Name of plan IBM PERSONAL PENSION PLAN	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information			
1	Enter the valuation date: Month 01 Day 01 Year 2020			
2	Assets:			
a	Market value	2a	51783799655	
b	Actuarial value	2b	51783799655	
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a	For retired participants and beneficiaries receiving payment.....	175055	32534805911	32534805911
b	For terminated vested participants.....	64131	3676992775	3676992775
c	For active participants	24655	3340917850	3340917850
d	Total.....	263841	39552716536	39552716536
4	If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐			
a	Funding target disregarding prescribed at-risk assumptions		4a	
b	Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....		4b	
5	Effective interest rate		5	5.19 %
6	Target normal cost.....		6	145389376

Statement by Enrolled Actuary	
To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.	
SIGN HERE	
Signature of actuary	09/17/2021
ALYSON J SCHWARTZ	Date
Type or print name of actuary	20-08379
WILLIS TOWERS WATSON US LLC	Most recent enrollment number
Firm name	212-309-3400
200 LIBERTY STREET NEW YORK, NY 10281	Telephone number (including area code)
Address of the firm	

Part II Beginning of Year Carryover and Prefunding Balances		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	15522229919	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	136158906	0
9	Amount remaining (line 7 minus line 8)	15386071013	0
10	Interest on line 9 using prior year's actual return of <u>15.27</u> %	2349453044	0
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year)		0
b(1)	Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.34</u> %		0
b(2)	Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c	Total available at beginning of current plan year to add to prefunding balance		0
d	Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	17735524057	0

Part III Funding Percentages			
14	Funding target attainment percentage	14	86.08 %
15	Adjusted funding target attainment percentage	15	130.92 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	119.42 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls					
18 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
Totals ►			18(b)	0	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:	
a Contributions allocated toward unpaid minimum required contributions from prior years.	19a 0
b Contributions made to avoid restrictions adjusted to valuation date	19b 0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c 0
20 Quarterly contributions and liquidity shortfalls:	
a Did the plan have a "funding shortfall" for the prior year?	☒ Yes ☐ No
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner?	☒ Yes ☐ No
c If line 20a is "Yes," see instructions and complete the following table as applicable:	
Liquidity shortfall as of end of quarter of this plan year	
(1) 1st	(2) 2nd
0	0
(3) 3rd	(4) 4th
0	0

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

21 Discount rate:			
a Segment rates:	1st segment: 3.64 %	2nd segment: 5.21 %	3rd segment: 5.94 %
			☐ N/A, full yield curve used
b Applicable month (enter code)			21b 0
22 Weighted average retirement age			22 60
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes ☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.	27

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)		31a	145389376
b Excess assets, if applicable, but not greater than line 31a		31b	0
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount		33	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)		34	145389376
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	145389376	0	145389376
36 Additional cash requirement (line 34 minus line 35)		36	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)		37	0
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)		38a	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances		38b	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)		39	0
40 Unpaid minimum required contributions for all years		40	0

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

41 If an election was made to use PRA 2010 funding relief for this plan:	
a Schedule elected	☐ 2 plus 7 years ☐ 15 years
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

<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 PERSONAL PENSION PLAN</div>	<div>B</div> <div>Three-digit plan number (PN)</div> <div>▶</div> <div>001</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	
ABRY PARTNERS	888 BOYLSTON STREET SUITE 1600 BOSTON, MA 02199
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
ADVANCED TECHNOLOGY VENTURES LP	
26-0443806	
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
ADVENT INTERNATIONAL	
04-2840139	
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
APOLLO GLOBAL MANAGEMENT	9 WEST 57TH STREET NEW YORK, NY 10019

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

AQR CAPITAL MANAGEMENT, LLC

13-3987414

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

ARDIAN

13-4067855

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

AXON CAPITAL, LP

26-3295563

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

AXON PARTNERS GP, LP

20-1967352

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

BAIN CAPITAL PRIVATE EQUITY, LP

200 CLARENDON STREET
BOSTON, MA 02116

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

BC CAPITAL

40 PORTMAN SQUARE
LONDON, LONDON W1H 6DA GB

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

BC PARTNERS ADVISERS, LP

650 MADISON AVENUE
NEW YORK, NY 10022

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

BERKSHIRE PARTNERS

200 CLARENDON STREET
BOSTON, MA 02116

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

BLACKSTONE

345 PARK AVENUE
NEW YORK, NY 10154

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

BRIDGEWATER ASSOCIATES, LP

ONE GLENDINNING PLACE
WESTPORT, CT 06880

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

CINVEN PARTNERS LLP

21 ST. JAMES SQUARE
LONDON, GREATER LONDON SW1Y 4JZ GB

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

DAVIDSON KEMPNER ADVISERS, INC.

13-3594751

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

DAVIDSON KEMPNER CAPITAL MGMT, LLC

13-3863161

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

EUROPEAN SECONDARY DEV. FUND V

36-4758658

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

EUROPEAN SECONDARY DEVELOP. FUND IV

98-0547145

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

FARALLON CAPITAL MANAGEMENT, LLC

98-0467285

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

FORTRESS CREDIT OPPORTUNITIES III

1345 AVENUE OF THE AMERICAS
NEW YORK, NY 10105

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

FREEMAN SPOGLI MANAGEMENT

26-4764285

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

GOLDMAN SACHS & CO.

13-3501777

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

HARBOURVEST PARTNERS LLC

ONE FINANCIAL CENTER
44TH FLOOR
BOSTON, MA 02111

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

HELLMAN & FRIEDMAN LLC

38-3708132

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

KOHLBERG KRAVIS ROBERTS & CO

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

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

LANDMARK ADVISERS INC.

10 MILL POND LAND
SIMSBURY, CT 06070

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

LANDMARK EQUITY ADVISORS, LLC

10 MILL POND LANE
SIMSBURY, CT 06070

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

LANDMARK REALTY ADVISORS, LLC

10 MILL POND LANE
SIMSBURY, CO 06070

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

LGT CAPITAL PARTNERS INC.

75-3151184

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

LGT FUND MANAGERS

30 HERBERT STREET
DUBLIN, DUBLIN D02 W329 IE

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

LONE STAR GLOBAL ACQUISITIONS, LTD.

75-2787141

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

MARSHALL WACE LLP

98-0430284

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

OLYMPUS PARTNERS

ONE STATION PLACE
STAMFORD, CT 06902

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

PANTHEON VENTURES INC.

94-3047085

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

PERMIRA ADVISERS LLP

80 PALL MALL
LONDON, LONDON SW1Y 5ES GB

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

PERRY CAPITAL

13-3486979

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

RENAISSANCE TECHNOLOGIES, LLC

26-0385758

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

RHO VENTURES, LP

26-1508567

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

STARWOOD IX MANAGEMENT, LP

591 WEST PUTNAM AVENUE
GREENWICH, CT 06830

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

STARWOOD X MANAGEMENT, LP

591 WEST PUTNAM AVENUE
GREENWICH, CT 06830

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

STRATEGIC PARTNERS FUND SOLUTIONS

345 PARK AVENUE
NEW YORK, NY 10154

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

TWO SIGMA ADVISERS, LP

35-2191456

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

UNIVERSA INVESTMENTS, L.P.

83-0470800

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

VESTAR CAPITAL PARTNERS V, L.P.

98-0462742

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

WARBURG PINCUS

450 LEXINGTON AVENUE
NEW YORK, NY 10017

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

WARBURG PINCUS LLC

450 LEXINGTON AVENUE
NEW YORK, NY 10017

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

WCAS MANAGEMENT CORPORATION

13-4120907

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

WINDJAMMER MANAGEMENT PARTNERS, LP

37-1652215

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

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

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

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

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

BRIDGEWATER

13-2871809

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 52 99	PARTY-IN INTEREST	14015729	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

FESCO

04-3275867

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
14 50	PARTY-IN INTEREST	10099343	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CLARION PARTNERS LLC

13-3379970

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN INTEREST	9093295	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)

NISA INVESTMENT ADVISORS

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN INTEREST	8349331	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JP MORGAN INVESTMENT MGMT

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 28 51	PARTY-IN INTEREST	7322104	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LOOMIS

04-3200030

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN INTEREST	6806378	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

PRUDENTIAL

22-2540245

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	6795553	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JP MORGAN CHASE BANK, NA

13-4994650

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 51 99 28 52 50 62	PARTY-IN-INTEREST	6500000	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

VANBARTON

47-3887041

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 52	PARTY-IN	4388688	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)

AEW CAPITAL MANAGEMENT

04-3329433

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 72	PARTY-IN INTEREST	4332521	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

IBM

13-0871985

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 56 50 51	PARTY-IN INTEREST	3984369	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TOWERS WATSON DELAWARE INC.

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 51	PARTY-IN INTEREST	3668791	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)

PIMCO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 52 99	PARTY-IN INTEREST	3476876	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	2510774	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

METLIFE

13-4075851

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN INTEREST	2491771	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)

WELLS CAPITAL

95-3692822

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	2221347	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BLACKROCK INSTITUTIONAL TRUST COMP

94-3112180

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 24 28 50 51	PARTY-IN-INTEREST	2078201	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WELLINGTON

30-0835489

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 52	PARTY-IN-INTEREST	2074824	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)

DOUBLE LINE

30-0596331

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52	PARTY-IN-INTEREST	1801015	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

HUDSON ADVISORS LLC

75-2578511

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
72	PARTY-IN-INTEREST	0	Yes ☒ No ☐	Yes ☐ No ☒	1553651	Yes ☐ No ☒

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

LEGAL & GENERAL INV. MGMT. AMERICA

20-8058531

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	1345869	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)

VOYA INVESTMENT MANAGEMENT CO. LLC

02-0488491

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 52	PARTY-IN-INTEREST	1304920	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

DODGE & COX

94-1441976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 52 68	PARTY-IN-INTEREST	1176812	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

MARATHON

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

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 52 33 68	PARTY-IN-INTEREST	882100	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)

LOS ANGELES CAPITAL MGMT

02-0541198

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52 68	PARTY-IN-INTEREST	786706	Yes ☒ No ☐	Yes ☐ No ☒	31765	Yes ☐ No ☒

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

FIRST QUADRANT

95-4562891

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	PARTY-IN-INTEREST	789680	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

P/E GLOBAL LLC

13-4161463

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27	PARTY-IN-INTEREST	789285	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)

INCOME RESEARCH

04-2955404

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	PARTY-IN INTEREST	734073	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CIBC ASSET MANAGEMENT

CCW11 199 BAY STREET
TORONTO, ONTARIO M5L 1L5 CA

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	617454	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BLACKSTONE

13-3805280

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 99 51 61 72 52	PARTY-IN INTEREST	495628	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

BLACKROCK FINANCIAL MANAGEMENT, INC

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 70 16 99 49	PARTY-IN-INTEREST	483335	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

VOYA

04-3516284

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13	PARTY-IN-INTEREST	475400	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WESTBROOK

13-3789438

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	PARTY-IN-INTEREST	408732	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)

ROCKPOINT

16-1679061

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 52 50 51	PARTY-IN INTEREST	374126	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

PWC

13-4008324

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	PARTY-IN INTEREST	368000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

INVESTECH

10 EAST 53RD STREET
22ND FLOOR
NEW YORK, NY 10022

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	350005	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)

PORTFOLIO ADVISORS, LLC

06-1487853

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52	PARTY-IN-INTEREST	349600	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

ARROWSTREET CAPITAL

04-3472863

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	PARTY-IN-INTEREST	294587	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FACTSET

13-3362547

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 16 50	PARTY-IN-INTEREST	228112	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)

MORGAN STANLEY

13-2655998

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	PARTY-IN-INTEREST	199272	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ARCHER

23-3043783

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 15 34	PARTY-IN-INTEREST	180864	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ANDERSEN TAX LLC

33-1197384

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	PARTY-IN-INTEREST	178400	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

GROVE

98-0522863

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	153885	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BLOOMBERG

06-1818168

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15	PARTY-IN-INTEREST	147506	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BARRA LLC

94-2993326

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	PARTY-IN-INTEREST	144602	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)

COVINGTON & BURLING LLP

53-0188441

(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	NONE	112684	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

KOHLBERG KRAVIS ROBERTS & CO

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

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	100461	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

ACA ADVISORS III, LLC

75-3266606

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	PARTY-IN-INTEREST	0	Yes ☒ No ☐	Yes ☐ No ☒	68161	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)

D.E.SHAU INVESTMENT MANAGEMENT LLC

20-2455619

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	PARTY-IN-INTEREST	65093	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	63171	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

EVESTMENT ALLIANCE LLC

90-0905513

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN-INTERST	58523	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)

ITG

04-3108217

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN-INTEREST	52646	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SSGA

81-4017137

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 52	PARTY-IN-INTEREST	50081	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	49028	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)

DAVID G STIEBER PC

75-2799856

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	PARTY-IN INTEREST	29665	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

RUSSELL INVESTMENT GROUP

91-1175091

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17 49 50	PARTY-IN INTEREST	29252	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LYONS

13-3676659

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN INTEREST	26795	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)

INSTITUTIONAL SHAREHOLDER SERVICES

06-1541449

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 99	PARTY-IN-INTEREST	24222	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MSCI

13-4038723

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN-INTEREST	14739	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

THE BLUM FIRM

75-1765077

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	PARTY-IN-INTEREST	13160	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)

ERNST AND YOUNG INDIA

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

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 51	PARTY-IN INTEREST	11212	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MICHAEL JOHN DERIENZO

535 5TH AVENUE
4TH FLOOR
NEW YORK, NY 10017

(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	NONE	11170	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ABRY PARTNERS

888 BOYLSTON STREET
SUITE 1600
BOSTON, MA 02199

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	9799	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)

CINVEN PARTNERS LLP

5 PATERNOSTER SQUARE
LONDON, GREATER LONDON EC4M 7AG GB

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	PARTY-IN INTEREST	7984	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

IRON MOUNTAIN

23-2588479

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
14 50	PARTY-IN INTEREST	7771	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS LLC	27 72	559886
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
LONE STAR FUND VI 2711 NORTH HASKELL AVENUE DALLAS, TX 75204	GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS LLC	27 72	537674
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
LONE STAR FUND IX 2711 NORTH HASKELL AVENUE DALLAS, TX 75204	GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS LLC	27 72	357987
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
LONE STAR FUND VIII WASHINGTON MALL HAMILTON, HAMILTON BERMUDA HM 11 BM	GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.	

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
ACA ADVISORS III, LLC	52	68161
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
AETOS CAPITAL ASIA T.E. III, LTD 98-0568920	INVESTMENT MANAGEMENT FEE - NET OF REBATE	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS LLC	27 72	42424
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
LONE STAR REAL ESTATE FUND II 2711 NORTH HASKELL AVENUE DALLAS, TX 75204	GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS LLC	27 72	28322
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
LONE STAR REAL ESTATE FUND 2711 NORTH HASKELL AVENUE DALLAS, TX 75204	GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.	

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS LLC	27 72	24570
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
LONE STAR FUND V (U.S.), L.P. 2711 NORTH HASKELL AVENUE DALLAS, TX 75204	GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	6232
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
SANFORD BERNSTEIN 13-4132953	SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	5797
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
INSTINET 20-3879157	SOFT DOLLAR COMMISSIONS	

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	4839
(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.	
VIRTU AMERICAS LLC 20-0337804	SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	3766
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
JP MORGAN 13-4110995	SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS LLC	27 72	2788
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
LONE STAR FUND VII 2711 NORTH HASKELL AVENUE DALLAS, TN 75204	GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.	

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
LOS ANGELES CAPITAL MGMT	68	2471
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
JEFFERIES & COMPANY INC. 95-2622900	SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	2452
(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.	
UBS SECURITIES LLC 13-3873456	SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	2230
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
CREDIT SUISSE SECURITIES, LLC 13-1898818	SOFT DOLLAR COMMISSIONS	

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	2104

(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.
MORGAN STANLEY & CO LLC 20-8764829	SOFT DOLLAR COMMISSIONS

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	1875

(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.
BARCLAYS CAPITAL INC. 06-1031655	SOFT DOLLAR COMMISSIONS

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 <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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For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

A Name of plan <u>IBM PERSONAL PENSION PLAN</u>	B Three-digit plan number (PN) ►	<u>001</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>INTERNATIONAL BUSINESS MACHINES CORPORATION</u>	D Employer Identification Number (EIN) <u>13-0871985</u>	

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

a Name of MTIA, CCT, PSA, or 103-12 IE: <u>HIPEP VI EUROPEAN SMALL-MEDIUM BUY</u>		
b Name of sponsor of entity listed in (a): <u>HARBOURVEST PARTNERS LLC</u>		
c EIN-PN <u>30-0486793-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>0</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>JPMCB MORTGAGE PRIVATE PLMT FUND</u>		
b Name of sponsor of entity listed in (a): <u>JP MORGAN CHASE BANK</u>		
c EIN-PN <u>13-6038769-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>372395103</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>ALLIANZGI STRUCTURED ALPHA 1000 LLC</u>		
b Name of sponsor of entity listed in (a): <u>ALLIANZ GLOBAL INVESTORS</u>		
c EIN-PN <u>01-0645160-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>0</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CLERESTORY SMALL CAP R.E. FD I TE L</u>		
b Name of sponsor of entity listed in (a): <u>CLERESTORY CAPITAL PARTNERS</u>		
c EIN-PN <u>30-0441881-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>0</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>MW AMERICAS TOPS LONG ONLY FUND</u>		
b Name of sponsor of entity listed in (a): <u>MARSHALL WACE LLC</u>		
c EIN-PN <u>98-0430284-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>841819367</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>TWO SIGMA INTERNATIONAL CORE FUND</u>		
b Name of sponsor of entity listed in (a): <u>TWO SIGMA ADVISERS</u>		
c EIN-PN <u>80-0813293-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>312356586</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>PRUDENTIAL INSURANCE COMPANY PSA</u>		
b Name of sponsor of entity listed in (a): <u>PRUDENTIAL INSURANCE COMPANY</u>		
c EIN-PN <u>22-1211670-020</u>	d Entity code <u>P</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1028846637</u>

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

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

c EIN-PN 46-4790774-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 35203696
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a Name of MTIA, CCT, PSA, or 103-12 IE: BRIDGEWATER ALL WEATHER

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

c EIN-PN 98-0633473-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 797735467
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a Name of MTIA, CCT, PSA, or 103-12 IE: COMMINGLED PENSION TRUST FUND

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

c EIN-PN 82-0820670-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 107104110
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a Name of MTIA, CCT, PSA, or 103-12 IE: TWO SIGMA ALL CAP CORE EQUITY FUND

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

c EIN-PN 27-3647204-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
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a Name of MTIA, CCT, PSA, or 103-12 IE: PGIM FIXED INCOME EMERGING MARKETS

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

c EIN-PN 98-0546850-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 90441383
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a Name of MTIA, CCT, PSA, or 103-12 IE: PGIM FIXED INCOME GLOBAL LIQUIDITY

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

c EIN-PN 98-1168138-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 114262963
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a Name of MTIA, CCT, PSA, or 103-12 IE: EMERGING MARKETS ALPHA TILTS FUND

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

c EIN-PN 27-0793907-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 206802086
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a Name of MTIA, CCT, PSA, or 103-12 IE: EMERGING MARKETS SYSTEMATIC EQUITY

b Name of sponsor of entity listed in (a): WELLINGTON TRUST COMPANY, NA

c EIN-PN 83-1756748-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 180321637
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a Name of MTIA, CCT, PSA, or 103-12 IE: MWF EUREKA FUND CLASS B2

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

c EIN-PN 98-0430284-001	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 108616663
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a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

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

a Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
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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) <small>Department of Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	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.	<small>OMB No. 1210-0110</small> 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 PERSONAL PENSION PLAN	B Three-digit plan number (PN) ►	001
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985	

Part I	Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible Complete as many entries as needed to report all loans or fixed income obligations in default or classified as uncollectible. Check box (a) if obligor is known to be a party in interest. Attach Overdue Loan Explanation for each loan listed. See Instructions.
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(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	LEHMAN BROTHERS HOLDINGS INC 1271 6TH AVENUE NEW YORK, NY 10018	524ESC7N4 5/9/2008 - 5/11/2038 8.0%

	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
20723423	0	0	20990000	0	1574250

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	LEHMAN BROTHERS HOLDINGS INC 1271 6TH AVENUE NEW YORK, NY 10018	525ESC2P3 12/21/2006 - 12/30/2016 VARIABLE

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
664000	1164	0	800000	800000	0

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	LEHMAN BROTHERS HOLDINGS INC 1271 6TH AVENUE NEW YORK, NY 10018	524ESCWH9 5/1/2007 - 5/1/2032 VARIABLE

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
5863748	0	0	6200000	0	372000

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			
☐	LEHMAN BROTHERS HOLDINGS INC 1271 6TH AVENUE NEW YORK, NY 10018	524ESCR44 7/19/2007 - 7/17/2037 6.875%			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
1350076	0	0	1410664	0	96983

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐	BANCO ESPIRITO SANTO SA AVE. DA LIBERDADE 195 LISBON, PORTUGAL 1200 PT	BM5G6V9 5/8/2014 - 5/8/2017 2.625%			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
2071540	0	0	1900000	1900000	0

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐	LEHMAN BROTHERS HOLDINGS INC 1271 6TH AVENUE NEW YORK, NY 10018	524ESCR36 7/19/2007 - 7/19/2017 6.500%			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
342302	0	0	370000	370000	0

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐	MORRISON KNUDSEN CORP 720 PARK BLVD. BOISE, ID 83729	61899AAH6 7/7/2000 - 7/1/2010 11.000%			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
765000	0	0	765000	765000	0

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐	LEHMAN BROTHERS HOLDINGS INC 1271 6TH AVENUE NEW YORK, NY 10018	524ESCUB4 10/24/2006 - 1/3/2017 5.750%			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
6538210	0	0	7000000	7000000	0

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐	AFREN PLC, KINNAIRD HOUSE 1 PALL MALL EAS LONDON, NA SW1Y 5AU GB	G01283AD5 2/3/2011 - 2/1/2016 11.500%			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
214618	0	0	195167	195167	0
(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐	HOLLINGER 100 KING ST WEST, STE 3700 TORONTO, ONTARIO M5X1C9 CA	43556CAE1 3/10/2003 - 3/1/2011 VARIABLE			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
233981	0	0	233981	233981	0
(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐	INTANDEM FILMS PLC 114-116 CHARING CROSS ROAD LONDON, NA WC2H0JR GB	5452877 3/6/1998 - 3/31/2008 VARIABLE			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
530902	0	0	1515157	1515157	0
(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐	SIGMA FINANCE INC 4261 PARK ROAD ANN ARBOR, MI 48103	8265Q0XQ0 6/4/2007 - 6/4/2009 VARIABLE			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
93840529	0	0	93840529	93840529	0
(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐	CBL & ASSOCIATES PROPERTIES INC. 2030 HAMILTON PLACE BLVD CHATTANOOGA, TN 37421	12505JAD5 12/13/2016 - 12/15/2026 5.950%			
		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
2234755	0	66938	2250000	0	66938

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.	<small>OMB No. 1210-0110</small> 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 PERSONAL PENSION PLAN	B Three-digit plan number (PN) ►	001
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985	

Part I Asset and Liability Statement			
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash.....	1a	6889081	5075262
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	1765602105	1950522397
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	851525945	1022560960
(2) U.S. Government securities	1c(2)	20836904978	21067381003
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	998906237	943256436
(B) All other	1c(3)(B)	16718704767	18382716256
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	13191311	14683972
(B) Common	1c(4)(B)	2716905051	3112116198
(5) Partnership/joint venture interests	1c(5)	4295991965	4386472362
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	713847492	866622936
(10) Value of interest in pooled separate accounts	1c(10)	941922906	1137463300
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	2347902576	2191819462
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	772287699	1149741577
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	519290509	492194956

		(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:		
(1)	Employer securities.....	1d(1) 38776692	33452817
(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 53538649314	56756079894
Liabilities			
g	Benefit claims payable	1g	
h	Operating payables	1h 24343223	38846322
i	Acquisition indebtedness.....	1i	
j	Other liabilities.....	1j 1727568233	2190834382
k	Total liabilities (add all amounts in lines 1g through 1j)	1k 1751911456	2229680704
Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l 51786737858	54526399190

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)	
	(B) Participants	2a(1)(B)	
	(C) Others (including rollovers).....	2a(1)(C)	
(2)	Noncash contributions	2a(2)	
(3)	Total contributions. Add lines 2a(1)(A), (B), (C), and line 2a(2)	2a(3)	0
b	Earnings on investments:		
(1)	Interest:		
	(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A) 75769	
	(B) U.S. Government securities	2b(1)(B) 441704256	
	(C) Corporate debt instruments	2b(1)(C) 696225365	
	(D) Loans (other than to participants)	2b(1)(D)	
	(E) Participant loans.....	2b(1)(E)	
	(F) Other	2b(1)(F) 23133723	
	(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)	1161139113
(2)	Dividends: (A) Preferred stock.....	2b(2)(A) 504931	
	(B) Common stock	2b(2)(B) 34957650	
	(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C) 30404732	
	(D) Total dividends. Add lines 2b(2)(A), (B), and (C)	2b(2)(D)	65867313
(3)	Rents	2b(3)	
(4)	Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A) 64070357220	
	(B) Aggregate carrying amount (see instructions).....	2b(4)(B) 63194376203	
	(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)	875981017
(5)	Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	
	(B) Other	2b(5)(B) 2295894823	
	(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)	2295894823

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		359709992
(7) Net investment gain (loss) from pooled separate accounts.....	2b(7)		235471374
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		1194654240
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		135185722
c Other income	2c		-32043
d Total income. Add all income amounts in column (b) and enter total.....	2d		6323871551

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	3445185953	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other.....	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		3445185953
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)	4349543	
(2) Contract administrator fees	2i(2)	10745231	
(3) Investment advisory and management fees	2i(3)	90644753	
(4) Other.....	2i(4)	33284739	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		139024266
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		3584210219

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		2739661332
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		137470498
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 <u>4296343</u> .			

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

<div>A Name of plan IBM PERSONAL PENSION PLAN</div>	<div>B Three-digit plan number (PN) ▶ 001</div>
<div>C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION</div>	<div>D Employer Identification Number (EIN) 13-0871985</div>

Part I	Distributions
--------	---------------

All references to distributions relate only to payments of benefits during the plan year.

<div>1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....</div>	<div>1</div>	<div>0</div>
<div>2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 04-3275867</div>		
<div>Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.</div>		
<div>3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year</div>	<div>3</div>	<div>2360</div>

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.)
---------	--

<div>4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)?</div>	<div>☐ Yes</div>	<div>☒ No</div>	<div>☐ N/A</div>
<div>If the plan is a defined benefit plan, go to line 8.</div>			
<div>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.</div>			
<div>6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)</div>	<div>6a</div>		
<div>b Enter the amount contributed by the employer to the plan for this plan year</div>	<div>6b</div>		
<div>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).....</div>	<div>6c</div>		
<div>If you completed line 6c, skip lines 8 and 9.</div>			
<div>7 Will the minimum funding amount reported on line 6c be met by the funding deadline?</div>	<div>☐ Yes</div>	<div>☐ No</div>	<div>☐ N/A</div>
<div>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?</div>	<div>☐ Yes</div>	<div>☐ No</div>	<div>☒ N/A</div>

Part III	Amendments
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<div>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.....</div>	<div>☐ Increase</div>	<div>☐ Decrease</div>	<div>☐ Both</div>	<div>☒ No</div>
--	--	--	--	---

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.
---------	--

<div>10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?</div>	<div>☐ Yes</div>	<div>☐ No</div>
<div>11 a Does the ESOP hold any preferred stock?</div>	<div>☐ Yes</div>	<div>☐ No</div>
<div>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.)</div>	<div>☐ Yes</div>	<div>☐ No</div>
<div>12 Does the ESOP hold any stock that is not readily tradable on an established securities market?</div>	<div>☐ Yes</div>	<div>☐ No</div>

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: 12.0 % Investment-Grade Debt: 72.0 % High-Yield Debt: 1.0 % Real Estate: 4.0 % Other: 11.0 %

b Provide the average duration of the combined investment-grade and high-yield debt:

☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☒ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

c What duration measure was used to calculate line 19(b)?

☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):

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

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

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

☐ Yes.

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

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

☐ No. Other. Provide explanation _____

ACCOUNTANT'S OPINION AND FINANCIAL STATEMENTS

Schedule H, Line 3

PLAN NAME: IBM PERSONAL PENSION PLAN

EIN: 13-0871985

PLAN NUMBER: 001

International Business Machines Corporation -- IBM Personal Pension
Plan, Financial Statements, 12/31/2020.

IBM

Personal Pension Plan

**Financial Statements and Supplemental Schedules
December 31, 2020 and 2019**

IBM
Personal Pension Plan
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December 31, 2020 and 2019

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



Report of Independent Auditors

To the Administrator of the IBM Personal Pension Plan

We have audited the accompanying financial statements of the IBM Personal Pension Plan (the “Plan”), which comprise the statements of net assets available for benefits as of December 31, 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 financial status of the Plan as of December 31, 2020 and 2019, and the changes in its financial status 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 Schedule G, Part I – Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible as of December 31, 2020, Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2020, Schedule H, Line 4j – Schedule of Assets (Acquired and Disposed of Within Year) for the year ended December 31, 2020, and Schedule H, Line 4j – Schedule of Reportable Transactions for the year ended 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", is written over a light blue horizontal line.

September 23, 2021

IBM

Personal Pension Plan

Statements of Net Assets Available for Benefits

December 31, 2020 and 2019 (dollars in millions)

	2020	2019
Assets		
Investments, at fair value	\$ 54,800	\$ 51,766
Receivables		
Amounts receivable for securities sold	1,693	1,484
Interest, dividends and other	258	282
Total receivables	1,951	1,766
Noninterest bearing cash	5	7
Total assets	56,756	53,539
Liabilities		
Amounts payable for securities purchased and other liabilities	2,230	1,752
Total liabilities	2,230	1,752
Net assets available for benefits	\$ 54,526	\$ 51,787

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

IBM**Personal Pension Plan****Statement of Changes in Net Assets Available for Benefits
For the year ended December 31, 2020 (dollars in millions)**

	2020
Additions (reductions) to net assets attributable to	
Investment gain	
Net appreciation in fair value of investments	\$ 5,089
Interest	1,165
Dividends	69
Total investment gain	<u>6,323</u>
Total increases	<u>6,323</u>
Deductions from net assets attributable to	
Benefits paid to participants	3,445
Plan expenses	139
Total deductions	<u>3,584</u>
Net increase in net assets available for benefits	2,739
Net assets available for benefits	
Beginning of year	<u>51,787</u>
End of year	<u>\$ 54,526</u>

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

IBM

Personal Pension Plan

Notes to Financial Statements

December 31, 2020 and 2019

1. Description of the Plan

General

The IBM Pension Plan is a noncontributory defined benefit plan covering substantially all regular employees of International Business Machines Corporation ("IBM" or the "Company") and certain domestic subsidiaries hired prior to January 1, 2005. Eligible employees became 100% vested in their retirement benefit upon completion of five years of continuous service as defined by the Plan or on December 31, 2007.

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

Administration

The IBM Retirement Plans Committee (the "Committee") and the Plan Administrator, as defined in the Plan document (the "Plan Administrator"), are named fiduciaries under the Plan. The Plan Administrator is responsible for the administration of the Plan. The Committee has delegated to certain IBM executives, the authority to appoint investment managers to invest the assets of the Plan. At December 31, 2020 and at December 31, 2019, there were over 75 non-IBM external investment managers, as well as internal investment managers who are employees of IBM. The IBM internal investment managers were responsible for managing Plan investments with a net estimated fair value of approximately \$1.4 billion and \$0.7 billion at December 31, 2020 and December 31, 2019, respectively. JPMorgan Chase Bank, N.A. ("JP Morgan Chase") is the Plan Trustee.

On March 11, 2020, the World Health Organization (WHO) declared the novel coronavirus (COVID-19) a global pandemic. The COVID-19 pandemic is an unprecedented, global challenge. The Plan continues to cover pandemic related matters.

Plan Provisions

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

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

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

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

IBM

Personal Pension Plan

Notes to Financial Statements

December 31, 2020 and 2019

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

Funding Policy

It is IBM's policy to make contributions to the Plan which are equal to or greater than the minimum requirements set forth in applicable employee benefits and tax laws. Contribution requirements are determined by Willis Towers Watson Delaware Incorporated, the Plan's actuary, based on actuarial tables, factors and procedures that are deemed appropriate by Plan management. No contributions were made in 2020. The minimum funding requirements of ERISA have been met.

Plan Termination

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

2. Summary of Significant Accounting Policies

Basis of Accounting

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

Valuation of Investments

The Plan's investments are stated at fair value. Accounting guidance defines fair value as the price that would be received for an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Under this guidance, the Plan is required to classify certain assets and liabilities based on the following fair value hierarchy:

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

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

Assets are classified within the fair value hierarchy according to the lowest level input that is significant to the fair value measurement. Valuation techniques used maximize the use of observable inputs and minimize the use of unobservable inputs. Changes in inputs or methodologies used for valuing investments may result in a transfer in or out of levels within the fair value hierarchy.

IBM
Personal Pension Plan
Notes to Financial Statements
December 31, 2020 and 2019

Certain investments are measured at fair value using the net asset value (NAV) per share (or its equivalent) as a practical expedient. These investments include commingled funds, hedge funds, private equity and real estate partnerships, and are typically valued using the NAV provided by the administrator of the fund and reviewed by the Company. The NAV is based on the value of the underlying assets owned by the fund, minus liabilities and divided by the number of shares or units outstanding or multiplied by the Plan's pro rata interest, in the case of non-unitized investments. In accordance with Financial Accounting Standards Board (FASB) guidance, these investments have not been classified in the fair value hierarchy. Generally, mutual funds have a quoted market price in an active market and are classified as Level 1.

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

Fixed income investments are typically valued on the basis of valuations furnished by Trustee-approved independent pricing services. These services determine valuations for normal institutional-size trading units of such securities using models or matrix pricing, which incorporates yield and/or price with respect to bonds that are considered comparable in characteristics such as rating, interest rate and maturity date and quotations from bond dealers to determine current value. Where possible, they are valued using the closing price reported on the major market on which the individual securities are traded. Fixed income investments are generally classified as Level 2 within the fair value hierarchy. Certain fixed income securities are private credit securities, priced by an external investment manager. Their valuation process primarily uses matrix pricing taking into account discount yield, with spread components for credit quality by sector, average life and capital size of the issuer. These private credit securities are generally classified as Level 3 within the fair value hierarchy.

Interest bearing cash reported within investments at fair value includes money market accounts that are valued at their cost plus interest on a daily basis, which approximates fair value. Short-term investments represent securities with original maturities of one year or less. These assets are classified as Level 1 or Level 2.

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

Foreign Currency Translation

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

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

Securities Transactions and Related Investment Income and Expenses

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

IBM may pay administrative costs of the Plan, or at IBM's option, administrative costs may be paid from Plan assets. In 2020, trustee, investment manager and other administrative costs totaling \$139 million were incurred and paid by the Plan. During 2020, the Plan also incurred: (a) investment management fees paid from the assets of commingled funds and partnership investments, and brokerage fees and transfer taxes which are included in the cost of investments when purchased and in determining net proceeds on sales of investments; and (b) foreign taxes withheld on foreign dividend and interest income.

Payment of Benefits

Benefit payments to participants are recorded upon distribution.

Use of Estimates

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

Risks and Uncertainties

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

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

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3. Federal Income Tax Status

The Trust established under the Plan is qualified under Section 401(a) of the Internal Revenue Code of 1986 and Section 1081.01 of the PRIRC, and the Plan Trustee intends for the Trust to remain dual-qualified in this manner. The Plan received a favorable determination letter from the Internal Revenue Service (IRS) on September 29, 2016 and received a favorable determination letter from the Hacienda (Puerto Rico) on March 16, 2017. Accordingly, no provision for federal income taxes has been made.

Accounting principles generally accepted in the United States of America require plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the Internal Revenue Service. The Plan Administrator has analyzed the tax positions taken by the Plan and has concluded that as of December 31, 2020 and as of December 31, 2019 there are no uncertain positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The Plan Administrator believes it is no longer subject to income tax examinations for years prior to 2017.

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4. Accumulated Plan Benefit Obligations

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

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

Significant actuarial assumptions used in the valuation as of December 31, 2020 and December 31, 2019 were:

Discount rate	2.2% for 2020, 3.1% for 2019
Interest crediting rate	1.1% for 2020, 2.7% for 2019
2020 Mortality	Modified RP-2014 White Collar sex distinct tables (for employees and annuitants) based on IBM experience with adjustment to 2006 by backing out MP-2014 improvement and further adjusting the mortality rates at each age (averaging approximately 1.016). The Modified RP-2014 tables were projected with a modified Scale MP-2020 projection table with projected improvements starting in 2006. The modified projection table is based on the RPEC_2020 model with the same convergence period and underlying weighting percentages for the age/period and year-of-birth cohort periods. The long-term improvement rates are 0.75% up to age 85, linearly decreasing to 0.0% at age 115.
2019 Mortality	Modified RP-2014 White Collar sex distinct tables (for employees and annuitants) based on IBM experience with adjustment to 2006 by backing out MP-2014 improvement and further adjusting the mortality rates at each age (averaging approximately 1.016). The Modified RP-2014 tables were projected with a modified Scale MP-2019 projection table with projected improvements starting in 2006. The modified projection table is based on the RPEC_2019 model with the same 20 year convergence period and underlying weighting percentages for the age/period and year-of-birth cohort periods. The long-term improvement rates are 0.75% up to age 85, linearly decreasing to 0.0% at age 115.
Expected retirement age	Based on age-graded rates which are based upon actual IBM experience.

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

Accumulated plan benefits as of December 31, 2020 and 2019 were (dollars in millions):

	2020	2019
Actuarial present value of accumulated plan benefits		
Vested benefits		
Participants currently receiving payments	\$ 41,430	\$ 39,148
Other participants	<u>8,944</u>	<u>9,323</u>
Actuarial present value of accumulated plan benefits at end of year	<u>\$ 50,374</u>	<u>\$ 48,471</u>

Changes in accumulated plan benefits for the period January 1 through December 31, 2020 were (dollars in millions):

	2020
Actuarial present value of accumulated plan benefits at beginning of year	<u>\$ 48,471</u>
Increase (decrease) during the year attributable to changes in actuarial assumptions	3,847
Actuarial losses	53
Increase for interest due to decrease in the discount period	1,448
Benefits paid	<u>(3,445)</u>
	<u>1,903</u>
Actuarial present value of accumulated plan benefits at end of year	<u>\$ 50,374</u>

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5. 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 (dollars in millions).

Investments at Fair Value as of December 31, 2020

	Level 1	Level 2	Level 3	Total
Equity:				
Equity securities	\$ 2,714	0	\$ 1	\$ 2,715
Equity mutual funds	105	-	-	105
Fixed Income:				
Government and related	-	21,375	-	21,375
Corporate bonds	-	18,217	541	18,758
Mortgage and asset-backed securities	-	612	-	612
Fixed income mutual funds	470	-	-	470
Cash and short-term investments	49	1,001	-	1,050
Derivatives	(3)	17	-	14
Subtotal	<u>3,335</u>	<u>41,222</u>	<u>542</u>	<u>45,099</u>
Investments measured at net asset value using the NAV practical expedient*	-	-	-	9,701
Total investments at fair value	<u>\$ 3,335</u>	<u>\$ 41,222</u>	<u>\$ 542</u>	<u>\$ 54,800</u>

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

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Investments at Fair Value as of December 31, 2019

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

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

Level 3 Purchases

The following table presents the Plan's purchases of level 3 investments for the year ended December 31, 2020 (dollars in millions):

	Fixed Income Government And Related	Corporate Bonds	Mortgage And Asset-Backed Securities	Total
Purchases	-	43	-	43

There were no significant transfers into or out of level 3 during the year ended December 31, 2020.

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

	Fixed Income Government And Related	Corporate Bonds	Mortgage And Asset-Backed Securities	Total
Purchases	-	128	-	128

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

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Fair Value of Investments that Calculate Net Asset Value

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

As of December 31, 2020	Fair Value	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Equity commingled funds (a)	\$ 1,765	\$ -	1 - 30 days	1 - 30 days
Fixed income commingled funds (b)	1,524	-	1 - 30 days	1 - 30 days
Hedge funds (c)	2,397	-	See (c)	See (c)
Private equity (d)	2,226	566	See (d)	See (d)
Real estate partnerships (d)	1,789	637	See (d)	See (d)

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

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

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

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

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

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6. Derivative Instruments

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

Derivative transactions may be executed by select investment managers on exchanges or OTC. When an OTC contract is executed, there is potential exposure to credit loss in the event of non-performance by the counterparties to these transactions. To manage this risk, a number of steps are taken. First, in addition to the manager's counterparty risk management process, investment managers must comply with minimum counterparty rating requirements as specified in the investment manager guidelines. The Plan regularly monitors counterparty credit exposures associated with OTC derivative instruments. Second, prior to using OTC derivatives, the Plan also requires the managers to negotiate and enter into netting agreements on the Plan's behalf and collateral agreements are also required. These agreements define the type of collateral permitted (e.g. cash or U.S. Treasury securities), thresholds and frequency of required collateral transfers. In the event of a counterparty default, these agreements reduce the potential loss to the Plan. For OTC transactions, the Plan has posted collateral of \$11 million and received collateral of \$12 million as of December 31, 2020 (posted collateral of \$9 million and received collateral of \$2 million as of December 31, 2019). Derivative cash collateral received is recorded in amounts payable for securities purchased and other liabilities. Derivative collateral posted is recorded in Investments in the Statements of Net Assets Available for Benefits. Although the Plan has a legal right of setoff under certain master netting agreements and presents derivative assets and liabilities net in Investments, at fair value in the Statements of Net Assets Available for Benefits and in the fair value hierarchy, the Plan did not offset derivative assets against liabilities or collateral deposits against the fair value of the related derivative instruments in the table below for 2020 or 2019 since no offset events occurred. Nor does it offset payable for collateral deposits recognized upon payment or receipt of cash collateral against the fair value of the related derivative instruments in the Statements of Assets Available for Benefits.

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

Derivative financial instruments are carried at fair value. The net fair value of derivative financial instruments was an asset of \$14 million and \$6 million as of December 31, 2020 and 2019 respectively.

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

Futures Contracts

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

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may be subject to risk of loss in excess of the daily variation margin. They are classified as either interest rate, equity, or commodity contracts on the derivative instrument tables that follow.

Options Contracts

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

Foreign Currency Forwards

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

Swap Agreements

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

Interest Rate Swaps

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

Credit Default Swap Agreements

Credit default swaps (CDS) are agreements where one party (the buyer of protection) makes periodic payments to another party (seller of protection) in exchange for a lump sum payment in the event of a default or other credit event. Investment managers may specifically use CDS to provide protection against issuer default, or more generally to manage exposure to fixed income asset classes such as investment-grade credit, asset backed securities, mortgage backed securities and sovereigns. The maximum potential amount of future payments that the Plan as a seller could be required to make as of December 31, 2020 and 2019 is \$151 million and \$175 million respectively. CDS are considered to have credit risk-related contingent features since they require payment by the protection seller upon the occurrence of a defined credit event.

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Notes to Financial Statements
December 31, 2020 and 2019

The following tables provide a quantitative summary of the derivative activity as of December 31, 2020 and 2019 and for the year ended December 31, 2020 (dollars in millions):

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

As of December 31, 2020	Notional/ Contractual Amount	Assets*	Liabilities*
Interest rate contracts	\$ 2,140	\$ 14	\$ 7
Foreign exchange contracts	2,419	39	33
Credit contracts	162	3	1
Equity contracts	26	-	0
Carrying value of derivatives on the statement of net assets available for benefits		\$ 56	\$ 41

* Reported in Investments, at fair value

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

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

* Reported in Investments, at fair value

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December 31, 2020 and 2019

The Effect of Derivative Instruments on the Statement of Changes in Net Assets Available for Benefits for the year ended December 31, 2020

	2020*
Interest rate contracts	\$ 35
Foreign exchange contracts	21
Credit contracts	1
Equity contracts	<u>37</u>
Total gains	<u>\$ 94</u>

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

7. Parties in Interest

At December 31, 2020, Plan investments included \$962 million of short term investment funds with JPMorgan Chase (\$814 million at December 31, 2019). JPMorgan Chase acts as Trustee of the Plan and is therefore a party-in-interest.

Additionally, at December 31, 2020, the Plan held 44,160 shares of IBM common stock valued at \$6 million (15,189 shares valued at \$2 million at December 31, 2019) and the Plan held \$28M of IBM debentures with a face value of \$24M at December 31, 2020 (\$37 million valued with a face value of \$33 million at December 31, 2019).

8. Commitments

At December 31, 2020 and 2019, the Plan was committed to provide \$1,203 million and \$1,347 million respectively, of additional capital to certain investments, primarily through limited partnerships.

9. Subsequent Events

The Plan has evaluated the events and transactions that have occurred through September 23, 2021, the date the financial statements were available to be issued and noted no items requiring additional adjustment or disclosure.

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Schedule G, Part I – Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible
December 31, 2020

Identity and address of Obligor	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 renegotiation, and other material items					Amount received during reporting year		Unpaid balance at end of year	Amount Overdue	
	Security ID	Issue date	Maturity date	Annual interest rate	Principal amount (cost)	Principal	Interest		Principal	Interest
Afren PLC, Kinnaid House, 1 Pall Mall Eas, London, SW1Y 5AU	G01283AD5	2/3/2011	2/1/2016	11.500%	\$ 214,618			\$ 195,167	\$ 195,167	
Banco Espirito Santo SA, Ave. da Liberdade 195, Lisbon 1200, Portugal	BM5G6V9	5/8/2014	5/8/2017	2.625%	\$ 2,071,540			\$ 1,900,000	\$ 1,900,000	
CBL & Associates Properties Inc., 2030 Hamilton Place Blvd, Chattanooga, TN 37421	12505JAD5	12/13/2016	12/15/2026	5.950%	\$ 2,234,755		\$ 66,938	\$ 2,250,000		\$ 66,938
Hollinger 100 King St. West, Ste. 3700, Toronto, ON M5X 1C9, Canada	43556CAE1	3/10/2003	3/1/2011	Variable	\$ 233,981			\$ 233,981	\$ 233,981	
Intandem Films plc 114-116 Charing Cross Road, London WC2H 0JR	5452877	3/6/1998	3/31/2008	Variable	\$ 530,902			\$ 1,515,157	\$ 1,515,157	
Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.	524ESC7N4	5/9/2008	5/11/2038	8.000%	\$ 20,723,423			\$ 20,990,000		\$ 1,574,250
Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.	524ESCR36	7/19/2007	7/19/2017	6.500%	\$ 342,302			\$ 370,000	\$ 370,000	
Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.	524ESCR44	7/19/2007	7/17/2037	6.875%	\$ 1,350,076			\$ 1,410,664		\$ 96,983
Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.	524ESCUB4	10/24/2006	1/3/2017	5.750%	\$ 6,538,210			\$ 7,000,000	\$ 7,000,000	
Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.	524ESCWH9	5/1/2007	5/1/2032	Variable	\$ 5,863,748			\$ 6,200,000		\$ 372,000
Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.	525ESC2P3	12/21/2006	12/30/2016	Variable	\$ 664,000	\$ 1,164		\$ 800,000	\$ 800,000	
Morrison Knudsen Corp 720 Park Blvd. Boise Idaho 83729	61899AAH6	7/7/2000	7/1/2010	11.000%	\$ 765,000			\$ 765,000	\$ 765,000	
Sigma Finance Inc 4261 Park Road, Ann Arbor, MI	8265Q0XQ0	6/4/2007	6/4/2009	Variable	\$ 93,840,529			\$ 93,840,529	\$ 93,840,529	

Schedule G, Part I – Overdue Loan Explanation

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

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Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
December 31, 2020

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

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Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year)

Year Ended December 31, 2020

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

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Schedule H, Line 4j – Schedule of Reportable Transactions*
Year Ended December 31, 2020

Security Description	Number of Purchases	Purchase Price	Number of Sales	Selling Price	Expense	Cost	Current Value of Asset on Transaction Date	Net Gain (Loss) on Sales
<u>SERIES OF TRANSACTIONS IN THE SAME SECURITY</u>								
Barclays JPM/BONY Tri-Party Repo**	252	\$ 19,484,191,424	251	\$ 19,459,452,862	\$0	\$ 19,484,191,424	\$ 19,484,191,424	
					\$0	\$ 19,459,452,862	\$ 19,459,452,862	\$0
BNP Paribas Tri-Party Repo	251	\$ 20,181,336,600	251	\$ 20,119,473,891	\$0	\$ 20,181,336,600	\$ 20,181,336,600	
					\$0	\$ 20,119,473,891	\$ 20,119,473,891	\$0
Deutsche Tri-Party Repo	253	\$ 20,738,000,139	251	\$ 20,678,277,726	\$0	\$ 20,738,000,139	\$ 20,738,000,139	
					\$0	\$ 20,678,277,726	\$ 20,678,277,726	\$0
CS/JPM BONY Repo**	163	\$ 10,130,000,000	162	\$ 10,080,025,925	\$0	\$ 10,130,000,000	\$ 10,130,000,000	
					\$0	\$ 10,080,025,925	\$ 10,080,025,925	\$0
U.S. Treasury Bonds 1.25% Maturity 5/15/50	1,275	\$ 1,993,080,621	1,037	\$ 1,936,027,603	\$0	\$ 1,993,080,621	\$ 1,993,080,621	
					\$0	\$ 1,942,202,758	\$ 1,936,027,603	\$ (6,175,155)
U.S. Treasury Bonds 2.375% Maturity 11/15/49	1,819	\$ 2,163,288,098	1,489	\$ 2,203,648,195	\$0	\$ 2,163,288,098	\$ 2,163,288,098	
					\$0	\$ 2,184,250,358	\$ 2,203,648,195	\$ 19,397,837
U.S. Treasury Bonds 2% Maturity 2/15/50	1,286	\$ 1,484,755,284	1,008	\$ 1,471,946,365	\$0	\$ 1,484,755,284	\$ 1,484,755,284	
					\$0	\$ 1,474,894,922	\$ 1,471,946,365	\$ (2,948,557)
U.S. Treasury Notes .625% Maturity 5/15/30	818	\$ 1,902,257,751	534	\$ 749,296,226	\$0	\$ 1,902,257,751	\$ 1,902,257,751	
					\$0	\$ 748,893,008	\$ 749,296,226	\$ 403,218
U.S. Treasury Notes 1.5% Maturity 2/15/30	1,255	\$ 5,506,982,865	886	\$ 4,085,029,649	\$0	\$ 5,506,982,865	\$ 5,506,982,865	
					\$0	\$ 4,079,685,101	\$ 4,085,029,649	\$ 5,344,548
U.S. Treasury Notes 1.75% Maturity 11/15/29	425	\$ 1,630,059,516	355	\$ 1,766,275,870	\$0	\$ 1,630,059,516	\$ 1,630,059,516	
					\$0	\$ 1,758,004,468	\$ 1,766,275,870	\$ 8,271,402

* Transaction or series of transactions in excess of 5% of the current value of the Plan's assets as of January 1, 2020 as defined in Section 2520.103-6 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

** Represents party in interest

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26 - Schedule of Active Participant Data as of January 1, 2020

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

Attained Age	Years of Service																			
	Under 1		1 to 4		5 to 9		10 to 14		15 to 19		20 to 24		25 to 29		30 to 34		35 to 39		40 & Over	
	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.
Under 25	0		0		0		0		0		0		0		0		0		0	
25 - 29	0		0		0		0		0		0		0		0		0		0	
30 - 34	0		0		0		0		0		0		0		0		0		0	
35 - 39	0		0		0		89	11,543	219	20,091	1		0		0		0		0	
40 - 44	0		2		12		108	15,913	1,467	30,606	540	49,280	0		0		0		0	
45 - 49	0		3		20	31,574	152	21,442	1,460	37,550	1,510	58,731	132	79,114	4		0		0	
50 - 54	0		7		23	28,850	156	24,606	1,486	44,800	1,587	70,742	622	104,043	990	132,333	11		0	
55 - 59	0		8		37	47,817	165	31,139	1,380	51,263	1,556	81,995	452	116,144	1,505	153,341	1,971	203,701	32	194,314
60 - 64	0		4		16		109	34,074	872	61,626	849	93,859	239	144,326	583	267,467	1,870	348,149	865	405,282
65 - 69	0		3		6		27	32,817	228	68,256	217	107,049	60	164,336	121	360,077	262	438,722	380	490,986
70 & Over	0		0		0		11		30	60,279	46	106,734	8		12		37	516,436	93	608,387

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

Plan Name: IBM Personal Pension Plan
 EIN / PN: 13-0871985/001
 Plan Sponsor: IBM Corporation
 Valuation Date: January 1, 2020

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26

Schedule of Active Participant Data for Cash Balance Plans as of January 1, 2020

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

Attained Age	Years of Service																			
	Under 1		1 to 4		5 to 9		10 to 14		15 to 19		20 to 24		25 to 29		30 to 34		35 to 39		40 & Over	
	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.
Under 25	0		0		0		0		0		0		0		0		0		0	
25 - 29	0		0		0		0		0		0		0		0		0		0	
30 - 34	0		0		0		0		0		0		0		0		0		0	
35 - 39	0		0		0		89	11,543	219	20,091	1		0		0		0		0	
40 - 44	0		2		12		108	15,913	1,467	30,606	540	49,280	0		0		0		0	
45 - 49	0		3		20	31,574	151	21,421	1,458	37,587	1,509	58,729	132	79,114	4		0		0	
50 - 54	0		6		20	28,138	152	23,870	1,476	44,409	1,581	70,708	620	104,233	989	132,293	11		0	
55 - 59	0		5		18		141	25,229	1,355	50,434	1,536	81,753	444	116,637	1,505	153,341	1,971	203,701	32	194,314
60 - 64	0		1		12		94	27,229	850	60,580	822	92,237	212	135,243	238	159,256	571	229,670	119	252,791
65 - 69	0		2		2		24	22,709	224	68,520	212	104,150	54	146,649	28	176,959	30	268,422	19	
70 & Over	0		0		0		11		29	56,416	44	109,427	7		3		2		4	

Plan Name: IBM Personal Pension Plan
 EIN / PN: 13-0871985/001
 Plan Sponsor: IBM Corporation
 Valuation Date: January 1, 2020

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis

- Applicable month January
- Interest rate basis 3-segment rates, applying the stabilized segment rates for the 2020 plan year.

Interest rates	Reflecting Stabilization	Not Reflecting Stabilization
■ First segment rate	3.64%	2.77%
■ Second segment rate	5.21%	3.83%
■ Third segment rate	5.94%	4.28%
■ Effective interest rate	5.19%	3.84%
Cash Balance Interest Crediting Rate:	3.50%	
Annuity Conversion Rates	2.077%; 3.043%; 3.637%	
Annual rates of increase		
■ Compensation:	N/A	
■ Increases in statutory limits (CPI):	2.50%	
Plan-related expenses	\$145.4 million of administrative expenses were assumed to be paid from the plan.	

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2020

SCHEDULE SB ATTACHMENTS

Demographic and Other Assumptions

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

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

Mortality

■ **Healthy** Separate IRS-prescribed annuitant and non-annuitant tables based on RP-2014 "Employees" and "Healthy Annuitants" tables, without collar or amount adjustments, adjusted backward to 2006 with MP-2014, and then projected forward with a static projection as specified in the regulations under §1.430(h)(3)-1 using Scale MP-2018.

■ **Disabled** Same method as used for healthy lives.

Termination Rates varying by age

Representative Termination Rates

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

Disability Rates of disablement were assumed equal to 40% of the rates in the 1987 Society of Actuaries Study based on 6 months of elimination.

Retirement Rates varying by age

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2020

SCHEDULE SB ATTACHMENTS

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

Benefit commencement date:

- Active participants that terminate

PPA Formula:

Actives eligible for an enhanced annuity:

- 75% immediate upon termination of employment
- 25% deferred to age 60.

Actives not eligible for an enhanced annuity:

- 40% immediate upon termination of employment.
- 60% deferred to age 60.

Prior Plan Formula:

100% immediate upon termination of employment

Plan Name: IBM Personal Pension Plan
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Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2020

SCHEDULE SB ATTACHMENTS

■ Terminated Vested Participants

PPA Formula:

Commencement rate by age:

<u>Age</u>	<u>Rate</u>
Age 50	25%
Age 55	25%
Age 60	50%
Age 65	100%

Prior Plan Formula:

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

■ Disability

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

■ Preretirement death

Upon death

Form of payment

■ Active participants that terminate

PPA Formula:

Actives eligible for an enhanced annuity:

- 50% single life annuity
- 50% lump sum

Actives not eligible for an enhanced annuity

- 10% single life annuity
- 90% lump sum

Prior Plan Formula:

100% single life annuity

Plan Name: IBM Personal Pension Plan
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Valuation Date: January 1, 2020

SCHEDULE SB ATTACHMENTS

■ Terminated vested participants

PPA Formula:

Prior to age 65:

- 100% lump sum

At age 65:

- 50% single life annuity
- 50% lump sum

Prior Plan Formula:

100% single life annuity

Annuities for PPA formula were valued using the 2019 annuity conversion rates and the 2019 417(e) applicable mortality.

Percent married

75% of active and deferred vested participants are assumed to have eligible spouses.

Spouse age

Spouses are assumed to be the same age as the participant.

Covered pay

N/A

At-risk assumptions

Not applicable for current plan year.

Timing of benefit payments

Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable on date of decrement.

Plan Name: IBM Personal Pension Plan
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Valuation Date: January 1, 2020

SCHEDULE SB ATTACHMENTS

Methods

Valuation date	First day of plan year
Funding target	Present value of accrued benefits as required by regulations under IRC §430.
Target normal cost	Present value of benefits expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year as required by regulations under IRC §430.
Decrement timing	The approach used is called rounded middle of year (rounded MOY) decrement timing. Most events are assumed to occur at the middle of year during which the eligibility condition will be met or the start/end date will occur. For death and disability decrements, the rate applied is based on the participant's rounded age (nearest integer age) at the beginning of the year, to align with the methodology generally used to create those rate tables. For retirement and withdrawal decrements: the age is generally the participant's rounded age at the middle of the year.
Actuarial value of assets	The actuarial value of assets is equal to the market value of assets as of the valuation date plus the discounted present value of contributions made after the valuation date for the prior plan year, discounted using the effective interest rate for the prior plan year.
Benefits not valued	Willis Towers Watson has reviewed the plan provisions with the plan sponsor and, based on that review, is not aware of any other significant benefits required to be valued that were not.

Sources of Data and Other Information

Participant data as of the valuation date was supplied by IBM or organizations designated by IBM. Information on assets, contributions and plan provisions was supplied by IBM. Data and other information were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with the plan sponsor, assumptions or estimates were made when data were not available, and the data was adjusted to reflect any significant events that occurred between the date the data was collected and the measurement date. The following assumptions were made for missing or apparently inconsistent data elements: (1) Benefits are estimated for participants where Fidelity confirms a benefit is due but the amount is not available. Where sufficient historical information is available, an estimated

Plan Name:	IBM Personal Pension Plan
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benefit is calculated; otherwise an average benefit is assumed. (2) Benefits are adjusted where Fidelity has indicated for specific participants that complete information is not available related to the following scenarios: social security leveling J&S optional form, J&S restore optional form, and alternate payees who are not yet in pay.

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

Assumptions Rationale - Significant Economic Assumptions

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

Plan Name:	IBM Personal Pension Plan
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Assumptions Rationale - Significant Demographic Assumptions

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

Plan Name:	IBM Personal Pension Plan
EIN / PN:	13-0871985/001
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Valuation Date	January 1, 2020

SCHEDULE SB ATTACHMENTS

Prescribed Methods

Funding methods

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

Changes in Assumptions and Methods

Change in assumptions since prior valuation

The segment interest rates used to calculate the funding target and target normal cost were updated to the current valuation date as required by IRC §430.

The mortality table used to calculate the funding target and target normal cost was updated to include one additional year of projected mortality improvement, as required by IRC §430.

Rates of disablement were updated from 45% of the rates in the 1987 Society of Actuaries Study based on 6 months of elimination to 40% of the rates in the 1987 Society of Actuaries Study based on 6 months of elimination.

Change in methods since prior valuation

None.

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2020

SCHEDULE OF REPORTABLE TRANSACTIONS

Schedule H, Line 4j

PLAN NAME: IBM PERSONAL PENSION PLAN

EIN: 13-0871985

PLAN NUMBER: 001

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

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500 or 5500-SF.	<small>OMB No. 1210-0110</small> 2020 This Form is Open to Public Inspection
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For calendar plan year 2020 or fiscal plan year beginning _____ and ending 12/31/2020

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

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

A Name of plan IBM PERSONAL PENSION PLAN	B Three-digit plan number (PN) ►	001
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985	
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500	

Part I Basic Information				
1	Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2020</u>			
2	Assets:			
	a Market value	2a	51,783,799,655	
	b Actuarial value	2b	51,783,799,655	
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
	a For retired participants and beneficiaries receiving payment	175,055	32,534,805,911	32,534,805,911
	b For terminated vested participants	64,131	3,676,992,775	3,676,992,775
	c For active participants	24,655	3,340,917,850	3,340,917,850
	d Total	263,841	39,552,716,536	39,552,716,536
4	If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐			
	a Funding target disregarding prescribed at-risk assumptions	4a		
	b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5	Effective interest rate	5	5.19%	
6	Target normal cost	6	145,389,376	

Statement by Enrolled Actuary

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

SIGN HERE	Alyson J Schwartz AJS <div style="text-align: center;">Signature of actuary</div>	<u>9/17/2021</u> <div style="text-align: center;">Date</div>
	Alyson J Schwartz <div style="text-align: center;">Type or print name of actuary</div>	2008379 <div style="text-align: center;">Most recent enrollment number</div>
	Willis Towers Watson US LLC <div style="text-align: center;">Firm name</div>	212-309-3400 <div style="text-align: center;">Telephone number (including area code)</div>
	200 Liberty Street New York NY 10281 <div style="text-align: center;">Address of the firm</div>	

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

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

**Schedule SB (Form 5500) 2020
v. 200204**

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	15,522,229,919	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	136,158,906	0
9	Amount remaining (line 7 minus line 8)	15,386,071,013	0
10	Interest on line 9 using prior year's actual return of <u>15.27%</u>	2,349,453,044	0
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year)		0
b(1)	Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.34%</u>		0
b(2)	Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c	Total available at beginning of current plan year to add to prefunding balance		0
d	Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	17,735,524,057	0

Part III	Funding Percentages
----------	---------------------

14	Funding target attainment percentage.....	14	86.08%
15	Adjusted funding target attainment percentage.....	15	130.92%
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	119.42%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.....	17	%

Part IV Contributions and Liquidity Shortfalls

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

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

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years.....	19a	0
b Contributions made to avoid restrictions adjusted to valuation date.....	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.....	19c	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner?..... ☒ Yes ☐ No

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

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V	Assumptions Used to Determine Funding Target and Target Normal Cost		
21 Discount rate:			
a Segment rates:	1st segment: 3.64 %	2nd segment: 5.21 %	3rd segment: 5.94 % ☐ N/A, full yield curve used
b Applicable month (enter code).....			21b 0
22 Weighted average retirement age			22 60
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			
Part VI	Miscellaneous Items		
24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No			
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No			
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No			
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.....			27
Part VII	Reconciliation of Unpaid Minimum Required Contributions For Prior Years		
28 Unpaid minimum required contributions for all prior years			28 0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....			29 0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29).....			30 0
Part VIII	Minimum Required Contribution For Current Year		
31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6).....			31a 145,389,376
b Excess assets, if applicable, but not greater than line 31a			31b 0
32 Amortization installments:	Outstanding Balance		Installment
a Net shortfall amortization installment	0		0
b Waiver amortization installment	0		0
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount			33
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....			34 145,389,376
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	145,389,376	0	145,389,376
36 Additional cash requirement (line 34 minus line 35).....			36 0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....			37 0
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)			38a 0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances			38b 0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37).....			39 0
40 Unpaid minimum required contributions for all years			40 0
Part IX	Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)		
41 If an election was made to use PRA 2010 funding relief for this plan:			
a Schedule elected	☐ 2 plus 7 years ☐ 15 years		
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011		

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	IBM Corporation
EIN/PN	13-0871985/001
Plan Name	IBM Personal Pension Plan
Valuation Date	January 1, 2020
Enrolled Actuary	Alyson J Schwartz
Enrollment Number	20-08379

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

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

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of January 1, 2020

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

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

Plan Name:	IBM Personal Pension Plan
EIN / PN:	13-0871985/001
Plan Sponsor:	IBM Corporation
Valuation Date	January 1, 2020

IDENTITY OF ISSUE, BORROWER, LESSOR INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD) -----	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
CCMSCDUS1 CASH COLLATERAL DOM MSF MSC USD	260,000.000	(260,000)	260,000
TOTAL INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD) CORPORATE DEBT INSTRUMENTS -----		(260,000)	260,000
002824BP4 ABBOTT LABORATORIES CALLABLE NOTES FIXED	SEMI-ANN. 1.150% 01/30/2028 480,000.000	(476,976)	481,901
002824BQ2 ABBOTT LABORATORIES CALLABLE NOTES FIXED	SEMI-ANN. 1.400% 06/30/2030 600,000.000	(591,402)	614,190
00287YCH0 ABBVIE INC CALLABLE NOTES FIXED 2.8% 15/	SEMI-ANN. 2.800% 03/15/2023 1,000,000.000	(1,008,760)	1,036,690
00287YCF4 ABBVIE INC CALLABLE NOTES FIXED 3.45% 15	SEMI-ANN. 3.450% 03/15/2022 2,400,000.000	(2,483,710)	2,491,414
00287YDC0 ABBVIE INC CALLABLE NOTES FIXED 3.8% 15/	SEMI-ANN. 3.800% 03/15/2025 202,000.000	(215,954)	222,647
00287YCK3 ABBVIE INC CALLABLE NOTES FIXED 4.55% 15	SEMI-ANN. 4.550% 03/15/2035 690,000.000	(690,199)	847,608
00287YCL1 ABBVIE INC CALLABLE NOTES FIXED 4.625% 0	SEMI-ANN. 4.625% 10/01/2042 85,000.000	(78,397)	113,315
00724PAB5 ADOBE INC CALLABLE NOTES FIXED 1.9% 01/F	SEMI-ANN. 1.900% 02/01/2025 1,781,000.000	(1,777,206)	1,788,799
00724PAD1 ADOBE INC CALLABLE NOTES FIXED 2.3% 01/F	SEMI-ANN. 2.300% 02/01/2030 12,401,000.000	(12,363,673)	12,637,951
00772BAF8 AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	SEMI-ANN. 4.500% 05/15/2021 1,443,000.000	(1,398,253)	1,471,860
00774MAH8 AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	SEMI-ANN. 4.450% 12/16/2021 2,190,000.000	(2,170,900)	2,250,488
00774MAL9 AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	SEMI-ANN. 4.450% 04/03/2026 176,000.000	(158,400)	177,579

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD		PAGE 627 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020			
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST OF ACQUISITION		PROCEEDS FROM DISPOSITION	
00130HBY0 AES CORP/THE CALLABLE NOTES FIXED 5.125%		SEMI-ANN. 5.125% 09/01/2027 1,305,000.000		(1,418,400)		1,438,045	
00109AAB3 AES PANAMA GENERATION HOLDINGS SRL CALLA		SEMI-ANN. 4.375% 05/31/2030 2,849,000.000		(2,849,000)		2,917,376	
008252AP3 AFFILIATED MANAGERS GROUP INC CALLABLE N		SEMI-ANN. 3.300% 06/15/2030 640,000.000		(639,856)		689,587	
001055BJ0 AFLAC INC CALLABLE NOTES FIXED 3.6% 01/A		SEMI-ANN. 3.600% 04/01/2030 21,198,000.000		(21,389,183)		23,587,685	
00131LAJ4 AIA GROUP LTD CALLABLE MEDIUM TERM NOTE		SEMI-ANN. 3.375% 04/07/2030 2,200,000.000		(2,200,640)		2,238,203	
00138CAM0 AIG GLOBAL FUNDING MEDIUM TERM NOTE FIXE		SEMI-ANN. 0.800% 07/07/2023 1,482,000.000		(1,480,859)		1,485,290	
00909DAA1 AIR CANADA 2020-2 CLASS A PASS THROUGH T		SEMI-ANN. 5.250% 10/01/2030 2,160,000.000		(2,163,375)		2,216,700	
009158BB1 AIR PRODUCTS AND CHEMICALS INC CALLABLE		SEMI-ANN. 1.500% 10/15/2025 828,000.000		(827,826)		841,992	
009158BC9 AIR PRODUCTS AND CHEMICALS INC CALLABLE		SEMI-ANN. 2.050% 05/15/2030 708,000.000		(707,037)		718,536	
00973RAF0 AKER BP ASA CALLABLE NOTES FIXED 3.75% 1		SEMI-ANN. 3.750% 01/15/2030 13,352,000.000		(13,352,500)		12,153,692	
01626PAM8 ALIMENTATION COUCHE-TARD INC CALLABLE NO		SEMI-ANN. 2.950% 01/25/2030 2,955,000.000		(2,951,454)		3,057,253	
017175AE0 ALLEGHANY CORP CALLABLE NOTES FIXED 3.62		SEMI-ANN. 3.625% 05/15/2030 160,000.000		(159,787)		160,685	
018820AA8 ALLIANZ SE CALLABLE NOTES VARIABLE USD 2		ANNUAL FLOATING 12/31/2164 2,400,000.000		(2,400,360)		2,417,750	
02005NBK5 ALLY FINANCIAL INC CALLABLE NOTES FIXED		SEMI-ANN. 3.050% 06/05/2023 200,000.000		(198,598)		211,214	
02209SBA0 ALTRIA GROUP INC CALLABLE NOTES FIXED 3.		SEMI-ANN. 3.490% 02/14/2022 650,000.000		(668,116)		675,012	
023135BS4 AMAZON.COM INC CALLABLE NOTES FIXED 1.5%		SEMI-ANN. 1.500% 06/03/2030 8,768,000.000		(8,758,322)		8,926,329	
JPMorgan Investor Services		J.P.Morgan					

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			IBM RETIREMENT PLAN TRUST			PAGE 628 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020		
			BASE CURRENCY: USD					
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION
02364WBJ3 AMERICA MOVIL SAB DE CV CALLABLE NOTES F			SEMI-ANN. 2.875% 05/07/2030			(659,030)		698,930
			660,000.000					
025537AN1 AMERICAN ELECTRIC POWER CO INC CALLABLE			SEMI-ANN. 2.300% 03/01/2030			(306,865)		309,441
			307,000.000					
025932AP9 AMERICAN FINANCIAL GROUP INC/OH CALLABLE			SEMI-ANN. 5.250% 04/02/2030			(548,355)		682,976
			556,000.000					
02665WDH1 AMERICAN HONDA FINANCE CORP CALLABLE MED			SEMI-ANN. 1.950% 05/10/2023			(1,699,371)		1,719,696
			1,700,000.000					
02665WDL2 AMERICAN HONDA FINANCE CORP CALLABLE MED			SEMI-ANN. 1.200% 07/08/2025			(13,264,427)		13,451,540
			13,260,000.000					
02665WDM0 AMERICAN HONDA FINANCE CORP CALLABLE MED			SEMI-ANN. 0.650% 09/08/2023			(12,982,285)		12,996,076
			12,988,000.000					
03027XBB5 AMERICAN TOWER CORP CALLABLE NOTES FIXED			SEMI-ANN. 1.300% 09/15/2025			(1,575,560)		1,604,264
			1,580,000.000					
03027XAZ3 AMERICAN TOWER CORP CALLABLE NOTES FIXED			SEMI-ANN. 2.400% 03/15/2025			(329,687)		350,407
			330,000.000					
03027XAU4 AMERICAN TOWER CORP CALLABLE NOTES FIXED			SEMI-ANN. 3.950% 03/15/2029			(125,694)		131,996
			120,000.000					
030981AK0 AMERIGAS PARTNERS LP / AMERIGAS FINANCE			SEMI-ANN. 5.500% 05/20/2025			(859,050)		908,547
			830,000.000					
03076CAK2 AMERIPRISE FINANCIAL INC CALLABLE NOTES			SEMI-ANN. 3.000% 04/02/2025			(361,465)		394,192
			363,000.000					
031162CV0 AMGEN INC CALLABLE NOTES FIXED 1.9% 21/F			SEMI-ANN. 1.900% 02/21/2025			(4,369,069)		4,399,553
			4,378,000.000					
031162CU2 AMGEN INC CALLABLE NOTES FIXED 2.45% 21/			SEMI-ANN. 2.450% 02/21/2030			(285,763)		266,312
			279,000.000					
031162BH2 AMGEN INC CALLABLE NOTES FIXED 5.65% 15/			SEMI-ANN. 5.650% 06/15/2042			(714,683)		741,395
			520,000.000					
032654AS4 ANALOG DEVICES INC CALLABLE NOTES FIXED			SEMI-ANN. 2.950% 04/01/2025			(2,689,377)		2,740,256
			2,703,000.000					
035240AV2 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA			SEMI-ANN. 3.500% 06/01/2030			(898,110)		958,138
			900,000.000					

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
		SHARES / PAR				
00182EBL2	ANZ NEW ZEALAND INT'L LTD/LONDON MEDIUM	SEMI-ANN.	1.900%	02/13/2023	(418,853)	414,503
037411BJ3	APACHE CORP CALLABLE NOTES FIXED 4.875%	SEMI-ANN.	4.875%	11/15/2027	(1,570,000)	1,573,925
03762UAC9	APOLLO COMMERCIAL REAL ESTATE FINANCE IN	SEMI-ANN.	5.375%	10/15/2023	(988,450)	985,800
037833DT4	APPLE INC CALLABLE NOTES FIXED 1.125% 11	SEMI-ANN.	1.125%	05/11/2025	(12,707,213)	12,787,337
03938LBB9	ARCELORMITTAL SA CALLABLE NOTES FIXED 3.	SEMI-ANN.	3.600%	07/16/2024	(636,281)	589,000
039483BH4	ARCHER-DANIELS-MIDLAND CO CALLABLE BOND	SEMI-ANN.	4.016%	04/16/2043	(330,373)	349,145
013817AK7	ARCONIC INC CALLABLE NOTES FIXED 5.4%	SEMI-ANN.	5.950%	02/01/2037	(1,685,544)	1,886,650
03969AAQ3	ARDAGH PACKAGING FINANCE PLC / ARDAGH HO	SEMI-ANN.	5.250%	04/30/2025	(268,450)	274,950
040555CS1	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	SEMI-ANN.	3.150%	05/15/2025	(586,455)	600,604
00206RAZ5	AT&T INC CALLABLE NOTES FIXED 3.875% 15/	SEMI-ANN.	3.875%	08/15/2021	(24,492)	25,950
00206RAX0	AT&T INC CALLABLE NOTES FIXED 4.45% 15/M	SEMI-ANN.	4.450%	05/15/2021	(543,055)	536,093
049560AT2	ATMOS ENERGY CORP CALLABLE NOTES FIXED 1	SEMI-ANN.	1.500%	01/15/2031	(8,590,468)	8,639,635
05329WAQ5	AUTONATION INC CALLABLE NOTES FIXED 4.75	SEMI-ANN.	4.750%	06/01/2030	(572,999)	629,192
053332BA9	AUTOZONE INC CALLABLE NOTES FIXED 1.65%	SEMI-ANN.	1.650%	01/15/2031	(747,720)	741,415
053611AK5	AVERY DENNISON CORP CALLABLE NOTES FIXED	SEMI-ANN.	2.650%	04/30/2030	(306,676)	307,986
05367AAA1	AVIATION CAPITAL GROUP LLC CALLABLE NOTE	SEMI-ANN.	7.125%	10/15/2020	(1,982,755)	2,080,000

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD			PAGE 630 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020			
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION	
056752AQ1 BAIDU INC CALLABLE NOTES FIXED 3.075% 07			SEMI-ANN. 3.075% 04/07/2025			(2,073,699)		2,087,746	
			2,078,000.000						
058498AV8 BALL CORP CALLABLE BOND FIXED 4.875% 15/			SEMI-ANN. 4.875% 03/15/2026			(180,075)		186,048	
			165,000.000						
058498AT3 BALL CORP CALLABLE NOTES FIXED 5.25% 01/			SEMI-ANN. 5.250% 07/01/2025			(451,875)		461,333	
			405,000.000						
06034LAB6 BANISTMO SA CALLABLE NOTES FIXED 4.25% 3			SEMI-ANN. 4.250% 07/31/2027			(1,751,815)		1,810,947	
			1,765,000.000						
06051GFB0 BANK OF AMERICA CORP MEDIUM TERM NOTE FI			SEMI-ANN. 4.125% 01/22/2024			(71,806)		80,638	
			73,000.000						
06051GEM7 BANK OF AMERICA CORP NOTES FIXED 5.7% 24			SEMI-ANN. 5.700% 01/24/2022			(1,074,270)		1,080,138	
			1,000,000.000						
06406RAM9 BANK OF NEW YORK MELLON CORP/THE CALLABL			SEMI-ANN. 1.850% 01/27/2023			(2,298,390)		2,299,671	
			2,300,000.000						
064058AH3 BANK OF NEW YORK MELLON CORP/THE CALLABL			SEMI-ANN. FLOATING 12/31/2164			(2,100,000)		2,124,925	
			2,100,000.000						
06407EAB1 BANK OF NEW ZEALAND MEDIUM TERM NOTE FIX			SEMI-ANN. 2.000% 02/21/2025			(900,041)		885,389	
			905,000.000						
064159VK9 BANK OF NOVA SCOTIA/THE NOTES FIXED 1.62			SEMI-ANN. 1.625% 05/01/2023			(678,912)		678,656	
			680,000.000						
064159TE6 BANK OF NOVA SCOTIA/THE NOTES FIXED 1.95			SEMI-ANN. 1.950% 02/01/2023			(1,278,400)		1,293,030	
			1,280,000.000						
06539WAZ9 BANK 2020-BNK25 2020-BN25 ASB 2.613% 15/			MONTHLY 2.613% 01/15/2063			(835,328)		822,310	
			811,000.000						
06539WBB1 BANK 2020-BNK25 2020-BN25 A5 2.649% 15/J			MONTHLY 2.649% 01/15/2063			(1,171,045)		1,174,663	
			1,137,000.000						
06540JBG6 BANK 2020-BNK26 2020-BN26 A4 2.403% 15/M			MONTHLY 2.403% 03/15/2063			(624,561)		666,570	
			630,000.000						
06739GCR8 BARCLAYS BANK PLC CALLABLE NOTES FIXED 1			SEMI-ANN. 1.700% 05/12/2022			(3,906,794)		3,933,665	
			3,910,000.000						
06738EBM6 BARCLAYS PLC CALLABLE NOTES VARIABLE 24/			SEMI-ANN. FLOATING 06/24/2031			(1,377,916)		1,422,358	
			1,385,000.000						
JPMorgan Investor Services			J.P.Morgan						

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
071813BV0 BAXTER INTERNATIONAL INC CALLABLE NOTES	SEMI-ANN. 3.750% 10/01/2025 1,550,000.000	(1,547,768)	1,621,641
071813BW8 BAXTER INTERNATIONAL INC CALLABLE NOTES	SEMI-ANN. 3.950% 04/01/2030 1,725,000.000	(1,718,635)	1,958,717
071813BZ1 BAXTER INTERNATIONAL INC CALLABLE NOTES	SEMI-ANN. 1.730% 04/01/2031 3,300,000.000	(3,296,898)	3,335,888
05492TBP4 BBCMS MORTGAGE TRUST 2020-C6 2020-C6 A4	MONTHLY 2.639% 02/15/2053 965,000.000	(993,945)	965,521
05552ABC1 BBCMS MORTGAGE TRUST 2020-C8 2020-C8 A5	MONTHLY 2.040% 10/15/2053 466,000.000	(479,957)	479,267
081437AT2 BEMIS CO INC CALLABLE NOTES FIXED 2.63%	SEMI-ANN. 2.630% 06/19/2030 149,000.000	(149,000)	149,910
08163AAE3 BENCHMARK 2020-B18 MORTGAGE TRUST 2020-B	MONTHLY 1.925% 07/15/2053 418,000.000	(430,506)	433,317
084659AS0 BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	SEMI-ANN. 4.050% 04/15/2025 12,091,000.000	(12,075,403)	13,190,920
084664CU3 BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	SEMI-ANN. 1.850% 03/12/2030 5,888,000.000	(5,885,146)	5,510,800
084664CW9 BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	SEMI-ANN. 1.450% 10/15/2030 830,000.000	(828,307)	828,382
08652BAA7 BEST BUY CO INC CALLABLE NOTES FIXED 4.4	SEMI-ANN. 4.450% 10/01/2028 203,000.000	(238,580)	240,604
05541TAN1 BGC PARTNERS INC CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.375% 12/15/2025 2,470,000.000	(2,465,109)	2,478,227
09247XAQ4 BLACKROCK INC CALLABLE NOTES FIXED 2.4%	SEMI-ANN. 2.400% 04/30/2030 1,190,000.000	(1,189,048)	1,247,989
05565EBK0 BMW US CAPITAL LLC CALLABLE NOTES FIXED	SEMI-ANN. 3.900% 04/09/2025 11,709,000.000	(11,688,978)	12,254,694
097023AS4 BOEING CO/THE CALLABLE BOND FIXED 6.625%	SEMI-ANN. 6.625% 02/15/2038 405,000.000	(440,174)	510,353
097023CL7 BOEING CO/THE CALLABLE NOTES FIXED 2.3%	SEMI-ANN. 2.300% 08/01/2021 2,931,000.000	(2,957,802)	2,953,830

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD		PAGE 632 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020	
IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION	
09857LAP3 BOOKING HOLDINGS INC CALLABLE NOTES FIXE	SEMI-ANN. 4.100% 04/13/2025			(225,959)	237,519	
	226,000.000					
09857LAQ1 BOOKING HOLDINGS INC CALLABLE NOTES FIXE	SEMI-ANN. 4.500% 04/13/2027			(157,652)	162,195	
	158,000.000					
09857LAR9 BOOKING HOLDINGS INC CALLABLE NOTES FIXE	SEMI-ANN. 4.625% 04/13/2030			(4,250,932)	4,494,584	
	4,258,000.000					
05565QCS5 BP CAPITAL MARKETS PLC CALLABLE BOND FIX	SEMI-ANN. 3.535% 11/04/2024			(435,513)	440,984	
	430,000.000					
05583JAG7 BPCE SA MEDIUM TERM NOTE FIXED 2.375% 14	SEMI-ANN. 2.375% 01/14/2025			(2,837,927)	2,993,990	
	2,855,000.000					
110122BP2 BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	SEMI-ANN. 3.450% 11/15/2027			(27,968)	29,415	
	26,000.000					
11135FAT8 BROADCOM INC CALLABLE NOTES FIXED 3.15%	SEMI-ANN. 3.150% 11/15/2025			(5,670,278)	6,103,466	
	5,678,000.000					
11135FAM3 BROADCOM INC CALLABLE NOTES FIXED 3.459%	SEMI-ANN. 3.459% 09/15/2026			(1,267)	1,330	
	1,329.750					
11135FAK7 BROADCOM INC CALLABLE NOTES FIXED 4.11%	SEMI-ANN. 4.110% 09/15/2028			(1,902,093)	2,156,918	
	1,970,895.600					
11135FAP6 BROADCOM INC CALLABLE NOTES FIXED 4.15%	SEMI-ANN. 4.150% 11/15/2030			(2,262,060)	2,372,014	
	2,261,000.000					
11135FAR2 BROADCOM INC CALLABLE NOTES FIXED 4.3% 1	SEMI-ANN. 4.300% 11/15/2032			(4,973,725)	5,117,345	
	4,980,000.000					
11135FAF8 BROADCOM INC CALLABLE NOTES FIXED 4.7% 1	SEMI-ANN. 4.700% 04/15/2025			(12,825,952)	13,730,238	
	12,741,000.000					
11135FAH4 BROADCOM INC CALLABLE NOTES FIXED 5% 15/	SEMI-ANN. 5.000% 04/15/2030			(6,731,573)	7,183,656	
	6,685,000.000					
12189LBF7 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 3.050% 02/15/2051			(661,528)	672,809	
	639,000.000					
13607GLZ5 CANADIAN IMPERIAL BANK OF COMMERCE NOTES	SEMI-ANN. 2.250% 01/28/2025			(884,920)	870,486	
	885,000.000					
13607GRK2 CANADIAN IMPERIAL BANK OF COMMERCE NOTES	SEMI-ANN. 0.950% 06/23/2023			(900,495)	903,043	
	901,000.000					
JPMorgan Investor Services			J.P.Morgan			

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD		PAGE 633 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST OF ACQUISITION PROCEEDS FROM DISPOSITION	
136385AX9 CANADIAN NATURAL RESOURCES LTD CALLABLE		SEMI-ANN. 3.850% 06/01/2027 2,416,000.000		(2,577,051) 2,076,445	
13648TAA5 CANADIAN PACIFIC RAILWAY CO CALLABLE NOT		SEMI-ANN. 2.050% 03/05/2030 2,485,000.000		(2,480,080) 2,487,728	
14040HCD5 CAPITAL ONE FINANCIAL CORP CALLABLE NOTE		SEMI-ANN. 2.600% 05/11/2023 14,474,000.000		(14,538,325) 15,088,214	
14043MAD3 CAPITAL ONE PRIME AUTO RECEIVABLES TRUST		MONTHLY 1.630% 08/15/2025 1,809,000.000		(1,808,782) 1,836,064	
141781BM5 CARGILL INC CALLABLE NOTES FIXED 2.125%		SEMI-ANN. 2.125% 04/23/2030 480,000.000		(481,058) 488,842	
142339AJ9 CARLISLE COS INC CALLABLE NOTES FIXED 2.		SEMI-ANN. 2.750% 03/01/2030 730,000.000		(720,919) 722,174	
143658BC5 CARNIVAL CORP CALLABLE NOTES FIXED 11.5%		SEMI-ANN. 11.500% 04/01/2023 990,000.000		(980,100) 987,445	
14448CAD6 CARRIER GLOBAL CORP CALLABLE NOTES FIXED		SEMI-ANN. 1.923% 02/15/2023 1,289,000.000		(1,289,000) 1,296,378	
14448CAF1 CARRIER GLOBAL CORP CALLABLE NOTES FIXED		SEMI-ANN. 2.242% 02/15/2025 12,346,000.000		(12,377,383) 12,524,001	
14448CAH7 CARRIER GLOBAL CORP CALLABLE NOTES FIXED		SEMI-ANN. 2.493% 02/15/2027 1,927,000.000		(1,874,111) 1,911,551	
14448CAK0 CARRIER GLOBAL CORP CALLABLE NOTES FIXED		SEMI-ANN. 2.700% 02/15/2031 784,000.000		(783,686) 821,571	
14448CAA2 CARRIER GLOBAL CORP CALLABLE NOTES FIXED		SEMI-ANN. 2.722% 02/15/2030 13,774,000.000		(13,822,821) 13,900,011	
14448CAB0 CARRIER GLOBAL CORP CALLABLE NOTES FIXED		SEMI-ANN. 3.377% 04/05/2040 10,321,000.000		(10,348,461) 10,453,860	
14448CAC8 CARRIER GLOBAL CORP CALLABLE NOTES FIXED		SEMI-ANN. 3.577% 04/05/2050 14,726,000.000		(14,313,593) 15,104,118	
14913Q3C1 CATERPILLAR FINANCIAL SERVICES CORP CALL		SEMI-ANN. 1.950% 11/18/2022 3,390,000.000		(3,388,441) 3,374,959	
14913R2D8 CATERPILLAR FINANCIAL SERVICES CORP CALL		SEMI-ANN. 0.650% 07/07/2023 8,373,000.000		(8,368,311) 8,405,437	
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
		SHARES / PAR				
14913R2F3	CATERPILLAR FINANCIAL SERVICES CORP CALL	SEMI-ANN.	0.450%	09/14/2023	(7,983,567)	7,997,359
14913R2G1	CATERPILLAR FINANCIAL SERVICES CORP CALL	SEMI-ANN.	1.100%	09/14/2027	(8,613,172)	8,666,384
14912L6C0	CATERPILLAR FINANCIAL SERVICES CORP MEDI	SEMI-ANN.	3.300%	06/09/2024	(3,905,332)	4,341,252
149123CH2	CATERPILLAR INC CALLABLE NOTES FIXED 2.6	SEMI-ANN.	2.600%	04/09/2030	(10,455,970)	10,917,537
808513BC8	CHARLES SCHWAB CORP/THE CALLABLE NOTES F	SEMI-ANN.	4.625%	03/22/2030	(716,977)	877,934
808513BB0	CHARLES SCHWAB CORP/THE CALLABLE NOTES F	SEMI-ANN.	4.200%	03/24/2025	(658,644)	729,856
166764BV1	CHEVRON CORP CALLABLE NOTES FIXED 1.141%	SEMI-ANN.	1.141%	05/11/2023	(19,467,369)	19,660,859
166764BY5	CHEVRON CORP CALLABLE NOTES FIXED 2.236%	SEMI-ANN.	2.236%	05/11/2030	(2,248,000)	2,363,625
166764BL3	CHEVRON CORP CALLABLE NOTES FIXED 2.954%	SEMI-ANN.	2.954%	05/16/2026	(1,281,650)	1,348,000
166764BZ2	CHEVRON CORP CALLABLE NOTES FIXED 2.978%	SEMI-ANN.	2.978%	05/11/2040	(707,706)	771,924
166754AW1	CHEVRON PHILLIPS CHEMICAL CO LLC / CHEVR	SEMI-ANN.	5.125%	04/01/2025	(5,542,557)	5,682,269
166756AL0	CHEVRON USA INC CALLABLE NOTES FIXED 1.0	SEMI-ANN.	1.018%	08/12/2027	(1,165,000)	1,161,121
17275RAN2	CISCO SYSTEMS INC/DELAWARE CALLABLE NOTE	SEMI-ANN.	3.625%	03/04/2024	(1,196,185)	1,232,904
17327FAD8	CITIGROUP COMMERCIAL MORTGAGE TRUST 2018	MONTHLY	4.009%	03/10/2051	(520,030)	528,511
17328EAJ7	CITIGROUP COMMERCIAL MORTGAGE TRUST 2020	MONTHLY	FLOATING	12/10/2041	(837,011)	846,215
172967GR6	CITIGROUP INC CALLABLE BOND VARIABLE USD	SEMI-ANN.	FLOATING	12/31/2164	(164,623)	163,415

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172967MQ1 CITIGROUP INC CALLABLE NOTES VARIABLE 08		SEMI-ANN. FLOATING 04/08/2026 3,151,000.000		(3,178,194)		3,394,448	
172967HA2 CITIGROUP INC NOTES FIXED 6.675% 13/SEP/		SEMI-ANN. 6.675% 09/13/2043 525,000.000		(799,255)		844,259	
12564HAA3 CK HUTCHISON INTERNATIONAL 20 LTD CALLAB		SEMI-ANN. 2.500% 05/08/2030 1,620,000.000		(1,612,742)		1,699,307	
126117AW0 CNA FINANCIAL CORP CALLABLE NOTES FIXED		SEMI-ANN. 2.050% 08/15/2030 2,365,000.000		(2,359,040)		2,367,720	
12597PAC2 CNH EQUIPMENT TRUST 2020-A 2020-A A3 1.1		MONTHLY 1.160% 06/16/2025 537,000.000		(536,895)		544,573	
12597PAD0 CNH EQUIPMENT TRUST 2020-A 2020-A A4 1.5		MONTHLY 1.510% 04/15/2027 151,000.000		(150,971)		155,577	
12592BAK0 CNH INDUSTRIAL CAPITAL LLC CALLABLE NOTE		SEMI-ANN. 1.950% 07/02/2023 5,612,000.000		(5,578,272)		5,693,598	
191216CV0 COCA-COLA CO/THE CALLABLE NOTES FIXED 1.		SEMI-ANN. 1.650% 06/01/2030 7,130,000.000		(7,115,455)		7,074,089	
191216DD9 COCA-COLA CO/THE CALLABLE NOTES FIXED 1%		SEMI-ANN. 1.000% 03/15/2028 8,046,000.000		(8,039,644)		8,032,724	
191216CN8 COCA-COLA CO/THE CALLABLE NOTES FIXED 2.		SEMI-ANN. 2.950% 03/25/2025 547,000.000		(547,677)		591,791	
191216CR9 COCA-COLA CO/THE CALLABLE NOTES FIXED 3.		SEMI-ANN. 3.375% 03/25/2027 550,000.000		(549,896)		607,490	
191216CP3 COCA-COLA CO/THE CALLABLE NOTES FIXED 4.		SEMI-ANN. 4.125% 03/25/2040 4,120,000.000		(4,112,749)		5,350,254	
191216CQ1 COCA-COLA CO/THE CALLABLE NOTES FIXED 4.		SEMI-ANN. 4.200% 03/25/2050 10,987,000.000		(11,765,060)		14,165,234	
19565CAA8 COLONIAL ENTERPRISES INC CALLABLE NOTES		SEMI-ANN. 3.250% 05/15/2030 1,035,000.000		(1,034,472)		1,167,107	
20030NDK4 COMCAST CORP CALLABLE NOTES FIXED 3.3% 0		SEMI-ANN. 3.300% 04/01/2027 331,000.000		(330,116)		365,717	
200340AU1 COMERICA INC CALLABLE NOTES VARIABLE USD		QUARTERLY FLOATING 12/31/2164 995,000.000		(995,000)		1,004,950	
JPMorgan Investor Services		J.P.Morgan					

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202795JR2 COMMONWEALTH EDISON CO CALLABLE BOND FIX		SEMI-ANN. 2.200% 03/01/2030 800,000.000		(814,920) 834,112	
219350BK0 CORNING INC CALLABLE NOTES FIXED 5.35% 1		SEMI-ANN. 5.350% 11/15/2048 470,000.000		(661,765) 666,042	
22003BAL0 CORPORATE OFFICE PROPERTIES LP CALLABLE		SEMI-ANN. 2.250% 03/15/2026 1,140,000.000		(1,133,342) 1,140,057	
224044CM7 COX COMMUNICATIONS INC CALLABLE NOTES FI		SEMI-ANN. 2.950% 10/01/2050 660,000.000		(654,654) 659,188	
22550L2C4 CREDIT SUISSE AG/NEW YORK NY MEDIUM TERM		SEMI-ANN. 2.950% 04/09/2025 2,455,000.000		(2,450,802) 2,641,484	
22550L2D2 CREDIT SUISSE AG/NEW YORK NY MEDIUM TERM		SEMI-ANN. 1.000% 05/05/2023 12,932,000.000		(12,902,774) 13,086,443	
22819KAB6 CROWN AMERICAS LLC / CROWN AMERICAS CAPI		SEMI-ANN. 4.250% 09/30/2026 330,000.000		(340,375) 351,823	
22822VAF8 CROWN CASTLE INTERNATIONAL CORP CALLABLE		SEMI-ANN. 4.750% 05/15/2047 287,000.000		(345,979) 365,922	
22822VAS0 CROWN CASTLE INTERNATIONAL CORP CALLABLE		SEMI-ANN. 1.350% 07/15/2025 1,910,000.000		(1,904,958) 1,941,018	
12597NAS2 CSAIL 2020-C19 COMMERCIAL MORTGAGE TRUST		MONTHLY 2.560% 03/15/2053 822,000.000		(846,654) 849,454	
126408HG1 CSX CORP CALLABLE NOTES FIXED 4.25% 01/N		SEMI-ANN. 4.250% 11/01/2066 495,000.000		(621,309) 660,978	
231021AU0 CUMMINS INC CALLABLE NOTES FIXED 0.75% 0		SEMI-ANN. 0.750% 09/01/2025 5,271,000.000		(5,261,883) 5,279,292	
231021AT3 CUMMINS INC CALLABLE NOTES FIXED 1.5% 01		SEMI-ANN. 1.500% 09/01/2030 860,000.000		(856,818) 859,217	
126650DM9 CVS HEALTH CORP CALLABLE NOTES FIXED 1.3		SEMI-ANN. 1.300% 08/21/2027 1,132,000.000		(1,128,830) 1,123,770	
126650DH0 CVS HEALTH CORP CALLABLE NOTES FIXED 3.6		SEMI-ANN. 3.625% 04/01/2027 334,000.000		(333,405) 370,753	
126650DL1 CVS HEALTH CORP CALLABLE NOTES FIXED 4.2		SEMI-ANN. 4.250% 04/01/2050 1,490,000.000		(1,489,747) 1,841,109	
JPMorgan Investor Services					
J.P.Morgan					

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233851DY7 DAIMLER FINANCE NORTH AMERICA LLC CALLAB		SEMI-ANN. 1.750% 03/10/2023 2,860,000.000		(2,854,680) 2,929,155	
233851DZ4 DAIMLER FINANCE NORTH AMERICA LLC CALLAB		SEMI-ANN. 2.125% 03/10/2025 615,000.000		(612,251) 641,298	
23636AAW1 DANSKE BANK A/S CALLABLE MEDIUM TERM NOT		SEMI-ANN. 1.226% 06/22/2024 1,733,000.000		(1,733,000) 1,753,701	
233063AT3 DBJPM 20-C9 MORTGAGE TRUST 2020-C9 A5 1.		MONTHLY 1.926% 09/15/2053 416,000.000		(428,463) 429,756	
244199BH7 DEERE & CO CALLABLE NOTES FIXED 2.75% 15		SEMI-ANN. 2.750% 04/15/2025 7,239,000.000		(7,316,799) 7,709,068	
24703DBD2 DELL INTERNATIONAL LLC / EMC CORP CALLAB		SEMI-ANN. 6.200% 07/15/2030 7,627,000.000		(7,613,043) 8,531,309	
247361ZM3 DELTA AIR LINES INC CALLABLE NOTES FIXED		SEMI-ANN. 3.400% 04/19/2021 1,470,000.000		(1,363,950) 1,474,822	
24906PAA7 DENTSPLY SIRONA INC CALLABLE NOTES FIXED		SEMI-ANN. 3.250% 06/01/2030 478,000.000		(488,673) 512,051	
25470DBC2 DISCOVERY COMMUNICATIONS LLC CALLABLE NO		SEMI-ANN. 3.900% 11/15/2024 270,000.000		(289,008) 299,638	
25470MAB5 DISH NETWORK CORP CONVERTIBLE BOND FIXED		SEMI-ANN. 3.375% 08/15/2026 760,000.000		(699,337) 710,625	
256677AG0 DOLLAR GENERAL CORP CALLABLE NOTES FIXED		SEMI-ANN. 3.500% 04/03/2030 2,121,000.000		(2,128,451) 2,319,278	
233293AS8 DPL INC CALLABLE NOTES FIXED 4.125% 01/J		SEMI-ANN. 4.125% 07/01/2025 1,000,000.000		(1,000,000) 1,056,522	
233293AQ2 DPL INC CALLABLE NOTES FIXED 4.35% 15/AP		SEMI-ANN. 4.350% 04/15/2029 870,000.000		(859,386) 848,250	
23331ABN8 DR HORTON INC CALLABLE NOTES FIXED 2.6%		SEMI-ANN. 2.600% 10/15/2025 700,000.000		(699,195) 722,337	
23338VAK2 DTE ELECTRIC CO CALLABLE BOND FIXED 2.25		SEMI-ANN. 2.250% 03/01/2030 2,569,000.000		(2,566,020) 2,586,725	
23338VAM8 DTE ELECTRIC CO CALLABLE BOND FIXED 2.62		SEMI-ANN. 2.625% 03/01/2031 6,810,000.000		(6,798,559) 7,346,244	
JPMorgan Investor Services		J.P.Morgan			

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26441CBJ3 DUKE ENERGY CORP CALLABLE NOTES FIXED .9	SEMI-ANN. 0.900% 09/15/2025	741,000.000	(740,637)	740,294	
26444HAJ0 DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	SEMI-ANN. 1.750% 06/15/2030	1,288,000.000	(1,286,235)	1,320,500	
27409LAA1 EAST OHIO GAS CO/THE CALLABLE NOTES FIXE	SEMI-ANN. 1.300% 06/15/2025	1,324,000.000	(1,322,663)	1,324,489	
291011BL7 EMERSON ELECTRIC CO CALLABLE NOTES FIXED	SEMI-ANN. 1.800% 10/15/2027	3,595,000.000	(3,591,765)	3,569,476	
291011BM5 EMERSON ELECTRIC CO CALLABLE NOTES FIXED	SEMI-ANN. 2.750% 10/15/2050	7,501,000.000	(7,470,111)	7,488,334	
29248HAA1 EMPOWER FINANCE 2020 LP CALLABLE NOTES F	SEMI-ANN. 1.357% 09/17/2027	2,299,000.000	(2,299,000)	2,303,046	
29278NAP8 ENERGY TRANSFER OPERATING LP CALLABLE NO	SEMI-ANN. 2.900% 05/15/2025	7,259,000.000	(7,294,239)	6,898,608	
75886AAQ1 ENERGY TRANSFER PARTNERS LP / REGENCY EN	SEMI-ANN. 5.000% 10/01/2022	2,103,000.000	(2,105,528)	2,220,639	
29336UAE7 ENLINK MIDSTREAM PARTNERS LP CALLABLE NO	SEMI-ANN. 4.150% 06/01/2025	905,000.000	(833,641)	844,094	
29364GAM5 ENTERGY CORP CALLABLE NOTES FIXED .9% 15	SEMI-ANN. 0.900% 09/15/2025	6,302,000.000	(6,278,461)	6,310,823	
29364WBE7 ENTERGY LOUISIANA LLC CALLABLE BOND FIXE	SEMI-ANN. 1.600% 12/15/2030	620,000.000	(617,582)	623,962	
29379VCA9 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 3.200% 02/15/2052	4,668,000.000	(4,633,514)	4,447,699	
26885BAF7 EQM MIDSTREAM PARTNERS LP CALLABLE NOTES	SEMI-ANN. 6.000% 07/01/2025	40,000.000	(40,000)	40,250	
26884LAG4 EQT CORP CALLABLE NOTES FIXED 8.5% 01/FE	SEMI-ANN. FLOATING 02/01/2030	2,700,000.000	(2,700,000)	2,428,830	
29449WAA5 EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	SEMI-ANN. 1.400% 07/07/2025	1,060,000.000	(1,058,060)	1,085,080	
ABC9921K5 ERGON PERU NOTES FIXED 4.87% 30/JUN/2034	SEMI-ANN. 4.870% 06/30/2034		0	0	
JPMorgan Investor Services		J.P.Morgan			

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29670GAD4 ESSENTIAL UTILITIES INC CALLABLE NOTES F		SEMI-ANN. 2.704% 04/15/2030 261,000.000		(261,774)		266,439	
29736RAQ3 ESTEE LAUDER COS INC/THE CALLABLE NOTES		SEMI-ANN. 2.600% 04/15/2030 3,906,000.000		(3,899,773)		3,950,971	
30161MAS2 EXELON GENERATION CO LLC CALLABLE NOTES		SEMI-ANN. 3.250% 06/01/2025 1,936,000.000		(1,932,399)		2,082,263	
30231GBL5 EXXON MOBIL CORP CALLABLE NOTES FIXED 1.		SEMI-ANN. 1.571% 04/15/2023 13,787,000.000		(13,787,046)		13,964,997	
30231GAC6 EXXON MOBIL CORP CALLABLE NOTES FIXED 3.		SEMI-ANN. 3.176% 03/15/2024 2,196,000.000		(2,379,344)		2,381,232	
31429KAB9 FEDERATION DES CAISSES DESJARDINS DU QUE		SEMI-ANN. 2.250% 10/30/2020 1,328,000.000		(1,261,600)		1,337,933	
31429KAD5 FEDERATION DES CAISSES DESJARDINS DU QUE		SEMI-ANN. 2.050% 02/10/2025 1,525,000.000		(1,523,124)		1,592,451	
31620RAJ4 FIDELITY NATIONAL FINANCIAL INC CALLABLE		SEMI-ANN. 3.400% 06/15/2030 331,000.000		(330,192)		361,426	
31677QBR9 FIFTH THIRD BANK NA CALLABLE MEDIUM TERM		SEMI-ANN. 2.250% 02/01/2027 1,040,000.000		(1,039,262)		1,112,561	
337932AN7 FIRSTENERGY CORP CALLABLE NOTES FIXED 1.		SEMI-ANN. 1.600% 01/15/2026 1,717,000.000		(1,714,425)		1,729,001	
337932AK3 FIRSTENERGY CORP CALLABLE NOTES FIXED 2.		SEMI-ANN. 2.050% 03/01/2025 1,927,000.000		(1,923,050)		1,925,343	
340711AY6 FLORIDA GAS TRANSMISSION CO LLC CALLABLE		SEMI-ANN. 2.550% 07/01/2030 213,000.000		(212,495)		214,842	
34533YAD2 FORD CREDIT AUTO OWNER TRUST 2020-C 2020		MONTHLY 0.410% 07/15/2025 551,000.000		(550,954)		552,356	
345370CR9 FORD MOTOR CO CALLABLE NOTES FIXED 4.346		SEMI-ANN. 4.346% 12/08/2026 11,000.000		(6,848)		8,800	
345370CX6 FORD MOTOR CO CALLABLE NOTES FIXED 9.625		SEMI-ANN. 9.625% 04/22/2030 4,088,000.000		(4,088,000)		4,071,701	
345397A45 FORD MOTOR CREDIT CO LLC CALLABLE NOTES		SEMI-ANN. 4.271% 01/09/2027 4,770,000.000		(4,775,181)		4,318,592	
JPMorgan Investor Services		J.P.Morgan					

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345397A60 FORD MOTOR CREDIT CO LLC CALLABLE NOTES		SEMI-ANN. 5.125% 06/16/2025 6,119,000.000		(6,138,511) 6,303,874	
345397A78 FORD MOTOR CREDIT CO LLC CALLABLE NOTES		SEMI-ANN. 3.370% 11/17/2023 11,692,000.000		(11,690,597) 11,722,341	
35137LAM7 FOX CORP CALLABLE NOTES FIXED 3.05% 07/A		SEMI-ANN. 3.050% 04/07/2025 3,280,000.000		(3,274,883) 3,348,239	
36166DAA3 GCAT 2020-1 LLC 2020-1 A1 STEP 26/JAN/20		MONTHLY FLOATING 01/26/2060 637,689.270		(637,689) 637,689	
369550BK3 GENERAL DYNAMICS CORP CALLABLE NOTES FIX		SEMI-ANN. 3.250% 04/01/2025 8,632,000.000		(8,593,588) 9,256,008	
369550BC1 GENERAL DYNAMICS CORP CALLABLE NOTES FIX		SEMI-ANN. 3.750% 05/15/2028 1,861,000.000		(2,114,234) 2,182,692	
369550AR9 GENERAL DYNAMICS CORP CALLABLE NOTES FIX		SEMI-ANN. 3.875% 07/15/2021 8,416,000.000		(8,559,072) 8,660,655	
37045VAU4 GENERAL MOTORS CO CALLABLE NOTES FIXED 6		SEMI-ANN. 6.800% 10/01/2027 65,000.000		(64,854) 75,875	
37045XBK1 GENERAL MOTORS FINANCIAL CO INC CALLABLE		SEMI-ANN. 3.700% 05/09/2023 13,451,000.000		(12,540,375) 14,011,303	
37045XCF1 GENERAL MOTORS FINANCIAL CO INC CALLABLE		SEMI-ANN. 3.250% 01/05/2023 1,716,000.000		(1,701,444) 1,712,984	
37045XCK0 GENERAL MOTORS FINANCIAL CO INC CALLABLE		SEMI-ANN. 4.350% 04/09/2025 125,000.000		(119,850) 136,105	
37045XCU8 GENERAL MOTORS FINANCIAL CO INC CALLABLE		SEMI-ANN. 3.550% 07/08/2022 474,000.000		(466,165) 466,872	
37331NAJ0 GEORGIA-PACIFIC LLC CALLABLE NOTES FIXED		SEMI-ANN. 1.750% 09/30/2025 729,000.000		(728,854) 760,561	
37331NAL5 GEORGIA-PACIFIC LLC CALLABLE NOTES FIXED		SEMI-ANN. 2.100% 04/30/2027 352,000.000		(351,659) 368,524	
37331NAK7 GEORGIA-PACIFIC LLC CALLABLE NOTES FIXED		SEMI-ANN. 2.300% 04/30/2030 578,000.000		(577,283) 612,055	
36168QAK0 GFL ENVIRONMENTAL INC CALLABLE NOTES FIX		SEMI-ANN. 3.750% 08/01/2025 1,710,000.000		(1,710,000) 1,746,338	
JPMorgan Investor Services		J.P.Morgan			

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36168QAC8 GFL ENVIRONMENTAL INC CALLABLE NOTES FIX			SEMI-ANN. 5.625% 05/01/2022			(304,875)		302,625	
			300,000.000						
377372AJ6 GLAXOSMITHKLINE CAPITAL INC CALLABLE NOT			SEMI-ANN. 4.200% 03/18/2043			(349,781)		363,003	
			275,000.000						
36258NAD4 GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA			MONTHLY 1.900% 03/17/2025			(599,949)		614,648	
			600,000.000						
36258VAD6 GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA			MONTHLY 1.490% 12/16/2024			(405,977)		412,344	
			406,000.000						
36258VAE4 GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA			MONTHLY 1.740% 08/18/2025			(202,953)		210,898	
			203,000.000						
38141GXJ8 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT			SEMI-ANN. 3.500% 04/01/2025			(10,768,350)		11,527,556	
			10,723,000.000						
BDBSC41 GREENKO DUTCH BV CALLABLE NOTES FIXED 4.			SEMI-ANN. 4.875% 07/24/2022			(844,102)		841,263	
			835,000.000						
39538BAA2 GREENPOINT MORTGAGE FUNDING TRUST SERIES			MONTHLY FLOATING 10/25/2046			0		95	
			94.730						
39539HAA8 GREENPOINT MORTGAGE FUNDING TRUST SERIES			MONTHLY FLOATING 01/25/2047			0		369	
			368.510						
36254KAL6 GS MORTGAGE SECURITIES TRUST 2017-GS8 20			MONTHLY 3.469% 11/10/2050			(563,402)		570,517	
			499,000.000						
36258RBA0 GS MORTGAGE SECURITIES TRUST 2020-GC47 2			MONTHLY 2.377% 05/12/2053			(498,517)		510,583	
			484,000.000						
40139LAG8 GUARDIAN LIFE GLOBAL FUNDING MEDIUM TERM			SEMI-ANN. 1.100% 06/23/2025			(3,340,924)		3,383,727	
			3,344,000.000						
410867AG0 HANOVER INSURANCE GROUP INC/THE CALLABLE			SEMI-ANN. 2.500% 09/01/2030			(1,178,442)		1,189,584	
			1,180,000.000						
42218SAD0 HEALTH CARE SERVICE CORP A MUTUAL LEGAL			SEMI-ANN. 1.500% 06/01/2025			(2,643,773)		2,731,037	
			2,650,000.000						
42824CBG3 HEWLETT PACKARD ENTERPRISE CO CALLABLE N			SEMI-ANN. 4.450% 10/02/2023			(3,228,579)		3,325,064	
			3,230,000.000						
436106AC2 HOLLYFRONTIER CORP CALLABLE NOTES FIXED			SEMI-ANN. 4.500% 10/01/2030			(406,835)		384,834	
			407,000.000						
JPMorgan Investor Services			J.P.Morgan						

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437076CA8 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 2.500% 04/15/2027 3,480,000.000	(3,463,052)	3,558,547		
438516BZ8 HONEYWELL INTERNATIONAL INC CALLABLE NOT	SEMI-ANN. 1.950% 06/01/2030 3,620,000.000	(3,616,054)	3,815,405		
440452AF7 HORMEL FOODS CORP CALLABLE NOTES FIXED 1	SEMI-ANN. 1.800% 06/11/2030 1,968,000.000	(1,963,883)	2,051,939		
404280BJ7 HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	SEMI-ANN. FLOATING 03/13/2023 5,147,000.000	(5,027,195)	5,328,689		
446150AV6 HUNTINGTON BANCSHARES INC/OH CALLABLE BO	QUARTERLY FLOATING 12/31/2164 9,620,000.000	(9,620,000)	9,666,296		
446150AS3 HUNTINGTON BANCSHARES INC/OH CALLABLE NO	SEMI-ANN. 2.550% 02/04/2030 2,500,000.000	(2,492,327)	2,466,815		
44891ABF3 HYUNDAI CAPITAL AMERICA CALLABLE MEDIUM	SEMI-ANN. 2.650% 02/10/2025 9,965,000.000	(9,946,465)	9,577,551		
44891ABG1 HYUNDAI CAPITAL AMERICA CALLABLE MEDIUM	SEMI-ANN. 3.000% 02/10/2027 1,880,000.000	(1,874,341)	1,882,914		
45669EAL0 INDYMAC INDX MORTGAGE LOAN TRUST 2007-AR	MONTHLY FLOATING 05/25/2037 42.510	0	13		
457187AC6 INGREDION INC CALLABLE NOTES FIXED 2.9%	SEMI-ANN. 2.900% 06/01/2030 757,000.000	(769,395)	820,119		
457187AD4 INGREDION INC CALLABLE NOTES FIXED 3.9%	SEMI-ANN. 3.900% 06/01/2050 1,305,000.000	(1,286,152)	1,446,086		
458140BP4 INTEL CORP CALLABLE NOTES FIXED 3.4% 25/	SEMI-ANN. 3.400% 03/25/2025 5,176,000.000	(5,167,977)	5,568,229		
458140BR0 INTEL CORP CALLABLE NOTES FIXED 3.9% 25/	SEMI-ANN. 3.900% 03/25/2030 4,850,000.000	(4,840,058)	5,887,997		
45866FAK0 INTERCONTINENTAL EXCHANGE INC CALLABLE N	SEMI-ANN. 2.100% 06/15/2030 1,705,000.000	(1,692,895)	1,724,318		
459058JB0 INTERNATIONAL BANK FOR RECONSTRUCTION &	SEMI-ANN. 0.625% 04/22/2025 1,994,000.000	(1,986,283)	1,999,515		
459506AL5 INTERNATIONAL FLAVORS & FRAGRANCES INC C	SEMI-ANN. 5.000% 09/26/2048 140,000.000	(177,664)	180,767		
JPMorgan Investor Services					
J.P.Morgan					

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459745GN9 INTERNATIONAL LEASE FINANCE CORP NOTES F		SEMI-ANN. 5.875% 08/15/2022 165,000.000		(161,370) 176,059	
460146CP6 INTERNATIONAL PAPER CO CALLABLE NOTES FI		SEMI-ANN. 3.000% 02/15/2027 218,000.000		(228,750) 228,462	
460690BR0 INTERPUBLIC GROUP OF COS INC/THE CALLABL		SEMI-ANN. 4.750% 03/30/2030 4,390,000.000		(4,364,450) 4,472,746	
461070AS3 INTERSTATE POWER AND LIGHT CO CALLABLE N		SEMI-ANN. 2.300% 06/01/2030 310,000.000		(308,683) 316,026	
46124HAD8 INTUIT INC CALLABLE NOTES FIXED 1.65% 15		SEMI-ANN. 1.650% 07/15/2030 2,630,000.000		(2,623,688) 2,627,081	
91338CAA3 IOWA HEALTH SYSTEM CALLABLE BOND FIXED 3		SEMI-ANN. 3.665% 02/15/2050 260,000.000		(260,000) 270,780	
465685AK1 ITC HOLDINGS CORP CALLABLE NOTES FIXED 3		SEMI-ANN. 3.250% 06/30/2026 1,066,000.000		(1,172,270) 1,184,454	
832696AS7 J M SMUCKER CO/THE CALLABLE NOTES FIXED		SEMI-ANN. 2.375% 03/15/2030 5,107,000.000		(5,100,667) 4,986,695	
24422EVD8 JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE		SEMI-ANN. 2.450% 01/09/2030 295,000.000		(294,844) 294,215	
24422EVF3 JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE		SEMI-ANN. 1.750% 03/09/2027 4,173,000.000		(4,171,428) 4,219,867	
478160CP7 JOHNSON & JOHNSON CALLABLE NOTES FIXED .		SEMI-ANN. 0.950% 09/01/2027 18,753,000.000		(18,740,248) 18,914,311	
46643TBJ0 JPMBB COMMERCIAL MORTGAGE SECURITIES TRU		MONTHLY 3.494% 01/15/2048 401,000.000		(424,529) 439,722	
46644RAZ8 JPMBB COMMERCIAL MORTGAGE SECURITIES TRU		MONTHLY 3.610% 05/15/2048 310,000.000		(331,991) 345,602	
46652JAW2 JPMDB COMMERCIAL MORTGAGE SECURITIES TRU		MONTHLY 2.179% 05/13/2053 523,000.000		(538,690) 546,293	
46625HQJ2 JPMORGAN CHASE & CO CALLABLE BOND FIXED		SEMI-ANN. 2.550% 03/01/2021 2,729,000.000		(2,710,532) 2,762,130	
46647PBH8 JPMORGAN CHASE & CO CALLABLE BOND VARIAB		SEMI-ANN. FLOATING 03/13/2026 1,539,000.000		(1,539,000) 1,512,108	
JPMorgan Investor Services		J.P.Morgan			

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46647PBK1	JPMORGAN CHASE & CO NOTES	SEMI-ANN. FLOATING 04/22/2026 542,000.000	(542,000)	548,992	
46625HJT8	JPMORGAN CHASE & CO NOTES FIXED 3.875% 0	SEMI-ANN. 3.875% 02/01/2024 616,000.000	(663,734)	655,659	
49271VAJ9	KEURIG DR PEPPER INC CALLABLE NOTES FIXE	SEMI-ANN. 3.200% 05/01/2030 1,725,000.000	(1,743,171)	1,842,524	
26138EAX7	KEURIG DR PEPPER INC CALLABLE NOTES FIXE	SEMI-ANN. 3.430% 06/15/2027 299,000.000	(335,517)	339,147	
49326EEK5	KEYCORP MEDIUM TERM NOTE FIXED 2.25% 06/	SEMI-ANN. 2.250% 04/06/2027 8,351,000.000	(8,340,895)	8,875,025	
49427RAQ5	KILROY REALTY LP CALLABLE NOTES FIXED 2.	SEMI-ANN. 2.500% 11/15/2032 253,000.000	(251,391)	247,796	
494386AD7	KIMBERLY-CLARK DE MEXICO SAB DE CV CALLA	SEMI-ANN. 2.431% 07/01/2031 845,000.000	(861,900)	864,563	
49456BAR2	KINDER MORGAN INC CALLABLE NOTES FIXED 2	SEMI-ANN. 2.000% 02/15/2031 810,000.000	(802,386)	801,923	
500255AW4	KOHL'S CORP CALLABLE NOTES FIXED 9.5% 15	SEMI-ANN. 9.500% 05/15/2025 1,185,000.000	(1,184,882)	1,215,853	
50077LBD7	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	SEMI-ANN. 4.250% 03/01/2031 1,680,000.000	(1,680,000)	1,856,400	
501044DP3	KROGER CO/THE CALLABLE NOTES FIXED 2.2%	SEMI-ANN. 2.200% 05/01/2030 2,515,000.000	(2,509,618)	2,497,144	
BX9BN72	LAMAR FUNDING LTD BOND FIXED 3.958% 07/M	SEMI-ANN. 3.958% 05/07/2025 865,000.000	(860,502)	800,125	
513272AC8	LAMB WESTON HOLDINGS INC CALLABLE NOTES	SEMI-ANN. 4.875% 05/15/2028 427,000.000	(444,881)	478,191	
539439AV1	LLOYDS BANKING GROUP PLC CALLABLE NOTES	SEMI-ANN. FLOATING 02/05/2026 3,255,000.000	(3,255,000)	3,317,538	
53944YAL7	LLOYDS BANKING GROUP PLC CALLABLE NOTES	SEMI-ANN. FLOATING 07/09/2025 2,937,000.000	(3,015,797)	3,174,579	
53944YAM5	LLOYDS BANKING GROUP PLC CALLABLE NOTES	SEMI-ANN. FLOATING 06/15/2023 415,000.000	(415,000)	418,046	
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548661DU8 LOWE'S COS INC CALLABLE NOTES FIXED 4.5%		SEMI-ANN. 4.500% 04/15/2030 1,713,000.000		(1,733,320) 1,989,791	
548661DT1 LOWE'S COS INC CALLABLE NOTES FIXED 4% 1		SEMI-ANN. 4.000% 04/15/2025 6,841,000.000		(7,322,949) 7,540,939	
548661DW4 LOWE'S COS INC CALLABLE NOTES FIXED 5.12		SEMI-ANN. 5.125% 04/15/2050 24,814,000.000		(27,247,434) 33,687,126	
548661DV6 LOWE'S COS INC CALLABLE NOTES FIXED 5% 1		SEMI-ANN. 5.000% 04/15/2040 1,959,000.000		(1,950,266) 2,453,534	
50247VAC3 LYB INTERNATIONAL FINANCE BV CALLABLE NO		SEMI-ANN. 4.875% 03/15/2044 330,000.000		(381,447) 370,031	
502431AN9 L3HARRIS TECHNOLOGIES INC CALLABLE NOTES		SEMI-ANN. 1.800% 01/15/2031 4,874,000.000		(4,872,148) 4,946,471	
559080AQ9 MAGELLAN MIDSTREAM PARTNERS LP CALLABLE		SEMI-ANN. 3.250% 06/01/2030 1,758,000.000		(1,757,471) 1,793,095	
559222AV6 MAGNA INTERNATIONAL INC CALLABLE NOTES F		SEMI-ANN. 2.450% 06/15/2030 407,000.000		(405,246) 419,869	
56585ABG6 MARATHON PETROLEUM CORP CALLABLE NOTES F		SEMI-ANN. 4.500% 05/01/2023 6,252,000.000		(6,483,325) 6,635,029	
571676AQ8 MARS INC CALLABLE NOTES FIXED 2.45% 16/J		SEMI-ANN. 2.450% 07/16/2050 129,000.000		(132,845) 123,063	
575718AH4 MASSACHUSETTS INSTITUTE OF TECHNOLOGY CA		SEMI-ANN. 2.294% 07/01/2051 7,716,000.000		(7,716,000) 7,605,893	
57629WCQ1 MASSMUTUAL GLOBAL FUNDING II MEDIUM TERM		SEMI-ANN. 2.350% 01/14/2027 9,207,000.000		(9,186,929) 9,564,751	
579780AQ0 MCCORMICK & CO INC/MD CALLABLE NOTES FIX		SEMI-ANN. 2.500% 04/15/2030 226,000.000		(225,227) 227,311	
58013MFR0 MCDONALD'S CORP CALLABLE MEDIUM TERM NOT		SEMI-ANN. 4.200% 04/01/2050 2,421,000.000		(2,596,823) 2,855,253	
58769VAC4 MERCEDES-BENZ AUTO RECEIVABLES TRUST 202		MONTHLY 0.550% 02/18/2025 802,000.000		(801,937) 805,121	
58769VAD2 MERCEDES-BENZ AUTO RECEIVABLES TRUST 202		MONTHLY 0.770% 10/15/2026 211,000.000		(210,994) 213,201	
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59156RBZ0 METLIFE INC CALLABLE NOTES FIXED 4.55% 2		SEMI-ANN. 4.550% 03/23/2030 3,167,000.000		(3,163,666) 3,839,619	
59217GEH8 METROPOLITAN LIFE GLOBAL FUNDING I MEDIU		SEMI-ANN. 0.900% 06/08/2023 8,067,000.000		(8,055,303) 8,106,929	
59217GBX6 METROPOLITAN LIFE GLOBAL FUNDING I NOTES		SEMI-ANN. 1.950% 09/15/2021 233,000.000		(232,203) 234,897	
55303XAJ4 MGM GROWTH PROPERTIES OPERATING PARTNERS		SEMI-ANN. 5.750% 02/01/2027 900,000.000		(900,000) 976,500	
594918BX1 MICROSOFT CORP CALLABLE NOTES FIXED 2.87		SEMI-ANN. 2.875% 02/06/2024 132,000.000		(135,993) 141,410	
594918BJ2 MICROSOFT CORP CALLABLE NOTES FIXED 3.12		SEMI-ANN. 3.125% 11/03/2025 3,963,000.000		(4,426,671) 4,434,649	
594918AD6 MICROSOFT CORP NOTES FIXED 5.2% 01/JUN/2		SEMI-ANN. 5.200% 06/01/2039 310,000.000		0 142,265	
606822BU7 MITSUBISHI UFJ FINANCIAL GROUP INC NOTES		SEMI-ANN. 2.048% 07/17/2030 12,148,000.000		(12,148,000) 12,389,650	
60687YBH1 MIZUHO FINANCIAL GROUP INC CALLABLE NOTE		SEMI-ANN. FLOATING 07/10/2031 1,520,000.000		(1,520,000) 1,562,183	
60687YBJ7 MIZUHO FINANCIAL GROUP INC CALLABLE NOTE		SEMI-ANN. FLOATING 09/08/2024 1,524,000.000		(1,524,000) 1,522,476	
60687YBL2 MIZUHO FINANCIAL GROUP INC CALLABLE NOTE		SEMI-ANN. FLOATING 09/08/2031 639,000.000		(639,000) 643,083	
608328BF6 MOHEGAN GAMING & ENTERTAINMENT CALLABLE		SEMI-ANN. 7.875% 10/15/2024 440,000.000		(448,800) 377,175	
609207AS4 MONDELEZ INTERNATIONAL INC CALLABLE NOTE		SEMI-ANN. 2.125% 04/13/2023 226,000.000		(225,478) 226,920	
609207AU9 MONDELEZ INTERNATIONAL INC CALLABLE NOTE		SEMI-ANN. 1.500% 05/04/2025 4,188,000.000		(4,165,552) 4,187,442	
609207AX3 MONDELEZ INTERNATIONAL INC CALLABLE NOTE		SEMI-ANN. 1.500% 02/04/2031 6,131,000.000		(6,063,595) 6,052,359	
61767YAZ3 MORGAN STANLEY CAPITAL I TRUST 2018-H3 2		MONTHLY 4.177% 07/15/2051 99,000.000		(113,637) 111,878	
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61770KAV7 MORGAN STANLEY CAPITAL I TRUST 2020-L4 2			MONTHLY	2.624%	02/15/2053	(557,227)		548,904
						541,000.000		
61770KAX3 MORGAN STANLEY CAPITAL I TRUST 2020-L4 2			MONTHLY	2.698%	02/15/2053	(557,192)		525,108
						541,000.000		
61744YAH1 MORGAN STANLEY MEDIUM TERM NOTE FIXED 2.			SEMI-ANN.	2.750%	05/19/2022	(828,468)		845,121
						813,000.000		
55336VAG5 MPLX LP CALLABLE NOTES FIXED 4.875% 01/D			SEMI-ANN.	4.875%	12/01/2024	(222,921)		223,928
						205,000.000		
55354GAK6 MSCI INC CALLABLE NOTES FIXED 3.625% 01/			SEMI-ANN.	3.625%	09/01/2030	(628,399)		662,927
						625,000.000		
G6363#AL1 NAC AVIATION 29 DESIGNATED ACTIVITY COMP			SEMI-ANN.	FLOATING	02/27/2027	(46,735)		0
						47,852.780		
63254ABC1 NATIONAL AUSTRALIA BANK LTD/NEW YORK MED			SEMI-ANN.	1.875%	12/13/2022	(626,129)		627,127
						628,000.000		
63307A2J3 NATIONAL BANK OF CANADA MEDIUM TERM NOTE			SEMI-ANN.	2.100%	02/01/2023	(2,939,030)		2,898,458
						2,940,000.000		
636180BQ3 NATIONAL FUEL GAS CO CALLABLE NOTES FIXE			SEMI-ANN.	5.500%	01/15/2026	(298,554)		306,947
						300,000.000		
637417AP1 NATIONAL RETAIL PROPERTIES INC CALLABLE			SEMI-ANN.	3.100%	04/15/2050	(269,816)		271,173
						290,000.000		
63859UBE2 NATIONWIDE BUILDING SOCIETY MEDIUM TERM			SEMI-ANN.	2.000%	01/27/2023	(2,406,506)		2,440,314
						2,410,000.000		
63941KAB1 NAVIENT PRIVATE EDUCATION REFI LOAN TRUS			MONTHLY	2.150%	11/15/2068	(464,006)		480,178
						465,000.000		
64110DAL8 NETAPP INC CALLABLE NOTES FIXED 1.875% 2			SEMI-ANN.	1.875%	06/22/2025	(449,703)		462,905
						450,000.000		
64110LAY2 NETFLIX INC CALLABLE NOTES FIXED 3.625%			SEMI-ANN.	3.625%	06/15/2025	(182,548)		186,751
						175,000.000		
651229BB1 NEWELL BRANDS INC CALLABLE NOTES FIXED 4			SEMI-ANN.	4.875%	06/01/2025	(110,644)		114,700
						105,000.000		
65339KBF6 NEXTERA ENERGY CAPITAL HOLDINGS INC CALL			SEMI-ANN.	2.900%	04/01/2022	(1,388,270)		1,457,651
						1,423,000.000		
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65342QAK8 NEXTERA ENERGY OPERATING PARTNERS LP CAL		SEMI-ANN. 4.250% 07/15/2024 620,000.000		(629,300) 660,875	
654106AH6 NIKE INC CALLABLE NOTES FIXED 2.4% 27/MA		SEMI-ANN. 2.400% 03/27/2025 5,374,000.000		(5,366,691) 5,605,191	
654106AJ2 NIKE INC CALLABLE NOTES FIXED 2.75% 27/M		SEMI-ANN. 2.750% 03/27/2027 213,000.000		(212,972) 235,251	
65559CAB7 NORDEA BANK ABP MEDIUM TERM NOTE FIXED .		SEMI-ANN. 0.750% 08/28/2025 950,000.000		(944,946) 945,374	
65557CBE2 NORDEA BANK ABP MEDIUM TERM NOTE FIXED 1		SEMI-ANN. 1.000% 06/09/2023 6,454,000.000		(6,447,352) 6,492,295	
655844CG1 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX		SEMI-ANN. 3.155% 05/15/2055 4,410.300		(3,500) 4,410	
666807BS0 NORTHROP GRUMMAN CORP CALLABLE NOTES FIX		SEMI-ANN. 4.400% 05/01/2030 337,000.000		(335,649) 384,113	
66977WAP4 NOVA CHEMICALS CORP CALLABLE NOTES FIXED		SEMI-ANN. 5.000% 05/01/2025 855,000.000		(869,432) 720,338	
66989HAP3 NOVARTIS CAPITAL CORP CALLABLE NOTES FIX		SEMI-ANN. 1.750% 02/14/2025 4,532,000.000		(4,548,460) 4,566,365	
66989HAR9 NOVARTIS CAPITAL CORP CALLABLE NOTES FIX		SEMI-ANN. 2.200% 08/14/2030 26,465,000.000		(26,687,879) 27,003,297	
66989HAQ1 NOVARTIS CAPITAL CORP CALLABLE NOTES FIX		SEMI-ANN. 2.000% 02/14/2027 1,998,000.000		(1,996,182) 2,073,157	
67021CAP2 NSTAR ELECTRIC CO CALLABLE NOTES FIXED 3		SEMI-ANN. 3.950% 04/01/2030 250,000.000		(248,630) 301,850	
67077MAW8 NUTRIEN LTD CALLABLE NOTES FIXED 2.95% 1		SEMI-ANN. 2.950% 05/13/2030 510,000.000		(509,596) 540,351	
67077MAX6 NUTRIEN LTD CALLABLE NOTES FIXED 3.95% 1		SEMI-ANN. 3.950% 05/13/2050 1,206,000.000		(1,267,749) 1,374,540	
67079BAA8 NUTRITION & BIOSCIENCES INC CALLABLE NOT		SEMI-ANN. 0.697% 09/15/2022 106,000.000		(106,000) 106,248	
62954HAE8 NXP BV / NXP FUNDING LLC / NXP USA INC C		SEMI-ANN. 2.700% 05/01/2025 1,839,000.000		(1,840,249) 1,915,322	
JPMorgan Investor Services					
J.P.Morgan					

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD		PAGE 649 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020	
IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION		
674599CT0 OCCIDENTAL PETROLEUM CORP BOND VARIABLE	QUARTERLY FLOATING 02/08/2021 2,150,000.000	(1,714,640)	2,128,500		
674599CK9 OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	SEMI-ANN. 2.600% 04/15/2022 120,000.000	(113,100)	120,600		
674599CP8 OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	SEMI-ANN. 2.700% 08/15/2022 905,000.000	(814,088)	878,653		
674599DA0 OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	SEMI-ANN. 3.450% 07/15/2024 1,835,000.000	(1,894,009)	1,283,413		
674599EF8 OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	SEMI-ANN. 6.125% 01/01/2031 795,000.000	(795,000)	838,725		
677415CS8 OHIO POWER CO CALLABLE NOTES FIXED 2.6%	SEMI-ANN. 2.600% 04/01/2030 5,251,000.000	(5,245,434)	5,582,469		
681936BM1 OMEGA HEALTHCARE INVESTORS INC CALLABLE	SEMI-ANN. 3.375% 02/01/2031 2,100,000.000	(2,063,229)	2,072,653		
68233JBS2 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN. 2.750% 05/15/2030 435,000.000	(437,092)	449,341		
68233JBT0 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN. 3.700% 05/15/2050 354,000.000	(357,141)	409,699		
68235PAH1 ONE GAS INC CALLABLE NOTES FIXED 2% 15/M	SEMI-ANN. 2.000% 05/15/2030 625,000.000	(621,725)	641,031		
682680BD4 ONEOK INC CALLABLE NOTES FIXED 5.85% 15/	SEMI-ANN. 5.850% 01/15/2026 5,830,000.000	(5,826,677)	6,168,571		
683715AC0 OPEN TEXT CORP CALLABLE NOTES FIXED 3.87	SEMI-ANN. 3.875% 02/15/2028 425,000.000	(416,139)	442,396		
68902VAD9 OTIS WORLDWIDE CORP CALLABLE NOTES FIXED	SEMI-ANN. 2.056% 04/05/2025 9,383,000.000	(9,436,270)	9,519,803		
68902VAE7 OTIS WORLDWIDE CORP CALLABLE NOTES FIXED	SEMI-ANN. 2.293% 04/05/2027 233,000.000	(232,995)	234,638		
68902VAF4 OTIS WORLDWIDE CORP CALLABLE NOTES FIXED	SEMI-ANN. 2.565% 02/15/2030 19,350,000.000	(19,474,776)	19,963,447		
68902VAA5 OTIS WORLDWIDE CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.112% 02/15/2040 3,360,000.000	(3,359,530)	3,198,902		
JPMorgan Investor Services					
J.P.Morgan					

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD		PAGE 650 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020			
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68902VAB3 OTIS WORLDWIDE CORP CALLABLE NOTES FIXED		SEMI-ANN. 3.362% 02/15/2050		(10,089,432)		10,208,097	
		9,916,000.000					
68902VAC1 OTIS WORLDWIDE CORP CALLABLE NOTES VARIA		QUARTERLY FLOATING 04/05/2023		(1,082,000)		1,083,071	
		1,082,000.000					
69121KAD6 OWL ROCK CAPITAL CORP CALLABLE NOTES FIX		SEMI-ANN. 4.250% 01/15/2026		(421,830)		423,591	
		425,000.000					
694308JJZ PACIFIC GAS AND ELECTRIC CO CALLABLE BON		SEMI-ANN. 3.500% 08/01/2050		(4,283,798)		4,241,353	
		4,311,000.000					
693304AY3 PECO ENERGY CO CALLABLE BOND FIXED 2.8%		SEMI-ANN. 2.800% 06/15/2050		(6,070,862)		6,101,965	
		6,077,000.000					
70715XAA4 PENINSULA PACIFIC ENTERTAINMENT LLC / PE		SEMI-ANN. 8.500% 11/15/2027		(1,990,000)		2,063,075	
		1,990,000.000					
713448EQ7 PEPSICO INC CALLABLE NOTES FIXED 2.25% 1		SEMI-ANN. 2.250% 03/19/2025		(565,598)		593,760	
		566,000.000					
713448ER5 PEPSICO INC CALLABLE NOTES FIXED 2.625%		SEMI-ANN. 2.625% 03/19/2027		(590,953)		632,480	
		594,000.000					
713448ES3 PEPSICO INC CALLABLE NOTES FIXED 2.75% 1		SEMI-ANN. 2.750% 03/19/2030		(4,674,761)		4,708,180	
		4,700,000.000					
BMF66D1 PETRONAS CAPITAL LTD CALLABLE MEDIUM TER		SEMI-ANN. 3.500% 04/21/2030		(434,031)		462,498	
		425,000.000					
716743AP4 PETRONAS CAPITAL LTD CALLABLE MEDIUM TER		SEMI-ANN. 3.500% 04/21/2030		(390,995)		424,235	
		396,000.000					
717081EY5 PFIZER INC CALLABLE NOTES FIXED 1.7% 28/		SEMI-ANN. 1.700% 05/28/2030		(4,478,030)		4,621,319	
		4,492,000.000					
717081EW9 PFIZER INC CALLABLE NOTES FIXED 2.625% 0		SEMI-ANN. 2.625% 04/01/2030		(2,540,442)		2,625,517	
		2,529,000.000					
717081ET6 PFIZER INC CALLABLE NOTES FIXED 3.45% 15		SEMI-ANN. 3.450% 03/15/2029		(1,124,340)		1,169,200	
		1,000,000.000					
717081EP4 PFIZER INC CALLABLE NOTES FIXED 3.6% 15/		SEMI-ANN. 3.600% 09/15/2028		(1,309,018)		1,417,735	
		1,215,000.000					
718172CN7 PHILIP MORRIS INTERNATIONAL INC CALLABLE		SEMI-ANN. 1.500% 05/01/2025		(587,139)		587,074	
		590,000.000					
JPMorgan Investor Services		J.P.Morgan					

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD		PAGE 651 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020			
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST OF ACQUISITION		PROCEEDS FROM DISPOSITION	
718172CQ0 PHILIP MORRIS INTERNATIONAL INC CALLABLE		SEMI-ANN. 1.125% 05/01/2023		(7,735,997)		7,805,111	
		7,762,000.000					
718546AU8 PHILLIPS 66 CALLABLE NOTES FIXED 3.7% 06		SEMI-ANN. 3.700% 04/06/2023		(1,558,775)		1,597,768	
		1,548,000.000					
718546AV6 PHILLIPS 66 CALLABLE NOTES FIXED 3.85% 0		SEMI-ANN. 3.850% 04/09/2025		(7,240,473)		7,425,915	
		7,036,000.000					
72650RAZ5 PLAINS ALL AMERICAN PIPELINE LP / PAA FI		SEMI-ANN. 3.650% 06/01/2022		(2,929,958)		3,021,557	
		2,948,000.000					
72650RBD3 PLAINS ALL AMERICAN PIPELINE LP / PAA FI		SEMI-ANN. 3.850% 10/15/2023		(3,572,688)		3,840,937	
		3,703,000.000					
69352PAD5 PPL CAPITAL FUNDING INC CALLABLE NOTES F		SEMI-ANN. 4.200% 06/15/2022		(294,442)		295,959	
		282,000.000					
74256LEE5 PRINCIPAL LIFE GLOBAL FUNDING II MEDIUM		SEMI-ANN. 1.250% 06/23/2025		(3,107,450)		3,162,245	
		3,110,000.000					
742718FF1 PROCTER & GAMBLE CO/THE CALLABLE NOTES F		SEMI-ANN. 2.450% 03/25/2025		(3,998,632)		4,194,865	
		4,005,000.000					
742718FG9 PROCTER & GAMBLE CO/THE CALLABLE NOTES F		SEMI-ANN. 2.800% 03/25/2027		(331,163)		366,848	
		332,000.000					
742718FJ3 PROCTER & GAMBLE CO/THE CALLABLE NOTES F		SEMI-ANN. 3.550% 03/25/2040		(4,369,833)		5,185,250	
		4,168,000.000					
742718FK0 PROCTER & GAMBLE CO/THE CALLABLE NOTES F		SEMI-ANN. 3.600% 03/25/2050		(20,947,427)		23,712,976	
		18,944,000.000					
74340XBN0 PROLOGIS LP CALLABLE NOTES FIXED 2.125%		SEMI-ANN. 2.125% 04/15/2027		(3,364,372)		3,307,945	
		3,370,000.000					
74340XBP5 PROLOGIS LP CALLABLE NOTES FIXED 3% 15/A		SEMI-ANN. 3.000% 04/15/2050		(17,159,358)		17,082,113	
		17,270,000.000					
74365PAA6 PROSUS NV CALLABLE NOTES FIXED 3.68% 21/		SEMI-ANN. 3.680% 01/21/2030		(3,225,000)		3,360,450	
		3,225,000.000					
74368CAR5 PROTECTIVE LIFE GLOBAL FUNDING MEDIUM TE		SEMI-ANN. 1.082% 06/09/2023		(1,480,000)		1,500,320	
		1,480,000.000					
74368CAX2 PROTECTIVE LIFE GLOBAL FUNDING MEDIUM TE		SEMI-ANN. 1.170% 07/15/2025		(4,494,000)		4,544,012	
		4,494,000.000					
JPMorgan Investor Services		J.P.Morgan					

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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST OF ACQUISITION PROCEEDS FROM DISPOSITION	
74432QCG8 PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM		SEMI-ANN. 2.100% 03/10/2030 622,000.000		(620,439) 512,014	
74432QCH6 PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM		SEMI-ANN. 1.500% 03/10/2026 1,910,000.000		(1,901,825) 1,972,062	
744320BH4 PRUDENTIAL FINANCIAL INC CALLABLE NOTES		SEMI-ANN. FLOATING 10/01/2050 2,020,000.000		(2,020,000) 2,047,958	
74435KAA3 PRUDENTIAL PLC		SEMI-ANN. 3.125% 04/14/2030 3,560,000.000		(3,526,465) 3,603,061	
69370CAC4 PTC INC CALLABLE NOTES FIXED 4% 15/FEB/2		SEMI-ANN. 4.000% 02/15/2028 600,000.000		(600,000) 620,076	
744448CT6 PUBLIC SERVICE CO OF COLORADO CALLABLE B		SEMI-ANN. 1.900% 01/15/2031 1,310,000.000		(1,305,821) 1,373,292	
693656AB6 PVH CORP CALLABLE NOTES FIXED 4.625% 10/		SEMI-ANN. 4.625% 07/10/2025 495,000.000		(493,144) 516,186	
74728GAE0 QBE INSURANCE GROUP LTD CALLABLE NOTES V		SEMI-ANN. FLOATING 12/31/2164 2,245,000.000		(2,245,000) 2,272,544	
747525BL6 QUALCOMM INC CALLABLE NOTES FIXED 1.3% 2		SEMI-ANN. 1.300% 05/20/2028 2,680,000.000		(2,529,346) 2,674,462	
747525BK8 QUALCOMM INC CALLABLE NOTES FIXED 2.15%		SEMI-ANN. 2.150% 05/20/2030 880,000.000		(876,445) 943,738	
74834LBC3 QUEST DIAGNOSTICS INC CALLABLE NOTES FIX		SEMI-ANN. 2.800% 06/30/2031 1,340,000.000		(1,338,044) 1,353,427	
747262AY9 QVC INC CALLABLE NOTES FIXED 4.75% 15/FE		SEMI-ANN. 4.750% 02/15/2027 1,285,000.000		(1,293,916) 1,248,980	
731572AB9 RALPH LAUREN CORP CALLABLE NOTES FIXED 2		SEMI-ANN. 2.950% 06/15/2030 5,358,000.000		(5,320,938) 5,462,004	
75513EBF7 RAYTHEON TECHNOLOGIES CORP CALLABLE NOTE		SEMI-ANN. 4.800% 12/15/2043 450,000.000		(498,661) 576,891	
75606DAC5 REALOGY GROUP LLC / REALOGY CO-ISSUER CO		SEMI-ANN. 5.250% 12/01/2021 680,000.000		(664,700) 689,180	
760759AW0 REPUBLIC SERVICES INC CALLABLE NOTES FIX		SEMI-ANN. 3.050% 03/01/2050 985,000.000		(978,226) 981,991	
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77340RAT4 ROCKIES EXPRESS PIPELINE LLC CALLABLE NO			SEMI-ANN. 4.800% 05/15/2030			(534,647)		483,320	
			535,000.000						
776743AJ5 ROPER TECHNOLOGIES INC CALLABLE NOTES FI			SEMI-ANN. 2.000% 06/30/2030			(247,193)		256,480	
			250,000.000						
778296AD5 ROSS STORES INC CALLABLE NOTES FIXED 4.8			SEMI-ANN. 4.800% 04/15/2030			(576,984)		674,018	
			580,000.000						
778296AE3 ROSS STORES INC CALLABLE NOTES FIXED 5.4			SEMI-ANN. 5.450% 04/15/2050			(692,433)		888,221	
			700,000.000						
78015K7H1 ROYAL BANK OF CANADA MEDIUM TERM NOTE FI			SEMI-ANN. 1.150% 06/10/2025			(19,273,693)		19,684,849	
			19,341,000.000						
78015K7G3 ROYAL BANK OF CANADA MEDIUM TERM NOTE FI			SEMI-ANN. 1.600% 04/17/2023			(541,653)		542,361	
			542,000.000						
LX1592570 Sprint Communications, Inc. - LX1592570			SEMI-ANN. 0.000% 02/02/2024			(197,750)		200,000	
			200,000.000						
80283LAY9 SANTANDER UK PLC NOTES FIXED 2.1% 13/JAN			SEMI-ANN. 2.100% 01/13/2023			(799,512)		826,504	
			800,000.000						
78397DAA6 SBL HOLDINGS INC CALLABLE BOND VARIABLE			SEMI-ANN. FLOATING 12/31/2164			(1,830,000)		1,715,625	
			1,830,000.000						
806854AJ4 SCHLUMBERGER INVESTMENT SA CALLABLE NOTE			SEMI-ANN. 2.650% 06/26/2030			(771,313)		759,859	
			745,000.000						
35563PNP0 SEASONED CREDIT RISK TRANSFER TRUST SERI			MONTHLY 2.500% 08/25/2059			(2,297,675)		2,221,928	
			2,211,000.000						
81762PAE2 SERVICENOW INC CALLABLE NOTES FIXED 1.4%			SEMI-ANN. 1.400% 09/01/2030			(1,886,916)		1,844,350	
			1,894,000.000						
822582CF7 SHELL INTERNATIONAL FINANCE BV CALLABLE			SEMI-ANN. 2.375% 04/06/2025			(938,964)		939,956	
			941,000.000						
83607HAA3 SOUND POINT CLO VIII-R LTD 2015-1RA A FL			QUARTERLY FLOATING 04/15/2030			(489,375)		495,875	
			500,000.000						
83611KAA0 SOUND POINT CLO XXII LTD 2019-1A A FLOAT			QUARTERLY FLOATING 01/20/2032			(483,750)		498,030	
			500,000.000						
84258780A SOUTHERN CO/THE BOND FIXED 4.95% 30/JAN/			QUARTERLY 4.950% 01/30/2080			(98,125)		100,085	
			3,925.000						
JPMorgan Investor Services			J.P.Morgan						

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845011AC9 SOUTHWEST GAS CORP CALLABLE NOTES FIXED	SEMI-ANN. 2.200% 06/15/2030 516,000.000	(515,350)	543,379		
85205TAK6 SPIRIT AEROSYSTEMS INC CALLABLE NOTES FI	SEMI-ANN. 4.600% 06/15/2028 1,000,000.000	(1,018,860)	835,000		
85207UAL9 SPRINT CORP CALLABLE NOTES FIXED 7.25% 0	SEMI-ANN. 7.250% 02/01/2028	0	0		
853254BS8 STANDARD CHARTERED PLC CALLABLE NOTES VA	SEMI-ANN. FLOATING 04/01/2031 7,732,000.000	(7,732,000)	8,224,246		
853254BV1 STANDARD CHARTERED PLC CALLABLE NOTES VA	SEMI-ANN. FLOATING 10/14/2023 3,258,000.000	(3,258,000)	3,261,453		
855244AW9 STARBUCKS CORP CALLABLE NOTES FIXED 2.25	SEMI-ANN. 2.250% 03/12/2030 1,455,000.000	(1,446,474)	1,439,041		
855244AV1 STARBUCKS CORP CALLABLE NOTES FIXED 2% 1	SEMI-ANN. 2.000% 03/12/2027 3,729,000.000	(3,713,748)	3,761,295		
857477BH5 STATE STREET CORP CALLABLE NOTES VARIABL	SEMI-ANN. FLOATING 03/30/2023 5,267,000.000	(5,270,506)	5,472,389		
857477BJ1 STATE STREET CORP CALLABLE NOTES VARIABL	SEMI-ANN. FLOATING 03/30/2026 2,065,000.000	(2,065,053)	2,241,513		
857477BK8 STATE STREET CORP CALLABLE NOTES VARIABL	SEMI-ANN. FLOATING 03/30/2031 1,140,000.000	(1,140,000)	1,241,730		
858119BL3 STEEL DYNAMICS INC CALLABLE NOTES FIXED	SEMI-ANN. 2.400% 06/15/2025 2,607,000.000	(2,604,342)	2,657,550		
858119BM1 STEEL DYNAMICS INC CALLABLE NOTES FIXED	SEMI-ANN. 3.250% 01/15/2031 3,993,000.000	(3,951,473)	4,035,209		
46116VAE5 STONEX GROUP INC CALLABLE NOTES FIXED 8.	SEMI-ANN. 8.625% 06/15/2025 480,000.000	(472,800)	514,800		
86563VAT6 SUMITOMO MITSUI TRUST BANK LTD NOTES FIX	SEMI-ANN. 1.050% 09/12/2025 960,000.000	(958,838)	964,070		
86964WAJ1 SUZANO AUSTRIA GMBH CALLABLE NOTES FIXED	SEMI-ANN. 3.750% 01/15/2031 2,661,000.000	(2,616,295)	2,673,758		
78486QAE1 SVB FINANCIAL GROUP CALLABLE NOTES FIXED	SEMI-ANN. 3.125% 06/05/2030 164,000.000	(164,122)	179,981		
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J.P.Morgan					

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87164DQS2	SYNOVUS BANK/COLUMBUS GA CALLABLE NOTES	SEMI-ANN. FLOATING 02/10/2023 1,800,000.000	(1,800,000)	1,827,252	
871829BJ5	SYSCO CORP CALLABLE NOTES FIXED 3.3% 15/	SEMI-ANN. 3.300% 02/15/2050 4,922,000.000	(4,912,697)	4,404,737	
871829BC0	SYSCO CORP CALLABLE NOTES FIXED 3.3% 15/	SEMI-ANN. 3.300% 07/15/2026 73,000.000	(77,411)	79,231	
871829BL0	SYSCO CORP CALLABLE NOTES FIXED 5.95% 01	SEMI-ANN. 5.950% 04/01/2030 4,126,000.000	(4,163,431)	4,717,867	
87612EBL9	TARGET CORP CALLABLE NOTES FIXED 2.25% 1	SEMI-ANN. 2.250% 04/15/2025 1,708,000.000	(1,705,165)	1,793,579	
87612EBK1	TARGET CORP CALLABLE NOTES FIXED 2.65% 1	SEMI-ANN. 2.650% 09/15/2030 2,471,000.000	(2,532,900)	2,687,914	
878742BE4	TECK RESOURCES LTD CALLABLE NOTES FIXED	SEMI-ANN. 3.900% 07/15/2030 3,113,000.000	(3,122,220)	3,205,615	
BMXB5B9	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	SEMI-ANN. 1.810% 01/26/2026	0	0	
6F2772B	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	SEMI-ANN. 3.240% 06/03/2050 1,225,000.000	(1,224,301)	1,248,613	
6F2803B	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	SEMI-ANN. 3.290% 06/03/2060 200,000.000	(199,868)	205,064	
88032WAU0	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	SEMI-ANN. 2.390% 06/03/2030 1,135,000.000	(1,136,957)	1,169,379	
88032WAV8	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	SEMI-ANN. 3.240% 06/03/2050 5,872,000.000	(5,868,653)	6,205,986	
88034QAB3	TENGIZCHEVROIL FINANCE CO INTERNATIONAL	SEMI-ANN. 2.625% 08/15/2025 236,000.000	(234,612)	244,479	
882508BB9	TEXAS INSTRUMENTS INC CALLABLE NOTES FIX	SEMI-ANN. 2.625% 05/15/2024 1,835,000.000	(1,898,069)	1,970,588	
883556CF7	THERMO FISHER SCIENTIFIC INC CALLABLE NO	SEMI-ANN. 4.133% 03/25/2025 4,556,000.000	(4,556,220)	5,134,643	
872540AR0	TJX COS INC/THE CALLABLE NOTES FIXED 3.5	SEMI-ANN. 3.500% 04/15/2025 10,180,000.000	(10,210,095)	10,720,460	
JPMorgan Investor Services		J.P.Morgan			

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD		PAGE 656 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020			
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST OF ACQUISITION		PROCEEDS FROM DISPOSITION	
872540AT6 TJX COS INC/THE CALLABLE NOTES FIXED 3.8		SEMI-ANN. 3.875% 04/15/2030 4,627,000.000		(4,731,566)		5,309,128	
872540AU3 TJX COS INC/THE CALLABLE NOTES FIXED 4.5		SEMI-ANN. 4.500% 04/15/2050 13,108,000.000		(13,560,613)		15,845,578	
89114QCG1 TORONTO-DOMINION BANK/THE CALLABLE MEDIU		SEMI-ANN. 0.750% 06/12/2023 2,680,000.000		(2,678,017)		2,698,527	
89114QCK2 TORONTO-DOMINION BANK/THE CALLABLE MEDIU		SEMI-ANN. 0.750% 09/11/2025 17,364,000.000		(17,315,554)		17,320,726	
89231XAA9 TOYOTA AUTO LOAN EXTENDED NOTE TRUST 201		MONTHLY 2.560% 11/25/2031 1,155,000.000		(1,190,282)		1,153,782	
89237JAA4 TOYOTA AUTO LOAN EXTENDED NOTE TRUST 202		MONTHLY 1.350% 05/25/2033 9,118,000.000		(9,117,474)		9,335,458	
89239RAC0 TOYOTA AUTO RECEIVABLES 2020-B OWNER TRU		MONTHLY 1.360% 08/15/2024 623,000.000		(622,875)		631,055	
89236TGT6 TOYOTA MOTOR CREDIT CORP CALLABLE MEDIUM		SEMI-ANN. 1.800% 02/13/2025 10,330,000.000		(10,431,559)		10,717,302	
89236TGU3 TOYOTA MOTOR CREDIT CORP CALLABLE MEDIUM		SEMI-ANN. 2.150% 02/13/2030 1,419,000.000		(1,412,717)		1,470,066	
89236TGX7 TOYOTA MOTOR CREDIT CORP CALLABLE MEDIUM		SEMI-ANN. 3.000% 04/01/2025 12,168,000.000		(12,145,611)		12,251,351	
89236THA6 TOYOTA MOTOR CREDIT CORP CALLABLE MEDIUM		SEMI-ANN. 1.350% 08/25/2023 7,275,000.000		(7,272,308)		7,400,655	
89236THG3 TOYOTA MOTOR CREDIT CORP CALLABLE MEDIUM		SEMI-ANN. 1.150% 08/13/2027 4,993,000.000		(4,990,653)		4,996,366	
89236THP3 TOYOTA MOTOR CREDIT CORP CALLABLE MEDIUM		SEMI-ANN. 0.800% 10/16/2025 11,020,000.000		(11,001,707)		11,039,395	
89236TGZ2 TOYOTA MOTOR CREDIT CORP MEDIUM TERM NOT		SEMI-ANN. 1.150% 05/26/2022 11,901,000.000		(11,896,954)		11,985,599	
89236THF5 TOYOTA MOTOR CREDIT CORP MEDIUM TERM NOT		SEMI-ANN. 0.500% 08/14/2023 21,287,000.000		(21,270,609)		21,318,566	
89352HAK5 TRANSCANADA PIPELINES LTD CALLABLE NOTES		SEMI-ANN. 3.750% 10/16/2023 548,000.000		(576,282)		596,723	
JPMorgan Investor Services		J.P.Morgan					

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			IBM RETIREMENT PLAN TRUST			PAGE 657 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020		
			BASE CURRENCY: USD					
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION
893526DM2	TRANSCANADA PIPELINES LTD CALLABLE NOTES	SEMI-ANN. 2.500% 08/01/2022	625,000.000			(632,044)		646,241
893574AN3	TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	SEMI-ANN. 3.250% 05/15/2030	22,000.000			(21,953)		23,213
893574AQ6	TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	SEMI-ANN. 3.950% 05/15/2050	520,000.000			(517,005)		586,201
89788MAB8	TRUIST FINANCIAL CORP CALLABLE MEDIUM TE	SEMI-ANN. 1.950% 06/05/2030	9,014,000.000			(8,987,950)		9,350,749
872882AE5	TSMC GLOBAL LTD CALLABLE NOTES FIXED 0.7	SEMI-ANN. 0.750% 09/28/2025	509,000.000			(508,527)		505,573
898813AS9	TUCSON ELECTRIC POWER CO CALLABLE NOTES	SEMI-ANN. 1.500% 08/01/2030	820,000.000			(816,679)		814,014
902674YA2	UBS AG/LONDON CALLABLE NOTES FIXED 1.75%	SEMI-ANN. 1.750% 04/21/2022	10,536,000.000			(10,522,198)		10,712,473
911312BX3	UNITED PARCEL SERVICE INC CALLABLE NOTES	SEMI-ANN. 3.900% 04/01/2025	2,942,000.000			(2,938,911)		3,184,303
91324PDJ8	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 3.500% 06/15/2023	400,000.000			(420,796)		431,828
91324PCX8	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 4.200% 01/15/2047	295,000.000			(366,278)		383,217
90345WAE4	US AIRWAYS 2012-2 CLASS B PASS THROUGH T	SEMI-ANN. 6.750% 12/03/2022	1,179,824.020			(1,197,521)		1,058,562
90331HPJ6	US BANK NA/CINCINNATI OH CALLABLE MEDIUM	SEMI-ANN. 1.800% 01/21/2022	2,120,000.000			(2,119,258)		2,121,166
90331HPL1	US BANK NA/CINCINNATI OH CALLABLE MEDIUM	SEMI-ANN. 2.050% 01/21/2025	730,000.000			(728,445)		746,396
91913YAX8	VALERO ENERGY CORP CALLABLE NOTES FIXED	SEMI-ANN. 2.700% 04/15/2023	5,388,000.000			(5,385,703)		5,570,012
92277GAV9	VENTAS REALTY LP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.750% 11/15/2030	447,000.000			(437,443)		502,685
92330WBA4	VENTURE XXIV CLO LTD 2016-24A AR FLOATIN	QUARTERLY FLOATING 10/20/2028	1,000,000.000			(962,500)		994,510
JPMorgan Investor Services			J.P.Morgan					

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92343VBR4 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 5.150% 09/15/2023 1,000,000.000	(1,110,570)	1,140,341		
92343VFE9 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 3.150% 03/22/2030 3,738,000.000	(3,726,524)	3,980,915		
92290BAA9 VERIZON OWNER TRUST 2020-B 2020-B A 0.47	MONTHLY 0.470% 02/20/2025 1,675,000.000	(1,674,648)	1,676,178		
918204BA5 VF CORP CALLABLE NOTES FIXED 2.4% 23/APR	SEMI-ANN. 2.400% 04/23/2025 6,981,000.000	(6,968,923)	7,097,164		
91533BAA8 VIATRIS INC CALLABLE NOTES FIXED 1.125%	SEMI-ANN. 1.125% 06/22/2022 8,321,000.000	(8,317,422)	8,364,958		
91533BAB6 VIATRIS INC CALLABLE NOTES FIXED 1.65% 2	SEMI-ANN. 1.650% 06/22/2025 2,374,000.000	(2,368,777)	2,433,335		
91533BAD2 VIATRIS INC CALLABLE NOTES FIXED 2.7% 22	SEMI-ANN. 2.700% 06/22/2030 2,554,000.000	(2,573,869)	2,667,399		
92564RAD7 VICI PROPERTIES LP / VICI NOTE CO INC CA	SEMI-ANN. 3.750% 02/15/2027 240,000.000	(240,000)	244,800		
92564RAE5 VICI PROPERTIES LP / VICI NOTE CO INC CA	SEMI-ANN. 4.125% 08/15/2030 650,000.000	(650,000)	677,675		
92676XAE7 VIKING CRUISES LTD CALLABLE NOTES FIXED	SEMI-ANN. 13.000% 05/15/2025 1,890,000.000	(1,833,300)	1,930,163		
92769XAP0 VIRGIN MEDIA SECURED FINANCE PLC CALLABL	SEMI-ANN. 5.500% 05/15/2029 830,000.000	(853,854)	890,341		
92826CAL6 VISA INC CALLABLE NOTES FIXED 1.9% 15/AP	SEMI-ANN. 1.900% 04/15/2027 6,930,000.000	(6,910,457)	6,961,479		
92858RAA8 VMED 02 UK FINANCING I PLC CALLABLE NOTE	SEMI-ANN. 4.250% 01/31/2031 600,000.000	(600,000)	617,076		
928563AD7 VMWARE INC CALLABLE NOTES FIXED 4.5% 15/	SEMI-ANN. 4.500% 05/15/2025 2,690,000.000	(2,688,628)	2,996,537		
928668BE1 VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	SEMI-ANN. 3.350% 05/13/2025 3,935,000.000	(3,930,868)	3,994,842		
929160AZ2 VULCAN MATERIALS CO CALLABLE NOTES FIXED	SEMI-ANN. 3.500% 06/01/2030 2,710,000.000	(2,702,466)	2,965,111		
JPMorgan Investor Services					
J.P.Morgan					

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254687FN1 WALT DISNEY CO/THE CALLABLE NOTES FIXED		SEMI-ANN. 3.350% 03/24/2025 2,498,000.000		(2,496,626) 2,604,899	
254687FP6 WALT DISNEY CO/THE CALLABLE NOTES FIXED		SEMI-ANN. 3.700% 03/23/2027 769,000.000		(768,154) 823,880	
254687FQ4 WALT DISNEY CO/THE CALLABLE NOTES FIXED		SEMI-ANN. 3.800% 03/22/2030 2,979,000.000		(2,970,659) 3,231,568	
94106BAA9 WASTE CONNECTIONS INC CALLABLE NOTES FIX		SEMI-ANN. 2.600% 02/01/2030 620,000.000		(630,540) 670,220	
95000U2N2 WELLS FARGO & CO CALLABLE MEDIUM TERM NO		SEMI-ANN. FLOATING 04/30/2026 5,089,000.000		(5,203,350) 5,286,759	
95002EAZ0 WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		MONTHLY 2.651% 02/15/2053 541,000.000		(557,196) 546,199	
95002EBB2 WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		MONTHLY 2.725% 02/15/2053 2,584,000.000		(2,661,504) 2,784,913	
958667AB3 WESTERN MIDSTREAM OPERATING LP CALLABLE		SEMI-ANN. FLOATING 02/01/2025 7,883,000.000		(7,884,388) 6,470,406	
958667AC1 WESTERN MIDSTREAM OPERATING LP CALLABLE		SEMI-ANN. FLOATING 02/01/2030 15,056,000.000		(15,106,992) 9,584,153	
960413AW2 WESTLAKE CHEMICAL CORP CALLABLE NOTES FI		SEMI-ANN. 3.375% 06/15/2030 310,000.000		(308,723) 331,046	
961214EL3 WESTPAC BANKING CORP NOTES FIXED 2.65% 1		SEMI-ANN. 2.650% 01/16/2030 445,000.000		(444,804) 481,226	
961214EJ8 WESTPAC BANKING CORP NOTES FIXED 2% 13/J		SEMI-ANN. 2.000% 01/13/2023 1,800,000.000		(1,799,694) 1,789,619	
98163WAD8 WORLD OMNI AUTO RECEIVABLES TRUST 2020-B		MONTHLY 0.820% 01/15/2026 1,379,000.000		(1,378,667) 1,395,753	
98212BAM5 WPX ENERGY INC CALLABLE NOTES FIXED 5.87		SEMI-ANN. 5.875% 06/15/2028 1,670,000.000		(1,670,000) 1,688,000	
92940PAD6 WRKCO INC CALLABLE NOTES FIXED 4.9% 15/M		SEMI-ANN. 4.900% 03/15/2029 408,000.000		(466,964) 471,277	
384802AE4 WW GRAINGER INC CALLABLE NOTES FIXED 1.8		SEMI-ANN. 1.850% 02/15/2025 530,000.000		(528,527) 533,168	

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98313RAG1 WYNN MACAU LTD CALLABLE NOTES FIXED 5.5%		SEMI-ANN. 5.500% 01/15/2026 500,000.000		(500,000) 495,000	
98389BAZ3 XCEL ENERGY INC CALLABLE NOTES FIXED .5%		SEMI-ANN. 0.500% 10/15/2023 424,000.000		(423,601) 423,967	
98389BAY6 XCEL ENERGY INC CALLABLE NOTES FIXED 3.4		SEMI-ANN. 3.400% 06/01/2030 1,703,000.000		(1,697,380) 1,899,411	
984121CJ0 XEROX CORP CALLABLE NOTES FIXED 3.8% 15/		SEMI-ANN. 3.800% 05/15/2024 865,000.000		(885,570) 890,050	
98419MAM2 XYLEM INC/NY CALLABLE NOTES FIXED 1.95%		SEMI-ANN. 1.950% 01/30/2028 610,000.000		(606,956) 634,998	
984851AG0 YARA INTERNATIONAL ASA CALLABLE NOTES FI		SEMI-ANN. 3.148% 06/04/2030 2,326,000.000		(2,326,000) 2,367,984	
98955DAA8 ZIGGO BV CALLABLE NOTES FIXED 4.875% 15/		SEMI-ANN. 4.875% 01/15/2030 600,000.000		(618,500) 636,000	
98956PAS1 ZIMMER BIOMET HOLDINGS INC CALLABLE NOTE		SEMI-ANN. 3.050% 01/15/2026 2,069,000.000		(2,073,828) 2,254,234	
98956PAT9 ZIMMER BIOMET HOLDINGS INC CALLABLE NOTE		SEMI-ANN. 3.550% 03/20/2030 1,950,000.000		(1,946,620) 2,167,424	
98978VAS2 ZOETIS INC CALLABLE NOTES FIXED 2% 15/MA		SEMI-ANN. 2.000% 05/15/2030 1,150,000.000		(1,142,445) 1,194,344	
88579YBM2 3M CO CALLABLE NOTES FIXED 2.65% 15/APR/		SEMI-ANN. 2.650% 04/15/2025 1,358,000.000		(1,356,900) 1,373,997	
88579YBN0 3M CO CALLABLE NOTES FIXED 3.05% 15/APR/		SEMI-ANN. 3.050% 04/15/2030 330,000.000		(328,947) 360,454	
TOTAL CORPORATE DEBT INSTRUMENTS				(1,606,178,972) 1,653,976,783	
JPMorgan Investor Services					
J.P.Morgan					

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD		PAGE 661 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020			
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST OF ACQUISITION		PROCEEDS FROM DISPOSITION	
PREFERRED -----							
105532105 BRASKEM SA ADR USD 0		21,530.000		(198,237)		178,750	
204409601 CIA ENERGETICA DE MINAS GERAIS ADR USD		14,200.000		(24,835)		27,318	
2645517 GERDAU SA PREFERENCE BRL 0		130,600.000		(263,354)		387,630	
398438408 GRIFOLS SA ADR USD		21,647.000		(348,160)		396,507	
842587800 SOUTHERN CO/THE CALLABLE PREFERRED STOCK		4.95% 30/JAN/2080 USD 25		(626,875)		668,101	
		25,075.000					
TOTAL PREFERRED				(1,461,461)		1,658,306	
COMMON -----							
002535300 AARON'S INC COMMON STOCK EUR 0.5		100.000		(3,933)		3,773	
BLB2XX5 ACS ACTIVIDADES DE CONST-RTS		4,004.000		0		0	
BKT15K8 ACS ACTIVIDADES DE CONSTRUCCION Y SERVIC		RIGHT EUR		0		12,814	
BLB0WB0 AEGON NV RIGHT EUR		104,384.000		0		0	
007800105 AEROJET ROCKETDYNE HOLDINGS INC COMMON S		0.1		(4,928)		5,059	
009279100 AIRBUS SE ADR USD		30,692.000		(817,911)		452,425	
018820100 ALLIANZ SE ADR USD		6.000		(136)		147	
BN132T1 ALSTOM SA RIGHT EUR		10,086.000		0		34,032	
JPMorgan Investor Services		J.P.Morgan					

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD		PAGE 662 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST OF	PROCEEDS FROM	
02263T104 AMADEUS IT GROUP SA ADR USD		SHARES / PAR	ACQUISITION	DISPOSITION	
		2,400.000	(170,157)	177,969	
B03MNV4 ANADOLU EFES BIRACILIK VE MALT SANAYII A		STOCK TRY 1	(260,791)	252,491	
		86,717.000			
03524A108 ANHEUSER-BUSCH INBEV SA/NV ADR USD			(147,891)	189,770	
		3,445.000			
03823U102 APPLIED OPTOELECTRONICS INC COMMON STOCK			(6,741)	5,803	
		500.000			
03937C105 ARCBEST CORP COMMON STOCK USD 0.01			(9,905)	10,238	
		500.000			
BNKVDG0 ASCENDAS REAL ESTATE INVESTMENT TRUST RI			0	0	
		1,667.000			
045387107 ASSA ABLOY AB ADR USD			(139,761)	160,333	
		13,000.000			
B7W5GK3 ASTRO MALAYSIA HOLDINGS BHD COMMON STOCK			(79,743)	100,835	
		478,000.000			
049255706 ATLAS COPCO AB ADR USD			(115,229)	117,777	
		2,400.000			
Y0436Q109 ATLAS CORP COMMON STOCK USD 0.01			(2,120)	2,049	
		200.000			
BLB8BC8 AURORA CANNABIS INC COMMON STOCK CAD 0			(247,332)	62,297	
		4,469.630			
BMC4519 AVEVA GROUP PLC RIGHT GBP			(12,536)	0	
		883.000			
BMW8ZJ9 BANCO SANTANDER SA RIGHT EUR			0	16,533	
		375,225.000			
B9N3SQ0 BB SEGURIDADE PARTICIPACOES SA COMMON ST			(375,729)	224,214	
		45,500.000			
B1RYG58 BR MALLS PARTICIPACOES SA COMMON STOCK B			(71,920)	29,504	
		15,900.000			
10918L103 BRIGHAM MINERALS INC COMMON STOCK USD 0.			(5,216)	5,545	
		327.000			

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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST OF	PROCEEDS FROM	
109696104 BRINK'S CO/THE COMMON STOCK USD 1		SHARES / PAR	ACQUISITION	DISPOSITION	
		100.000	(7,829)	7,934	
124765108 CAE INC COMMON STOCK CAD 0			(514,985)	440,130	
		29,900.000			
M20598104 CAESARSTONE LTD			(1,297)	1,324	
		120.000			
13173L107 CALYXT INC COMMON STOCK USD			(1,287)	1,254	
		204.000			
BMC2Z02 CAMPARI INTERNATIONAL SRL RIGHT EUR			0	0	
		35,884.000			
136375102 CANADIAN NATIONAL RAILWAY CO COMMON STOC			(137,612)	196,188	
		1,800.000			
138006309 CANON INC ADR USD			(421,078)	389,831	
		19,453.000			
140501107 CAPITAL SOUTHWEST CORP COMMON STOCK USD			(13,046)	13,308	
		700.000			
BMFZRK2 CARREFOUR SA RIGHT EUR			0	0	
		9,476.000			
2840970 CCR SA COMMON STOCK BRL 0			(483,282)	246,618	
		112,400.000			
BMYFGN9 CELLNEX TELECOM SA RIGHT EUR			0	0	
		3,862.000			
B00R3L2 CENCOSUD SA COMMON STOCK CLP 0			(178,581)	154,365	
		131,545.000			
165167743 CHESAPEAKE ENERGY CORP COMMON STOCK 0.01			(66,858)	901	
		76.030			
169426103 CHINA TELECOM CORP LTD ADR			(80,003)	85,069	
		2,473.000			
20440W105 CIA SIDERURGICA NACIONAL SA ADR USD 0			(43,812)	48,655	
		22,455.000			
6497112 CJ LOGISTICS CORP COMMON STOCK KRW 5000			(113,481)	125,260	
		943.000			
JPMorgan Investor Services					
J.P.Morgan					

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD		PAGE 664 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST OF	PROCEEDS FROM	
126132109 CN00C LTD ADR USD		SHARES / PAR	ACQUISITION	DISPOSITION	
			(55,599)	56,656	
B9F8Y32 COCA-COLA HBC AG COMMON STOCK GBP 6.7		506.000			
			(128,905)	142,591	
BHNWPB7 COGNA EDUCACAO COMMON STOCK BRL 0		5,394.000			
			(121,101)	165,103	
BMYM7M6 COVIVIO RIGHT		141,600.000			
			0	0	
225401108 CREDIT SUISSE GROUP AG ADR USD		725.000			
			(849,937)	894,095	
23381B106 DAIKIN INDUSTRIES LTD ADR USD		70,200.000			
			(120,230)	125,646	
233825207 DAIMLER AG ADR USD		6,707.000			
			(222,378)	164,129	
Y20676105 DIAMOND S SHIPPING INC COMMON STOCK USD		20,900.000			
			(6,180)	6,158	
253651103 DIEBOLD NIXDORF INC COMMON STOCK USD 1.2		600.000			
			(1,404)	1,426	
25381B101 DIGIMARC CORP COMMON STOCK USD 0.001		200.000			
			(1,280)	1,349	
25525P107 DIVERSIFIED HEALTHCARE TRUST REIT USD 0.		64.000			
			(260,545)	155,605	
6312356 EASTERN COMMUNICATIONS CO LTD COMMON STO		19,690.000			
			(47,180)	47,391	
BMCT9J0 EDENRED RIGHT EUR		102,000.000			
			0	18	
28035Q102 EDGEWELL PERSONAL CARE CO COMMON STOCK U		17,375.500			
			(14,827)	13,167	
BMW2R73 EDP - ENERGIAS DE PORTUGAL SA RIGHT EUR		500.000			
			0	0	
B39GNW2 EDP RENOVAVEIS SA COMMON STOCK EUR 5		41,589.000			
			(686,536)	565,747	
		48,831.000			
JPMorgan Investor Services					
J.P.Morgan					

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD		PAGE 665 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST OF	PROCEEDS FROM	
28238P109 EHEALTH INC COMMON STOCK USD 0.001		SHARES / PAR	ACQUISITION	DISPOSITION	
		100.000	(11,735)	12,125	
BKV3Z24 ELECTROLUX PROFESSIONAL AB COMMON STOCK		3,529.000	(15,568)	6,916	
29103W104 EMERALD EMERALD INC		755.000	(5,179)	4,462	
2299453 ENEL AMERICAS SA COMMON STOCK CLP 0		206,606.000	(45,706)	33,809	
B03MS64 ENKA INSAAT VE SANAYI AS COMMON STOCK TR		356,353.000	(373,921)	314,154	
26885G109 ERA GROUP INC COMMON STOCK USD 0.01		473.000	(4,635)	4,745	
848ESC018 ESC INC REIT USD		300.000	(1,511)	218	
BF33RX2 ESSITY AB COMMON STOCK SEK 3.35		1,326.000	(36,005)	41,418	
30034T103 EVERI HOLDINGS INC COMMON STOCK USD 0.00		400.000	(4,160)	3,806	
BMCTMC4 FERROVIAL SA RIGHT EUR		12,229.000	0	0	
BMHXF66 FERROVIAL SA RIGHT EUR		12,400.000	0	0	
32006W106 FIRST DEFIANCE FINANCIAL CORP COMMON STO		0.01	(1,777)	1,868	
320817109 FIRST MERCHANTS CORP COMMON STOCK USD 0		74.300	(3,498)	3,626	
33832D205 FIVE STAR SENIOR LIVING INC COMMON STOCK		100.000	(8,609)	5,778	
5F0856W FLIGHT CENTRE TRV RTS EXP 01MAY2020		1,334.150	(4,793)	0	
346375108 FORMFACTOR INC COMMON STOCK USD 0.001		577.000	(4,948)	4,890	
		201.000			
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
		SHARES / PAR		
N33462107	FRANK'S INTERNATIONAL NV COMMON STOCK US		(1,960)	1,845
		500.000		
353469109	FRANKLIN COVEY CO COMMON STOCK USD 0.05		(4,340)	4,263
		138.000		
45687V10Z	GARDNER DENVER HOLDINGS INC COMMON STOCK		(18)	0
		.600		
372303206	GENMAB A/S ADR USD		(485,046)	709,578
		21,484.000		
G38327105	GEPARK LTD COMMON STOCK USD 0.001		(1,646)	1,767
		100.800		
375916103	GILDAN ACTIVEWEAR INC COMMON STOCK CAD 0		(228,549)	213,459
		14,500.000		
376546107	GLADSTONE INVESTMENT CORP COMMON STOCK U		(10,552)	10,990
		900.000		
393657101	GREENBRIER COS INC/THE COMMON STOCK USD		(2,423)	2,378
		100.000		
BK7YQK6	HAMMERSON PLC REIT GBP 5		(196,270)	167,042
		704,900.000		
BK7YQL7	HAMMERSON PLC RIGHT GBP		(620,362)	0
		676,704.000		
6146083	HANMI SCIENCE CO LTD COMMON STOCK KRW 50		(114,143)	109,397
		3,865.000		
BKWGV35	IBERDROLA SA RIGHT		0	0
		173,593.000		
BJXCZK0	IBERDROLA SA RIGHT EUR		0	0
		174,741.000		
BMFFT06	IMERYS SA RIGHT		0	0
		5,350.000		
456837103	ING GROEP NV ADR USD		(640,285)	780,668
		107,994.000		
45688C107	INGEVITY CORP COMMON STOCK USD 0.01		(18,016)	19,403
		400.000		

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD		PAGE 667 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST OF	PROCEEDS FROM	
M5425M103	INMODE LTD COMMON STOCK USD 0.01	SHARES / PAR	ACQUISITION	DISPOSITION	
		7,900.000	(196,299)	206,272	
45780L104	INOGEN INC COMMON STOCK USD 0.001	100.000	(4,578)	4,419	
45781U103	INSTRUCTURE INC COMMON STOCK EUR 0.0001	600.000	(28,641)	29,273	
B5M6XQ7	INTERNATIONAL CONSOLIDATED AIRLINES GROU	COMMON STOCK GBP 0.5	(135,942)	128,572	
		52,380.000			
B5282K0	INTERNATIONAL CONSOLIDATED AIRLINES GROU	COMMON STOCK GBP 0.5	(516,960)	636,533	
		309,917.000			
459348108	INTERNATIONAL CONSOLIDATED AIRLINES GROU	USD	(25,819)	25,406	
		4,500.000			
BN785J1	INTERNATIONAL CONSOLIDATED AIRLINES GROU	EUR	(81,718)	0	
		94,949.000			
46115H107	INTESA SANPAOLO SPA ADR USD	4,663.000	(54,873)	43,299	
5679579	INVESTOR AB COMMON STOCK SEK 6.25	8,770.000	(425,412)	479,338	
BYZ6D56	IRB BRASIL RESSEGUROS S/A COMMON STOCK B	14,300.000	(138,717)	30,248	
BJ0CJC3	ISRACARD LTD COMMON STOCK ILS	729.170	(2,057)	1,588	
BZ17B89	KAH00T AS COMMON STOCK NOK 0.1	68,416.000	(447,887)	467,865	
BN2C4Y6	KINNEVIK AB COMMON STOCK SEK	3,182.000	0	2,526	
BMC7422	KION GROUP AG RIGHT EUR	746.000	0	0	
500467501	KONINKLIJKE AHOLD DELHAIZE NV ADR USD 0.	2,200.000	(63,770)	60,251	
780641205	KONINKLIJKE KPN NV ADR USD	8,785.000	(24,998)	26,379	
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
BMWQ849	LEG IMMOBILIEEN AG RIGHT EUR	SHARES / PAR	0	0
		995.000		
52736R102	LEVI STRAUSS & CO COMMON STOCK USD 0.01	1,100.000	(18,689)	20,224
B39Z8G8	LG INNOTEK CO LTD COMMON STOCK KRW 5000	1,194.000	(144,194)	165,560
539183103	LIVONGO HEALTH INC USD	51.770	(5,050)	6,474
B08K3S0	LOCALIZA RENT A CAR SA COMMON STOCK BRL	41,800.000	(344,906)	405,984
2523367	LOJAS AMERICANAS SA COMMON STOCK BRL 0	43,500.000	(166,472)	172,283
56035L104	MAIN STREET CAPITAL CORP COMMON STOCK US	84.000	(3,102)	3,221
BNG6ZJ6	MAPLETREE LOGISTICS TRUST RIGHT SGD	729.000	0	0
576690101	MATERION CORP COMMON STOCK USD 0	100.000	(4,534)	4,716
576853105	MATRIX SERVICE CO COMMON STOCK USD 0.01	58.000	(701)	706
B1FN8X9	METSO OUTOTEC OYJ COMMON STOCK EUR 0	7,202.500	(41,035)	37,996
60649T107	MISTRAS GROUP INC COMMON STOCK USD 0.01	369.000	(2,897)	2,675
60687Y109	MIZUHO FINANCIAL GROUP INC ADR USD	53,200.000	(135,760)	133,137
G637AM102	MYOVANT SCIENCES LTD COMMON STOCK USD 0.	300.000	(3,090)	3,016
63884N108	NATURA & CO HOLDING SA ADR BRL	330.000	(6,059)	6,914
63934E108	NAVISTAR INTERNATIONAL CORP COMMON STOCK	300.000	(8,998)	11,042

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD		PAGE 669 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST OF	PROCEEDS FROM	
BLF9RR4 NELES OYJ COMMON STOCK EUR 0		SHARES / PAR	ACQUISITION	DISPOSITION	
		1,675.000	(17,138)	16,782	
BMX0K55 NEW WORLD DEVELOPMENT CO LTD COMMON STOC		.500	(3)	0	
65558R109 NORDEA BANK ABP ADR USD		32,000.000	(268,648)	184,853	
675746309 OCWEN FINANCIAL CORP COMMON STOCK USD 0.		2,200.000	(2,750)	2,675	
5F1146S OIL SEARCH LTD COMMON RIGHT AUD		2,247.000	0	0	
683715106 OPEN TEXT CORP COMMON STOCK EUR 0		10,300.000	(389,628)	441,082	
684000102 OPUS BANK COMMON STOCK USD		128.000	(3,030)	3,090	
BL3GRC2 OVINTIV INC COMMON STOCK USD		14,084.400	(601,610)	106,123	
69047Q102 OVINTIV INC COMMON STOCK USD		975.200	(56,431)	8,631	
69121K104 OWL ROCK CAPITAL CORP COMMON STOCK USD		2,600.000	(39,598)	39,250	
2F9159S PENGROWTH ENERGY CORP COMMON STOCK		1.000	0	0	
71363P106 PERDOCEO EDUCATION CORP COMMON STOCK USD		5,800.000	(86,594)	87,988	
716382106 PETMED EXPRESS INC COMMON STOCK USD 0.00		400.000	(10,560)	10,793	
71654V408 PETROLEO BRASILEIRO SA ADR USD		62,416.000	(362,876)	506,766	
6728469 PHISON ELECTRONICS CORP COMMON STOCK TWD		19,000.000	(173,592)	189,117	
B62QPJ1 PHOSAGRO PJSC GDR USD		44,791.000	(471,629)	584,521	
JPMorgan Investor Services		J.P.Morgan			

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD		PAGE 670 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST OF	PROCEEDS FROM	
731094108 POLARITYTE INC COMMON STOCK USD 0.001		SHARES / PAR	ACQUISITION	DISPOSITION	
		963.000	(1,310)	1,266	
74167P108 PRIMO WATER CORP COMMON STOCK CAD 0		592.000	(5,364)	8,068	
BCZM1B2 PROSIEBENSAT.1 MEDIA SE COMMON STOCK EUR		4,175.000	(67,422)	49,177	
BN4RD53 PROSUS NV RIGHT EUR		6,869.000	0	0	
74435K204 PRUDENTIAL PLC ADR USD		33,424.000	(950,054)	986,376	
756255204 RECKITT BENCKISER GROUP PLC ADR USD		10,100.000	(195,216)	179,466	
BHL2J17 RELX RISKS SA RIGHT EUR		5,659.000	0	0	
6290689 REMGRO LTD COMMON STOCK ZAR 0		10,901.000	(59,092)	69,495	
BMYHQR9 REMY COINTREAU SA RIGHT EUR		245.000	0	0	
BMVLS23 REPSOL SA RIGHT EUR		21,053.000	0	0	
77313F106 ROCKET PHARMACEUTICALS INC COMMON STOCK		254.000	(4,950)	4,793	
775781206 ROLLS-ROYCE HOLDINGS PLC ADR USD		42,000.000	(136,786)	79,762	
BJP49W4 ROLLS-ROYCE HOLDINGS PLC RIGHT GBP 20		352,086.000	(727,423)	0	
BMXWCP5 ROYAL DUTCH SHELL PLC RIGHT		68,814.000	0	0	
BJN6TD3 ROYAL DUTCH SHELL PLC RIGHT EUR		2,995.000	0	0	
BMYP338 ROYAL DUTCH SHELL PLC RIGHT EUR		26,616.000	0	0	
JPMorgan Investor Services					
J.P.Morgan					

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
BMWWHV7	ROYAL DUTCH SHELL PLC RIGHT GBP	SHARES / PAR	0	0
		70,695.000		
5F9410W	ROYAL DUTCH SHELL PLC RIGHT GBP		0	0
		2,995.000		
80687P106	SCHNEIDER ELECTRIC SE ADR USD		(378,927)	391,983
		18,431.000		
81141R100	SEA LTD ADR USD 0.0005		(359,334)	403,601
		2,500.000		
818800104	SGS SA ADR USD		(76,386)	67,790
		2,847.000		
82509L107	SHOPIFY INC COMMON STOCK CAD		(750,932)	1,323,593
		1,382.000		
BL0L913	SIBANYE STILLWATER LTD COMMON STOCK ZAR		(303,518)	375,678
		113,299.000		
BMC43H1	SIEMENS ENERGY KG RIGHT		(12,556)	0
		577.000		
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK US		(21,051)	21,075
		900.000		
BKX7XX1	SINGAPORE AIRLINES LTD RIGHT		(15,336)	0
		11,410.000		
BL6NGR8	SINGAPORE AIRLINES LTD RIGHT SGD		0	0
		22,440.000		
6F1538W	SKY NETWORK TELEVISION LTD RIGHT		0	0
		118,322.000		
84861U105	SPIRIT MTA REIT REIT USD 0.01		1,511	(218)
		300.000		
784730103	SSR MINING INC COMMON STOCK CAD 0		(1,583)	1,700
		100.000		
M85548101	STRATASYS LTD COMMON STOCK USD 0.01		(857,699)	711,386
		52,582.000		
867224107	SUNCOR ENERGY INC COMMON STOCK CAD 0		(327,239)	324,210
		19,700.000		

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD		PAGE 672 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION	
86959K105	SUZANO SA ADR USD	31,716.000	(244,908)	259,882	
B02GKC7	SUZANO SA COMMON STOCK BRL 0	34,500.000	(245,168)	277,912	
86959X107	SUZUKI MOTOR CORP ADR USD	356.000	(43,741)	38,219	
86959C103	SVENSKA HANDELSBANKEN AB ADR USD	31,400.000	(167,149)	144,475	
BXDZ9V6	SVENSKA HANDELSBANKEN AB COMMON STOCK SE	29,458.000	(329,634)	277,097	
87164F105	SYNDAX PHARMACEUTICALS INC COMMON STOCK	100.000	(941)	933	
87484T108	TALOS ENERGY INC COMMON STOCK USD	100.000	(1,420)	1,410	
87807B107	TC ENERGY CORP COMMON STOCK CAD 0	6,300.000	(304,702)	297,784	
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD 0.0	500.000	(28,110)	28,941	
88322Q108	TG THERAPEUTICS INC COMMON STOCK USD 0.0	500.000	(6,275)	6,758	
884903709	THOMSON REUTERS CORP COMMON STOCK CAD 0	7,800.000	(581,632)	637,276	
892331307	TOYOTA MOTOR CORP ADR USD	483.000	(59,471)	57,384	
89678F100	TRISTATE CAPITAL HOLDINGS INC COMMON STO	100.000	(1,987)	1,968	
BM94P78	TUAS LTD COMMON STOCK AUD	13,216.500	(5,526)	6,909	
B03MYP5	TURKIYE GARANTI BANKASI AS COMMON STOCK	44,466.000	(50,176)	53,189	
90184D100	TWIST BIOSCIENCE CORP COMMON STOCK USD 0	1,001.000	(30,651)	32,441	
JPMorgan Investor Services		J.P.Morgan			

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD		PAGE 673 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST OF	PROCEEDS FROM	
90400D108 ULTRAGENYX PHARMACEUTICAL INC COMMON STO		SHARES / PAR	ACQUISITION	DISPOSITION	
		0.001	(72,904)	71,135	
90420M104 UMICORE SA ADR USD		1,300.000	(24,326)	17,000	
913483103 UNIVERSAL ELECTRONICS INC COMMON STOCK U		2,000.000	(4,222)	4,312	
915271100 UNIVEST FINANCIAL CORP COMMON STOCK USD		100.000	(2,878)	2,874	
BLF9TM3 VINCI SA RIGHT EUR		123.000	0	0	
92857W308 VODAFONE GROUP PLC ADR USD		9,242.000	(1,383,113)	1,628,727	
948849104 WEIS MARKETS INC COMMON STOCK USD 0		102,025.000	(3,874)	3,875	
BMT7VN5 WHITBREAD PLC RIGHT GBP		104.000	(21,510)	0	
966387409 WHITING PETROLEUM CORP COMMON STOCK EUR		1,165.000	(370)	344	
980228308 WOODSIDE PETROLEUM LTD ADR USD		200.000	(70,770)	69,610	
981811102 WORTHINGTON INDUSTRIES INC COMMON STOCK		4,900.000	(3,180)	3,202	
98422L107 XERIS PHARMACEUTICALS INC COMMON STOCK U		100.000	(4,984)	4,777	
TOTAL COMMON		1,400.000	(24,358,419)	22,597,354	
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J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR STATE AND MUNICIPAL SECURITIES -----	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
341271AD6 FLORIDA ST BRD ADMIN FIN CORP REV TAXABL	SEMI-ANN. 1.258% 07/01/2025 5,428,000.000	(5,428,000)	5,483,084
73358W4V3 PORT AUTH N Y & N J TAXABLE CONSOLIDATED	SEMI-ANN. 1.086% 07/01/2023 5,025,000.000	(5,025,000)	5,098,476
TOTAL STATE AND MUNICIPAL SECURITIES		(10,453,000)	10,581,559
FOREIGN GOVERNMENT AND AGENCY SECURITIES -----			
BKTZQX0 ARGENTINE REPUBLIC/THE BOND FIXED 1% 05/	SEMI-ANN. FLOATING 08/05/2021 86,992,458.000	(5,146,398)	1,397,332
05965MAG8 BANCO DEL ESTADO DE CHILE CALLABLE BOND	SEMI-ANN. 2.704% 01/09/2025 800,000.000	(800,000)	838,800
15236FAB6 CENTRAIS ELETRICAS BRASILEIRAS SA CALLAB	SEMI-ANN. 4.625% 02/04/2030 700,000.000	(700,000)	710,500
21987BBA5 CORP NACIONAL DEL COBRE DE CHILE CALLABL	SEMI-ANN. 3.700% 01/30/2050 2,550,000.000	(2,434,970)	2,388,491
BKS6G23 EMIRATE OF ABU DHABI UNITED ARAB EMIRATE	SEMI-ANN. 3.125% 09/30/2049 2,570,000.000	(2,509,220)	2,499,901
BKS6G34 EMIRATE OF ABU DHABI UNITED ARAB EMIRATE	SEMI-ANN. 2.500% 09/30/2029 1,435,000.000	(1,427,696)	1,485,225
BLGWDR4 EMIRATE OF ABU DHABI UNITED ARAB EMIRATE	SEMI-ANN. 3.875% 04/16/2050 990,000.000	(958,124)	1,135,310
105756CB4 FEDERATIVE REPUBLIC OF BRAZIL CALLABLE B	SEMI-ANN. 4.750% 01/14/2050 2,190,000.000	(2,277,491)	2,314,643
74445PAF9 INDONESIA ASAHAN ALUMINIUM PERSERO PT CA	SEMI-ANN. 5.450% 05/15/2030 1,791,000.000	(1,803,551)	2,101,132
74445PAG7 INDONESIA ASAHAN ALUMINIUM PERSERO PT CA	SEMI-ANN. 5.800% 05/15/2050 3,184,000.000	(3,135,907)	3,649,817
80413TAS8 KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE	SEMI-ANN. 2.900% 10/22/2025 755,000.000	(753,550)	810,681

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD			PAGE 675 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020			
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80413TAU3 KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE			SEMI-ANN. 4.500% 04/22/2060 910,000.000			(901,655)		1,218,375	
87020DBG8 KINGDOM OF SWEDEN MEDIUM TERM NOTE FIXED			SEMI-ANN. 0.750% 03/30/2022 229,000.000			(228,986)		230,305	
699149AJ9 PARAGUAY GOVERNMENT INTERNATIONAL BOND C			SEMI-ANN. 4.950% 04/28/2031 381,000.000			(381,292)		458,534	
71654QCK6 PETROLEOS MEXICANOS CALLABLE BOND FIXED			SEMI-ANN. 5.350% 02/12/2028 2,665,000.000			(2,716,968)		1,932,125	
BKLW9B8 PETROLEOS MEXICANOS CALLABLE BOND FIXED			SEMI-ANN. 5.950% 01/28/2031 1,065,000.000			(1,080,432)		1,053,292	
71654QCZ3 PETROLEOS MEXICANOS CALLABLE BOND FIXED			SEMI-ANN. 5.950% 01/28/2031 3,459,000.000			(3,357,891)		2,673,809	
71654QDG4 PETROLEOS MEXICANOS CALLABLE BOND FIXED			SEMI-ANN. 6.875% 10/16/2025 1,580,000.000			(1,575,070)		1,623,118	
BKLWB34 PETROLEOS MEXICANOS CALLABLE BOND FIXED			SEMI-ANN. 6.950% 01/28/2060 965,000.000			(965,000)		943,053	
3F0490B PETROLEOS MEXICANOS CALLABLE BOND FIXED			SEMI-ANN. 6.950% 01/28/2060 285,000.000			(285,000)		273,600	
71654QDA7 PETROLEOS MEXICANOS CALLABLE BOND FIXED			SEMI-ANN. 6.950% 01/28/2060 2,408,000.000			(2,386,019)		2,264,335	
168863DN5 REPUBLIC OF CHILE CALLABLE BOND FIXED 2.			SEMI-ANN. 2.550% 01/27/2032 1,000,000.000			(997,840)		1,000,100	
195325BQ7 REPUBLIC OF COLOMBIA CALLABLE BOND FIXED			SEMI-ANN. 4.000% 02/26/2024 1,074,000.000			(1,135,755)		1,095,480	
455780CS3 REPUBLIC OF INDONESIA BOND FIXED 3.85% 1			SEMI-ANN. 3.850% 10/15/2030 651,000.000			(648,220)		680,374	
698299BN3 REPUBLIC OF PANAMA CALLABLE BOND FIXED 2			SEMI-ANN. 2.252% 09/29/2032 3,084,000.000			(3,084,000)		3,124,312	
698299BM5 REPUBLIC OF PANAMA CALLABLE BOND FIXED 4			SEMI-ANN. 4.500% 04/01/2056 6,484,000.000			(6,484,000)		6,895,004	
715638BU5 REPUBLIC OF PERU BOND FIXED 4.125% 25/AU			SEMI-ANN. 4.125% 08/25/2027 1,977,000.000			(2,266,136)		2,315,472	
JPMorgan Investor Services			J.P.Morgan						

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
80414L2G9	SAUDI ARABIAN OIL CO CALLABLE BOND FIXED	SEMI-ANN.	1.250%	11/24/2023	(715,444)	724,751
46513JB34	STATE OF ISRAEL BOND FIXED 2.75% 03/JUL/	SEMI-ANN.	2.750%	07/03/2030	(2,583,000)	2,816,799
46513JB42	STATE OF ISRAEL BOND FIXED 3.875% 03/JUL	SEMI-ANN.	3.875%	07/03/2050	(16,890,938)	17,585,163
46513JB59	STATE OF ISRAEL BOND FIXED 4.5% 03/APR/2	SEMI-ANN.	4.500%	04/03/2120	(233,000)	314,550
BL6DKC1	STATE OF QATAR CALLABLE BOND FIXED 3.75%	SEMI-ANN.	3.750%	04/16/2030	(464,117)	538,819
74727PBD2	STATE OF QATAR CALLABLE BOND FIXED 3.75%	SEMI-ANN.	3.750%	04/16/2030	(1,080,942)	1,225,116
BL96P22	STATE OF QATAR CALLABLE BOND FIXED 4.4%	SEMI-ANN.	4.400%	04/16/2050	(1,055,000)	1,477,455
91087BAH3	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN.	3.250%	04/16/2030	(1,940,684)	1,949,722
91087BAJ9	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN.	3.900%	04/27/2025	(548,421)	622,754
91087BAK6	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN.	4.750%	04/27/2032	(2,717,839)	3,067,730
91087BAL4	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN.	5.000%	04/27/2051	(15,402,382)	16,851,003
TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES RIGHTS, WARRANTS AND SUBSCRIPTIONS					(94,072,937)	94,286,979

EOK0IDX	AMSTERDAM IDX FUT EQUITY INDEX 15/MAY/20	EXPIRES	05/15/2020	SIZE	200.0	0
						6,705
EOV0IDX	AMSTERDAM IDX FUT EQUITY INDEX 16/OCT/20	EXPIRES	10/16/2020	SIZE	200.0	0
						9,283
EOJ0IDX	AMSTERDAM IDX FUT EQUITY INDEX 17/APR/20	EXPIRES	04/17/2020	SIZE	200.0	0
						38,456

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD			PAGE 677 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020		
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION
EON0IDX	AMSTERDAM IDX FUT EQUITY INDEX 17/JUL/20	EXPIRES 07/17/2020	SIZE	200.0		0		7,918
			2.000					
EON0IDXA	AMSTERDAM IDX FUT EQUITY INDEX 17/JUL/20	EXPIRES 07/17/2020	SIZE	200.0		0		8,450
			2.000					
EOZ0IDX	AMSTERDAM IDX FUT EQUITY INDEX 18/DEC/20	EXPIRES 12/18/2020	SIZE	200.0		0		5,983
			2.000					
EOU0IDX	AMSTERDAM IDX FUT EQUITY INDEX 18/SEP/20	EXPIRES 09/18/2020	SIZE	200.0		0		(4,871)
			2.000					
EOH0IDX	AMSTERDAM IDX FUT EQUITY INDEX 20/MAR/20	EXPIRES 03/20/2020	SIZE	200.0		0		(92,796)
			2.000					
EOX0IDX	AMSTERDAM IDX FUT EQUITY INDEX 20/NOV/20	EXPIRES 11/20/2020	SIZE	200.0		0		15,290
			2.000					
EOQ0IDX	AMSTERDAM IDX FUT EQUITY INDEX 21/AUG/20	EXPIRES 08/21/2020	SIZE	200.0		0		(5,137)
			2.000					
EOG0IDX	AMSTERDAM IDX FUT EQUITY INDEX 21/FEB/20	EXPIRES 02/21/2020	SIZE	200.0		0		9,554
			2.000					
EOG0IDXA	AMSTERDAM IDX FUT EQUITY INDEX 21/FEB/20	EXPIRES 02/21/2020	SIZE	200.0		0		(283)
			2.000					
B4V5RY4	BANCO SANTANDER BRASIL SA UNIT BRL 0					(55,834)		57,308
			10,300.000					
CFK0IDX	CAC40 10 EURO FUT EQUITY INDEX 15/MAY/20	EXPIRES 05/15/2020	SIZE	10.0		0		(706)
			5.000					
CFV0IDX	CAC40 10 EURO FUT EQUITY INDEX 16/OCT/20	EXPIRES 10/16/2020	SIZE	10.0		0		(3,291)
			5.000					
CFJ0IDX	CAC40 10 EURO FUT EQUITY INDEX 17/APR/20	EXPIRES 04/17/2020	SIZE	10.0		0		43,467
			5.000					
CFN0IDX	CAC40 10 EURO FUT EQUITY INDEX 17/JUL/20	EXPIRES 07/17/2020	SIZE	10.0		0		6,514
			5.000					
CFN0IDXA	CAC40 10 EURO FUT EQUITY INDEX 17/JUL/20	EXPIRES 07/17/2020	SIZE	10.0		0		8,280
			5.000					
CFZ0IDX	CAC40 10 EURO FUT EQUITY INDEX 18/DEC/20	EXPIRES 12/18/2020	SIZE	10.0		0		6,057
			5.000					
JPMorgan Investor Services			J.P.Morgan					

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT		COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
CFU0IDX	CAC40 10 EURO FUT EQUITY INDEX 18/SEP/20	EXPIRES 09/18/2020	SIZE 10.0	0	5,406
			5.000		
CFH0IDX	CAC40 10 EURO FUT EQUITY INDEX 20/MAR/20	EXPIRES 03/20/2020	SIZE 10.0	0	(131,479)
			5.000		
CFX0IDX	CAC40 10 EURO FUT EQUITY INDEX 20/NOV/20	EXPIRES 11/20/2020	SIZE 10.0	0	27,186
			5.000		
CFQ0IDX	CAC40 10 EURO FUT EQUITY INDEX 21/AUG/20	EXPIRES 08/21/2020	SIZE 10.0	0	(3,913)
			5.000		
CFG0IDX	CAC40 10 EURO FUT EQUITY INDEX 21/FEB/20	EXPIRES 02/21/2020	SIZE 10.0	0	2,519
			5.000		
CFG0IDXA	CAC40 10 EURO FUT EQUITY INDEX 21/FEB/20	EXPIRES 02/21/2020	SIZE 10.0	0	(1,166)
			5.000		
VGZ0IDX	EURO STOXX 50 EQUITY INDEX 18/DEC/2020 V	EXPIRES 12/18/2020	SIZE 10.0	0	22,412
			9.000		
VGM0IDX	EURO STOXX 50 EQUITY INDEX 19/JUN/2020 V	EXPIRES 06/19/2020	SIZE 10.0	0	66,714
			9.000		
Z0Z0IDX	FTSE 100 IDX FUT EQUITY INDEX 18/DEC/202	EXPIRES 12/18/2020	SIZE 10.0	0	37,682
			5.000		
STZ0IDX	FTSE/MIB IDX FUT EQUITY INDEX 18/DEC/202	EXPIRES 12/18/2020	SIZE 5.0	0	13,202
			1.000		
STU0IDX	FTSE/MIB IDX FUT EQUITY INDEX 18/SEP/202	EXPIRES 09/18/2020	SIZE 5.0	0	6,644
			1.000		
HIG0IDX	HANG SENG IDX FUT EQUITY INDEX 27/FEB/20	EXPIRES 02/27/2020	SIZE 50.0	0	(9,152)
			1.000		
HIX0IDX	HANG SENG IDX FUT EQUITY INDEX 27/NOV/20	EXPIRES 11/27/2020	SIZE 50.0	0	12,553
			1.000		
HIJ0IDX	HANG SENG IDX FUT EQUITY INDEX 28/APR/20	EXPIRES 04/28/2020	SIZE 50.0	0	3,654
			1.000		
HIQ0IDX	HANG SENG IDX FUT EQUITY INDEX 28/AUG/20	EXPIRES 08/28/2020	SIZE 50.0	0	4,461
			1.000		
HIK0IDX	HANG SENG IDX FUT EQUITY INDEX 28/MAY/20	EXPIRES 05/28/2020	SIZE 50.0	0	(5,976)
			1.000		

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD			PAGE 679 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020		
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION
HIK0IDXA	HANG SENG IDX FUT EQUITY INDEX 28/MAY/20	EXPIRES 05/28/2020	SIZE 1.000	50.0	0	(5)		
HIV0IDX	HANG SENG IDX FUT EQUITY INDEX 29/OCT/20	EXPIRES 10/29/2020	SIZE 1.000	50.0	0	9,306		
HIU0IDX	HANG SENG IDX FUT EQUITY INDEX 29/SEP/20	EXPIRES 09/29/2020	SIZE 1.000	50.0	0	(13,307)		
HIZ0IDX	HANG SENG IDX FUT EQUITY INDEX 30/DEC/20	EXPIRES 12/30/2020	SIZE 1.000	50.0	0	(1,945)		
HIN0IDX	HANG SENG IDX FUT EQUITY INDEX 30/JUL/20	EXPIRES 07/30/2020	SIZE 1.000	50.0	0	1,277		
HIH0IDX	HANG SENG IDX FUT EQUITY INDEX 30/MAR/20	EXPIRES 03/30/2020	SIZE 1.000	50.0	0	(22,083)		
IBK0IDX	IBEX 35 INDX FUTR EQUITY INDEX 15/MAY/20	EXPIRES 05/15/2020	SIZE 1.000	10.0	0	(4,643)		
IBV0IDX	IBEX 35 INDX FUTR EQUITY INDEX 16/OCT/20	EXPIRES 10/16/2020	SIZE 1.000	10.0	0	14		
IBJ0IDX	IBEX 35 INDX FUTR EQUITY INDEX 17/APR/20	EXPIRES 04/17/2020	SIZE 1.000	10.0	0	12,794		
IBN0IDX	IBEX 35 INDX FUTR EQUITY INDEX 17/JUL/20	EXPIRES 07/17/2020	SIZE 1.000	10.0	0	(205)		
IBN0IDXA	IBEX 35 INDX FUTR EQUITY INDEX 17/JUL/20	EXPIRES 07/17/2020	SIZE 1.000	10.0	0	2,498		
IBZ0IDX	IBEX 35 INDX FUTR EQUITY INDEX 18/DEC/20	EXPIRES 12/18/2020	SIZE 1.000	10.0	0	3,689		
IBU0IDX	IBEX 35 INDX FUTR EQUITY INDEX 18/SEP/20	EXPIRES 09/18/2020	SIZE 1.000	10.0	0	(1,654)		
IBH0IDX	IBEX 35 INDX FUTR EQUITY INDEX 20/MAR/20	EXPIRES 03/20/2020	SIZE 1.000	10.0	0	(44,264)		
IBX0IDX	IBEX 35 INDX FUTR EQUITY INDEX 20/NOV/20	EXPIRES 11/20/2020	SIZE 1.000	10.0	0	11,767		
IBQ0IDX	IBEX 35 INDX FUTR EQUITY INDEX 21/AUG/20	EXPIRES 08/21/2020	SIZE 1.000	10.0	0	(3,645)		
JPMorgan Investor Services			J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST OF ACQUISITION		PROCEEDS FROM DISPOSITION	
IBG0IDX	IBEX 35 INDX FUTR EQUITY INDEX 21/FEB/20	EXPIRES 02/21/2020	SIZE 1.000	10.0	0	5,089	
IBG0IDXA	IBEX 35 INDX FUTR EQUITY INDEX 21/FEB/20	EXPIRES 02/21/2020	SIZE 1.000	10.0	0	(175)	
531229128	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM RIGH		420.000		0	0	
NQZ0IDX	NASDAQ 100 E-MINI EQUITY INDEX 18/DEC/20	EXPIRES 12/18/2020	SIZE 32.000	20.0	0	707,135	
NQM0IDX	NASDAQ 100 E-MINI EQUITY INDEX 19/JUN/20	EXPIRES 06/19/2020	SIZE 10.000	20.0	0	266,340	
ABC9941J4	OCCIDENTAL PETROLEUM		2,777.000		0	0	
QCK0IDX	OMXS30 IND FUTURE EQUITY INDEX 15/MAY/20	EXPIRES 05/15/2020	SIZE 4.000	100.0	0	1,468	
QCV0IDX	OMXS30 IND FUTURE EQUITY INDEX 16/OCT/20	EXPIRES 10/16/2020	SIZE 4.000	100.0	0	2,286	
QCJ0IDX	OMXS30 IND FUTURE EQUITY INDEX 17/APR/20	EXPIRES 04/17/2020	SIZE 4.000	100.0	0	9,771	
QCN0IDX	OMXS30 IND FUTURE EQUITY INDEX 17/JUL/20	EXPIRES 07/17/2020	SIZE 4.000	100.0	0	5,460	
QCZ0IDX	OMXS30 IND FUTURE EQUITY INDEX 18/DEC/20	EXPIRES 12/18/2020	SIZE 4.000	100.0	0	(1,340)	
QCU0IDX	OMXS30 IND FUTURE EQUITY INDEX 18/SEP/20	EXPIRES 09/18/2020	SIZE 4.000	100.0	0	1,608	
QCH0IDX	OMXS30 IND FUTURE EQUITY INDEX 20/MAR/20	EXPIRES 03/20/2020	SIZE 4.000	100.0	0	(24,791)	
QCX0IDX	OMXS30 IND FUTURE EQUITY INDEX 20/NOV/20	EXPIRES 11/20/2020	SIZE 4.000	100.0	0	3,583	
QCQ0IDX	OMXS30 IND FUTURE EQUITY INDEX 21/AUG/20	EXPIRES 08/21/2020	SIZE 4.000	100.0	0	1,261	
QCG0IDX	OMXS30 IND FUTURE EQUITY INDEX 21/FEB/20	EXPIRES 02/21/2020	SIZE 4.000	100.0	0	4,218	

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST OF ACQUISITION		PROCEEDS FROM DISPOSITION	
QCG0IDXA	OMXS30 IND FUTURE EQUITY INDEX 21/FEB/20	EXPIRES 02/21/2020	SIZE 100.0	0	177		
			4.000				
BMYP372	ROYAL DUTCH SHELL PLC RIGHT			0	0		
			2,995.000				
BMXWCQ6	ROYAL DUTCH SHELL PLC RIGHT USD			0	0		
			104,769.000				
FAZ0IDX	S&P MID 400 EMINI EQUITY INDEX 18/DEC/20	EXPIRES 12/18/2020	SIZE 100.0	0	3,430,283		
			105.000				
FAM0IDX	S&P MID 400 EMINI EQUITY INDEX 19/JUN/20	EXPIRES 06/19/2020	SIZE 100.0	0	342,785		
			103.000				
XPZ0IDX	SPI 200 FUTURES EQUITY INDEX 17/DEC/2020	EXPIRES 12/17/2020	SIZE 25.0	0	28,064		
			2.000				
XPU0IDX	SPI 200 FUTURES EQUITY INDEX 17/SEP/2020	EXPIRES 09/17/2020	SIZE 25.0	0	4,845		
			2.000				
872590112	T-MOBILE US INC RIGHT USD			0	0		
			11,529.000				
BMX0BW9	TELEFONICA SA RIGHT EUR			0	4		
			203,466.000				
TPZ0IDX	TOPIX INDX FUTR EQUITY INDEX 10/DEC/2020	EXPIRES 12/10/2020	SIZE 10,000.0	0	76,147		
			5.000				
TPU0IDX	TOPIX INDX FUTR EQUITY INDEX 10/SEP/2020	EXPIRES 09/10/2020	SIZE 10,000.0	0	(4,176)		
			5.000				
F27FC96	10 YEAR US TREASURY NOTES CA 131.50	CALL SCTY 4098846 EX 03/27/2020	100000	6,757	(18)		
			33.000				
F271FC9	10 YEAR US TREASURY NOTES CA 132.50	CALL SCTY 4098846 EX 03/27/2020	100000	11,618	(38)		
			68.000				
F272781	10 YEAR US TREASURY NOTES CA 133.50	CALL SCTY 4098846 EX 03/27/2020	100000	11,059	(38)		
			68.000				
G3BBCC7	30 YEAR US TREASURY BONDS CA 176.00	CALL SCTY 4098846 EX 11/20/2020	100000	68,780	0		
			110.000				
TOTAL RIGHTS, WARRANTS AND SUBSCRIPTIONS				42,380	4,976,473		

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD			PAGE 682 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020	
IDENTITY OF ISSUE, BORROWER, LESSOR PURCHASED OPTIONS -----			DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
221573IB	SWAPTION - SOP	.40	CALL SCTY	EX 08/06/2020	1	(11,625)	0
			2,500,000.000				
221574IB	SWAPTION - SOP	.40	CALL SCTY	EX 08/06/2020	1	(23,030)	0
			4,900,000.000				
221685IB	SWAPTION - SOP	.50	PUT SCTY	EX 11/05/2020	1	(19,403)	0
			3,900,000.000				
221693IB	SWAPTION - SOP	.53	PUT SCTY	EX 11/05/2020	1	(26,555)	0
			4,700,000.000				
221762IB	SWAPTION - SOP	.68	PUT SCTY	EX 12/07/2020	1	(17,845)	0
			4,300,000.000				
221767IB	SWAPTION - SOP	.68	PUT SCTY	EX 12/07/2020	1	(17,015)	0
			4,100,000.000				
221559IB	SWAPTION - SOP	.74	CALL SCTY	EX 07/07/2020	1	(54,405)	79,140
			11,700,000.000				
221549IB	SWAPTION - SOP	.75	CALL SCTY	EX 07/07/2020	1	(29,915)	0
			6,200,000.000				
221558IB	SWAPTION - SOP	.75	CALL SCTY	EX 07/07/2020	1	(29,900)	39,188
			6,500,000.000				
221550IB	SWAPTION - SOP	.77	CALL SCTY	EX 07/07/2020	1	(42,975)	0
			9,000,000.000				
221544IB	SWAPTION - SOP	.80	CALL SCTY	EX 07/07/2020	1	(41,650)	0
			8,500,000.000				
221570IB	SWAPTION - SOP	.81	CALL SCTY	EX 08/06/2020	1	(17,089)	0
			2,100,000.000				
221577IB	SWAPTION - SOP	.81	CALL SCTY	EX 08/06/2020	1	(25,380)	0
			4,700,000.000				
221578IB	SWAPTION - SOP	.81	CALL SCTY	EX 08/06/2020	1	(31,860)	0
			5,900,000.000				
221545IB	SWAPTION - SOP	.82	CALL SCTY	EX 07/07/2020	1	(22,540)	0
			4,600,000.000				
JPMorgan Investor Services			J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD			PAGE 683 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
221617IB	SWAPTION - SOP	.85	CALL SCTY	EX 07/07/2020	1	(26,909)	0
				9,100,000.000			
221618IB	SWAPTION - SOP	.85	CALL SCTY	EX 08/06/2020	1	(61,156)	0
				9,100,000.000			
221587IB	SWAPTION - SOP	.87	CALL SCTY	EX 08/06/2020	1	(36,270)	0
				9,300,000.000			
221698IB	SWAPTION - SOP	.89	CALL SCTY	EX 11/05/2020	1	(12,180)	0
				2,900,000.000			
221594IB	SWAPTION - SOP	.91	CALL SCTY	EX 08/06/2020	1	(28,035)	0
				3,600,000.000			
221595IB	SWAPTION - SOP	1.01	CALL SCTY	EX 08/06/2020	1	(11,500)	0
				2,300,000.000			
221593IB	SWAPTION - SOP	1.03	CALL SCTY	EX 08/06/2020	1	(28,536)	0
				5,800,000.000			
221596IB	SWAPTION - SOP	1.03	CALL SCTY	EX 08/06/2020	1	(35,840)	0
				7,000,000.000			
221757IB	SWAPTION - SOP	1.05	CALL SCTY	EX 12/10/2020	1	(27,600)	0
				6,900,000.000			
221758IB	SWAPTION - SOP	1.05	CALL SCTY	EX 12/10/2020	1	(12,600)	0
				3,500,000.000			
TOTAL PURCHASED OPTIONS						(691,812)	118,328
OTHER SECURITIES							

03966BAB7	Arconic Corporation - 03966BAB7		SEMI-ANN.	0.000% 03/25/2027		(348,250)	350,000
				350,000.000			
221699IB	BOND OPTION - BOP	.99	PUT SCTY SWP-USD	EX 11/05/2020	1	20,625	0
				3,000,000.000			
221725IB	BOND OPTION - BOP	.99	PUT SCTY SWP-USD	EX 12/07/2020	1	63,156	0
				8,600,000.000			
221797IB	BOND OPTION - BOP	.99	PUT SCTY SWP-USD	EX 12/07/2020	1	10,000	0
				2,000,000.000			
JPMorgan Investor Services			J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD			PAGE 684 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
221800IB	BOND OPTION - BOP	.99	PUT	SCTY SWP-USD EX 12/07/2020 4,000,000.000	1	18,750	0
221806IB	BOND OPTION - BOP	.99	PUT	SCTY SWP-USD EX 12/07/2020 2,000,000.000	1	9,063	0
221658IB	BOND OPTION - BOP	1.00	PUT	SCTY SWP-USD EX 08/06/2020 8,000,000.000	1	67,500	0
221661IB	BOND OPTION - BOP	1.00	PUT	SCTY SWP-USD EX 08/06/2020 6,000,000.000	1	50,625	0
221657IB	BOND OPTION - BOP	1.01	PUT	SCTY SWP-USD EX 09/08/2020 8,000,000.000	1	36,250	0
221663IB	BOND OPTION - BOP	1.01	PUT	SCTY SWP-USD EX 10/07/2020 3,500,000.000	1	15,859	(1,875)
221665IB	BOND OPTION - BOP	1.01	PUT	SCTY SWP-USD EX 10/07/2020 6,000,000.000	1	25,313	0
221667IB	BOND OPTION - BOP	1.01	PUT	SCTY SWP-USD EX 10/07/2020 6,000,000.000	1	21,563	(938)
221668IB	BOND OPTION - BOP	1.01	PUT	SCTY SWP-USD EX 10/07/2020 3,000,000.000	1	9,961	(469)
221669IB	BOND OPTION - BOP	1.01	PUT	SCTY SWP-USD EX 10/07/2020 3,000,000.000	1	9,844	0
221671IB	BOND OPTION - BOP	1.01	PUT	SCTY SWP-USD EX 10/07/2020 6,000,000.000	1	19,688	0
221701IB	BOND OPTION - BOP	1.01	PUT	SCTY SWP-USD EX 11/05/2020 3,500,000.000	1	10,391	0
221702IB	BOND OPTION - BOP	1.01	PUT	SCTY SWP-USD EX 11/05/2020 7,500,000.000	1	30,176	0
221703IB	BOND OPTION - BOP	1.01	PUT	SCTY SWP-USD EX 11/05/2020 7,500,000.000	1	30,176	0
221728IB	BOND OPTION - BOP	1.01	PUT	SCTY SWP-USD EX 12/07/2020 4,500,000.000	1	16,875	0
221738IB	BOND OPTION - BOP	1.01	PUT	SCTY SWP-USD EX 12/07/2020 7,500,000.000	1	28,125	0
JPMorgan Investor Services			J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD			PAGE 685 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
221742IB	BOND OPTION - BOP	1.01	PUT	SCTY SWP-USD EX 12/07/2020	1	5,566	0
				1,500,000.000			
221743IB	BOND OPTION - BOP	1.01	PUT	SCTY SWP-USD EX 12/07/2020	1	5,566	0
				1,500,000.000			
221763IB	BOND OPTION - BOP	1.01	CALL	SCTY SWP-USD EX 12/07/2020	1	22,500	0
				4,500,000.000			
221766IB	BOND OPTION - BOP	1.01	CALL	SCTY SWP-USD EX 12/07/2020	1	22,148	0
				4,500,000.000			
221798IB	BOND OPTION - BOP	1.01	CALL	SCTY SWP-USD EX 12/07/2020	1	8,438	0
				2,000,000.000			
221807IB	BOND OPTION - BOP	1.01	CALL	SCTY SWP-USD EX 12/07/2020	1	6,563	0
				2,000,000.000			
221648IB	BOND OPTION - BOP	1.02	PUT	SCTY SWP-USD EX 08/06/2020	1	29,531	0
				4,500,000.000			
221649IB	BOND OPTION - BOP	1.02	PUT	SCTY SWP-USD EX 08/06/2020	1	12,305	0
				3,000,000.000			
221650IB	BOND OPTION - BOP	1.02	PUT	SCTY SWP-USD EX 08/06/2020	1	20,313	0
				5,000,000.000			
221651IB	BOND OPTION - BOP	1.02	PUT	SCTY SWP-USD EX 08/06/2020	1	13,672	0
				3,500,000.000			
221652IB	BOND OPTION - BOP	1.02	PUT	SCTY SWP-USD EX 08/06/2020	1	21,094	0
				5,000,000.000			
221653IB	BOND OPTION - BOP	1.02	PUT	SCTY SWP-USD EX 08/06/2020	1	19,531	0
				5,000,000.000			
221654IB	BOND OPTION - BOP	1.02	PUT	SCTY SWP-USD EX 08/06/2020	1	34,531	0
				6,500,000.000			
221655IB	BOND OPTION - BOP	1.02	PUT	SCTY SWP-USD EX 08/06/2020	1	11,719	0
				3,000,000.000			
221659IB	BOND OPTION - BOP	1.02	PUT	SCTY SWP-USD EX 08/06/2020	1	22,500	0
				3,000,000.000			
221660IB	BOND OPTION - BOP	1.02	PUT	SCTY SWP-USD EX 08/06/2020	1	22,734	0
				3,000,000.000			
JPMorgan Investor Services			J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD			PAGE 686 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
221672IB	BOND OPTION - BOP	1.02	PUT	SCTY SWP-USD EX 10/07/2020	1	16,406	0
				5,000,000.000			
221674IB	BOND OPTION - BOP	1.02	PUT	SCTY SWP-USD EX 10/07/2020	1	19,859	0
				6,200,000.000			
221677IB	BOND OPTION - BOP	1.02	PUT	SCTY SWP-USD EX 10/07/2020	1	18,750	0
				6,000,000.000			
221679IB	BOND OPTION - BOP	1.02	PUT	SCTY SWP-USD EX 10/07/2020	1	22,813	0
				7,300,000.000			
221686IB	BOND OPTION - BOP	1.02	CALL	SCTY SWP-USD EX 11/05/2020	1	61,250	0
				8,000,000.000			
221687IB	BOND OPTION - BOP	1.02	PUT	SCTY SWP-USD EX 11/05/2020	1	28,125	0
				5,000,000.000			
221691IB	BOND OPTION - BOP	1.02	CALL	SCTY SWP-USD EX 11/05/2020	1	29,375	0
				4,000,000.000			
221692IB	BOND OPTION - BOP	1.02	CALL	SCTY SWP-USD EX 11/05/2020	1	29,375	0
				4,000,000.000			
221694IB	BOND OPTION - BOP	1.02	CALL	SCTY SWP-USD EX 11/05/2020	1	49,219	0
				7,500,000.000			
221707IB	BOND OPTION - BOP	1.02	PUT	SCTY SWP-USD EX 11/12/2020	1	14,766	0
				3,500,000.000			
221736IB	BOND OPTION - BOP	1.02	PUT	SCTY SWP-USD EX 12/07/2020	1	5,625	0
				1,500,000.000			
221740IB	BOND OPTION - BOP	1.02	PUT	SCTY SWP-USD EX 12/07/2020	1	31,543	0
				8,500,000.000			
221745IB	BOND OPTION - BOP	1.02	PUT	SCTY SWP-USD EX 12/07/2020	1	19,688	0
				4,000,000.000			
221746IB	BOND OPTION - BOP	1.02	PUT	SCTY SWP-USD EX 12/07/2020	1	6,680	0
				1,500,000.000			
221748IB	BOND OPTION - BOP	1.02	PUT	SCTY SWP-USD EX 12/07/2020	1	4,531	0
				1,000,000.000			
221751IB	BOND OPTION - BOP	1.02	PUT	SCTY SWP-USD EX 12/07/2020	1	6,680	0
				1,500,000.000			
JPMorgan Investor Services			J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD			PAGE 687 C 04102 DECEMBER 31,2019 THROUGH DECEMBER 31,2020	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
221753IB	BOND OPTION - BOP	1.02	PUT SCTY SWP-USD EX 12/07/2020	1		8,906	0
			2,000,000.000				
221656IB	BOND OPTION - BOP	1.03	CALL SCTY SWP-USD EX 09/08/2020	1		25,000	(313)
			8,000,000.000				
221666IB	BOND OPTION - BOP	1.03	CALL SCTY SWP-USD EX 10/07/2020	1		14,063	0
			6,000,000.000				
221670IB	BOND OPTION - BOP	1.03	CALL SCTY SWP-USD EX 10/07/2020	1		3,906	0
			2,000,000.000				
221675IB	BOND OPTION - BOP	1.03	PUT SCTY SWP-USD EX 10/07/2020	1		70,313	0
			12,000,000.000				
221676IB	BOND OPTION - BOP	1.03	CALL SCTY SWP-USD EX 10/07/2020	1		60,000	0
			12,000,000.000				
221688IB	BOND OPTION - BOP	1.03	CALL SCTY SWP-USD EX 11/05/2020	1		23,438	0
			5,000,000.000				
221689IB	BOND OPTION - BOP	1.03	PUT SCTY SWP-USD EX 11/05/2020	1		1,719	0
			500,000.000				
221700IB	BOND OPTION - BOP	1.03	CALL SCTY SWP-USD EX 11/05/2020	1		7,109	0
			3,500,000.000				
221708IB	BOND OPTION - BOP	1.03	CALL SCTY SWP-USD EX 10/07/2020	1		10,781	0
			4,000,000.000				
221729IB	BOND OPTION - BOP	1.03	CALL SCTY SWP-USD EX 12/07/2020	1		9,141	0
			4,500,000.000				
221741IB	BOND OPTION - BOP	1.03	CALL SCTY SWP-USD EX 12/07/2020	1		12,813	0
			4,000,000.000				
221744IB	BOND OPTION - BOP	1.03	CALL SCTY SWP-USD EX 12/07/2020	1		12,500	0
			4,000,000.000				
221747IB	BOND OPTION - BOP	1.03	CALL SCTY SWP-USD EX 12/07/2020	1		5,273	0
			1,500,000.000				
221749IB	BOND OPTION - BOP	1.03	PUT SCTY SWP-USD EX 12/07/2020	1		2,734	0
			1,000,000.000				
221750IB	BOND OPTION - BOP	1.03	CALL SCTY SWP-USD EX 12/07/2020	1		7,031	0
			2,000,000.000				
JPMorgan Investor Services			J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			IBM RETIREMENT PLAN TRUST			PAGE 688 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020	
			BASE CURRENCY: USD				
			DESCRIPTION OF INVESTMENT			COST OF ACQUISITION	
IDENTITY OF ISSUE, BORROWER, LESSOR			SHARES / PAR			PROCEEDS FROM DISPOSITION	
221752IB	BOND OPTION - BOP	1.03	CALL SCTY SWP-USD EX 12/07/2020	1		5,273	0
			1,500,000.000				
221759IB	BOND OPTION - BOP	1.03	PUT SCTY SWP-USD EX 12/07/2020	1		7,734	0
			3,000,000.000				
221645IB	BOND OPTION - BOP	1.04	PUT SCTY SWP-USD EX 08/06/2020	1		16,953	0
			3,500,000.000				
221646IB	BOND OPTION - BOP	1.04	PUT SCTY SWP-USD EX 08/06/2020	1		17,500	0
			4,000,000.000				
221647IB	BOND OPTION - BOP	1.04	PUT SCTY SWP-USD EX 08/06/2020	1		8,750	0
			2,000,000.000				
221683IB	BOND OPTION - BOP	1.04	PUT SCTY SWP-USD EX 10/07/2020	1		2,250	0
			1,200,000.000				
221684IB	BOND OPTION - BOP	1.04	PUT SCTY SWP-USD EX 10/07/2020	1		2,203	0
			1,200,000.000				
221734IB	BOND OPTION - BOP	1.04	CALL SCTY SWP-USD EX 12/07/2020	1		2,813	0
			1,500,000.000				
221690IB	BOND OPTION - BOP	1.05	CALL SCTY SWP-USD EX 10/07/2020	1		6,328	0
			4,500,000.000				
221430IB	CREDIT DEFAULT SWAP - CDS		ATTINC 2.45 30@1 %USD 20/DEC/2020			0	0
			2,100,000.000				
221444IB	CREDIT DEFAULT SWAP - CDS		BA 8.75 15Aug2@1 %USD 20/DEC/2020			0	0
			700,000.000				
221447IB	CREDIT DEFAULT SWAP - CDS		BA 8.75 15Aug2@1 %USD 20/DEC/2020			0	0
			1,500,000.000				
221448IB	CREDIT DEFAULT SWAP - CDS		BA 8.75 15Aug2@1 %USD 20/DEC/2020			0	0
			800,000.000				
221452IB	CREDIT DEFAULT SWAP - CDS		BA 8.75 15Aug2@1 %USD 20/DEC/2020			0	0
			4,330,000.000				
221379IB	CREDIT INDEX SWAP - CDI		CDX.NA.IG.33-V@1 %USD 20/DEC/2024			0	0
			200,000.000				
221380IB	CREDIT INDEX SWAP - CDI		CDX.NA.IG.33-V@1 %USD 20/DEC/2024			0	0
			200,000.000				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			IBM RETIREMENT PLAN TRUST		PAGE 689 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020	
			BASE CURRENCY: USD			
			DESCRIPTION OF INVESTMENT		COST OF ACQUISITION	
			SHARES / PAR		PROCEEDS FROM DISPOSITION	
221381IB	IDENTITY OF ISSUE, BORROWER, LESSOR CREDIT INDEX SWAP - CDI	CDX.NA.IG.33-V@1 200,000.000	%USD 20/DEC/2024	0	0	
221382IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.33-V@1 200,000.000	%USD 20/DEC/2024	0	0	
221402IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.33-V@1 200,000.000	%USD 20/DEC/2024	0	0	
221403IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.33-V@1 200,000.000	%USD 20/DEC/2024	0	0	
221404IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.33-V@1 200,000.000	%USD 20/DEC/2024	0	0	
221405IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.33-V@1 200,000.000	%USD 20/DEC/2024	0	0	
221408IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.33-V@1 100,000.000	%USD 20/DEC/2024	0	0	
221409IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.33-V@1 200,000.000	%USD 20/DEC/2024	0	0	
221410IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.33-V@1 100,000.000	%USD 20/DEC/2024	0	0	
221411IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.33-V@1 200,000.000	%USD 20/DEC/2024	0	0	
221414IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.33-V@1 200,000.000	%USD 20/DEC/2024	0	0	
221415IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.33-V@1 200,000.000	%USD 20/DEC/2024	0	0	
221416IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.33-V@1 200,000.000	%USD 20/DEC/2024	0	0	
221417IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.33-V@1 200,000.000	%USD 20/DEC/2024	0	0	
221442IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.33-V@1 400,000.000	%USD 20/DEC/2024	0	0	
221443IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.33-V@1 200,000.000	%USD 20/DEC/2024	0	0	
JPMorgan Investor Services			J.P.Morgan			

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD		PAGE 690 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
221461IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.33-V@1	%USD 20/DEC/2024	0	0
		18,600,000.000			
221477IB	CREDIT INDEX SWAP - CDI	CDX.NA.HY.33-V@5	%USD 20/DEC/2024	0	0
		200,000.000			
221480IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.34-V@1	%USD 20/JUN/2025	0	0
		2,700,000.000			
221481IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.34-V@1	%USD 20/JUN/2025	0	0
		600,000.000			
221482IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.34-V@1	%USD 20/JUN/2025	0	0
		4,200,000.000			
221483IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.34-V@1	%USD 20/JUN/2025	0	0
		600,000.000			
221485IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.34-V@1	%USD 20/JUN/2025	0	0
		400,000.000			
221491IB	CREDIT INDEX SWAP - CDI	CDX.NA.EM.33-V@1	%USD 20/JUN/2025	0	0
		100,000.000			
221492IB	CREDIT INDEX SWAP - CDI	CDX.NA.EM.33-V@1	%USD 20/JUN/2025	0	0
		100,000.000			
221493IB	CREDIT INDEX SWAP - CDI	CDX.NA.EM.33-V@1	%USD 20/JUN/2025	0	0
		200,000.000			
221506IB	CREDIT INDEX SWAP - CDI	CDX.NA.HY.34-V@5	%USD 20/JUN/2025	0	0
		100,000.000			
221532IB	CREDIT INDEX SWAP - CDI	CDX.NA.EM.32-V@1	%USD 20/DEC/2024	0	0
		200,000.000			
221591IB	CREDIT INDEX SWAP - CDI	CDX.NA.HY.34-V@5	%USD 20/JUN/2025	0	0
		200,000.000			
221620IB	CREDIT INDEX SWAP - CDI	CDX.NA.HY.34-V@5	%USD 20/JUN/2025	0	0
		100,000.000			
221624IB	CREDIT INDEX SWAP - CDI	CDX.NA.HY.34-V@5	%USD 20/JUN/2025	0	0
		200,000.000			
221625IB	CREDIT INDEX SWAP - CDI	CDX.NA.HY.34-V@5	%USD 20/JUN/2025	0	0
		200,000.000			
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
221630IB	CREDIT INDEX SWAP - CDI	CDX.NA.HY.34-V@5	%USD 20/JUN/2025	0	0
		200,000.000			
221631IB	CREDIT INDEX SWAP - CDI	CDX.NA.HY.34-V@5	%USD 20/JUN/2025	0	0
		200,000.000			
221712IB	CREDIT INDEX SWAP - CDI	ITRAXX.EUROPE.@5	%EUR 20/DEC/2025	0	0
		1,100,000.000			
221713IB	CREDIT INDEX SWAP - CDI	ITRAXX.EUROPE.@5	%EUR 20/DEC/2024	0	0
		1,070,674.000			
934081IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.33-V@1	%USD 20/DEC/2024	0	0
		55,290,000.000			
934082IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.34-V@1	%USD 20/JUN/2025	0	0
		57,314,000.000			
934083IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.34-V@1	%USD 20/JUN/2025	0	0
		235,216,000.000			
934085IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.35-V@1	%USD 20/DEC/2025	0	0
		3,792,000.000			
221435IB	INTEREST RATE SWAP - IRS	1 /LIBOR 0.0000	GBP 17/Jun/2030	0	0
		2,800,000.000			
221437IB	INTEREST RATE SWAP - IRS	1 /LIBOR 0.0000	GBP 17/Jun/2030	0	0
		100,000.000			
221438IB	INTEREST RATE SWAP - IRS	1 /LIBOR 0.0000	GBP 17/Jun/2030	0	0
		3,500,000.000			
221462IB	INTEREST RATE SWAP - IRS	6.48 /TIIE 0.0000	MXN 21/Feb/2025	0	0
		88,400,000.000			
221526IB	INTEREST RATE SWAP - IRS	5.615 /TIIE 0.0000	MXN 23/Apr/2025	0	0
		16,800,000.000			
221531IB	INTEREST RATE SWAP - IRS	5.52 /TIIE 0.0000	MXN 24/Apr/2025	0	0
		82,500,000.000			
221543IB	INTEREST RATE SWAP - IRS	5.03 /TIIE 0.0000	MXN 05/May/2025	0	0
		91,400,000.000			
221569IB	INTEREST RATE SWAP - IRS	5.13 /TIIE 0.0000	MXN 14/May/2025	0	0
		8,300,000.000			

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD			PAGE 692 C 04102 DECEMBER 31,2019 THROUGH DECEMBER 31,2020	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST OF	PROCEEDS FROM
			SHARES / PAR			ACQUISITION	DISPOSITION
221572IB	INTEREST RATE SWAP - IRS	5.13	/TIIE	0.0000	MXN 14/May/2025	0	0
					11,300,000.000		
221581IB	INTEREST RATE SWAP - IRS	5.205	/TIIE	0.0000	MXN 21/May/2025	0	0
					85,200,000.000		
221592IB	INTEREST RATE SWAP - IRS	5.064	/TIIE	0.0000	MXN 30/May/2024	0	0
					49,400,000.000		
221609IB	INTEREST RATE SWAP - IRS	0.5	/LIBOR	0.0000	GBP 16/Dec/2030	0	0
					6,700,000.000		
221611IB	INTEREST RATE SWAP - IRS	0.5	/LIBOR	0.0000	GBP 16/Dec/2050	0	0
					2,900,000.000		
221616IB	INTEREST RATE SWAP - IRS	0.5	/LIBOR	0.0000	GBP 16/Dec/2030	0	0
					6,600,000.000		
221621IB	INTEREST RATE SWAP - IRS	0.25	/EURIBOR	0.0000	EUR 15/Dec/2030	0	0
					500,000.000		
221622IB	INTEREST RATE SWAP - IRS	0.6	/EURIBOR	0.0000	EUR 15/Dec/2050	0	0
					2,800,000.000		
221884IB	INTEREST RATE SWAP - IRS	0.75	/LIBOR	0.0000	USD 16/Jun/2031	0	0
					1,500,000.000		
221433IB	OVERNIGHT INDEX SWAP - OIS	CLICP	+0%	/2.41%	CLP 31/JAN/202	0	0
					5,027,300,000.000		
221451IB	OVERNIGHT INDEX SWAP - OIS	CLICP	+0%	/2.3925%	CLP 05/FEB/202	0	0
					2,396,000,000.000		
221454IB	OVERNIGHT INDEX SWAP - OIS	CLICP	+0%	/2.835%	CLP 25/FEB/202	0	0
					1,646,000,000.000		
221641IB	OVERNIGHT INDEX SWAP - OIS	SONIA	+0%	/0.5%	GBP 16/DEC/205	0	0
					2,900,000.000		
221709IB	OVERNIGHT INDEX SWAP - OIS	SONIA	+0%	/0.5%	GBP 16/DEC/203	0	0
					3,600,000.000		
221719IB	OVERNIGHT INDEX SWAP - OIS	SONIA	+0%	/0.5%	GBP 16/DEC/203	0	0
					5,200,000.000		
221721IB	OVERNIGHT INDEX SWAP - OIS	SONIA	+0%	/0.5%	GBP 16/DEC/203	0	0
					4,400,000.000		
JPMorgan Investor Services			J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD			PAGE 693 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020		
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION
221768IB	OVERNIGHT INDEX SWAP - OIS		FEDERAL_	+0%	/0.56205% USD 21/OCT/203		0	0
					1,149,073.000			
221769IB	OVERNIGHT INDEX SWAP - OIS		FEDERAL_	+0%	/0.90925% USD 21/OCT/204		0	0
					44,982.000			
221770IB	OVERNIGHT INDEX SWAP - OIS		FEDERAL_	+0%	/0.1835% USD 21/OCT/202		0	0
					3,177,049.000			
221771IB	OVERNIGHT INDEX SWAP - OIS		FEDERAL_	+0%	/0.79251% USD 21/OCT/203		0	0
					25,500.000			
221772IB	OVERNIGHT INDEX SWAP - OIS		FEDERAL_	+0%	/0.98536% USD 21/OCT/205		0	0
					27,005.000			
221773IB	OVERNIGHT INDEX SWAP - OIS		FEDERAL_	+0%	/0.05112% USD 21/OCT/202		0	0
					56,287.000			
221774IB	OVERNIGHT INDEX SWAP - OIS		FEDERAL_	+0%	/0.05112% USD 21/OCT/202		0	0
					4,800,975.000			
221775IB	OVERNIGHT INDEX SWAP - OIS		FEDERAL_	+0%	/0.1835% USD 21/OCT/202		0	0
					25,124.000			
221776IB	OVERNIGHT INDEX SWAP - OIS		FEDERAL_	+0%	/0.56205% USD 21/OCT/203		0	0
					318,747.000			
221777IB	OVERNIGHT INDEX SWAP - OIS		FEDERAL_	+0%	/0.1835% USD 21/OCT/202		0	0
					267,935.000			
221778IB	OVERNIGHT INDEX SWAP - OIS		FEDERAL_	+0%	/0.79251% USD 21/OCT/203		0	0
					315,509.000			
221779IB	OVERNIGHT INDEX SWAP - OIS		FEDERAL_	+0%	/0.98536% USD 21/OCT/205		0	0
					297,355.000			
221780IB	OVERNIGHT INDEX SWAP - OIS		FEDERAL_	+0%	/0.05112% USD 21/OCT/202		0	0
					218,209.000			
221781IB	OVERNIGHT INDEX SWAP - OIS		FEDERAL_	+0%	/0.90925% USD 21/OCT/204		0	0
					557,536.000			
221782IB	OVERNIGHT INDEX SWAP - OIS		SOFR	+0%	/0.04929% USD 21/OCT/202		0	0
					56,287.000			
221783IB	OVERNIGHT INDEX SWAP - OIS		SOFR	+0%	/0.04929% USD 21/OCT/202		0	0
					4,800,975.000			
JPMorgan Investor Services			J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT				COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
		SHARES / PAR					
221784IB	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/0.04929%	USD 21/OCT/202	0	0
				218,209.000			
221785IB	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/0.17314%	USD 21/OCT/202	0	0
				267,935.000			
221786IB	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/0.17314%	USD 21/OCT/202	0	0
				3,177,049.000			
221787IB	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/0.17314%	USD 21/OCT/202	0	0
				25,124.000			
221788IB	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/0.53345%	USD 21/OCT/203	0	0
				1,149,073.000			
221789IB	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/0.53345%	USD 21/OCT/203	0	0
				318,747.000			
221790IB	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/0.74535%	USD 21/OCT/203	0	0
				315,509.000			
221791IB	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/0.74535%	USD 21/OCT/203	0	0
				25,500.000			
221792IB	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/0.84356%	USD 21/OCT/204	0	0
				557,536.000			
221793IB	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/0.84356%	USD 21/OCT/204	0	0
				44,982.000			
221794IB	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/0.9071%	USD 21/OCT/205	0	0
				297,355.000			
221795IB	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/0.9071%	USD 21/OCT/205	0	0
221826IB	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/0.9071%	USD 21/OCT/205	0	0
				27,005.000			
LX1854020	RPI 2019 INTERMEDIATE FINANCE TRUST - LX	SEMI-ANN.	0.000%	02/11/2027		(172,000)	172,000
				172,000.000			
LX1876340	T-Mobile USA, Inc.-Term Loan LIBOR+3.0 -	MONTHLY	0.000%	04/01/2027		(3,274,700)	3,300,000
				3,300,000.000			
TOTAL OTHER SECURITIES						(2,313,087)	3,818,406

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD			PAGE 695 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020		
IDENTITY OF ISSUE, BORROWER, LESSOR FUTURES CONTRACTS -----			DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION
EOM0IDX	AMSTERDAM IDX FUT EQUITY INDEX 19/JUN/20	EXPIRES 06/19/2020	SIZE 200.0			0		9,157
			2.000					
XMM0COM	AUST 10Y BOND FUT BOND 15/JUN/2020 XMM0	EXPIRES 06/15/2020	SIZE 100,000.0			0		219,125
			60.000					
XMU0COM	AUST 10Y BOND FUT BOND 15/SEP/2020 XMU0	EXPIRES 09/15/2020	SIZE 100,000.0			0		(19,065)
			60.000					
CFM0IDX	CAC40 10 EURO FUT EQUITY INDEX 19/JUN/20	EXPIRES 06/19/2020	SIZE 10.0			0		18,058
			5.000					
VGU0IDX	EURO STOXX 50 EQUITY INDEX 18/SEP/2020 V	EXPIRES 09/18/2020	SIZE 10.0			0		24,234
			9.000					
IKM0COM	EURO-BTP FUTURE BOND 08/JUN/2020 IKM0 CO	EXPIRES 06/08/2020	SIZE 100,000.0			0		(23,163)
			52.000					
IKU0COM	EURO-BTP FUTURE BOND 08/SEP/2020 IKU0 CO	EXPIRES 09/08/2020	SIZE 100,000.0			0		83,625
			37.000					
RXZ0COM	EURO-BUND FUTURE BOND 08/DEC/2020 RXZ0 C	EXPIRES 12/08/2020	SIZE 100,000.0			0		(18,269)
			10.000					
RXM0COM	EURO-BUND FUTURE BOND 08/JUN/2020 RXM0 C	EXPIRES 06/08/2020	SIZE 100,000.0			0		32,127
			11.000					
RXU0COM	EURO-BUND FUTURE BOND 08/SEP/2020 RXU0 C	EXPIRES 09/08/2020	SIZE 100,000.0			0		(16,998)
			10.000					
OATZ0CO	EURO-OAT FUTURE BOND 08/DEC/2020 OATZ0 C	EXPIRES 12/08/2020	SIZE 100,000.0			0		(43,265)
			27.000					
OATM0CO	EURO-OAT FUTURE BOND 08/JUN/2020 OATM0 C	EXPIRES 06/08/2020	SIZE 100,000.0			0		69,804
			26.000					
OATU0CO	EURO-OAT FUTURE BOND 08/SEP/2020 OATU0 C	EXPIRES 09/08/2020	SIZE 100,000.0			0		(107,911)
			27.000					
Z0U0IDX	FTSE 100 IDX FUT EQUITY INDEX 18/SEP/202	EXPIRES 09/18/2020	SIZE 10.0			0		1,414
			5.000					
Z0M0IDX	FTSE 100 IDX FUT EQUITY INDEX 19/JUN/202	EXPIRES 06/19/2020	SIZE 10.0			0		54,655
			5.000					
JPMorgan Investor Services			J.P.Morgan					

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT		COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
STM0IDX	FTSE/MIB IDX FUT EQUITY INDEX 19/JUN/202	EXPIRES 06/19/2020	SIZE 5.0	0	25,562
			1.000		
HIM0IDX	HANG SENG IDX FUT EQUITY INDEX 29/JUN/20	EXPIRES 06/29/2020	SIZE 50.0	0	14,015
			1.000		
IBM0IDX	IBEX 35 INDX FUTR EQUITY INDEX 19/JUN/20	EXPIRES 06/19/2020	SIZE 10.0	0	6,370
			1.000		
NQU0IDX	NASDAQ 100 E-MINI EQUITY INDEX 18/SEP/20	EXPIRES 09/18/2020	SIZE 20.0	0	237,860
			17.000		
QCM0IDX	OMXS30 IND FUTURE EQUITY INDEX 18/JUN/20	EXPIRES 06/18/2020	SIZE 100.0	0	2,173
			4.000		
FAU0IDX	S&P MID 400 EMINI EQUITY INDEX 18/SEP/20	EXPIRES 09/18/2020	SIZE 100.0	0	184,614
			105.000		
PTZ0IDX	S&P/TSX 60 IX FUT EQUITY INDEX 17/DEC/20	EXPIRES 12/17/2020	SIZE 200.0	0	49,568
			7.000		
PTU0IDX	S&P/TSX 60 IX FUT EQUITY INDEX 17/SEP/20	EXPIRES 09/17/2020	SIZE 200.0	0	38,209
			6.000		
PTM0IDX	S&P/TSX 60 IX FUT EQUITY INDEX 18/JUN/20	EXPIRES 06/18/2020	SIZE 200.0	0	116,973
			5.000		
ESZ0IDX	S&P500 EMINI FUT EQUITY INDEX 18/DEC/202	EXPIRES 12/18/2020	SIZE 50.0	0	19,432,459
			1,626.000		
ESU0IDX	S&P500 EMINI FUT EQUITY INDEX 18/SEP/202	EXPIRES 09/18/2020	SIZE 50.0	0	21,113,352
			1,622.000		
ESM0IDX	S&P500 EMINI FUT EQUITY INDEX 19/JUN/202	EXPIRES 06/19/2020	SIZE 50.0	0	5,797,924
			1,607.000		
XPM0IDX	SPI 200 FUTURES EQUITY INDEX 18/JUN/2020	EXPIRES 06/18/2020	SIZE 25.0	0	20,864
			2.000		
TPM0IDX	TOPIX INDX FUTR EQUITY INDEX 11/JUN/2020	EXPIRES 06/11/2020	SIZE 10,000.0	0	115,435
			5.000		
USM0COM	US LONG BOND(CBT) BOND 19/JUN/2020 USM0	EXPIRES 06/19/2020	SIZE 100,000.0	0	2,816,470
			496.000		
USZ0COM	US LONG BOND(CBT) BOND 21/DEC/2020 USZ0	EXPIRES 12/21/2020	SIZE 100,000.0	0	1,815,069
			129.000		

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
USU0COM	US LONG BOND(CBT) BOND 21/SEP/2020 USU0	SHARES / PAR	EXPIRES	SIZE	
		1,995.000	09/21/2020	100,000.0	0 234,446
WNM0COM	US ULTRA BOND CBT BOND 19/JUN/2020 WNM0	528.000	06/19/2020	100,000.0	0 19,863,317
WNZ0COM	US ULTRA BOND CBT BOND 21/DEC/2020 WNZ0	93.000	12/21/2020	100,000.0	0 (3,031,343)
WNU0COM	US ULTRA BOND CBT BOND 21/SEP/2020 WNU0	1,065.000	09/21/2020	100,000.0	0 (5,120,419)
TYM0COM	US 10YR NOTE (CBT) BOND 19/JUN/2020 TYM0	1,434.000	06/19/2020	100,000.0	0 (663,377)
TYZ0COM	US 10YR NOTE (CBT) BOND 21/DEC/2020 TYZ0	1,595.000	12/21/2020	100,000.0	0 (698,092)
TYU0COM	US 10YR NOTE (CBT) BOND 21/SEP/2020 TYU0	1,014.000	09/21/2020	100,000.0	0 421,471
UXYM0CO	US 10YR ULTRA FUT BOND 19/JUN/2020 UXYM0	1,658.000	06/19/2020	100,000.0	0 (10,049,237)
UXYZ0CO	US 10YR ULTRA FUT BOND 21/DEC/2020 UXYZ0	13.000	12/21/2020	100,000.0	0 (347,464)
UXYU0CO	US 10YR ULTRA FUT BOND 21/SEP/2020 UXYU0	1,242.000	09/21/2020	100,000.0	0 (154,794)
TUM0COM	US 2YR NOTE (CBT) BOND 30/JUN/2020 TUM0	1,295.000	06/30/2020	200,000.0	0 2,097,738
TUU0COM	US 2YR NOTE (CBT) BOND 30/SEP/2020 TUU0	962.000	09/30/2020	200,000.0	0 84,295
TUZ0COM	US 2YR NOTE (CBT) BOND 31/DEC/2020 TUZ0	708.000	12/31/2020	200,000.0	0 (77,473)
FVM0COM	US 5YR NOTE (CBT) BOND 30/JUN/2020 FVM0	715.000	06/30/2020	100,000.0	0 5,958,029
FVU0COM	US 5YR NOTE (CBT) BOND 30/SEP/2020 FVU0	1,554.000	09/30/2020	100,000.0	0 (312,635)
FVZ0COM	US 5YR NOTE (CBT) BOND 31/DEC/2020 FVZ0	843.000	12/31/2020	100,000.0	0 (224,689)

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT				COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
EDZ0COM	90DAY EURO\$ FUTR	INTEREST RATE 14/DEC/20	EXPIRES 12/14/2020	SIZE	2,500.0	0	756,438	
						247.000		
TOTAL FUTURES CONTRACTS						0	60,806,654	
WRITTEN OPTIONS								

221420IB	Mortgage Option	99.00	PUT SCTY	EX 04/08/2020	1	2,188	0	
						1,000,000.000		
221425IB	Mortgage Option	99.00	PUT SCTY	EX 04/08/2020	1	2,422	0	
						1,000,000.000		
221431IB	Mortgage Option	99.00	PUT SCTY	EX 04/08/2020	1	2,266	0	
						1,000,000.000		
221445IB	Mortgage Option	99.02	PUT SCTY	EX 05/06/2020	1	2,500	0	
						1,000,000.000		
221441IB	Mortgage Option	99.09	PUT SCTY	EX 04/08/2020	1	2,969	0	
						1,000,000.000		
221439IB	Mortgage Option	99.75	PUT SCTY	EX 04/08/2020	1	7,129	0	
						2,500,000.000		
221547IB	Mortgage Option	100.03	PUT SCTY	EX 07/07/2020	1	30,938	0	
						4,500,000.000		
221546IB	Mortgage Option	100.04	PUT SCTY	EX 07/07/2020	1	68,750	0	
						10,000,000.000		
221553IB	Mortgage Option	100.07	PUT SCTY	EX 07/07/2020	1	71,328	0	
						11,000,000.000		
221554IB	Mortgage Option	100.07	PUT SCTY	EX 07/07/2020	1	71,328	0	
						11,000,000.000		
221560IB	Mortgage Option	100.08	PUT SCTY	EX 07/07/2020	1	72,188	0	
						11,000,000.000		
221394IB	Mortgage Option	100.18	CALL SCTY	EX 03/05/2020	1	3,906	0	
						2,500,000.000		
221396IB	Mortgage Option	100.18	CALL SCTY	EX 03/05/2020	1	4,688	0	
						3,000,000.000		

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			IBM RETIREMENT PLAN TRUST			PAGE 699 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020	
			BASE CURRENCY: USD				
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
221393IB	Mortgage Option	100.25	CALL SCTY	EX 03/05/2020	1	1,563	0
			1,000,000.000				
221399IB	Mortgage Option	100.25	CALL SCTY	EX 03/05/2020	1	1,563	0
			1,000,000.000				
221401IB	Mortgage Option	100.25	PUT SCTY	EX 03/05/2020	1	1,699	0
			1,500,000.000				
221384IB	Mortgage Option	100.43	PUT SCTY	EX 03/05/2020	1	2,734	0
			2,500,000.000				
221412IB	Mortgage Option	100.46	CALL SCTY	EX 04/08/2020	1	4,102	0
			2,500,000.000				
221395IB	Mortgage Option	100.53	PUT SCTY	EX 03/05/2020	1	4,375	0
			3,500,000.000				
221385IB	Mortgage Option	100.59	PUT SCTY	EX 03/05/2020	1	2,063	0
			1,600,000.000				
221413IB	Mortgage Option	100.62	CALL SCTY	EX 04/08/2020	1	4,102	0
			2,500,000.000				
221421IB	Mortgage Option	101.00	CALL SCTY	EX 04/08/2020	1	1,563	0
			1,000,000.000				
221426IB	Mortgage Option	101.00	CALL SCTY	EX 04/08/2020	1	1,563	0
			1,000,000.000				
221446IB	Mortgage Option	101.00	CALL SCTY	EX 05/06/2020	1	1,875	0
			1,000,000.000				
221561IB	Mortgage Option	101.00	PUT SCTY	EX 07/07/2020	1	71,875	0
			10,000,000.000				
221562IB	Mortgage Option	101.00	PUT SCTY	EX 07/07/2020	1	71,875	0
			10,000,000.000				
221419IB	Mortgage Option	101.01	CALL SCTY	EX 04/08/2020	1	3,809	0
			2,500,000.000				
221440IB	Mortgage Option	101.04	CALL SCTY	EX 04/08/2020	1	1,328	0
			1,000,000.000				
221455IB	Mortgage Option	101.04	CALL SCTY	EX 05/06/2020	1	4,688	0
			3,000,000.000				
JPMorgan Investor Services			J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			IBM RETIREMENT PLAN TRUST			PAGE 700 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020	
			BASE CURRENCY: USD				

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT				COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			SHARES / PAR					
221523IB	Mortgage Option	103.81	CALL SCTY	EX 07/07/2020	1	11,719	0	
			2,500,000.000					
221514IB	Mortgage Option	104.09	CALL SCTY	EX 06/04/2020	1	14,063	0	
			5,000,000.000					
221517IB	Mortgage Option	105.01	CALL SCTY	EX 06/04/2020	1	14,063	0	
			5,000,000.000					
221633IB	SWAPTION - SOP	.08	CALL SCTY	EX 10/07/2020	1	10,625	0	
			12,500,000.000					
221632IB	SWAPTION - SOP	.58	PUT SCTY	EX 10/07/2020	1	10,625	0	
			12,500,000.000					
F2739F2	10 YEAR US TREASURY NOTES PU	126.50	PUT SCTY	4098846 EX 03/27/2020	100000	7,130	(3)	
F271BDE	10 YEAR US TREASURY NOTES PU	127.50	PUT SCTY	4098846 EX 03/27/2020	100000	6,566	(3)	
F272A93	10 YEAR US TREASURY NOTES PU	128.00	PUT SCTY	4098846 EX 03/27/2020	100000	6,321	(3)	
F271E7A	10 YEAR US TREASURY NOTES PU	128.50	PUT SCTY	4098846 EX 03/27/2020	100000	5,801	(3)	
F272AB3	10 YEAR US TREASURY NOTES PU	129.00	PUT SCTY	4098846 EX 03/27/2020	100000	4,727	(3)	
G3C9652	30 YEAR US TREASURY BONDS PU	168.00	PUT SCTY	4098846 EX 11/20/2020	100000	72,896	0	
	TOTAL WRITTEN OPTIONS					990,585	(17)	
	SECURITIES SOLD SHORT							

CCBCYDUS4	CASH COLLATERAL DOM MSF BCY USD					548,000	(548,000)	
			548,000.000					
CCBPSDUS2	CASH COLLATERAL DOM MSF BNP USD					25,180,000	(25,180,000)	
			25,180,000.000					
01F012486	FEDERAL NATIONAL MORTGAGE ASSOCIATION TB		1.500%	08/25/2036		3,589,609	(3,589,609)	
			3,500,000.000					

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD		PAGE 702 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST OF	PROCEEDS FROM	
01F020661 FEDERAL NATIONAL MORTGAGE ASSOCIATION TB		SHARES / PAR	ACQUISITION	DISPOSITION	
		2.000% 06/25/2051	1,018,281	(1,018,281)	
		1,000,000.000			
01F020695 FEDERAL NATIONAL MORTGAGE ASSOCIATION TB		2.000% 09/25/2051	10,672,074	(10,634,398)	
		10,350,000.000			
02R0406A5 TBA FGLMC SINGLE FAMILY 30YR 4 10/19		4.000% 10/15/2050	2,670,215	(2,667,188)	
		2,500,000.000			
02R0406B3 TBA FGLMC SINGLE FAMILY 30YR 4 11/19		4.000% 11/15/2050	2,669,922	(2,662,549)	
		2,500,000.000			
02R0406C1 TBA FGLMC SINGLE FAMILY 30YR 4 12/19		4.000% 12/15/2050	2,664,160	(2,667,188)	
		2,500,000.000			
02R040623 TBA FGLMC SINGLE FAMILY 30YR 4 2/21		4.000% 02/15/2051	2,576,318	(2,610,938)	
		2,500,000.000			
02R040631 TBA FGLMC SINGLE FAMILY 30YR 4 3/20		4.000% 03/15/2050	2,611,133	(2,638,281)	
		2,500,000.000			
02R040649 TBA FGLMC SINGLE FAMILY 30YR 4 4/19		4.000% 04/15/2049	2,637,793	(2,671,875)	
		2,500,000.000			
02R040656 TBA FGLMC SINGLE FAMILY 30YR 4 5/19		4.000% 05/15/2049	2,671,094	(2,663,281)	
		2,500,000.000			
02R040664 TBA FGLMC SINGLE FAMILY 30YR 4 6/19		4.000% 06/15/2049	2,665,039	(2,661,133)	
		2,500,000.000			
02R040672 TBA FGLMC SINGLE FAMILY 30YR 4 7/19		4.000% 07/15/2050	2,660,938	(2,649,219)	
		2,500,000.000			
02R040680 TBA FGLMC SINGLE FAMILY 30YR 4 8/19		4.000% 08/15/2050	2,650,781	(2,659,570)	
		2,500,000.000			
02R040698 TBA FGLMC SINGLE FAMILY 30YR 4 9/19		4.000% 09/15/2050	2,661,523	(2,667,969)	
		2,500,000.000			
01F040453 TBA FNMA SINGLE FAMILY 15YR 4 5/18		4.000% 05/25/2033	1,581,445	(1,584,023)	
		1,500,000.000			
01F030645 TBA FNMA SINGLE FAMILY 30YR 3 4/17		3.000% 04/25/2047	95,446,863	(95,464,675)	
		91,660,000.000			
01N030612 TBA GNMA SINGLE FAMILY 30YR 3 1/19		3.000% 01/15/2051	1,027,813	(1,027,813)	
		1,000,000.000			
JPMorgan Investor Services					
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FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD		PAGE 703 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020			
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST OF ACQUISITION		PROCEEDS FROM DISPOSITION	
01N030638 TBA GNMA SINGLE FAMILY 30YR 3 3/21		3.000% 03/15/2051		1,033,750		(1,033,750)	
		1,000,000.000					
01N032618 TBA GNMA SINGLE FAMILY 30YR 3.5 1/20		3.500% 01/15/2050		518,281		(518,281)	
		500,000.000					
01N032659 TBA GNMA SINGLE FAMILY 30YR 3.5 5/19		3.500% 05/15/2049		535,313		(535,313)	
		500,000.000					
01N0426A7 TBA GNMA SINGLE FAMILY 30YR 4.5 10/20		4.500% 10/15/2051		108,219		(108,203)	
		100,000.000					
01N0426B5 TBA GNMA SINGLE FAMILY 30YR 4.5 11/20		4.500% 11/15/2051		1,079,531		(1,079,063)	
		1,000,000.000					
01N0426C3 TBA GNMA SINGLE FAMILY 30YR 4.5 12/17		4.500% 12/15/2048		2,182,188		(2,195,195)	
		2,000,000.000					
01N042625 TBA GNMA SINGLE FAMILY 30YR 4.5 2/21		4.500% 02/15/2051		1,061,563		(1,064,688)	
		1,000,000.000					
01N042633 TBA GNMA SINGLE FAMILY 30YR 4.5 3/21		4.500% 03/15/2051		2,145,938		(2,160,625)	
		2,000,000.000					
01N042641 TBA GNMA SINGLE FAMILY 30YR 4.5 4/19		4.500% 04/15/2049		1,080,313		(1,089,063)	
		1,000,000.000					
01N042658 TBA GNMA SINGLE FAMILY 30YR 4.5 5/19		4.500% 05/15/2049		1,089,063		(1,082,813)	
		1,000,000.000					
01N042666 TBA GNMA SINGLE FAMILY 30YR 4.5 6/20		4.500% 06/15/2051		1,083,125		(1,098,125)	
		1,000,000.000					
01N042674 TBA GNMA SINGLE FAMILY 30YR 4.5 7/18		4.500% 07/15/2049		1,097,813		(1,078,594)	
		1,000,000.000					
01N042682 TBA GNMA SINGLE FAMILY 30YR 4.5 8/19		4.500% 08/15/2050		1,079,219		(1,080,391)	
		1,000,000.000					
01N042690 TBA GNMA SINGLE FAMILY 30YR 4.5 9/18		4.500% 09/15/2049		2,065,875		(2,067,633)	
		1,900,000.000					
21H0206A8 TBA GNMA2 SINGLE FAMILY 30YR 2 10/20		2.000% 10/15/2051		1,664,500		(1,664,500)	
		1,600,000.000					
21H0206C4 TBA GNMA2 SINGLE FAMILY 30YR 2 12/20		2.000% 12/15/2051		5,188,456		(5,175,375)	
		5,000,000.000					
JPMorgan Investor Services		J.P.Morgan					

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		IBM RETIREMENT PLAN TRUST BASE CURRENCY: USD		PAGE 704 C 04102 DECEMBER 31, 2019 THROUGH DECEMBER 31, 2020	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST OF PROCEEDS FROM	
21H022614 TBA GNMA2 SINGLE FAMILY 30YR 2.5 1/21		SHARES / PAR		ACQUISITION DISPOSITION	
		2.500% 01/15/2051		1,830,117 (1,823,281)	
		1,750,000.000			
21H0226A4 TBA GNMA2 SINGLE FAMILY 30YR 2.5 10/20		2.500% 10/15/2051		1,049,063 (1,049,102)	
		1,000,000.000			
21H0226B2 TBA GNMA2 SINGLE FAMILY 30YR 2.5 11/20		2.500% 11/15/2051		1,047,500 (1,047,500)	
		1,000,000.000			
21H022630 TBA GNMA2 SINGLE FAMILY 30YR 2.5 3/21		2.500% 03/15/2051		1,028,906 (1,028,906)	
		1,000,000.000			
21H022648 TBA GNMA2 SINGLE FAMILY 30YR 2.5 4/21		2.500% 04/15/2051		1,027,344 (1,027,344)	
		1,000,000.000			
21H022655 TBA GNMA2 SINGLE FAMILY 30YR 2.5 5/21		2.500% 05/15/2051		1,049,375 (1,049,375)	
		1,000,000.000			
21H022663 TBA GNMA2 SINGLE FAMILY 30YR 2.5 6/20		2.500% 06/15/2051		1,045,938 (1,045,938)	
		1,000,000.000			
21H022689 TBA GNMA2 SINGLE FAMILY 30YR 2.5 8/20		2.500% 08/15/2051		1,055,469 (1,055,469)	
		1,000,000.000			
21H022697 TBA GNMA2 SINGLE FAMILY 30YR 2.5 9/20		2.500% 09/15/2051		1,261,594 (1,261,594)	
		1,200,000.000			
21H030617 TBA GNMA2 SINGLE FAMILY 30YR 3 1/21		3.000% 01/15/2051		8,424,219 (8,424,219)	
		8,200,000.000			
21H0306A7 TBA GNMA2 SINGLE FAMILY 30YR 3 10/20		3.000% 10/15/2051		4,170,703 (4,170,703)	
		4,000,000.000			
21H0306C3 TBA GNMA2 SINGLE FAMILY 30YR 3 12/19		3.000% 12/15/2050		521,328 (521,328)	
		500,000.000			
21H030625 TBA GNMA2 SINGLE FAMILY 30YR 3 2/21		3.000% 02/15/2051		1,026,719 (1,026,602)	
		1,000,000.000			
21H030633 TBA GNMA2 SINGLE FAMILY 30YR 3 3/21		3.000% 03/15/2051		21,567,188 (21,582,266)	
		21,000,000.000			
21H030641 TBA GNMA2 SINGLE FAMILY 30YR 3 4/21		3.000% 04/15/2051		8,422,500 (8,422,500)	
		8,000,000.000			
21H030658 TBA GNMA2 SINGLE FAMILY 30YR 3 5/20		3.000% 05/15/2051		0 0	
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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST OF ACQUISITION		PROCEEDS FROM DISPOSITION	
21H030666 TBA GNMA2 SINGLE FAMILY 30YR 3 6/21		3.000% 06/15/2051		25,549,906		(25,549,906)	
		24,200,000.000					
21H030682 TBA GNMA2 SINGLE FAMILY 30YR 3 8/19		3.000% 08/15/2050		50,077,359		(50,049,586)	
		47,400,000.000					
21H030690 TBA GNMA2 SINGLE FAMILY 30YR 3 9/18		3.000% 09/15/2049		0		0	
21H032613 TBA GNMA2 SINGLE FAMILY 30YR 3.5 1/20		3.500% 01/15/2050		(6,435,145)		6,439,703	
		6,100,000.000					
21H0326A3 TBA GNMA2 SINGLE FAMILY 30YR 3.5 10/19		3.500% 10/15/2050		12,960,164		(12,926,531)	
		12,300,000.000					
21H0326B1 TBA GNMA2 SINGLE FAMILY 30YR 3.5 11/20		3.500% 11/15/2051		6,449,813		(6,466,389)	
		6,150,000.000					
21H0326C9 TBA GNMA2 SINGLE FAMILY 30YR 3.5 12/19		3.500% 12/15/2050		8,754,523		(8,753,883)	
		8,300,000.000					
21H032639 TBA GNMA2 SINGLE FAMILY 30YR 3.5 3/21		3.500% 03/15/2051		4,094,375		(4,094,375)	
		4,000,000.000					
21H032654 TBA GNMA2 SINGLE FAMILY 30YR 3.5 5/19		3.500% 05/15/2049		2,373,172		(2,371,398)	
		2,250,000.000					
21H032662 TBA GNMA2 SINGLE FAMILY 30YR 3.5 6/21		3.500% 06/15/2051		12,993,807		(12,980,525)	
		12,250,000.000					
21H032670 TBA GNMA2 SINGLE FAMILY 30YR 3.5 7/21		3.500% 07/15/2051		12,505,701		(12,494,278)	
		11,837,038.000					
21H032688 TBA GNMA2 SINGLE FAMILY 30YR 3.5 8/20		3.500% 08/15/2051		6,485,586		(6,468,441)	
		6,150,000.000					
21H032696 TBA GNMA2 SINGLE FAMILY 30YR 3.5 9/18		3.500% 09/15/2049		12,216,582		(12,218,507)	
		11,612,962.000					
21H0406C2 TBA GNMA2 SINGLE FAMILY 30YR 4 12/20		4.000% 12/15/2051		1,593,984		(1,593,984)	
		1,500,000.000					
21H040624 TBA GNMA2 SINGLE FAMILY 30YR 4 2/21		4.000% 02/15/2051		103,844		(103,844)	
		100,000.000					
21H040632 TBA GNMA2 SINGLE FAMILY 30YR 4 3/21		4.000% 03/15/2051		3,437,984		(3,432,000)	
		3,300,000.000					
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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST OF ACQUISITION		PROCEEDS FROM DISPOSITION	
21H040640 TBA GNMA2 SINGLE FAMILY 30YR 4 4/21		4.000% 04/15/2051 1,000,000.000		1,066,875		(1,043,125)	
21H040657 TBA GNMA2 SINGLE FAMILY 30YR 4 5/20		4.000% 05/15/2051		0		0	
21H040665 TBA GNMA2 SINGLE FAMILY 30YR 4 6/20		4.000% 06/15/2051 2,900,000.000		3,086,508		(3,077,063)	
21H040673 TBA GNMA2 SINGLE FAMILY 30YR 4 7/21		4.000% 07/15/2051 2,000,000.000		2,122,188		(2,117,109)	
21H040681 TBA GNMA2 SINGLE FAMILY 30YR 4 8/20		4.000% 08/15/2051 500,000.000		529,766		(531,563)	
21H040699 TBA GNMA2 SINGLE FAMILY 30YR 4 9/19		4.000% 09/15/2050 500,000.000		531,563		(532,578)	
21H0426A2 TBA GNMA2 SINGLE FAMILY 30YR 4.5 10/19		4.500% 10/15/2050 2,250,000.000		2,412,773		(2,406,973)	
21H0426B0 TBA GNMA2 SINGLE FAMILY 30YR 4.5 11/20		4.500% 11/15/2051 2,250,000.000		2,409,609		(2,406,006)	
21H0426C8 TBA GNMA2 SINGLE FAMILY 30YR 4.5 12/19		4.500% 12/15/2050 4,500,000.000		4,804,102		(4,805,332)	
21H042638 TBA GNMA2 SINGLE FAMILY 30YR 4.5 3/21		4.500% 03/15/2051 2,250,000.000		2,367,158		(2,363,115)	
21H042646 TBA GNMA2 SINGLE FAMILY 30YR 4.5 4/21		4.500% 04/15/2051 2,250,000.000		2,365,400		(2,349,492)	
21H042653 TBA GNMA2 SINGLE FAMILY 30YR 4.5 5/21		4.500% 05/15/2051 4,500,000.000		4,763,320		(4,812,891)	
21H042661 TBA GNMA2 SINGLE FAMILY 30YR 4.5 6/20		4.500% 06/15/2051 4,500,000.000		4,811,836		(4,831,084)	
21H042679 TBA GNMA2 SINGLE FAMILY 30YR 4.5 7/21		4.500% 07/15/2051 2,250,000.000		2,417,256		(2,402,402)	
21H042687 TBA GNMA2 SINGLE FAMILY 30YR 4.5 8/19		4.500% 08/15/2050 2,250,000.000		2,405,039		(2,411,104)	
21H042695 TBA GNMA2 SINGLE FAMILY 30YR 4.5 9/19		4.500% 09/15/2050 2,250,000.000		2,412,510		(2,412,773)	
JPMorgan Investor Services		J.P.Morgan					

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21H050615 TBA GNMA2 SINGLE FAMILY 30YR 5 1/21		5.000% 01/15/2051		421,000		(421,000)	
		400,000.000					
01F0124C7 TBA UMBS SINGLE FAMILY 15YR 1.5 12/20		1.500% 12/25/2036		5,115,234		(5,115,234)	
		5,000,000.000					
01F0204A4 TBA UMBS SINGLE FAMILY 15YR 2 10/20		2.000% 10/25/2036		5,612,203		(5,612,203)	
		5,400,000.000					
01F0204C0 TBA UMBS SINGLE FAMILY 15YR 2 12/20		2.000% 12/25/2036		12,453,984		(12,457,031)	
		12,000,000.000					
01F020463 TBA UMBS SINGLE FAMILY 15YR 2 6/20		2.000% 06/25/2036		2,580,078		(2,580,078)	
		2,500,000.000					
01F020471 TBA UMBS SINGLE FAMILY 15YR 2 7/21		2.000% 07/25/2036		5,173,438		(5,173,438)	
		5,000,000.000					
01F020489 TBA UMBS SINGLE FAMILY 15YR 2 8/20		2.000% 08/25/2036		208,078		(208,078)	
		200,000.000					
01F020497 TBA UMBS SINGLE FAMILY 15YR 2 9/20		2.000% 09/25/2036		833,063		(833,063)	
		800,000.000					
01F0224A0 TBA UMBS SINGLE FAMILY 15YR 2.5 10/19		2.500% 10/25/2035		7,207,266		(7,207,266)	
		6,900,000.000					
01F022428 TBA UMBS SINGLE FAMILY 15YR 2.5 2/21		2.500% 02/25/2036		4,061,875		(4,061,875)	
		4,000,000.000					
01F022436 TBA UMBS SINGLE FAMILY 15YR 2.5 3/21		2.500% 03/25/2036		4,120,625		(4,120,625)	
		4,000,000.000					
01F022469 TBA UMBS SINGLE FAMILY 15YR 2.5 6/20		2.500% 06/25/2036		24,590,547		(24,590,547)	
		23,500,000.000					
01F022477 TBA UMBS SINGLE FAMILY 15YR 2.5 7/19		2.500% 07/25/2035		3,141,133		(3,141,133)	
		3,000,000.000					
01F022485 TBA UMBS SINGLE FAMILY 15YR 2.5 8/19		2.500% 08/25/2035		22,968,203		(22,928,125)	
		22,000,000.000					
01F022493 TBA UMBS SINGLE FAMILY 15YR 2.5 9/19		2.500% 09/25/2035		1,574,531		(1,574,531)	
		1,500,000.000					
01F0304A3 TBA UMBS SINGLE FAMILY 15YR 3 10/19		3.000% 10/25/2035		0		0	

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01F0304B1 TBA UMBS SINGLE FAMILY 15YR 3 11/20		3.000% 11/25/2036		7,127,004		(7,119,250)	
		6,800,000.000					
01F0304C9 TBA UMBS SINGLE FAMILY 15YR 3 12/20		3.000% 12/25/2036		6,702,992		(6,705,434)	
		6,400,000.000					
01F030439 TBA UMBS SINGLE FAMILY 15YR 3 3/21		3.000% 03/25/2036		2,077,656		(2,077,656)	
		2,000,000.000					
01F030447 TBA UMBS SINGLE FAMILY 15YR 3 4/20		3.000% 04/25/2036		2,067,969		(2,067,969)	
		2,000,000.000					
01F030470 TBA UMBS SINGLE FAMILY 15YR 3 7/21		3.000% 07/25/2036		3,364,000		(3,364,000)	
		3,200,000.000					
01F030496 TBA UMBS SINGLE FAMILY 15YR 3 9/19		3.000% 09/25/2035		15,223,152		(15,224,721)	
		14,500,000.000					
01F0324A9 TBA UMBS SINGLE FAMILY 15YR 3.5 10/20		3.500% 10/25/2036		30,896,109		(30,828,813)	
		29,200,000.000					
01F0324B7 TBA UMBS SINGLE FAMILY 15YR 3.5 11/20		3.500% 11/25/2036		31,902,188		(31,917,396)	
		30,200,000.000					
01F0324C5 TBA UMBS SINGLE FAMILY 15YR 3.5 12/19		3.500% 12/25/2035		29,285,617		(29,317,344)	
		27,700,000.000					
01F032427 TBA UMBS SINGLE FAMILY 15YR 3.5 2/21		3.500% 02/25/2036		2,443,357		(2,448,131)	
		2,350,000.000					
01F032435 TBA UMBS SINGLE FAMILY 15YR 3.5 3/21		3.500% 03/25/2036		1,224,053		(1,225,984)	
		1,175,000.000					
01F032443 TBA UMBS SINGLE FAMILY 15YR 3.5 4/19		3.500% 04/25/2034		2,255,190		(2,265,143)	
		2,150,000.000					
01F032450 TBA UMBS SINGLE FAMILY 15YR 3.5 5/21		3.500% 05/25/2036		0		0	
01F032468 TBA UMBS SINGLE FAMILY 15YR 3.5 6/21		3.500% 06/25/2036		22,898,938		(22,888,625)	
		21,700,000.000					
01F032476 TBA UMBS SINGLE FAMILY 15YR 3.5 7/19		3.500% 07/25/2035		8,839,389		(8,814,938)	
		8,400,000.000					
01F032484 TBA UMBS SINGLE FAMILY 15YR 3.5 8/19		3.500% 08/25/2035		60,542,978		(60,671,688)	
		57,600,000.000					
JPMorgan Investor Services		J.P.Morgan					

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01F032492 TBA UMBS SINGLE FAMILY 15YR 3.5 9/19		3.500% 09/25/2035 29,200,000.000		30,758,672		(30,885,844)	
01F0404A2 TBA UMBS SINGLE FAMILY 15YR 4 10/19		4.000% 10/25/2035 1,400,000.000		1,481,055		(1,487,047)	
01F040420 TBA UMBS SINGLE FAMILY 15YR 4 2/21		4.000% 02/25/2036 3,000,000.000		3,130,547		(3,133,418)	
01F040438 TBA UMBS SINGLE FAMILY 15YR 4 3/21		4.000% 03/25/2036 3,000,000.000		3,144,844		(3,157,148)	
01F040446 TBA UMBS SINGLE FAMILY 15YR 4 4/19		4.000% 04/25/2034 1,500,000.000		1,576,992		(1,582,383)	
01F040461 TBA UMBS SINGLE FAMILY 15YR 4 6/21		4.000% 06/25/2036 1,500,000.000		1,583,320		(1,587,891)	
01F040479 TBA UMBS SINGLE FAMILY 15YR 4 7/20		4.000% 07/25/2036 1,500,000.000		1,586,922		(1,584,898)	
01F040487 TBA UMBS SINGLE FAMILY 15YR 4 8/20		4.000% 08/25/2036 2,800,000.000		2,961,820		(2,973,195)	
01F040495 TBA UMBS SINGLE FAMILY 15YR 4 9/19		4.000% 09/25/2035 1,400,000.000		1,489,414		(1,481,266)	
01F020612 TBA UMBS SINGLE FAMILY 30YR 2 1/21		2.000% 01/25/2051 3,000,000.000		3,100,313		(3,106,055)	
01F0206A2 TBA UMBS SINGLE FAMILY 30YR 2 10/20		2.000% 10/25/2051 23,072,792.000		23,829,566		(23,830,170)	
01F0206B0 TBA UMBS SINGLE FAMILY 30YR 2 11/20		2.000% 11/25/2051 53,523,397.000		55,257,693		(55,320,974)	
01F0206C8 TBA UMBS SINGLE FAMILY 30YR 2 12/20		2.000% 12/25/2051 12,000,000.000		12,430,883		(12,434,070)	
01F020687 TBA UMBS SINGLE FAMILY 30YR 2 8/20		2.000% 08/25/2051 1,400,000.000		1,470,148		(1,457,766)	
01F0226A8 TBA UMBS SINGLE FAMILY 30YR 2.5 10/20		2.500% 10/25/2051 27,920,000.000		29,278,919		(29,278,919)	
01F0226B6 TBA UMBS SINGLE FAMILY 30YR 2.5 11/20		2.500% 11/25/2051 37,800,000.000		39,472,883		(39,488,797)	
JPMorgan Investor Services		J.P.Morgan					

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01F0226C4 TBA UMBS SINGLE FAMILY 30YR 2.5 12/20		2.500% 12/25/2051		10,966,086		(10,968,340)	
		10,500,000.000					
01F022634 TBA UMBS SINGLE FAMILY 30YR 2.5 3/21		2.500% 03/25/2051		36,946,354		(36,892,070)	
		36,400,000.000					
01F022642 TBA UMBS SINGLE FAMILY 30YR 2.5 4/21		2.500% 04/25/2051		39,638,827		(39,975,360)	
		38,570,000.000					
01F022659 TBA UMBS SINGLE FAMILY 30YR 2.5 5/20		2.500% 05/25/2051		(9,000,193)		8,905,687	
		8,500,000.000					
01F022667 TBA UMBS SINGLE FAMILY 30YR 2.5 6/20		2.500% 06/25/2051		45,830,901		(45,117,665)	
		44,200,000.000					
01F022675 TBA UMBS SINGLE FAMILY 30YR 2.5 7/21		2.500% 07/25/2051		45,869,241		(45,879,690)	
		43,930,000.000					
01F022683 TBA UMBS SINGLE FAMILY 30YR 2.5 8/20		2.500% 08/25/2051		22,958,134		(22,958,134)	
		21,860,000.000					
01F022691 TBA UMBS SINGLE FAMILY 30YR 2.5 9/20		2.500% 09/25/2051		(19,878,578)		19,943,344	
		19,000,000.000					
01F0306A1 TBA UMBS SINGLE FAMILY 30YR 3 10/19		3.000% 10/25/2050		74,442,871		(74,453,711)	
		71,100,000.000					
01F0306B9 TBA UMBS SINGLE FAMILY 30YR 3 11/20		3.000% 11/25/2051		48,388,994		(48,419,883)	
		46,300,000.000					
01F0306C7 TBA UMBS SINGLE FAMILY 30YR 3 12/19		3.000% 12/25/2050		10,438,438		(10,452,500)	
		10,000,000.000					
01F030629 TBA UMBS SINGLE FAMILY 30YR 3 2/21		3.000% 02/25/2051		17,641,729		(17,638,582)	
		17,300,000.000					
01F030637 TBA UMBS SINGLE FAMILY 30YR 3 3/21		3.000% 03/25/2051		20,365,260		(20,398,176)	
		19,850,000.000					
01F030652 TBA UMBS SINGLE FAMILY 30YR 3 5/21		3.000% 05/25/2051		86,325,586		(86,316,219)	
		81,900,000.000					
01F030660 TBA UMBS SINGLE FAMILY 30YR 3 6/20		3.000% 06/25/2051		27,893,207		(27,903,809)	
		26,520,000.000					
01F030678 TBA UMBS SINGLE FAMILY 30YR 3 7/19		3.000% 07/25/2050		(28,007,614)		28,042,621	
		26,700,000.000					
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01F030686 TBA UMBS SINGLE FAMILY 30YR 3 8/20		3.000% 08/25/2051		(11,177,695)		11,126,891	
		10,700,000.000					
01F030694 TBA UMBS SINGLE FAMILY 30YR 3 9/20		3.000% 09/25/2051		48,499,730		(48,500,730)	
		46,000,000.000					
01F032617 TBA UMBS SINGLE FAMILY 30YR 3.5 1/21		3.500% 01/25/2051		12,353,672		(12,353,672)	
		12,000,000.000					
01F0326A7 TBA UMBS SINGLE FAMILY 30YR 3.5 10/19		3.500% 10/25/2050		3,163,656		(3,163,656)	
		3,000,000.000					
01F0326B5 TBA UMBS SINGLE FAMILY 30YR 3.5 11/19		3.500% 11/25/2050		53,077,732		(53,048,787)	
		50,276,000.000					
01F032625 TBA UMBS SINGLE FAMILY 30YR 3.5 2/21		3.500% 02/25/2051		51,996,758		(52,004,363)	
		50,400,000.000					
01F032633 TBA UMBS SINGLE FAMILY 30YR 3.5 3/20		3.500% 03/25/2050		9,728,266		(9,728,266)	
		9,400,000.000					
01F032641 TBA UMBS SINGLE FAMILY 30YR 3.5 4/21		3.500% 04/25/2051		36,873,776		(37,112,722)	
		35,348,000.000					
01F032658 TBA UMBS SINGLE FAMILY 30YR 3.5 5/20		3.500% 05/25/2051		64,693,967		(64,654,343)	
		61,228,000.000					
01F032666 TBA UMBS SINGLE FAMILY 30YR 3.5 6/20		3.500% 06/25/2051		481,373		(492,179)	
		476,000.000					
01F032682 TBA UMBS SINGLE FAMILY 30YR 3.5 8/20		3.500% 08/25/2051		1,477,000		(1,477,000)	
		1,400,000.000					
01F032690 TBA UMBS SINGLE FAMILY 30YR 3.5 9/19		3.500% 09/25/2050		6,325,547		(6,325,078)	
		6,000,000.000					
01F040610 TBA UMBS SINGLE FAMILY 30YR 4 1/20		4.000% 01/25/2050		(6,409,491)		6,399,297	
		6,000,000.000					
01F0406A0 TBA UMBS SINGLE FAMILY 30YR 4 10/19		4.000% 10/25/2050		5,870,605		(5,862,082)	
		5,500,000.000					
01F0406B8 TBA UMBS SINGLE FAMILY 30YR 4 11/20		4.000% 11/25/2051		105,724,339		(105,588,406)	
		99,000,000.000					
01F0406C6 TBA UMBS SINGLE FAMILY 30YR 4 12/20		4.000% 12/25/2051		0		0	

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01F040636 TBA UMBS SINGLE FAMILY 30YR 4 3/20		4.000% 03/25/2050		40,636,695		(40,720,039)	
		39,000,000.000					
01F040644 TBA UMBS SINGLE FAMILY 30YR 4 4/20		4.000% 04/25/2051		14,663,464		(14,731,605)	
		13,700,000.000					
01F040651 TBA UMBS SINGLE FAMILY 30YR 4 5/19		4.000% 05/25/2049		44,751,219		(44,758,500)	
		42,050,000.000					
01F040669 TBA UMBS SINGLE FAMILY 30YR 4 6/19		4.000% 06/25/2050		2,345,057		(2,339,891)	
		2,200,000.000					
01F040677 TBA UMBS SINGLE FAMILY 30YR 4 7/20		4.000% 07/25/2051		529,805		(529,805)	
		500,000.000					
01F040685 TBA UMBS SINGLE FAMILY 30YR 4 8/20		4.000% 08/25/2051		23,973,656		(23,967,477)	
		22,600,000.000					
01F040693 TBA UMBS SINGLE FAMILY 30YR 4 9/19		4.000% 09/25/2050		5,425,154		(5,436,359)	
		5,100,000.000					
01F042616 TBA UMBS SINGLE FAMILY 30YR 4.5 1/21		4.500% 01/25/2051		526,602		(526,602)	
		500,000.000					
01F0426A6 TBA UMBS SINGLE FAMILY 30YR 4.5 10/19		4.500% 10/25/2050		12,010,207		(12,012,180)	
		11,100,000.000					
01F0426B4 TBA UMBS SINGLE FAMILY 30YR 4.5 11/20		4.500% 11/25/2051		6,486,849		(6,486,836)	
		6,000,000.000					
01F0426C2 TBA UMBS SINGLE FAMILY 30YR 4.5 12/19		4.500% 12/25/2050		22,725,938		(22,750,957)	
		21,000,000.000					
01F042632 TBA UMBS SINGLE FAMILY 30YR 4.5 3/21		4.500% 03/25/2051		15,533,883		(15,712,758)	
		14,700,000.000					
01F042640 TBA UMBS SINGLE FAMILY 30YR 4.5 4/19		4.500% 04/25/2049		14,945,000		(14,717,500)	
		14,000,000.000					
01F042657 TBA UMBS SINGLE FAMILY 30YR 4.5 5/20		4.500% 05/25/2051		10,002,004		(10,133,090)	
		9,400,000.000					
01F042665 TBA UMBS SINGLE FAMILY 30YR 4.5 6/19		4.500% 06/25/2050		1,080,391		(1,080,391)	
		1,000,000.000					
01F042673 TBA UMBS SINGLE FAMILY 30YR 4.5 7/19		4.500% 07/25/2050		18,021,078		(17,937,102)	
		16,700,000.000					
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01F042681 TBA UMBS SINGLE FAMILY 30YR 4.5 8/19		SHARES / PAR 4.500% 08/25/2050		ACQUISITION 11,838,750		(11,838,750)	
01F042699 TBA UMBS SINGLE FAMILY 30YR 4.5 9/19		11,000,000.000 4.500% 09/25/2050		28,484,537		(28,555,926)	
01F050627 TBA UMBS SINGLE FAMILY 30YR 5 2/21		26,400,000.000 5.000% 02/25/2051		1,071,328		(1,071,328)	
TOTAL SECURITIES SOLD SHORT		1,000,000.000		2,065,427,601		(2,065,726,111)	
TOTAL GENERAL INVESTMENTS				326,670,878		(212,645,286)	
JPMorgan Investor Services		J.P.Morgan					

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Schedule SB, Part V Summary of Plan Provisions

Plan Provisions Used in the Actuarial Valuations

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

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

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

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Prior Plan

Covered employees	<p>Regular employees who terminated before 7/1/1999, and Grandfathered Employees.</p> <p>a. Initial Group of Grandfathered Employees – Employees as of 6/30/1999 who were within five years of retirement date as detailed below and who met the One Year of Active Employment requirement.</p> <p>b. Supplemental Group of Grandfathered Employees – Employees as of 6/30/1999 who were age 40 with at least ten years of eligibility service and who met the One Year of Active Employment requirement.</p> <p>The One Year of Active Employment requirement is that an individual is either (1) a participating employee throughout the period commencing on 7/1/1998 and ending on 7/1/1999, or (2) was rehired during the period commencing on 7/1/1998 and ending on 6/30/1999, and had at least one year of benefit service (excluding any such service prior to becoming an IBM employee).</p>
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Definitions

Eligible earnings	Includes base pay (including salary reduction amounts under sections 125, 132 and 401(k) of the Code), performance bonus (formerly variable pay), executive annual incentive pay, overtime, shift premium, regular Sickness & Accident Income Plan payments, holiday pay, payments for vacation taken and commissions. Effective 1/1/2000, on target earnings replaced commissions (effective 7/1/1999 for commissioned executives).
Normal retirement date (NRD)	The last day of the month during which the participant attains age 65 and completes at least one year of vesting service.

Eligibility for Benefits

Normal retirement	Retirement on NRD
Early retirement	<p>The earliest of the last day of the month during which the participant either:</p> <ul style="list-style-type: none">attains age 55 and completes at least 15 years of eligibility service, orattains age 62 and completes at least five years of eligibility service, orcompletes 30 years of eligibility service.
Postponed retirement	Retirement after NRD

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Termination	Separation from service after completion of five years of vesting service (or if the participant is employed on 12/31/2007)
Disability	Upon total and permanent disability after the completion of at least five years of vesting service.
Preretirement survivor benefit	<p>If a participant dies and is entitled to an immediate or deferred vested benefit, the participant's surviving spouse or domestic partner is entitled to receive a pre-retirement spouse survivor benefit.</p> <p>If a participant dies, has no surviving spouse or domestic partner, is a regular employee on his or her date of death, and has not commenced benefits under the plan, a pre-retirement non-spouse survivor benefit is payable.</p>

Benefits Paid Upon the Following Events

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

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

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

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

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

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

Age	Excess Points Earned Each Year
<30	0

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30-34	1
35-44	2
≥45	3

Maximum Excess Points = 75

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

- (5) **Annuity Conversion Factor:**

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

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

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

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

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

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

- a) Benefit service as of 12/31/1993
- b) 30 years

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

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

- a) Benefit service as of 12/31/1993
- b) 30 years

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

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

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

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

Early retirement

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

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

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

- (ii) **Core Retirement Transition Formulas:** The benefit as calculated in (ii) under "Normal retirement" above, reduced 2% for each year benefit commencement precedes the earlier of the date the participant would have attained age 60 or the date the participant would have completed 30 years of eligibility service if the participant had continued to be employed.
- (iii) **Personal Retirement Provision:** The benefit as calculated in (iii) under "Normal retirement" above, with interest to date of early retirement. The PRP is payable as a lump sum or an annuity. The PRP balance is converted to an immediate annual single life annuity by dividing by 7.5.

Postponed retirement

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

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calculated in (i) under "Normal retirement" above based on 425 base points, 75 excess points and final average earnings and Social Security Covered Compensation as of 12/31/2007, and converted to an annuity based on the age 65 benefit conversion factor.

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

- (ii) **Core Retirement Transition Formulas:** The benefit as calculated in (ii) under "Normal retirement" above.
- (iii) **Personal Retirement Provision:** The benefit as calculated in (iii) under "Normal retirement" above, with interest to date of late retirement. The PRP is payable as a lump sum or an annuity. The PRP balance is converted to an immediate annual single life annuity by dividing by 7.5.
- (iv) **Post Age 70½ Actuarial Increase:** A participant's benefit will be actuarially increased from the April 1 of the calendar year following the calendar year in which the participant attains age 70½ until the benefit commencement date to the extent accruals or other actuarial increases are not provided.

Termination

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

If terminating prior to 1/1/2008:

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

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

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

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

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

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

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PRP Annuity Conversion Factors Benefit Payable Prior to Age 65

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

Disability

- (i) **Pension Credit Formula:** For participants who become disabled after 12/31/1994 and before 1/1/2008, the benefit as calculated in (i) under "Normal retirement" above based on points projected to the earlier of date of retirement and the later of age 65 or five years after the last day of active service. Pay is imputed at a constant rate from last day of active service credit. For participants who become disabled after 12/31/2007, the benefits are frozen as of 12/31/2007.
- (ii) **Core Retirement Transition Formulas:** For participants who became disabled after 12/31/1994, the benefit as calculated in (ii) under "Normal retirement" above, based on benefit service projected to the earlier of date of retirement and the later of age 65 or five years after the last day of active service, but no later than 12/31/2000. For participants who became disabled before 1/1/1995, the benefit as calculated in (ii) under "Normal retirement" above except that service may be projected after 12/31/2000. Pay is imputed at a constant rate from the last day of active service credit.
- (iii) **Personal Retirement Provision:** The benefit as calculated in (iii) under "Normal retirement" above, with interest to date of benefit commencement. The PRP is payable as a lump sum or an annuity at retirement.

Pre-Retirement Spouse Survivor Benefits:

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

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

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

Pre-Retirement Non-Spouse Survivor Benefits:

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

Other Plan Provisions

Bridge Leave

If a participant is permanently laid off or terminated because of a divestiture on or after 7/1/2001, is within one year of his or her early retirement date or normal retirement date as of the date of the permanent lay off or termination, and meets certain other conditions, the participant will be treated as a regular employee until the last day of the bridge leave for purposes of determining eligibility for early retirement or normal retirement and for purposes of determining the reductions for early commencement.

Optional forms of payment

Unless stated otherwise, the provisions described above determine the benefits that are payable as a single life annuity. If a form of payment other than a single life annuity is paid, the single life annuity is converted to the other form of payment based on 8% interest and the UP-1984 Mortality Table, with a 3-year setback for participants and a 6-year setback for joint annuitants.

Unless elected otherwise, benefits are payable as a single life annuity or as a 50% Joint and Survivor annuity, if married. If elected, benefits may be paid in a single life annuity form, a regular Joint and Survivor annuity form, a restore Joint and Survivor annuity form, a Social Security leveling form (if eligible for early retirement at date of termination), or a special Annuity/Lump Sum form (if employed on 7/1/1999).

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The Joint and Survivor annuity continuation percentage (regular and restore) may be any percentage, in increments of 1%, between 1% and 100%. The leveling option allows leveling of the benefit that would be paid to the participant to any integer age between age 62 and Social Security Normal Retirement Age. The leveling option is not available on the PRP benefit.

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Personal Pension Account (PPA)

Covered employees

Employees as of 6/30/1999 who were given the option to elect to accrue benefits under the Prior Plan Formulas or under the PPA formula and who elected the PPA formula, or employees who elected to accrue benefits under the Prior Plan Formulas and were rehired after 6/30/1999.

Employees hired prior to 7/1/1999 who were not given that option.

Employees hired on or after 7/1/1999, after the completion of one year of participation service.

Definitions

Eligible earnings

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

Eligibility for Benefits

Termination

Separation from service after becoming vested (i.e., the completion of three years of vesting service (five years of vesting service if terminated before 2008), employment on or after normal retirement age, or employment on 12/31/2007)

Disability

The participant is eligible for disability benefits under the IBM LTD plan, has at least five years of vesting service as of date of disability, and became disabled prior to 1/1/2008.

Preretirement survivor benefit

If a participant dies, has not commenced benefits under the plan and is entitled to an immediate or deferred vested benefit, the surviving beneficiary is entitled to receive a pre-retirement survivor benefit. If a participant dies while an active employee without rights to a vested benefit, the surviving beneficiary is entitled to receive a pre-retirement survivor benefit.

Benefits Paid Upon the Following Events

Termination

The termination benefit is either:

- (i) The ongoing account balance (or portion thereof), or
- (ii) The ongoing account balance (or portion thereof) converted to an immediate annuity, subject to the protections described under "Protected Benefits" below.

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- (i) **Ongoing Account Balance** The ongoing account balance is the sum of (i), (ii) and (iii):
- (i) Opening Account Balance: The greater of the Basic Opening Account Balance and the Enhanced Opening Account Balance, if eligible.
 - (ii) Total Pay Credits: The sum of Base Pay Credits plus Transition Pay Credits, if eligible. Base Pay Credits and Transition Pay Credits are not credited after 12/31/2007.
 - (iii) Interest Credits
- a.) **Basic Opening Account Balance** The greater of:
- (i) Present value as of 6/30/1999 of the age-65 Core Retirement Transition Formulas benefit accrued as of 6/30/1999 plus the PRP balance as of 6/30/1999.
 - (ii) Present value as of 6/30/1999 of the age-65 Pension Credit Formula benefit accrued as of 6/30/1999.
- Present values are determined using a 6% interest rate and the mortality table described in Rev.Rul. 95-6.
- b.) **Enhanced Opening Account Balance** Only available to employees who meet the One Year of Active Employment requirement.
- The Enhanced Opening Account Balance is 5% multiplied by five-year average earnings as of 6/30/1999 multiplied by benefit service as of 6/30/1999.
- The One Year of Active Employment requirement is that an individual is either (1) a participating employee throughout the period commencing on 7/1/1998 and ending on 7/1/1999, or (2) was rehired during the period commencing on 7/1/1998 and ending on 6/30/1999, had at least one year of benefit service (excluding any such service prior to becoming an IBM employee), and was a participating employee throughout the period commencing on 6/30/1999 and ending on 9/3/1999.
- c.) **Base Pay Credits** Base Pay Credits are 5% multiplied by monthly earnings. Base Pay Credits are credited beginning 7/31/1999, or the last day of the month in which the employee meets the eligibility requirements, and ending on the last day of the month which contains the separation from service date (or 12/31/2007 if earlier).
- d.) **Transition Pay Credits** Transition Pay Credits are the Transition Pay Credit Rate multiplied by monthly earnings. Transition Pay Credits are credited beginning 7/31/1999 and ending on the earliest of the end of the month which contains the first separation from service

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after 6/30/1999, the 30-year anniversary of benefit service or 12/31/2007.

Transition Pay Credits are available to participants who have met the One Year of Active Employment requirement and who had attained age 40 on 6/30/1999 or attained an age (in years and completed months) and completed eligibility service (in years and completed months) that, when combined, equalled at least 50 years as of 6/30/1999.

e.) Transition Pay Credit Rate

Transition Pay Credit Rate is determined based on age and eligibility service as of 6/30/1999.

<u>Age + Eligibility Service as of 6/30/1999</u>	<u>Fixed Rate</u>
≥65	4%
60 – 64	3%
55 – 59	2%
≤54	1%

Age and eligibility service are determined in years and completed months.

The Transition Pay Credit Rate does not change from the rate in effect on 7/1/1999.

f.) Interest Credits

Interest is credited to the account until the date of distribution. The interest crediting rate for a calendar year is 1% plus the average of the one-year Treasury Constant Maturity rates for August, September and October of the preceding year.

(ii) **Ongoing Account Balance
Payable as Annuity:**

a.) Regular Annuity

The ongoing account balance is converted to an equivalent single life annuity using the applicable interest rate and mortality table.

For benefit commencement dates after 2002 and before 2010, the applicable interest rate is the average of the 30-year Treasury rates for August, September and October immediately preceding the year of distribution. The applicable mortality table is the mortality table described in Rev. Rul. 2001-62. For benefit commencement dates after 2009, the applicable interest rate is the average of the 3-segment interest rates (including the phase in rates) for August, September and October immediately preceding the year of distribution. The applicable mortality table is the mortality table described in section 417(e) of the Code, as initially described in Rev. Rul. 2007-67.

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b.) Enhanced Annuity

In order to be eligible for an enhanced annuity, a participant must be eligible for Transition Pay Credits and must first separate from service after 6/30/1999 after meeting one of the following Prior Plan Formulas retirement-eligible conditions:

- i. Any age with at least 30 years of eligibility service or
- ii. Age 55 with at least 15 years of eligibility service, or
- iii. Age 62 with at least five years of eligibility service.

The enhanced annuity is determined by converting the ongoing account balance to an equivalent single life annuity using the applicable enhanced annuity factor. The annuity cannot be greater than the projected age 65 annuity.

The applicable enhanced annuity factor depends on the age of the participant at benefit commencement and the length of time from 6/30/1999 to early retirement date (under the Prior Plan Formulas). The applicable enhanced annuity factor is based on the applicable mortality table and the following interest rates instead of the applicable interest rate(s).

Years from Early Retirement Date <u>as of 6/30/1999</u>	Age on Benefit Commencement Date									
	55 and less	56	57	58	59	60	61	62	63	64
6.000 or fewer	11.3%	11.2%	11.0%	10.9%	10.7%	10.6%	10.3%	9.9%	9.1%	8.1%
6.001 to 7.000	11.0%	10.9%	10.7%	10.6%	10.4%	10.3%	10.0%	9.6%	8.8%	7.9%
7.001 to 8.000	10.6%	10.5%	10.3%	10.2%	10.1%	10.0%	9.7%	9.3%	8.6%	7.6%
8.001 to 9.000	10.3%	10.2%	10.0%	9.9%	9.7%	9.6%	9.4%	9.0%	8.3%	7.4%
9.001 to 10.000	9.9%	9.9%	9.7%	9.6%	9.4%	9.3%	9.1%	8.7%	8.0%	7.1%
10.001 to 11.000	9.4%	9.3%	9.1%	9.0%	8.9%	8.8%	8.5%	8.2%	7.6%	6.7%
11.001 to 12.000	8.8%	8.7%	8.6%	8.5%	8.3%	8.3%	8.0%	7.7%	7.1%	6.3%
12.001 or more	8.2%	8.2%	8.0%	8.0%	7.8%	7.7%	7.5%	7.2%	6.6%	5.9%

Disablement

The disability benefit is based on the ongoing account balance (as defined above). However, the participant is eligible for Base Pay Credits for up to five years following the date of disability and Transition Pay Credits, if eligible, for up to five years following the date of disability but no later than the earlier of the end of the month which contains the 30-year anniversary of benefit service or 6/30/2009. Base Pay Credits and Transition Pay Credits, if any, after the date of disability are based on LTD benefits received and cease if the participant commences

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benefits under the Plan or recovers from disability. Interest is credited to the account until the date of distribution.

Pre-Retirement Survivor Benefits

For participants who are married or who have a domestic partner on their date of death and who have not elected a beneficiary other than the spouse or domestic partner, the pre-retirement survivor benefit is an immediate or deferred single life annuity payable to the surviving spouse or domestic partner of equivalent actuarial value to 100% of the participant's ongoing account balance (defined above), but not less than the benefit required to be paid by law. The surviving spouse or domestic partner may elect to receive the account balance as an immediate or deferred lump sum.

For all other participants, the pre-retirement survivor benefit is 100% of the participant's ongoing account balance payable as a lump sum to the participant's beneficiary.

Other Plan Provisions

Protected Benefits

a.) Lump Sums

Lump sum benefits cannot be less than the present value as of the benefit commencement date of the single life annuity beginning at age 65 that was earned under the Prior Plan Formulas as of the protection date.

The protection date is 12/31/1999 for participants in the Initial Group of Grandfathered Employees who elected to accrue benefits under the PPA formula. The protection date is 6/30/1999 for participants in the Supplemental Group of Grandfathered Employees who elected to participate in the PPA formula and for employees hired prior to 7/1/1999 who were not given a choice between plan formulas. Other special protection dates may apply to certain employees.

For lump sums with an annuity starting date after 2007, present values are determined using the average of the 3-segment interest rates (including the phase in rates) for August, September and October immediately preceding the year of distribution, and the mortality table described in section 417(e) of the Code, as initially described in Rev. Rul. 2007-67.

b.) Annuities

Annuity benefits cannot be less than the benefit accrued under the Prior Plan Formulas as of the protection date payable as of the benefit commencement date.

Optional forms of payment

Unless stated otherwise, the provisions described above determine the benefits that are payable as a single life annuity. If a form of payment other than a single life annuity is paid, the

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single life annuity is converted to the other form of payment based on the applicable interest rate and the applicable mortality table described above., but with a 2-year setback for joint annuitants.

Unless elected otherwise, benefits are payable as a single life annuity or as 50% Joint and Survivor annuity, if married. If elected, the benefits can be paid in as a lump sum, single life annuity, regular Joint and Survivor annuity, split distribution, or partial distribution.

The Joint and Survivor annuity continuation percentage may be any percentage, in increments of 10%, between 10% and 100%, and 75%.

Future Plan Changes

No future plan changes were recognized in determining funding requirements.

Changes in Benefits Valued Since Prior Year

There have been no changes in benefits valued since the prior year.

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SCHEDULE H - 4i - 1

SCHEDULE OF ASSETS HELD FOR
INVESTMENT PURPOSES AT END OF YEAR

IBM PERSONAL PENSION PLAN

AS OF DECEMBER 31, 2020

(a)	(b)	(c)	(c)	(d)	(e)
	Identity of issue, borrower, lessor, or similar party (CUSIP)	Description of Investment	Shares/Par	Cost	Current Value
	831865209	A O SMITH CORP COMMON STOCK USD 1	4,317	206,474	236,658
	2992303	A S F CO INVESTMENT L P	100	127,596	0
	6287250	A2 MILK CO LTD/THE COMMON STOCK NZD 0	32,001	353,466	278,101
	375204	ABB LTD ADR USD	29,358	784,928	820,850
	7108899	ABB LTD COMMON STOCK CHF 0.12	44,839	1,021,283	1,253,433
	002824AY6	ABBOTT LABORATORIES CALLABLE NOTES FIXED	1,710,000	1,935,686	2,517,855
	002824AV2	ABBOTT LABORATORIES CALLABLE NOTES FIXED	2,880,000	3,291,308	4,489,315
	002824BN9	ABBOTT LABORATORIES CALLABLE NOTES FIXED	4,170,000	4,171,478	5,855,681
	002824BG4	ABBOTT LABORATORIES CALLABLE NOTES FIXED	9,110,000	9,456,976	12,530,987
	002824BH2	ABBOTT LABORATORIES CALLABLE NOTES FIXED	13,622,000	17,518,638	20,194,615
	2824100	ABBOTT LABORATORIES COMMON STOCK USD 0	79,577	6,464,692	8,712,886
	00287YBM0	ABBVIE INC CALLABLE NOTES FIXED 2.3% 21/	3,601,000	3,615,366	3,732,076
	00287YBZ1	ABBVIE INC CALLABLE NOTES FIXED 2.6% 21/	14,290,000	14,799,222	15,316,022
	00287YCU1	ABBVIE INC CALLABLE NOTES FIXED 2.8% 15/	937,000	906,015	979,840
	00287YBV0	ABBVIE INC CALLABLE NOTES FIXED 2.95% 21	6,616,000	6,611,924	7,316,304
	00287YAY5	ABBVIE INC CALLABLE NOTES FIXED 3.2% 14/	1,570,000	1,597,102	1,739,387
	00287YBX6	ABBVIE INC CALLABLE NOTES FIXED 3.2% 21/	6,378,000	6,506,212	7,147,825
	00287YCT4	ABBVIE INC CALLABLE NOTES FIXED 3.25% 01	4,645,000	4,699,540	4,838,000
	00287YCS6	ABBVIE INC CALLABLE NOTES FIXED 3.45% 15	5,175,000	5,187,987	5,336,978
	00287YAQ2	ABBVIE INC CALLABLE NOTES FIXED 3.6% 14/	6,880,000	6,927,312	7,664,939
	00287YBC2	ABBVIE INC CALLABLE NOTES FIXED 3.75% 14	54,000	51,121	58,882
	00287YCX5	ABBVIE INC CALLABLE NOTES FIXED 3.8% 15/	1,226,000	1,282,809	1,367,211
	00287YCA5	ABBVIE INC CALLABLE NOTES FIXED 4.05% 21	66,575,000	69,197,587	80,571,062
	00287YBF5	ABBVIE INC CALLABLE NOTES FIXED 4.25% 14	457,000	504,606	547,902
	00287YCB3	ABBVIE INC CALLABLE NOTES FIXED 4.25% 21	32,441,000	33,725,013	40,675,175
	00287YAV1	ABBVIE INC CALLABLE NOTES FIXED 4.3% 14/	3,617,000	3,562,577	4,451,008
	00287YAM1	ABBVIE INC CALLABLE NOTES FIXED 4.4% 06/	8,748,000	9,179,421	10,985,388
	00287YAW9	ABBVIE INC CALLABLE NOTES FIXED 4.45% 14	9,403,000	9,550,862	11,962,403
	00287YAR0	ABBVIE INC CALLABLE NOTES FIXED 4.5% 14/	16,410,000	16,596,929	20,612,109
	00287YCY3	ABBVIE INC CALLABLE NOTES FIXED 4.55% 15	10,466,000	10,386,423	13,232,268
	00287YCX0	ABBVIE INC CALLABLE NOTES FIXED 4.625% 0	765,000	708,366	971,374
	00287YAS8	ABBVIE INC CALLABLE NOTES FIXED 4.7% 14/	6,197,000	6,215,155	8,107,039
	00287YDB2	ABBVIE INC CALLABLE NOTES FIXED 4.75% 15	2,647,000	2,848,949	3,459,417
	00287YDA4	ABBVIE INC CALLABLE NOTES FIXED 4.85% 15	6,413,000	6,734,867	8,487,862
	00287YBD0	ABBVIE INC CALLABLE NOTES FIXED 4.875% 1	19,275,000	20,132,568	26,068,859
	00287Y109	ABBVIE INC COMMON STOCK USD 0.01	83,800	6,585,636	8,979,170
	6292102	ABC-MART INC COMMON STOCK JPY	1,666	105,430	92,623
	3009107	ABERDEEN ASIA-PACIFIC INCOME FUND INC CL	1,586,270	6,336,779	7,058,902
	003009B*7	ABERDEEN ASIA-PACIFIC INCOME FUND INC SE	3,000,000	3,000,000	3,305,070
	003009A@6	ABERDEEN ASIA-PACIFIC INCOME FUND INC SE	8,000,000	8,170,560	8,378,320
	3011103	ABERDEEN AUSTRALIA EQUITY FUND INC CLOSE	274,745	1,258,429	1,447,906
	00301W105	ABERDEEN EMERGING MARKETS EQUITY INCOME	126,817	987,960	1,034,827
	B45L2K9	ABERDEEN EMERGING MARKETS INVESTMENT CC	275,026	1,965,772	2,641,026
	00306J109	ABERDEEN JAPAN EQUITY FUND INC CLOSED-EN	240,879	1,688,625	2,276,307
	392075	ABERDEEN JAPAN INVESTMENT TRUST PLC CLOS	140,868	1,056,683	1,501,964
	BBM56V2	ABERDEEN NEW DAWN INVESTMENT TRUST PLC C	42,143	133,669	186,648
	00326L100	ABERDEEN TOTAL DYNAMIC DIVIDEND FUND CLO	347,216	2,596,156	3,072,862
	6655	ABERFORTH SMALLER COMPANIES TRUST PLC CL	42,050	495,818	717,353
	3654100	ABIOMED INC COMMON STOCK USD 0.01	1,914	430,320	620,519
	BYQP136	ABN AMRO BANK NV DUTCH CERT EUR 1	56,620	592,656	555,605
	00084DAL4	ABN AMRO BANK NV MEDIUM TERM NOTE FIXED	600,000	599,128	703,068
	3997111	ABRY PARTNERS IV LP IBM	100	0	286,815
	3996501	ABRY PARTNERS VII LP COMMON STOCK USD	100	894,963	9,439,450
		ABRY PARTNERS VIII LP LTD PART USD		654,201	1,737,647
	3992146	ABRY PARTNERS VIII LP LTD PART USD	100	8,478,819	22,520,888
	3990033	ABRY SENIOR EQUITY II	100	62,873	504,353
	3992278	ABRY SENIOR EQUITY IV LP COMMON STOCK US	100	59,115	7,499,097
	00399A916	ABRY V/BULLSHEAD D	100	0	108,579
	89399B735	ABRY VI	100	127,396	1,076,629
	00401MAB2	ABU DHABI CRUDE OIL PIPELINE LLC CALLABL	9,603,000	10,196,997	11,925,966
	00388WAG6	ABU DHABI NATIONAL ENERGY CO PJSC MEDIUM	610,000	609,752	760,213
	00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK US	2,841	95,108	142,789
	4225108	ACADIA PHARMACEUTICALS INC COMMON STOCK	3,595	168,594	192,189
	00434H108	ACCELERON PHARMA INC COMMON STOCK USD 0	1,669	175,605	213,532
	G1151C101	ACCENTURE PLC COMMON STOCK USD 0.0000225	29,331	5,355,358	7,661,551
	5852842	ACCOR SA COMMON STOCK EUR 3	1,899	75,097	68,776
	00440FAA2	ACE CAPITAL TRUST II CALLABLE BOND FIXED	645,000	864,714	987,340
	00440EAH0	ACE INA HOLDINGS INC CALLABLE NOTES FIXE	255,000	328,789	398,211
	B01ZVZ5	ACERINOX SA COMMON STOCK EUR 0.25	24,942	196,026	275,698
	004CVR031	ACHILLION PHARMACEUTICALS INC COMMON STO	400	2,704	0
	6049784	ACOM CO LTD COMMON STOCK JPY	3,920	16,592	16,744
	B01FLQ6	ACS ACTIVIDADES DE CONSTRUCCION Y SERVIC	2,869	94,456	95,306
	00507VAN9	ACTIVISION BLIZZARD INC CALLABLE NOTES F	200,000	242,998	260,372
	00507VAP4	ACTIVISION BLIZZARD INC CALLABLE NOTES F	420,000	418,444	412,322
	00507VAQ2	ACTIVISION BLIZZARD INC CALLABLE NOTES F	18,708,000	18,279,190	18,285,199
	00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD	36,231	2,563,652	3,364,048
	00508Y102	ACUITY BRANDS INC COMMON STOCK USD 0.01	1,272	146,126	154,026
	6212104	ADAMS DIVERSIFIED EQUITY FUND INC CLOSED	254,811	4,174,193	4,405,682
	00654UAA0	ADANI INTERNATIONAL CONTAINER TERMINAL P	200,000	201,012	200,494
	00652MAG7	ADANI PORTS & SPECIAL ECONOMIC ZONE LTD	366,000	366,000	392,784
	00652MAF9	ADANI PORTS & SPECIAL ECONOMIC ZONE LTD	400,000	399,728	416,056
	00654CAA0	ADANI RENEWABLE ENERGY RJ LTD/KODANGAL S	767,000	767,000	793,462
	00652XAB4	ADANI TRANSMISSION LTD CALLABLE NOTES FI	482,500	482,500	510,244
	00650F109	ADAPTIVE BIOTECHNOLOGIES CORP COMMON STI	2,469	102,101	145,992
	7110720	ADECCO GROUP AG COMMON STOCK CHF 0.1	15,296	791,402	1,023,713
	L00849AA4	ADECOAGRO SA CALLABLE NOTES FIXED 6% 21/	200,000	200,000	210,002

6847107	ADELPHIA BUSINESS SOLUTIONS INC CLASS'A'	31,743	18,142	0
BJ0DP40	ADEVINTA ASA COMMON STOCK NOK 0.2	6,171	79,493	103,788
4031976	ADIDAS AG COMMON STOCK EUR 0	5,212	909,057	1,899,751
007036EQ5	ADJUSTABLE RATE MORTGAGE TRUST 2004-5 20	78,473	67,744	78,364
007037AE4	ADJUSTABLE RATE MORTGAGE TRUST 2007-1 20	382,498	179,940	395,671
B02J639	ADMIRAL GROUP PLC COMMON STOCK GBP 0.1	18,413	396,062	731,430
00724PAC3	ADOBE INC CALLABLE NOTES FIXED 2.15% 01/	4,460,000	4,480,327	4,785,892
00724F101	ADOBE INC COMMON STOCK USD 0.0001	22,128	6,768,968	11,066,655
00090Q103	ADT INC COMMON STOCK USD 0.01	4,972	37,231	39,030
00751YAF3	ADVANCE AUTO PARTS INC CALLABLE NOTES FI	407,000	405,945	413,349
00751YAE6	ADVANCE AUTO PARTS INC CALLABLE NOTES FI	635,000	658,427	730,212
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD	2,163	267,516	340,694
7903107	ADVANCED MICRO DEVICES INC COMMON STOCK	53,780	3,245,232	4,932,164
824039S	ADVANCED MICRO DEVICES INC USD0.01	836	9,413	76,670
00769EAY6	Advantage Sales & Marketing Inc.-Initial	1,100,000	1,094,500	1,098,400
6870490	ADVANTEST CORP COMMON STOCK JPY	10,700	664,884	801,114
7998966	ADVENT CENTRAL & EASTERN EUROPE III - BU	100	0	829,343
007992AG5	ADVENT GPE V-A - BULLSHEAD I	100	0	2,960,006
892994M84	ADVENT INTERNATIONAL GPE VI	100	0	19,310,735
L01996542	ADVENT INTERNATIONAL GPE VII-B- LIMITED	100	0	70,725,552
AAE9916D8	ADVENT INTERNATIONAL GPE VIII-B LIMITED	100	47,450,001	92,369,342
89799W164	ADVENTCENTRAL EUROPE IV	100	18,367,979	800,318
007944AG6	ADVENTIST HEALTH SYSTEM/WEST CALLABLE BO	666,000	666,000	739,586
007944AE1	ADVENTIST HEALTH SYSTEM/WEST CALLABLE BO	3,100,000	3,102,009	3,213,832
007589AC8	ADVOCATE HEALTH & HOSPITALS CORP CALLABL	1,309,000	1,315,206	1,486,042
007589AA2	ADVOCATE HEALTH & HOSPITALS CORP CALLABL	2,155,000	2,155,000	2,482,237
007589AB0	ADVOCATE HEALTH & HOSPITALS CORP CALLABL	5,165,000	5,264,691	6,756,388
00783V104	ADYEN NV ADR USD	7,600	258,125	352,640
BZ1HM42	ADYEN NV COMMON STOCK EUR 0.01	273	321,119	636,326
00766T100	AECOM COMMON STOCK USD 0.01	6,053	231,148	301,318
5927375	AEGON NV COMMON STOCK EUR 0.12	36,330	170,268	143,801
7924103	AEGON NV NY REG SHRS USD	156,884	990,772	619,692
BVRZ8L1	AENA SME SA COMMON STOCK	709	123,855	123,358
6480048	AEON CO LTD COMMON STOCK JPY	11,344	199,351	371,925
6476218	AEON DELIGHT CO LTD COMMON STOCK JPY	2,300	73,827	59,836
6534202	AEON MALL CO LTD COMMON STOCK JPY	979	15,375	16,139
00108WAM2	AEP TEXAS INC CALLABLE NOTES FIXED 2.1%	1,195,000	1,190,429	1,249,313
00108WAK6	AEP TEXAS INC CALLABLE NOTES FIXED 3.45%	3,150,000	3,224,837	3,527,780
00108WAF7	AEP TEXAS INC CALLABLE NOTES FIXED 3.8%	710,000	702,131	839,334
00115AAL3	AEP TRANSMISSION CO LLC CALLABLE NOTES F	960,000	954,202	1,069,910
00115AAE9	AEP TRANSMISSION CO LLC CALLABLE NOTES F	1,500,000	1,512,480	1,687,470
00115AAF6	AEP TRANSMISSION CO LLC CALLABLE NOTES F	1,550,000	1,551,400	1,930,169
00115AAH2	AEP TRANSMISSION CO LLC CALLABLE NOTES F	1,850,000	1,845,702	2,254,632
00115AAJ8	AEP TRANSMISSION CO LLC CALLABLE NOTES F	2,375,000	2,374,587	3,131,865
00115AAM1	AEP TRANSMISSION CO LLC CALLABLE NOTES F	2,720,000	2,884,844	3,297,728
00115AAK5	AEP TRANSMISSION CO LLC CALLABLE NOTES F	8,674,000	8,908,442	10,710,135
N00985106	AERCAP HOLDINGS NV COMMON STOCK USD 0.01	10,200	550,615	464,916
00772BAR2	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	150,000	142,277	154,241
00774MAA3	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	209,000	197,087	216,202
00774MAG0	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	500,000	511,486	556,940
00774MAC9	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	595,000	568,924	631,783
00774MAN5	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	704,000	696,772	841,597
00774MAE5	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	1,100,000	1,096,293	1,184,788
00774MAM7	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	1,940,000	1,897,840	2,017,581
00772BAM3	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	2,490,000	2,566,310	2,563,131
00774MAP0	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	2,480,000	2,486,817	2,688,866
00774MAQ8	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	2,792,000	2,774,554	2,926,742
00774MAK1	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	5,083,000	5,040,826	5,549,162
B164FY1	AEROPORTS DE PARIS COMMON STOCK EUR 3	309	46,541	40,114
00130HCD5	AES CORP/THE CALLABLE NOTES FIXED 1.375%	1,162,000	1,161,370	1,171,970
00130HCF0	AES CORP/THE CALLABLE NOTES FIXED 2.45%	670,000	669,748	679,038
00130HCB9	AES CORP/THE CALLABLE NOTES FIXED 3.3% 1	860,000	859,789	937,400
00130HCC7	AES CORP/THE CALLABLE NOTES FIXED 3.95%	1,085,000	1,105,689	1,226,495
00130H105	AES CORP/THE COMMON STOCK USD 0.01	21,472	339,783	504,592
00817YAP8	AETNA INC CALLABLE NOTES FIXED 2.75% 15/	610,000	594,873	632,607
00817YAV0	AETNA INC CALLABLE NOTES FIXED 2.8% 15/J	555,000	554,425	583,943
00817YAZ1	AETNA INC CALLABLE NOTES FIXED 3.875% 15	4,950,000	4,849,988	5,903,717
00817YAM0	AETNA INC CALLABLE NOTES FIXED 4.125% 15	3,274,000	3,124,147	3,882,342
00817YAP3	AETNA INC CALLABLE NOTES FIXED 4.75% 15/	3,044,000	3,094,949	3,917,811
00817YAF5	AETNA INC CALLABLE NOTES FIXED 6.625% 15	500,000	659,831	735,015
00817YAG3	AETNA INC CALLABLE NOTES FIXED 6.75% 15/	3,482,000	4,529,496	5,299,395
G01997827	AETOS CAPITAL ASIA TE II LP	100	92,459,597	6,299,334
09699N692	AETOS CAPITAL ASIA TE III (P58193)	100	98,857,511	16,098,743
8992620	AEW CORE	100	55,880,133	334,747,000
8252108	AFFILIATED MANAGERS GROUP INC COMMON STC	4,638	390,464	471,685
001055AR3	AFLAC INC CALLABLE NOTES FIXED 4% 15/OCT	1,300,000	1,290,428	1,564,628
001055AY8	AFLAC INC CALLABLE NOTES FIXED 4.75% 15/	2,390,000	2,745,039	3,335,221
1055102	AFLAC INC COMMON STOCK USD 0.1	23,070	823,362	1,025,923
G01283AD5	AFREN 11.5% SNR 01/FEB/2016 USD'REGS	195,167	38	98
BF5L8B9	AFTERPAY LTD COMMON STOCK AUD	2,321	77,651	211,338
00109C103	AGC INC ADR USD	16,100	101,083	111,895
6055208	AGC INC COMMON STOCK JPY	22,068	797,805	769,478
1084102	AGCO CORP COMMON STOCK USD 0.01	2,002	129,391	206,386
B86S2N0	AGEAS SA/NV COMMON STOCK EUR 0	1,831	85,797	97,633
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK US	10,046	812,240	1,190,351
00847X104	AGIOS PHARMACEUTICALS INC COMMON STOCK L	1,989	86,587	86,183
001201A#9	AGL ENERGY LIMITED SERIES C	5,000,000	5,000,000	5,789,150
BSS7GP5	AGL ENERGY LTD COMMON STOCK AUD 0	6,446	96,367	59,440
00123Q104	AGNC INVESTMENT CORP REIT USD 0.01	18,053	277,587	281,627
008474D@4	AGNICO EAGLE MINES LIMITED SERIES C	4,000,000	4,000,000	4,795,960
008474D*6	AGNICO EAGLE MINES LTD	4,000,000	4,000,000	4,676,920
2009823	AGNICO EAGLE MINES LTD COMMON STOCK CAD	11,902	583,046	836,970
008513AA1	AGREE LP CALLABLE NOTES FIXED 2.9% 01/OC	2,731,000	2,740,668	2,901,117
001306AB5	AHS HOSPITAL CORP CALLABLE BOND FIXED 5.	800,000	955,008	1,112,944
LX1849030	AI Convoy (Luxembourg) S.a r.l.-Facility	297,750	296,261	297,973

00131LAK1	AIA GROUP LTD CALLABLE MEDIUM TERM NOTE	2,610,000	2,616,672	2,736,272
B4TX8S1	AIA GROUP LTD COMMON STOCK HKD 0	194,600	1,747,315	2,384,235
00135TAB0	AIB GROUP PLC CALLABLE BOND VARIABLE 10/	1,100,000	1,100,000	1,202,707
00135TAA2	AIB GROUP PLC MEDIUM TERM NOTE FIXED 4.7	1,330,000	1,399,872	1,462,934
00138CAQ1	AIG GLOBAL FUNDING MEDIUM TERM NOTE FIXE	515,000	514,448	514,938
00139PAA6	AIG SUNAMERICA GLOBAL FINANCING X NOTES	1,785,000	2,353,804	2,688,924
009090AA9	AIR CANADA 2015-1 CLASS A PASS THROUGH T	5,317,024	5,266,120	5,225,437
00908PAA5	AIR CANADA 2017-1 CLASS AA PASS THROUGH	1,795,200	1,731,891	1,756,537
008911AZ2	AIR CANADA CALLABLE NOTES FIXED 7.75% 15	2,035,000	2,012,448	2,045,175
BSDHYK1	AIR CANADA COMMON STOCK CAD 0	7,709	214,244	137,782
0G2107B	AIR CANADA TL 1L B BL3211119	3,820,000	3,661,867	3,662,425
00914AAG7	AIR LEASE CORP CALLABLE MEDIUM TERM NOTE	367,000	361,253	376,762
00914AAE2	AIR LEASE CORP CALLABLE MEDIUM TERM NOTE	1,042,000	1,034,277	1,101,238
00914AAH5	AIR LEASE CORP CALLABLE MEDIUM TERM NOTE	3,510,000	3,477,894	3,774,654
00912XBA1	AIR LEASE CORP CALLABLE NOTES FIXED 3.25	4,444,000	4,184,692	4,758,146
00912XAM6	AIR LEASE CORP CALLABLE NOTES FIXED 3.87	3,110,000	3,066,811	3,125,612
00912XBFO	AIR LEASE CORP CALLABLE NOTES FIXED 4.62	2,400,000	2,372,764	2,756,952
00912X302	AIR LEASE CORP COMMON STOCK USD 0.01	3,391	105,107	150,628
00913RAE6	AIR LIQUIDE FINANCE SA CALLABLE NOTES FI	305,000	304,404	371,167
B1YXBJ7	AIR LIQUIDE SA COMMON STOCK EUR 5.5	6,923	793,817	1,137,183
009158AY2	AIR PRODUCTS AND CHEMICALS INC CALLABLE	270,000	269,759	285,798
009158AZ9	AIR PRODUCTS AND CHEMICALS INC CALLABLE	1,319,000	1,315,807	1,421,539
009158BA3	AIR PRODUCTS AND CHEMICALS INC CALLABLE	1,300,000	1,320,157	1,428,856
9158106	AIR PRODUCTS AND CHEMICALS INC COMMON ST	7,179	1,567,437	1,961,446
6441465	AIR WATER INC COMMON STOCK JPY	21,900	354,755	389,022
009279AC4	AIRBUS SE CALLABLE NOTES FIXED 3.95% 10/	850,000	839,922	986,884
4012250	AIRBUS SE COMMON STOCK EUR 1	15,930	1,474,127	1,749,916
00928QAR2	AIRCASTLE LTD CALLABLE NOTES FIXED 4.4%	1,407,000	1,405,262	1,490,942
00928QAT8	AIRCASTLE LTD CALLABLE NOTES FIXED 5.25%	4,690,000	4,649,370	5,165,332
6010702	ASIN SEIKI CO LTD COMMON STOCK JPY	9,205	299,802	275,940
6010906	AJINOMOTO CO INC COMMON STOCK JPY	4,993	93,067	113,043
B1TNRD8	AJISEN CHINA HOLDINGS LTD COMMON STOCK H	113,000	81,377	19,091
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USI	7,307	611,094	767,162
00973RAC8	AKER BP ASA CALLABLE NOTES FIXED 2.875%	2,391,000	2,384,352	2,440,087
00973RAE3	AKER BP ASA CALLABLE NOTES FIXED 3% 15/J	600,000	598,533	629,694
00973RAJ2	AKER BP ASA CALLABLE NOTES FIXED 4% 15/J	282,000	277,344	305,477
BJ2KSG2	AKZO NOBEL NV COMMON STOCK EUR 0.5	2,041	160,240	219,410
01026CAC5	ALABAMA ECONOMIC SETTLEMENT AUTH BP SETT	1,040,000	1,040,000	1,100,944
01026CAD3	ALABAMA ECONOMIC SETTLEMENT AUTH BP SETT	990,000	990,000	1,178,060
010392FR4	ALABAMA POWER CO CALLABLE NOTES FIXED 3.	1,125,000	1,145,781	1,369,598
010392FT0	ALABAMA POWER CO CALLABLE NOTES FIXED 3.	1,424,000	1,445,838	1,670,708
010392FJ2	ALABAMA POWER CO CALLABLE NOTES FIXED 3.	2,252,000	2,137,507	2,760,929
010392FM5	ALABAMA POWER CO CALLABLE NOTES FIXED 3.	2,330,000	2,451,392	2,818,671
010392FG8	ALABAMA POWER CO CALLABLE NOTES FIXED 4.	385,000	395,256	460,964
010392FS2	ALABAMA POWER CO CALLABLE NOTES FIXED 4.	810,000	858,537	1,083,124
010392FP8	ALABAMA POWER CO CALLABLE NOTES FIXED 4.	3,210,000	3,528,952	4,237,072
010392FL7	ALABAMA POWER CO CALLABLE NOTES FIXED 4.	7,819,000	7,791,586	9,919,809
010392FD5	ALABAMA POWER CO CALLABLE NOTES FIXED 5.	250,000	313,973	351,823
010392FF0	ALABAMA POWER CO CALLABLE NOTES FIXED 5.	1,131,000	1,197,479	1,540,807
010392EZ7	ALABAMA POWER CO CALLABLE NOTES FIXED 6.	500,000	661,696	746,180
010831BE4	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE	765,000	1,070,827	1,280,633
01126#AA1	ALAMO 6 LLC	2,684,674	2,684,674	3,234,362
11659109	ALASKA AIR GROUP INC COMMON STOCK USD 0.	9,092	375,053	472,784
12653101	ALBEMARLE CORP COMMON STOCK USD 0.01	3,426	304,019	505,404
13091103	ALBERTSONS COS INC COMMON STOCK USD 0.01	1,483	20,316	26,071
01400EAD5	ALCON FINANCE CORP CALLABLE NOTES FIXED	800,000	798,822	852,320
01400EAC7	ALCON FINANCE CORP CALLABLE NOTES FIXED	1,575,000	1,637,857	1,858,106
01400EAA1	ALCON FINANCE CORP CALLABLE NOTES FIXED	1,898,000	1,929,442	2,077,304
BJT1GR5	ALCON INC COMMON STOCK CHF 0.04	5,349	297,048	356,055
015271AQ2	ALEXANDRIA REAL ESTATE EQUITIES INC CALL	315,000	314,845	441,939
015271AT6	ALEXANDRIA REAL ESTATE EQUITIES INC CALL	700,000	698,894	760,956
015271AJ8	ALEXANDRIA REAL ESTATE EQUITIES INC CALL	900,000	896,409	1,034,433
015271AR0	ALEXANDRIA REAL ESTATE EQUITIES INC CALL	1,270,000	1,268,364	1,453,159
015271AV1	ALEXANDRIA REAL ESTATE EQUITIES INC CALL	2,190,000	2,186,023	2,186,496
015271AU3	ALEXANDRIA REAL ESTATE EQUITIES INC CALL	2,060,000	2,348,581	2,621,515
015271AG4	ALEXANDRIA REAL ESTATE EQUITIES INC CALL	2,800,000	2,813,592	3,417,988
015271AS8	ALEXANDRIA REAL ESTATE EQUITIES INC CALL	3,440,000	4,189,155	4,274,166
15271109	ALEXANDRIA REAL ESTATE EQUITIES INC REIT	4,354	630,446	775,970
15351109	ALEXION PHARMACEUTICALS INC COMMON STOCI	8,275	887,243	1,292,886
7332687	ALFA LAVAL AB COMMON STOCK SEK 2.84	47,724	1,149,864	1,315,053
6687214	ALFRESA HOLDINGS CORP COMMON STOCK JPY	17,748	255,646	324,722
B51BMR7	ALGONQUIN POWER & UTILITIES CORP COMMON	29,095	400,355	478,446
01609WAR3	ALIBABA GROUP HOLDING LTD CALLABLE NOTES	200,000	204,733	248,502
BFD9PC5	ALIBABA GROUP HOLDING LTD CALLABLE NOTES	1,020,000	1,112,635	1,284,200
01609WAQ5	ALIBABA GROUP HOLDING LTD CALLABLE NOTES	1,550,000	1,650,946	1,707,124
01609WAS1	ALIBABA GROUP HOLDING LTD CALLABLE NOTES	1,650,000	1,591,673	1,735,866
01609WAV4	ALIBABA GROUP HOLDING LTD CALLABLE NOTES	3,211,000	3,495,687	4,042,713
01609WAI6	ALIBABA GROUP HOLDING LTD CALLABLE NOTES	4,470,000	4,374,676	5,271,963
01609WAW2	ALIBABA GROUP HOLDING LTD CALLABLE NOTES	4,054,000	5,075,564	5,418,941
16255101	ALIGN TECHNOLOGY INC COMMON STOCK USD 0.	3,310	991,214	1,768,798
01626PAG1	ALIMENTATION COUCHE-TARD INC CALLABLE NO	55,000	60,308	68,848
01626PAN6	ALIMENTATION COUCHE-TARD INC CALLABLE NO	1,385,000	1,391,094	1,640,879
2011646	ALIMENTATION COUCHE-TARD INC COMMON STOC	69,461	1,732,095	2,365,163
G01767105	ALKERMES PLC COMMON STOCK USD 0.01	5,103	134,226	101,805
17175100	ALLEGHANY CORP COMMON STOCK USD 1	451	243,523	272,264
G0176J109	ALLEGION PLC COMMON STOCK USD 0.01	7,816	760,097	909,626
01748NAD6	ALLEGION US HOLDING CO INC CALLABLE NOTE	1,400,000	1,387,566	1,495,284
18581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK	1,511	128,856	111,965
B11V7W9	ALLIANCE TRUST PLC CLOSED-END FUND GBP 2	260,706	2,402,219	3,210,912
01864U106	ALLIANCEBERNSTEIN NATIONAL MUNICIPAL INC	323,479	4,138,421	4,664,567
18802108	ALLIANT ENERGY CORP COMMON STOCK USD 0.0	8,110	380,348	417,908
01882YACO	ALLIANT ENERGY FINANCE LLC CALLABLE NOTE	230,000	229,578	230,991
5231485	ALLIANZ SE COMMON STOCK EUR 0	7,374	1,565,474	1,810,807
01883A107	ALLIANZGI DIVIDEND INTEREST & PREMIUM ST	526,740	6,315,022	7,089,920
18829101	ALLIANZGI EQUITY & CONVERTIBLE INCOME FU	71,039	1,765,264	2,008,983

01959LAC6	ALLINA HEALTH SYSTEM CALLABLE BOND FIXED	555,000	555,000	630,674
01973R101	ALLSON TRANSMISSION HOLDINGS INC COMMON	3,651	130,963	157,468
020002BD2	ALLSTATE CORP/THE CALLABLE BOND FIXED 3.	1,090,000	1,088,732	1,244,344
020002BB6	ALLSTATE CORP/THE CALLABLE BOND VARIABLE	1,225,000	1,292,495	1,310,824
020002BH3	ALLSTATE CORP/THE CALLABLE NOTES FIXED .	765,000	764,888	768,863
020002BG5	ALLSTATE CORP/THE CALLABLE NOTES FIXED 3	800,000	913,577	1,002,968
020002BC4	ALLSTATE CORP/THE CALLABLE NOTES FIXED 4	500,000	522,611	660,325
020002BA8	ALLSTATE CORP/THE CALLABLE NOTES FIXED 4	830,000	1,016,548	1,110,988
20002101	ALLSTATE CORP/THE COMMON STOCK USD 0.01	10,188	911,246	1,119,967
02007YAC8	ALLY AUTO RECEIVABLES TRUST 2017-5 2017-	12,604	12,481	12,612
02007TAB1	ALLY AUTO RECEIVABLES TRUST 2019-4 2019-	86,708	86,700	86,932
02007TAD7	ALLY AUTO RECEIVABLES TRUST 2019-4 2019-	336,000	335,997	346,178
02007TAC9	ALLY AUTO RECEIVABLES TRUST 2019-4 2019-	533,000	532,908	540,987
02005NBH2	ALLY FINANCIAL INC CALLABLE NOTES FIXED	100,000	99,223	109,575
02005NBF6	ALLY FINANCIAL INC CALLABLE NOTES FIXED	701,000	817,381	816,132
02005NBL3	ALLY FINANCIAL INC CALLABLE NOTES FIXED	2,783,000	2,765,578	2,840,942
02005N100	ALLY FINANCIAL INC COMMON STOCK USD 0.1	12,120	257,321	432,199
02005NAV2	ALLY FINANCIAL INC NOTES FIXED 5.125% 30	649,000	725,963	748,193
36186CBY8	ALLY FINANCIAL INC NOTES FIXED 8% 01/NOV	2,145,000	2,724,096	3,148,581
02043Q107	ALNYLAM PHARMACEUTICALS INC COMMON STOC	3,747	430,145	486,998
02079KAJ6	ALPHABET INC CALLABLE NOTES FIXED .8% 15	720,000	717,696	719,590
02079KAD9	ALPHABET INC CALLABLE NOTES FIXED 1.1% 1	1,920,000	1,914,956	1,893,754
02079KAE7	ALPHABET INC CALLABLE NOTES FIXED 1.9% 1	6,505,000	6,464,928	6,384,397
02079KAF4	ALPHABET INC CALLABLE NOTES FIXED 2.05%	12,605,000	12,275,871	12,030,590
02079KAG2	ALPHABET INC CALLABLE NOTES FIXED 2.25%	11,414,000	10,960,386	11,036,996
02079K107	ALPHABET INC COMMON STOCK USD 0.001	13,171	15,254,099	23,074,011
02079K305	ALPHABET INC COMMON STOCK USD 0.001	13,475	15,844,557	23,616,824
02109TAD4	ALROSA FINANCE SA CALLABLE NOTES FIXED 4	1,000,000	1,000,000	1,080,690
B86SZR5	ALS LTD COMMON STOCK AUD 0	44,125	214,775	327,211
B0DJ8Q5	ALSTOM SA COMMON STOCK EUR 7	9,883	442,065	563,624
B43WJC5	ALTAGAS LTD COMMON STOCK CAD 0	13,697	269,056	201,262
5608915	ALTEN SA COMMON STOCK EUR 1.016399	3,470	334,558	393,366
12668BBN2	ALTERNATIVE LOAN TRUST 2005-81 2005-81 A	843,009	843,009	752,775
12668AST3	ALTERNATIVE LOAN TRUST 2005-J12 2005-J12	687,056	375,357	465,884
02148BAC8	ALTERNATIVE LOAN TRUST 2006-33CB 2006-33	338,354	202,930	267,713
02149CAC5	ALTERNATIVE LOAN TRUST 2006-41CB 2006-41	348,448	267,141	277,862
02149MCL1	ALTERNATIVE LOAN TRUST 2007-J1 2007-J1 3	96,093	37,780	118,930
02152JAA8	ALTERNATIVE LOAN TRUST RESECURITIZATION	1,595,755	872,671	605,406
02156B103	ALTERYX INC COMMON STOCK USD	2,784	337,448	339,063
BYT3416	ALTICE EUROPE NV COMMON STOCK EUR 0.01	6,485	37,865	42,276
LX1748520	Alice France S.A.-USD TLB-13 Incrementa	588,000	573,300	586,959
02156K103	ALTICE USA INC COMMON STOCK USD 0.01	9,930	255,418	376,049
02209SBH5	ALTRIA GROUP INC CALLABLE NOTES FIXED 2.	370,000	369,860	393,121
02209SBJ1	ALTRIA GROUP INC CALLABLE NOTES FIXED 3.	297,000	302,531	333,234
02209SAV5	ALTRIA GROUP INC CALLABLE NOTES FIXED 3.	3,836,000	3,768,350	4,051,928
02209SBB8	ALTRIA GROUP INC CALLABLE NOTES FIXED 3.	5,725,000	5,780,495	6,251,643
02209SBK8	ALTRIA GROUP INC CALLABLE NOTES FIXED 4.	1,497,000	1,506,255	1,769,798
02209SBC6	ALTRIA GROUP INC CALLABLE NOTES FIXED 4.	7,780,000	7,808,124	9,033,125
02209SBD4	ALTRIA GROUP INC CALLABLE NOTES FIXED 4.	11,080,000	11,472,507	13,274,948
02209SBE2	ALTRIA GROUP INC CALLABLE NOTES FIXED 5.	12,945,000	14,342,400	17,055,944
02209SBF9	ALTRIA GROUP INC CALLABLE NOTES FIXED 5.	30,946,000	34,913,027	43,354,108
02209SBG7	ALTRIA GROUP INC CALLABLE NOTES FIXED 6.	5,745,000	5,810,017	8,065,923
02209S103	ALTRIA GROUP INC COMMON STOCK USD 0.333	73,511	3,313,396	3,013,951
02209SAH6	ALTRIA GROUP INC NOTES FIXED 10.2% 06/FE	5,851,000	9,319,336	10,037,859
02209SAN3	ALTRIA GROUP INC NOTES FIXED 2.85% 09/AU	3,250,000	3,182,837	3,375,060
02209SAM5	ALTRIA GROUP INC NOTES FIXED 4.25% 09/AU	12,269,000	11,693,754	13,711,344
02209SAQ6	ALTRIA GROUP INC NOTES FIXED 4.5% 02/MAY	3,720,000	3,381,080	4,262,116
02209SAL7	ALTRIA GROUP INC NOTES FIXED 4.75% 05/MA	3,700,000	4,174,710	3,753,310
02209SAR4	ALTRIA GROUP INC NOTES FIXED 5.375% 31/J	6,355,000	7,166,850	8,122,326
02209SAE3	ALTRIA GROUP INC NOTES FIXED 9.95% 10/NO	875,000	1,574,515	1,442,595
6954985	ALUMINA LTD COMMON STOCK AUD 0	397,939	440,161	563,473
6022105	AMADA CO LTD COMMON STOCK JPY	61,405	590,292	673,852
B3MSM28	AMADEUS IT GROUP SA COMMON STOCK EUR 0.0	8,412	472,335	613,021
023135BR6	AMAZON.COM INC CALLABLE NOTES FIXED 1.2%	2,570,000	2,569,223	2,621,760
023135BT2	AMAZON.COM INC CALLABLE NOTES FIXED 2.5%	40,646,000	40,626,317	42,173,070
023135BU9	AMAZON.COM INC CALLABLE NOTES FIXED 2.7%	8,003,000	7,945,263	8,557,928
023135BC9	AMAZON.COM INC CALLABLE NOTES FIXED 3.15	390,000	389,394	444,038
023135BF2	AMAZON.COM INC CALLABLE NOTES FIXED 3.87	15,325,000	15,254,606	19,117,478
023135BJ4	AMAZON.COM INC CALLABLE NOTES FIXED 4.05	7,115,000	7,423,672	9,395,002
023135BM7	AMAZON.COM INC CALLABLE NOTES FIXED 4.25	8,437,000	9,940,544	12,022,134
023135AP1	AMAZON.COM INC CALLABLE NOTES FIXED 4.8%	2,475,000	2,909,885	3,395,972
023135AQ9	AMAZON.COM INC CALLABLE NOTES FIXED 4.95	1,942,000	2,402,342	2,848,933
23135106	AMAZON.COM INC COMMON STOCK USD 0.01	18,420	37,395,987	59,992,651
02315QAA6	AMBAC LSNI LLC CALLABLE NOTES VARIABLE 1	1,447,515	1,465,990	1,438,468
BD9G333	AMBU A/S COMMON STOCK DKK 0.5	1,742	58,220	75,367
G0250X107	AMCOR PLC COMMON STOCK USD 0.01	51,196	528,844	602,577
G02602103	AMDOCS LTD	4,310	252,144	305,708
23436108	AMEDISYS INC COMMON STOCK USD 0.001	1,026	225,009	300,957
23586100	AMERCO COMMON STOCK USD 0.25	289	98,600	131,194
023608AH5	AMEREN CORP CALLABLE NOTES FIXED 2.5% 15	6,576,000	6,575,444	7,008,964
023608AJ1	AMEREN CORP CALLABLE NOTES FIXED 3.5% 15	2,961,000	3,379,330	3,416,254
23608102	AMEREN CORP COMMON STOCK USD 0.01	8,010	560,724	625,261
02361DAV2	AMEREN ILLINOIS CO CALLABLE BOND FIXED 1	2,000,000	1,991,540	2,015,040
02361DAU4	AMEREN ILLINOIS CO CALLABLE BOND FIXED 3	4,040,000	4,031,375	4,721,427
02361DAT7	AMEREN ILLINOIS CO CALLABLE BOND FIXED 4	200,000	199,820	272,038
02361DAQ3	AMEREN ILLINOIS CO CALLABLE BOND FIXED 4	5,105,000	5,318,087	6,468,392
02361DAM2	AMEREN ILLINOIS CO CALLABLE NOTES FIXED	1,010,000	1,004,813	1,341,785
02364WBD6	AMERICA MOVIL SAB DE CV CALLABLE NOTES F	1,500,000	1,473,330	1,555,890
6E6230B	AMERICA MOVIL SAB DE CV CALLABLE NOTES F	1,405,000	1,404,953	1,800,058
02364WAP0	AMERICA MOVIL SAB DE CV CALLABLE NOTES F	1,585,000	1,729,305	2,291,054
02364WBE4	AMERICA MOVIL SAB DE CV CALLABLE NOTES F	1,945,000	2,089,599	2,436,482
02364WAJ4	AMERICA MOVIL SAB DE CV CALLABLE NOTES F	3,968,000	4,660,814	5,965,332
02364WBG9	AMERICA MOVIL SAB DE CV CALLABLE NOTES F	6,243,000	6,406,861	7,998,407
02364WBH7	AMERICA MOVIL SAB DE CV CALLABLE NOTES F	7,360,000	7,799,763	8,317,315
02364WAW5	AMERICA MOVIL SAB DE CV CALLABLE NOTES F	10,194,000	12,155,048	15,154,095

02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK	16,434	335,782	259,164
02406PAR1	AMERICAN AXLE & MANUFACTURING INC CALLAB	165,000	170,562	170,775
24835100	AMERICAN CAMPUS COMMUNITIES INC REIT USD	4,445	165,162	190,113
024836AB4	AMERICAN CAMPUS COMMUNITIES OPERATING P/	400,000	399,568	436,584
024836AE8	AMERICAN CAMPUS COMMUNITIES OPERATING P/	400,000	398,998	436,612
024836AF5	AMERICAN CAMPUS COMMUNITIES OPERATING P/	1,605,000	1,612,131	1,680,387
024836AG3	AMERICAN CAMPUS COMMUNITIES OPERATING P/	2,505,000	2,564,701	2,836,186
02529RAA6	AMERICAN CREDIT ACCEPTANCE RECEIVABLES T	60,966	60,966	61,082
02529WAA5	AMERICAN CREDIT ACCEPTANCE RECEIVABLES T	398,644	398,638	401,062
025537AR2	AMERICAN ELECTRIC POWER CO INC CALLABLE	1,560,000	1,556,484	1,578,564
025537AQ4	AMERICAN ELECTRIC POWER CO INC CALLABLE	1,794,000	1,792,493	1,798,019
025537AP6	AMERICAN ELECTRIC POWER CO INC CALLABLE	2,455,000	2,450,918	2,589,313
025537AM3	AMERICAN ELECTRIC POWER CO INC CALLABLE	4,400,000	4,387,592	5,258,836
25537101	AMERICAN ELECTRIC POWER CO INC COMMON ST	16,137	1,238,607	1,343,728
025816BL2	AMERICAN EXPRESS CO CALLABLE BOND VARIAB	4,200,000	4,200,000	4,088,154
025816BW8	AMERICAN EXPRESS CO CALLABLE NOTES FIXED	3,375,000	3,374,485	3,654,754
025816BS7	AMERICAN EXPRESS CO CALLABLE NOTES FIXED	4,220,000	4,187,952	4,488,223
25816109	AMERICAN EXPRESS CO COMMON STOCK USD 0.2	23,989	2,220,747	2,900,510
02582JJP6	AMERICAN EXPRESS CREDIT ACCOUNT MASTER T	615,000	615,000	615,753
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUNT MASTER T	3,300,000	3,300,000	3,312,722
025932AK0	AMERICAN FINANCIAL GROUP INC/OH CALLABLE	1,700,000	1,692,853	1,854,785
025932AL8	AMERICAN FINANCIAL GROUP INC/OH CALLABLE	2,595,000	2,540,008	3,136,706
25932104	AMERICAN FINANCIAL GROUP INC/OH COMMON S	2,352	181,150	206,082
02666TAB3	AMERICAN HOMES 4 RENT LP CALLABLE NOTES	1,300,000	1,294,054	1,569,854
02666TAA5	AMERICAN HOMES 4 RENT LP CALLABLE NOTES	2,580,000	2,461,597	2,966,536
02665T306	AMERICAN HOMES 4 RENT REIT USD 0.01	8,465	212,205	253,950
26996504	AMERICAN INDL PARTNERS II IBM LTD PARTNE	9,290,393	0	173,992
026874DH7	AMERICAN INTERNATIONAL GROUP INC CALLABL	125,000	132,857	142,536
026874DM6	AMERICAN INTERNATIONAL GROUP INC CALLABL	200,000	200,000	228,624
026874DK0	AMERICAN INTERNATIONAL GROUP INC CALLABL	294,000	293,662	349,016
026874DD6	AMERICAN INTERNATIONAL GROUP INC CALLABL	610,000	643,289	685,335
026874DC8	AMERICAN INTERNATIONAL GROUP INC CALLABL	595,000	633,859	713,929
026874DQ7	AMERICAN INTERNATIONAL GROUP INC CALLABL	1,915,000	1,913,196	2,058,625
026874CW5	AMERICAN INTERNATIONAL GROUP INC CALLABL	1,487,000	1,525,472	2,112,477
026874DR5	AMERICAN INTERNATIONAL GROUP INC CALLABL	2,011,000	2,015,064	2,304,304
026874DF1	AMERICAN INTERNATIONAL GROUP INC CALLABL	1,849,000	1,897,484	2,443,694
026874DP9	AMERICAN INTERNATIONAL GROUP INC CALLABL	2,665,000	3,198,847	3,489,471
026874DB0	AMERICAN INTERNATIONAL GROUP INC CALLABL	3,995,000	4,000,104	5,135,533
026874DL8	AMERICAN INTERNATIONAL GROUP INC CALLABL	3,896,000	4,275,813	5,198,043
026874AZ0	AMERICAN INTERNATIONAL GROUP INC CALLABL	3,735,000	4,390,940	5,406,188
026874DA2	AMERICAN INTERNATIONAL GROUP INC CALLABL	29,734,000	32,082,481	38,100,553
26874784	AMERICAN INTERNATIONAL GROUP INC COMMON	28,027	1,132,297	1,061,102
02765UEQ3	AMERICAN MUN PWR OHIO INC REV REV BDS ME	410,000	539,967	582,155
02765UDN1	AMERICAN MUN PWR OHIO INC REV REV BDS PR	580,000	703,924	861,584
02765UCR3	AMERICAN MUN PWR OHIO INC REV REV BDS PR	720,000	909,601	1,056,672
02772A109	AMERICAN NATIONAL GROUP INC COMMON STOCI	815	61,594	78,338
03027XBA7	AMERICAN TOWER CORP CALLABLE NOTES FIXED	200,000	206,032	218,004
03027XBC3	AMERICAN TOWER CORP CALLABLE NOTES FIXED	905,000	900,100	928,901
03027XAP5	AMERICAN TOWER CORP CALLABLE NOTES FIXED	975,000	1,092,475	1,102,559
03027XBD1	AMERICAN TOWER CORP CALLABLE NOTES FIXED	1,130,000	1,122,097	1,163,934
03027XAM2	AMERICAN TOWER CORP CALLABLE NOTES FIXED	1,250,000	1,249,282	1,378,988
03027XBK5	AMERICAN TOWER CORP CALLABLE NOTES FIXED	2,425,000	2,399,158	2,430,796
03027XAB6	AMERICAN TOWER CORP CALLABLE NOTES FIXED	2,537,000	2,329,269	2,689,651
03027XBJ8	AMERICAN TOWER CORP CALLABLE NOTES FIXED	3,095,000	3,094,118	3,114,344
03027XAY6	AMERICAN TOWER CORP CALLABLE NOTES FIXED	2,800,000	2,927,825	3,181,528
03027XAK6	AMERICAN TOWER CORP CALLABLE NOTES FIXED	3,030,000	3,004,287	3,403,751
03027XAQ3	AMERICAN TOWER CORP CALLABLE NOTES FIXED	3,300,000	3,291,486	3,496,449
03027XAW0	AMERICAN TOWER CORP CALLABLE NOTES FIXED	5,870,000	6,122,781	6,824,697
03027X100	AMERICAN TOWER CORP REIT USD 0.01	16,880	3,298,922	3,788,885
03027WAJ1	AMERICAN TOWER TRUST #1 CALLABLE OTHER S	2,700,000	2,705,940	2,752,975
030288AB0	AMERICAN TRANSMISSION SYSTEMS INC CALLAB	1,845,000	1,924,069	2,256,103
030360AD3	AMERICAN UNIVERSITY/THE CALLABLE BOND FI	707,000	707,000	787,237
03040WAD7	AMERICAN WATER CAPITAL CORP CALLABLE BON	250,000	296,391	390,573
03040WAJ4	AMERICAN WATER CAPITAL CORP CALLABLE NOT	325,000	324,481	422,900
03040WAW5	AMERICAN WATER CAPITAL CORP CALLABLE NOT	645,000	644,449	712,003
03040WAW9	AMERICAN WATER CAPITAL CORP CALLABLE NOT	1,090,000	1,148,493	1,254,666
03040WAV7	AMERICAN WATER CAPITAL CORP CALLABLE NOT	1,000,000	1,046,964	1,324,070
03040WAP0	AMERICAN WATER CAPITAL CORP CALLABLE NOT	1,290,000	1,279,668	1,628,806
03040WAX3	AMERICAN WATER CAPITAL CORP CALLABLE NOT	1,390,000	1,391,236	1,651,251
03040WAR6	AMERICAN WATER CAPITAL CORP CALLABLE NOT	2,775,000	2,784,189	3,398,820
03040WAT2	AMERICAN WATER CAPITAL CORP CALLABLE NOT	5,395,000	5,389,544	7,093,076
30420103	AMERICAN WATER WORKS CO INC COMMON STOC	5,882	689,980	902,711
03064D108	AMERICOLD REALTY TRUST	6,604	225,538	246,527
03066NAB0	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	21,680	21,679	21,771
03066KAC4	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	52,709	52,528	52,795
03067DAB1	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	88,493	88,701	88,744
03066PAC3	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	562,000	561,924	563,289
03066EAE4	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	592,000	591,983	598,678
03066EAD6	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	667,000	666,888	670,458
03066FAF8	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	878,604	878,448	881,763
03066EAB0	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	955,660	955,624	957,303
03066EAF1	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	1,515,000	1,514,930	1,535,504
03066LAE8	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	1,667,000	1,666,811	1,711,994
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK US	3,912	502,284	760,219
03073EAR6	AMERISOURCEBERGEN CORP CALLABLE NOTES F	560,000	560,497	608,838
03073EAM7	AMERISOURCEBERGEN CORP CALLABLE NOTES F	600,000	597,414	657,942
03073EAN5	AMERISOURCEBERGEN CORP CALLABLE NOTES F	1,700,000	1,696,948	2,068,849
03073EAO8	AMERISOURCEBERGEN CORP CALLABLE NOTES F	3,163,000	3,391,300	3,899,030
3.073E+108	AMERISOURCEBERGEN CORP COMMON STOCK US	4,734	422,150	462,796
31100100	AMETEK INC COMMON STOCK USD 0.01	8,907	723,906	1,077,213
031162CT5	AMGEN INC CALLABLE NOTES FIXED 2.2% 21/F	1,425,000	1,434,625	1,527,614
031162CW8	AMGEN INC CALLABLE NOTES FIXED 2.3% 25/F	590,000	588,017	629,288
031162CJ7	AMGEN INC CALLABLE NOTES FIXED 2.6% 19/A	8,500,000	7,789,494	9,279,620
031162CX6	AMGEN INC CALLABLE NOTES FIXED 2.77% 01/	9,786,000	8,925,116	9,831,798
031162CR9	AMGEN INC CALLABLE NOTES FIXED 3.15% 21/	17,888,000	18,188,958	19,691,289

031162CS7	AMGEN INC CALLABLE NOTES FIXED 3.375% 21	8,735,000	9,088,143	9,759,441
031162BV1	AMGEN INC CALLABLE NOTES FIXED 3.625% 22	1,600,000	1,597,344	1,756,256
031162BZ2	AMGEN INC CALLABLE NOTES FIXED 4.4% 01/M	5,939,000	6,248,681	7,622,528
031162CD0	AMGEN INC CALLABLE NOTES FIXED 4.563% 15	4,745,000	4,484,469	6,284,705
031162CF5	AMGEN INC CALLABLE NOTES FIXED 4.663% 15	26,615,000	25,073,293	36,303,925
031162BE9	AMGEN INC CALLABLE NOTES FIXED 4.95% 01/	2,115,000	2,732,657	2,861,257
031162BK5	AMGEN INC CALLABLE NOTES FIXED 5.15% 15/	1,721,000	1,005,494	2,399,229
31162100	AMGEN INC COMMON STOCK USD 0.0001	26,443	4,860,725	6,079,775
6665931	AMOREPACIFIC GROUP COMMON STOCK KRW 500	3,459	172,229	174,813
BJTLVR0	AMOREPACIFIC GROUP PREFERENCE KRW 500	334	9,400	11,007
6667498	AMOREPACIFIC GROUP PREFERENCE KRW 5000	4,773	86,705	88,755
6709958	AMP LTD COMMON STOCK AUD 0	159,662	206,595	192,197
032095AJ0	AMPHENOL CORP CALLABLE NOTES FIXED 2.8%	3,865,000	3,753,487	4,263,327
32095101	AMPHENOL CORP COMMON STOCK USD 0.001	9,380	831,999	1,226,623
B14NJ71	AMPLIFON SPA COMMON STOCK EUR 0.02	7,231	190,108	301,169
BM91201	AMPOL LTD COMMON STOCK AUD 0	7,850	169,928	172,153
001807AA4	AMSR 2020-SFR3 TRUST 2020-SFR3 A 1.355%	1,421,846	1,421,302	1,434,588
BYZR014	AMUNDI SA COMMON STOCK EUR 2.5	640	44,487	52,309
6014908	ANA HOLDINGS INC COMMON STOCK JPY	1,882	60,235	41,506
32654105	ANALOG DEVICES INC COMMON STOCK USD 0.16	18,028	1,748,736	2,663,276
03272L108	ANAPLAN INC COMMON STOCK USD 0.0001	4,223	213,378	303,423
03444RAB4	ANDREW W MELLON FOUNDATION/THE CALLABLE	239,000	238,996	238,837
B1WVF68	ANDRITZ AG COMMON STOCK EUR 0	20,788	753,817	953,310
03464RAA1	ANGEL OAK MORTGAGE TRUST 2020-1 2020-1 A	402,842	404,856	406,684
G0369@AV8	ANGLIAN WATER SERVICES FINANCING PLC	7,500,000	7,944,450	8,335,050
034863AX8	ANGLO AMERICAN CAPITAL PLC CALLABLE NOTE	210,000	208,159	219,595
034863AP5	ANGLO AMERICAN CAPITAL PLC CALLABLE NOTE	830,000	885,692	960,111
034863AV0	ANGLO AMERICAN CAPITAL PLC CALLABLE NOTE	775,000	859,042	984,738
034863AR1	ANGLO AMERICAN CAPITAL PLC CALLABLE NOTE	1,130,000	1,136,289	1,333,005
034863AY6	ANGLO AMERICAN CAPITAL PLC CALLABLE NOTE	2,015,000	2,108,832	2,260,790
034863AT7	ANGLO AMERICAN CAPITAL PLC CALLABLE NOTE	3,439,000	3,587,443	3,949,004
03485P300	ANGLO AMERICAN PLC ADR USD	22,993	323,956	386,282
B1XZS82	ANGLO AMERICAN PLC COMMON STOCK GBP 0.54	29,176	609,034	966,944
03512TAE1	ANGLOGOLD ASHANTI HOLDINGS PLC CALLABLE	665,000	662,914	714,795
03522AAG5	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH	2,370,000	2,346,083	2,678,977
03522AAH3	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH	36,943,000	38,441,767	46,928,323
03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH	70,061,000	76,391,962	91,095,414
035242AM8	ANHEUSER-BUSCH INBEV FINANCE INC CALLABL	435,000	475,500	545,547
03524BAF3	ANHEUSER-BUSCH INBEV FINANCE INC CALLABL	9,313,000	9,781,218	11,564,604
035242AB2	ANHEUSER-BUSCH INBEV FINANCE INC NOTES F	4,054,000	3,862,078	4,656,789
BYYHL23	ANHEUSER-BUSCH INBEV SA/NV COMMON STOCK	16,468	1,304,886	1,148,719
035240AP5	ANHEUSER-BUSCH INBEV WORLDWIDE INC BOND	7,411,000	8,006,624	9,698,109
035240AU4	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	1,155,000	1,392,603	1,482,916
03523TAP3	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	1,205,000	1,250,154	1,763,626
035240AT7	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	1,445,000	1,804,268	1,823,966
035240AS9	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	1,670,000	1,792,643	2,049,007
035240AG5	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	2,485,000	2,845,286	3,264,619
03523TBQ0	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	4,076,000	3,812,081	4,637,061
03523TBX5	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	5,373,000	5,369,333	6,118,181
03523TBU1	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	5,208,000	5,932,140	7,075,276
03523TBW7	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	5,840,000	5,973,473	8,989,979
03523TBJ6	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	6,235,000	8,829,679	10,580,670
03523TBT4	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	10,868,000	10,061,553	13,527,617
035240AQ3	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	11,945,000	13,180,717	14,750,881
03523TBV9	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	11,933,000	13,303,346	16,967,175
035240AM2	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	21,625,000	21,151,639	26,776,075
035240AN0	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	35,183,000	35,756,363	44,520,614
03523TBF4	ANHEUSER-BUSCH INBEV WORLDWIDE INC NOTES	6,357,000	9,148,419	10,982,735
35710409	ANNALY CAPITAL MANAGEMENT INC REIT USD 0	85,726	660,478	724,385
03662Q105	ANSYS INC COMMON STOCK USD 0.01	2,784	661,761	1,012,819
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK USD	9,315	57,640	71,819
036752AN3	ANTHEM INC CALLABLE NOTES FIXED 2.25% 15	1,777,000	1,827,597	1,887,583
036752AJ2	ANTHEM INC CALLABLE NOTES FIXED 2.375% 1	300,000	307,180	320,865
036752AM5	ANTHEM INC CALLABLE NOTES FIXED 3.125% 15	4,550,000	4,760,575	4,994,854
94973VBA4	ANTHEM INC CALLABLE NOTES FIXED 3.3% 15/	3,170,000	3,198,707	3,353,036
036752AC7	ANTHEM INC CALLABLE NOTES FIXED 3.35% 01	1,630,000	1,645,341	1,795,983
036752AB9	ANTHEM INC CALLABLE NOTES FIXED 3.65% 01	7,325,000	7,293,552	8,446,970
036752AK9	ANTHEM INC CALLABLE NOTES FIXED 3.7% 15/	1,684,000	1,713,736	2,012,178
036752AD5	ANTHEM INC CALLABLE NOTES FIXED 4.375% 0	9,866,000	10,043,007	12,716,485
036752AH6	ANTHEM INC CALLABLE NOTES FIXED 4.55% 01	4,150,000	4,096,768	5,528,423
94973VBK2	ANTHEM INC CALLABLE NOTES FIXED 4.65% 15	930,000	950,276	1,223,229
94973VBB2	ANTHEM INC CALLABLE NOTES FIXED 4.65% 15	5,416,000	5,227,245	7,097,939
94973VBL0	ANTHEM INC CALLABLE NOTES FIXED 4.85% 15	550,000	591,269	701,234
94973VBF3	ANTHEM INC CALLABLE NOTES FIXED 5.1% 15/	1,631,000	1,727,917	2,261,838
36752103	ANTHEM INC COMMON STOCK USD 0.01	12,449	3,060,582	3,997,249
03702N203	ANTHOUSA LTD GDR (144A)	4,126	35,562	0
45614	ANTOFAGASTA PLC COMMON STOCK GBP 5	4,216	44,535	83,017
037389BD4	AON CORP CALLABLE NOTES FIXED 2.2% 15/NO	410,000	409,947	423,764
037389BE2	AON CORP CALLABLE NOTES FIXED 2.8% 15/MA	8,066,000	8,066,172	8,799,764
00185AAB0	AON PLC CALLABLE NOTES FIXED 4.25% 12/DE	1,250,000	1,092,691	1,505,063
00185AAC8	AON PLC CALLABLE NOTES FIXED 4.45% 24/MA	225,000	217,397	274,039
00185AAG9	AON PLC CALLABLE NOTES FIXED 4.6% 14/JUN	5,470,000	5,456,258	7,279,203
00185AAH7	AON PLC CALLABLE NOTES FIXED 4.75% 15/MA	3,519,000	3,606,143	4,772,996
G0403H108	AON PLC COMMON STOCK USD	8,215	1,374,377	1,735,583
4253048	AP MOLLER - MAERSK A/S COMMON STOCK DKK	66	75,947	147,492
4253059	AP MOLLER - MAERSK A/S COMMON STOCK DKK	241	411,363	501,134
6247306	APA GROUP STAPLED SECURITY AUD 0	12,660	83,590	94,272
037411AZ8	APACHE CORP CALLABLE NOTES FIXED 3.25% 1	58,000	57,890	58,435
037411BC8	APACHE CORP CALLABLE NOTES FIXED 4.25% 1	1,945,000	1,851,347	1,918,995
037411BA2	APACHE CORP CALLABLE NOTES FIXED 4.75% 1	10,000	10,303	10,369
037411BG9	APACHE CORP CALLABLE NOTES FIXED 5.35% 0	1,140,000	1,131,664	1,169,674
037411AR6	APACHE CORP CALLABLE NOTES FIXED 6% 15/J	340,000	392,233	375,700
37411105	APACHE CORP COMMON STOCK USD 0.625	12,231	230,141	173,558
03750L109	APARTMENT INCOME REIT CORP REIT	4,645	148,669	178,414
03748R747	APARTMENT INVESTMENT AND MANAGEMENT CO	4,645	23,331	24,526

037991A06	APAX EUR VI/BULLSHEAD I	100	0	18,667,292
37999851	APAX EUROPE VII/1133 WEST LLC	100	0	481,039
AAL9927E5	APAX IX USD LP COMMON STOCK USD	100	32,153,529	60,964,461
89199S219	APAX US VII/1133 WEST	100	0	3,224,071
F03999657	APAX VIII-A L.P.	100	0	24,756,891
03762UAB1	APOLLO COMMERCIAL REAL ESTATE FINANCE IN	5,516,000	5,293,450	5,254,486
3.768E+108	APOLLO GLOBAL MANAGEMENT INC COMMON STC	5,547	252,661	271,692
03765HAB7	APOLLO MANAGEMENT HOLDINGS LP CALLABLE N	1,695,000	1,697,539	1,969,776
03765HAD3	APOLLO MANAGEMENT HOLDINGS LP CALLABLE N	1,745,000	1,744,984	2,078,470
03765HAC5	APOLLO MANAGEMENT HOLDINGS LP CALLABLE N	3,575,000	3,578,559	4,502,677
03765HAA9	APOLLO MANAGEMENT HOLDINGS LP CALLABLE N	6,548,000	6,616,613	7,250,862
AAR9951U2	APOLLO OFFSHORE CREDIT STRATEGIES FUND L	125,000	125,000,000	161,599,213
037735CV7	APPALACHIAN POWER CO CALLABLE NOTES FIXE	855,000	851,093	1,098,299
037735CY1	APPALACHIAN POWER CO CALLABLE NOTES FIXE	1,145,000	1,138,378	1,374,252
037735CK1	APPALACHIAN POWER CO CALLABLE NOTES FIXE	1,195,000	1,407,357	1,695,777
037735CX3	APPALACHIAN POWER CO CALLABLE NOTES FIXE	1,900,000	2,001,455	2,477,068
037735CT2	APPALACHIAN POWER CO CALLABLE NOTES FIXE	2,370,000	2,461,475	2,962,405
037735CM7	APPALACHIAN POWER CO CALLABLE NOTES FIXE	3,189,000	3,770,413	4,898,495
03784Y200	APPLE HOSPITALITY REIT INC REIT USD 0	6,742	85,230	87,039
037833DU1	APPLE INC CALLABLE NOTES FIXED 1.65% 11/	275,000	273,192	283,228
037833DN7	APPLE INC CALLABLE NOTES FIXED 2.05% 11/	12,695,000	13,574,301	13,575,017
037833DZ0	APPLE INC CALLABLE NOTES FIXED 2.4% 20/A	8,867,000	8,910,871	9,074,665
037833BZ2	APPLE INC CALLABLE NOTES FIXED 2.45% 04/	1,305,000	1,238,616	1,424,421
037833EA4	APPLE INC CALLABLE NOTES FIXED 2.55% 20/	3,284,000	3,249,250	3,377,528
037833DW7	APPLE INC CALLABLE NOTES FIXED 2.65% 11/	32,534,000	33,242,093	34,529,961
037833BU3	APPLE INC CALLABLE NOTES FIXED 2.85% 23/	5,415,000	5,683,816	5,686,454
037833DQ0	APPLE INC CALLABLE NOTES FIXED 2.95% 11/	2,457,000	2,487,806	2,756,115
037833CR9	APPLE INC CALLABLE NOTES FIXED 3.2% 11/M	2,100,000	2,100,000	2,371,173
037833BY5	APPLE INC CALLABLE NOTES FIXED 3.25% 23/	1,615,000	1,658,689	1,812,369
037833BA7	APPLE INC CALLABLE NOTES FIXED 3.45% 09/	16,163,000	16,095,412	19,615,578
037833DD9	APPLE INC CALLABLE NOTES FIXED 3.75% 12/	205,000	248,584	256,974
037833DG2	APPLE INC CALLABLE NOTES FIXED 3.75% 13/	2,080,000	2,410,211	2,623,629
037833CD0	APPLE INC CALLABLE NOTES FIXED 3.85% 04/	17,516,000	18,101,312	22,525,051
037833AL4	APPLE INC CALLABLE NOTES FIXED 3.85% 04/	21,818,000	24,090,852	27,564,861
037833CH1	APPLE INC CALLABLE NOTES FIXED 4.25% 09/	3,236,000	3,242,362	4,416,331
037833BH2	APPLE INC CALLABLE NOTES FIXED 4.375% 13	8,491,000	8,595,114	11,636,661
037833AT7	APPLE INC CALLABLE NOTES FIXED 4.45% 06/	1,525,000	1,529,115	2,091,614
037833BW9	APPLE INC CALLABLE NOTES FIXED 4.5% 23/F	565,000	562,510	760,614
037833BX7	APPLE INC CALLABLE NOTES FIXED 4.65% 23/	21,877,000	25,065,275	31,097,280
37833100	APPLE INC COMMON STOCK USD 0.00001	695,384	45,451,116	92,270,503
038222AG0	APPLIED MATERIALS INC CALLABLE NOTES FIX	305,000	457,122	480,439
038222AN5	APPLIED MATERIALS INC CALLABLE NOTES FIX	725,000	722,390	752,376
038222AM7	APPLIED MATERIALS INC CALLABLE NOTES FIX	980,000	980,372	1,358,398
038222AP0	APPLIED MATERIALS INC CALLABLE NOTES FIX	4,235,000	4,215,619	4,607,638
38222105	APPLIED MATERIALS INC COMMON STOCK USD 0	56,188	3,209,731	4,849,024
00205GAB3	APT PIPELINES LTD CALLABLE NOTES FIXED 4	600,000	620,430	661,860
38336103	APTARGROUP INC COMMON STOCK USD 0.01	2,082	212,262	285,005
03835VAH9	APTIV PLC CALLABLE NOTES FIXED 5.4% 15/M	2,120,000	2,201,842	2,644,424
G6095L109	APTIV PLC COMMON STOCK USD 0.01	8,700	683,585	1,133,523
G05991917	AQR GRP 10 OFFSHORE FUND LTD.	1,000	174,966,667	253,242,119
89799V539	AQR OFFSHORE MULTI STRATEGY FUND IV	877	92,910,009	116,807,070
03836WE*0	AQUA AMERICA INC	2,000,000	2,000,000	2,194,600
03852U106	ARAMARK COMMON STOCK USD 0.01	7,403	212,956	284,867
038522AQ1	ARAMARK SERVICES INC CALLABLE NOTES FIXE	255,000	244,169	268,706
C0445#AM8	ARC RESOURCES LTD NOTE 3.81% 23/AUG/2024	6,400,000	6,466,560	6,751,232
03938LBA1	ARCELORMITTAL SA CALLABLE NOTES FIXED 4.	3,280,000	3,276,150	3,685,244
03938LAS3	ARCELORMITTAL SA CALLABLE NOTES FIXED 7%	670,000	741,627	923,314
03938LAP9	ARCELORMITTAL SA CALLABLE NOTES FIXED 7.	540,000	600,271	757,685
BYPBS67	ARCELORMITTAL SA COMMON STOCK EUR 0	69,310	1,172,204	1,601,104
03939AA5A	ARCH CAPITAL GROUP LTD CALLABLE NOTES FI	260,000	260,101	302,580
G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD	44,194	1,321,178	1,594,078
039482AB0	ARCHER-DANIELS-MIDLAND CO CALLABLE NOTES	500,000	496,415	578,245
039483BQ4	ARCHER-DANIELS-MIDLAND CO CALLABLE NOTES	2,405,000	2,380,500	3,436,817
39483102	ARCHER-DANIELS-MIDLAND CO COMMON STOCK I	17,996	736,177	907,178
03966V107	ARCONIC CORP COMMON STOCK USD 0.01	876	18,174	26,105
03968@AH5	ARCTIC SLOPE REGIONAL CORP	5,000,000	5,000,000	5,287,450
03968@AJ1	ARCTIC SLOPE REGIONAL CORP 3.620 12/21/2	3,000,000	3,000,000	3,233,850
L0223L101	ARDAGH GROUP SA COMMON STOCK USD 0.01	585	9,517	10,068
04002QAA0	AREIT 2018-CRE2 TRUST 2018-CRE2 A FLOATI	429,830	429,830	425,651
04002RAA8	AREIT 2020-CRE4 TRUST 2020-CRE4 A FLOATI	1,700,000	1,697,875	1,716,440
04010LAZ6	ARES CAPITAL CORP CALLABLE NOTES FIXED 3	326,000	324,116	353,247
03990B101	ARES MANAGEMENT CORP COMMON STOCK USD	3,200	128,425	150,560
040114HX1	ARGENTINE REPUBLIC/THE CALLABLE BOND FIX	725,408	661,977	314,653
040114HS2	ARGENTINE REPUBLIC/THE CALLABLE BOND STE	867,989	814,734	351,536
040114HV5	ARGENTINE REPUBLIC/THE CALLABLE BOND STE	2,130,000	1,182,534	803,010
040114HT0	ARGENTINE REPUBLIC/THE CALLABLE BOND STE	8,643,407	7,973,591	3,154,844
0B1001S	ARGENX SE COMMON STOCK EUR	470	108,900	138,707
40413106	ARISTA NETWORKS INC COMMON STOCK USD 0.0	1,906	383,518	553,826
6253983	ARISTOCRAT LEISURE LTD COMMON STOCK AUD	6,048	101,589	144,675
040555CX0	ARIZONA PUBLIC SERVICE CO CALLABLE BOND	215,000	213,527	277,318
040555CY8	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	100,000	99,984	130,099
040555CM4	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	150,000	177,221	204,479
040555CT9	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	360,000	365,286	463,990
040555DC5	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	1,290,000	1,285,009	1,339,085
040555CN2	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	1,100,000	1,104,202	1,417,933
040555DB7	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	2,250,000	2,239,801	2,612,678
040555DA9	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	4,051,000	4,166,963	4,830,939
B0Z5Y22	ARKEMA SA COMMON STOCK EUR 10	739	68,633	84,543
04247X102	ARMSTRONG WORLD INDUSTRIES INC COMMON S	1,539	103,226	114,486
BF0CK44	AROUNDTOWN SA COMMON STOCK EUR 0.01	77,610	560,629	581,153
04271T100	ARRAY TECHNOLOGIES INC COMMON STOCK USD	1,779	74,718	76,746
042735BG4	ARROW ELECTRONICS INC CALLABLE NOTES FIX	1,200,000	1,193,283	1,298,640
42735100	ARROW ELECTRONICS INC COMMON STOCK USD	2,489	172,237	242,180
363576109	ARTHUR J GALLAGHER & CO COMMON STOCK USI	10,663	867,488	1,319,120
04317@BS6	ARTHUR J. GALLAGHER & CO	8,000,000	8,000,000	8,729,200

04316A108	ARTISAN PARTNERS ASSET MANAGEMENT INC CC	5,165	215,382	260,006
F0405#AA9	ARTS ET TECHNIQUES DU 4.22	8,000,000	8,000,000	9,297,920
6054409	ASAHI GROUP HOLDINGS LTD COMMON STOCK JP	7,696	337,329	316,353
B019MQ5	ASAHI INTECC CO LTD COMMON STOCK JPY	12,000	342,930	437,600
6054603	ASAHI KASEI CORP COMMON STOCK JPY	13,488	135,292	137,761
BNKVHC4	ASALEO CARE LTD COMMON STOCK AUD 0	123,584	147,905	128,741
6563875	ASCENDAS REAL ESTATE INVESTMENT TRUST RE	34,345	66,676	77,440
04352EAA3	ASCENSION HEALTH CALLABLE BOND FIXED 2.5	2,760,000	2,760,000	3,023,856
04352EAB1	ASCENSION HEALTH CALLABLE BOND FIXED 3.1	270,000	270,000	300,686
04351LAB6	ASCENSION HEALTH CALLABLE NOTES FIXED 3.	1,000,000	993,377	1,289,300
04351LAA8	ASCENSION HEALTH CALLABLE NOTES FIXED 4.	515,000	511,156	770,002
00215W100	ASE TECHNOLOGY HOLDING CO LTD ADR USD	202	967	1,180
00299A974	ASF COINVEST III/1133 WEST	100	0	6,290,825
0AH99E788	ASF VI B L.P.	100	1,962,350	12,812,353
04499A164	ASF VII B L.P.	100	21,863,228	32,100,854
04410RAA4	ASHFORD HOSPITALITY TRUST 2018-ASHF 2018	459,280	459,280	452,996
44186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	1,791	113,440	141,847
045054AH6	ASHTREAD CAPITAL INC CALLABLE NOTES FIXED	650,000	643,005	688,188
53673	ASHTREAD GROUP PLC COMMON STOCK GBP 10	4,874	115,380	229,057
045167ET6	ASIAN DEVELOPMENT BANK BOND FIXED .625%	755,000	754,337	759,077
6057378	ASICS CORP COMMON STOCK JPY	18,600	213,857	356,705
6002453	ASM PACIFIC TECHNOLOGY LTD COMMON STOCK	3,088	33,307	40,741
B929F46	ASML HOLDING NV COMMON STOCK EUR 0.09	14,192	3,611,334	6,903,305
N07059210	ASML HOLDING NV NY REG SHRS USD 0.09	537	137,887	261,906
45327103	ASPEN TECHNOLOGY INC COMMON STOCK USD 0.	2,193	238,395	285,638
8F3301B	ASPLUNDH TREE EX TL 1L B BL3428697 LX189	1,566,075	1,563,953	1,573,420
BYPC1T4	ASSA ABLOY AB COMMON STOCK SEK 1	65,783	499,270	1,622,037
4056719	ASSICURAZIONI GENERALI SPA COMMON STOCK	11,662	190,310	203,477
45487105	ASSOCIATED BANC-CORP COMMON STOCK USD 0	4,953	81,106	84,449
04550KAA9	ASSOCIATED BANK NA/GREEN BAY WI CALLABLE	2,245,000	2,238,490	2,281,773
673123	ASSOCIATED BRITISH FOODS PLC COMMON STOC	29,772	891,002	921,376
04621XAH1	ASSURANT INC CALLABLE NOTES FIXED 4.2% 2	1,715,000	1,790,535	1,875,901
04621X306	ASSURANT INC CALLABLE PREFERRED STOCK FI	61,150	1,528,750	1,673,064
04621X108	ASSURANT INC COMMON STOCK USD 0.01	1,934	211,291	263,449
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD 0	5,426	155,352	170,865
6985383	ASTELLAS PHARMA INC COMMON STOCK JPY	31,395	456,486	484,708
46353108	ASTRAZENECA PLC ADR USD	23,706	1,004,065	1,185,063
046353AV0	ASTRAZENECA PLC CALLABLE NOTES FIXED .7%	1,070,000	1,065,982	1,064,404
046353AV8	ASTRAZENECA PLC CALLABLE NOTES FIXED 1.3	2,130,000	2,124,119	2,108,338
046353AX6	ASTRAZENECA PLC CALLABLE NOTES FIXED 2.1	450,000	440,707	421,106
046353AL2	ASTRAZENECA PLC CALLABLE NOTES FIXED 3.3	1,020,000	1,061,811	1,144,991
046353AR9	ASTRAZENECA PLC CALLABLE NOTES FIXED 3.5	2,275,000	2,269,621	2,450,607
046353AT5	ASTRAZENECA PLC CALLABLE NOTES FIXED 4%	1,200,000	1,428,276	1,429,872
046353AG3	ASTRAZENECA PLC CALLABLE NOTES FIXED 4%	2,505,000	2,740,139	3,092,197
046353AM0	ASTRAZENECA PLC CALLABLE NOTES FIXED 4.3	3,536,000	3,500,042	4,746,903
046353AU2	ASTRAZENECA PLC CALLABLE NOTES FIXED 4.3	5,145,000	5,525,520	6,886,171
046353AD0	ASTRAZENECA PLC CALLABLE NOTES FIXED 6.4	7,718,000	10,589,864	11,911,730
989529	ASTRAZENECA PLC COMMON STOCK GBP 0.25	24,111	1,952,653	2,413,883
7D8716B	ASURION LLC LOAN/TERM LX171643 BRTFGH8H6	2,502,860	2,471,575	2,481,474
6129222	ASX LTD COMMON STOCK AUD 0	6,333	355,800	351,854
45919107	AT HOME CORP COM STK SER 'A' USD0.01	165,924	5,460,391	0
00206RFW7	AT&T INC CALLABLE BOND FIXED 4.9% 15/AUG	2,425,000	2,850,790	3,040,950
00206RGX4	AT&T INC CALLABLE BOND FIXED 6.55% 15/JU	2,595,000	2,842,195	3,502,238
00206RKG6	AT&T INC CALLABLE NOTES FIXED 1.65% 01/F	1,503,000	1,501,193	1,533,496
00206RKH4	AT&T INC CALLABLE NOTES FIXED 2.25% 01/F	3,323,000	3,318,102	3,370,918
00206RJX1	AT&T INC CALLABLE NOTES FIXED 2.3% 01/JU	12,959,000	13,453,553	13,821,292
00206RMF6	AT&T INC CALLABLE NOTES FIXED 2.55% 01/D	9,755,000	8,667,573	10,000,241
00206RJY9	AT&T INC CALLABLE NOTES FIXED 2.75% 01/J	3,291,000	3,355,716	3,516,828
00206RCM2	AT&T INC CALLABLE NOTES FIXED 3% 30/JUN/	484,000	494,436	500,911
00206RKD3	AT&T INC CALLABLE NOTES FIXED 3.1% 01/FE	15,193,000	15,169,550	15,420,439
00206RKE1	AT&T INC CALLABLE NOTES FIXED 3.3% 01/FE	2,743,000	2,741,431	2,719,630
00206RKF8	AT&T INC CALLABLE NOTES FIXED 3.5% 01/FE	5,190,000	5,194,282	5,169,136
00206RJZ6	AT&T INC CALLABLE NOTES FIXED 3.5% 01/JU	8,796,000	8,979,919	9,482,968
00206RMC3	AT&T INC CALLABLE NOTES FIXED 3.5% 15/SE	71,247,000	59,258,509	71,351,733
00206RMD1	AT&T INC CALLABLE NOTES FIXED 3.55% 15/S	68,948,000	60,261,568	68,714,266
00206RKA9	AT&T INC CALLABLE NOTES FIXED 3.65% 01/J	7,564,000	7,551,183	7,920,189
00206RME9	AT&T INC CALLABLE NOTES FIXED 3.65% 15/S	26,993,000	19,210,491	27,255,912
00206RMG4	AT&T INC CALLABLE NOTES FIXED 3.8% 01/DE	32,620,000	26,732,291	34,085,943
00206RHW5	AT&T INC CALLABLE NOTES FIXED 3.8% 15/FE	1,880,000	1,873,782	2,163,748
00206RKB7	AT&T INC CALLABLE NOTES FIXED 3.85% 01/J	3,379,000	3,403,589	3,541,969
00206RGQ9	AT&T INC CALLABLE NOTES FIXED 4.3% 15/FE	12,851,000	12,502,710	15,351,034
00206RHJ4	AT&T INC CALLABLE NOTES FIXED 4.35% 01/M	1,005,000	1,187,341	1,198,623
00206RBK7	AT&T INC CALLABLE NOTES FIXED 4.35% 15/J	1,014,000	1,008,300	1,171,555
00206RDJ8	AT&T INC CALLABLE NOTES FIXED 4.5% 09/MA	998,000	974,546	1,193,758
00206RCP5	AT&T INC CALLABLE NOTES FIXED 4.5% 15/MA	5,789,000	5,752,603	7,024,604
00206RDK5	AT&T INC CALLABLE NOTES FIXED 4.55% 09/M	410,000	471,197	494,407
00206RJK9	AT&T INC CALLABLE NOTES FIXED 4.65% 01/J	2,739,000	2,618,704	3,289,594
00206RCQ3	AT&T INC CALLABLE NOTES FIXED 4.75% 15/M	7,116,000	7,842,249	8,777,657
00206RCG5	AT&T INC CALLABLE NOTES FIXED 4.8% 15/JU	2,979,000	2,479,592	3,720,026
00206RJL7	AT&T INC CALLABLE NOTES FIXED 4.85% 15/J	2,076,000	2,076,892	2,557,175
00206RJH6	AT&T INC CALLABLE NOTES FIXED 4.9% 15/JU	1,785,000	1,799,153	2,220,112
00206RDH2	AT&T INC CALLABLE NOTES FIXED 5.15% 15/M	2,357,000	2,428,840	2,993,201
00206RDR0	AT&T INC CALLABLE NOTES FIXED 5.25% 01/M	4,021,000	4,330,149	5,233,171
04650NAB0	AT&T INC CALLABLE NOTES FIXED 5.35% 01/S	2,496,000	2,953,550	3,272,980
00206RDS8	AT&T INC CALLABLE NOTES FIXED 5.45% 01/M	225,000	285,688	304,603
00206RDG4	AT&T INC CALLABLE NOTES FIXED 6.375% 01/	876,000	1,058,286	1,286,003
00206RAD4	AT&T INC CALLABLE NOTES FIXED 6.5% 01/SE	1,800,000	2,249,928	2,509,632
00206RGU0	AT&T INC CALLABLE NOTES FIXED 8.75% 15/N	12,506,000	16,146,507	19,497,604
00206R102	AT&T INC COMMON STOCK USD 1	291,243	8,992,825	8,376,149
00206RBA9	AT&T INC NOTES FIXED 5.55% 15/AUG/2041 U	1,404,000	1,432,660	1,866,955
00206RAG7	AT&T INC NOTES FIXED 6.3% 15/JAN/2038 US	7,250,000	7,861,027	10,156,598
00206RAE2	AT&T INC PUTABLE NOTES ZERO CPN 27/NOV/2	4,000,000	3,442,102	3,966,320
2060615	ATCO LTD/CANADA COMMON STOCK CAD 0	3,682	116,212	105,460
04685A2K6	ATHENE GLOBAL FUNDING MEDIUM TERM NOTE F	2,810,000	2,805,588	3,013,894
04686JAC5	ATHENE HOLDING LTD CALLABLE NOTES FIXED	148,000	145,832	156,408

04686JAB7	ATHENE HOLDING LTD CALLABLE NOTES FIXED	308,000	307,406	383,161
04686JAA9	ATHENE HOLDING LTD CALLABLE NOTES FIXED	1,900,000	1,944,509	2,117,341
G0684D107	ATHENE HOLDING LTD COMMON STOCK USD 0.00	3,736	140,404	161,171
7667163	ATLANTIA SPA COMMON STOCK EUR 1	5,181	125,546	93,282
B61ND55	ATLANTIS JAPAN GROWTH FUND LTD CLOSED-EN	591,022	1,335,715	2,310,587
BD97BS7	ATLAS COPCO AB COMMON STOCK SEK 0.639	4,226	104,972	189,519
BD97BN2	ATLAS COPCO AB COMMON STOCK SEK 0.639	7,276	204,545	373,078
04942JAC5	ATLAS SENIOR LOAN FUND X LTD 2018-10A A	982,202	977,068	973,051
G06242104	ATLASSIAN CORP PLC COMMON STOCK USD 0.1	9,337	1,573,410	2,183,644
049560AS4	ATMOS ENERGY CORP CALLABLE NOTES FIXED 3	677,000	676,516	787,750
049560AQ8	ATMOS ENERGY CORP CALLABLE NOTES FIXED 4	600,000	597,717	778,062
049560AP0	ATMOS ENERGY CORP CALLABLE NOTES FIXED 4	840,000	835,939	1,122,223
049560AM7	ATMOS ENERGY CORP CALLABLE NOTES FIXED 4	1,810,000	1,832,253	2,276,419
49560105	ATMOS ENERGY CORP COMMON STOCK USD 0	3,935	360,625	375,517
5654781	ATOS SE COMMON STOCK EUR 1	1,062	86,177	97,170
04965KAN0	ATRIUM HOTEL PORTFOLIO TRUST 2018-ATRM 2	638,000	638,000	578,842
04965KAA8	ATRIUM HOTEL PORTFOLIO TRUST 2018-ATRM 2	638,000	638,000	624,434
049992AB6	ATV VII - BULLSHEAD D	100	0	723,542
89799Q324	ATV VIII/1133 WEST LLC	100	26,828,121	9,866,616
BKX3XG2	AUCKLAND INTERNATIONAL AIRPORT LTD COMMC	13,000	67,927	70,949
B87CVM3	AURIZON HOLDINGS LTD COMMON STOCK AUD	19,809	72,198	59,614
Q0697#AC0	AUSGRID FIN PTY LTD	4,000,000	4,000,000	4,694,760
Q0697#AA4	AUSGRID FINANCE PTY LTD 3.50% USD SERIES	2,000,000	2,000,000	2,262,340
Q0697#AB2	AUSGRID FINANCE PTY LTD SERIES B	2,000,000	2,000,000	2,298,180
BPXR7J0	AUSNET SERVICES COMMON STOCK AUD 0	18,665	22,455	25,277
6065586	AUSTRALIA & NEW ZEALAND BANKING GROUP LT	42,420	795,135	743,048
052528AM8	AUSTRALIA & NEW ZEALAND BANKING GROUP LT	875,000	875,000	892,649
052528AK2	AUSTRALIA & NEW ZEALAND BANKING GROUP LT	1,440,000	1,439,418	1,656,389
AUD	AUSTRALIAN DOLLAR		308,033	329,487
BVYVFW2	AUTO TRADER GROUP PLC COMMON STOCK GBP	67,411	353,141	549,199
52769106	AUTODESK INC COMMON STOCK USD 0.01	8,732	1,490,306	2,666,229
53015103	AUTOMATIC DATA PROCESSING INC COMMON STC	13,982	1,805,597	2,463,628
05329WAM4	AUTONATION INC CALLABLE NOTES FIXED 4.5%	2,100,000	2,094,159	2,334,234
05329W102	AUTONATION INC COMMON STOCK USD 0.01	12,413	685,987	866,303
053332AY8	AUTOZONE INC CALLABLE NOTES FIXED 3.625%	750,000	749,440	840,120
053332AZ5	AUTOZONE INC CALLABLE NOTES FIXED 4% 15/	2,500,000	2,652,995	2,961,775
53332102	AUTOZONE INC COMMON STOCK USD 0.01	1,547	1,497,419	1,833,876
05338G106	AVALARA INC COMMON STOCK USD 0.0001	2,674	312,762	440,916
05348EBH1	AVALONBAY COMMUNITIES INC CALLABLE MEDIU	960,000	988,211	1,032,480
05348EBB4	AVALONBAY COMMUNITIES INC CALLABLE MEDIU	845,000	959,593	1,058,853
05348EBG3	AVALONBAY COMMUNITIES INC CALLABLE MEDIU	1,150,000	1,199,244	1,226,533
05348EAW9	AVALONBAY COMMUNITIES INC CALLABLE MEDIU	1,515,000	1,584,594	1,703,769
53484101	AVALONBAY COMMUNITIES INC REIT USD 0.01	4,570	721,551	733,165
05351W103	AVANGRID INC	1,855	84,951	84,310
05352A100	AVANTOR INC COMMON STOCK USD 0.01	22,752	464,655	640,469
53611109	AVERY DENNISON CORP COMMON STOCK USD 1	2,706	292,803	419,728
BBG9VNV7	AVEVA GROUP PLC COMMON STOCK GBP 3.55556	1,182	46,697	51,736
133508	AVI GLOBAL TRUST PLC CLOSED-END FUND GBP	194,384	1,465,594	2,343,591
05367AAD5	AVIATION CAPITAL GROUP CORP CALLABLE NOT	2,610,000	2,559,809	2,644,948
05369AA9	AVIATION CAPITAL GROUP LLC CALLABLE NOTE	200,000	198,936	200,350
05369AAD3	AVIATION CAPITAL GROUP LLC CALLABLE NOTE	300,000	312,138	314,517
05369AAH4	AVIATION CAPITAL GROUP LLC CALLABLE NOTE	1,742,000	1,726,673	1,928,516
05367AAH6	AVIATION CAPITAL GROUP LLC CALLABLE NOTE	3,600,000	3,790,067	3,889,980
053773BB2	AVIS BUDGET CAR RENTAL LLC / AVIS BUDGET	170,000	173,756	173,400
05377RCQ5	AVIS BUDGET RENTAL CAR FUNDING AESOP LLC	237,000	232,279	244,764
05377RDQ4	AVIS BUDGET RENTAL CAR FUNDING AESOP LLC	489,000	488,991	509,826
05377RDY7	AVIS BUDGET RENTAL CAR FUNDING AESOP LLC	934,000	933,558	951,519
216238	AVIVA PLC COMMON STOCK GBP 25	207,504	800,536	922,422
53807103	AVNET INC COMMON STOCK USD 1	3,162	91,258	111,018
05401AAJ0	AVOLON HOLDINGS FUNDING LTD CALLABLE NOT	700,000	699,297	714,224
05401AAE1	AVOLON HOLDINGS FUNDING LTD CALLABLE NOT	1,150,000	1,172,284	1,174,898
05401AAC6	AVOLON HOLDINGS FUNDING LTD CALLABLE NOT	1,815,000	1,856,161	1,966,190
05401AAF8	AVOLON HOLDINGS FUNDING LTD CALLABLE NOT	2,244,000	2,217,295	2,384,526
05401AAH4	AVOLON HOLDINGS FUNDING LTD CALLABLE NOT	4,090,000	4,086,068	4,170,450
05401AAL5	AVOLON HOLDINGS FUNDING LTD CALLABLE NOT	4,050,000	4,049,011	4,363,349
LX190972	Avolon TLB Borrower 1 (US) LLC-Term B-5	1,200,000	1,188,002	1,202,436
05499A930	AXA EARLY SECONDARY FUND III 2/1133 WEST	100	0	77,105
54994579	AXA EARLY SECONDARY FUND IV LP	100	0	636,279
054994S90	AXA EARLY SECONDARY FUND V LP LTD PART U	100	10,410,506	19,375,856
7088429	AXA SA COMMON STOCK EUR 2.29	61,438	1,446,272	1,466,765
2993657	AXA SECONDARY FD V LP.	100	0	523,893
2997906	AXA SECONDARY FUND III - BULLSHEAD I	100	2,759,439	258,145
54990072	AXA SECONDARY FUND IV/1133 WEST LLC	100	0	830,798
G0750C108	AXALTA COATING SYSTEMS LTD COMMON STOCK	6,836	166,590	195,168
G0692U109	AXIS CAPITAL HOLDINGS LTD COMMON STOCK U	2,698	130,283	135,952
05464HAB6	AXIS SPECIALTY FINANCE PLC CALLABLE NOTE	1,590,000	1,739,314	1,923,741
05464C101	AXON ENTERPRISE INC COMMON STOCK USD 0.0	2,031	201,173	248,858
6985543	AZBIL CORP COMMON STOCK JPY	4,400	76,495	240,360
05478C105	AZEK CO INC/THE COMMON STOCK USD	1,304	43,538	50,139
B5MN1W0	AZRIELI GROUP LTD COMMON STOCK ILS 0.1	592	33,668	37,631
V00027AA6	AZURE POWER ENERGY LTD CALLABLE NOTES FI	800,000	808,250	818,500
B29VFC4	B2GOLD CORP COMMON STOCK CAD	51,198	289,239	286,532
05522RDC9	BA CREDIT CARD TRUST 2020-A1 A1 0.34% 15	674,000	673,844	674,824
067316AE9	BACARDI LTD CALLABLE NOTES FIXED 4.45% 1	2,700,000	2,699,495	3,014,172
067316AF6	BACARDI LTD CALLABLE NOTES FIXED 4.7% 15	549,000	590,212	651,279
067316AG4	BACARDI LTD CALLABLE NOTES FIXED 5.15% 1	171,000	210,448	218,724
067316AH2	BACARDI LTD CALLABLE NOTES FIXED 5.3% 15	259,000	335,980	359,274
05523UAK6	BAE SYSTEMS HOLDINGS INC CALLABLE BOND F	3,514,000	3,523,375	3,907,638
05523RAF4	BAE SYSTEMS PLC CALLABLE NOTES FIXED 1.9	450,000	446,648	454,928
05523RAE7	BAE SYSTEMS PLC CALLABLE NOTES FIXED 3%	1,765,000	1,739,449	1,841,636
05523RAD9	BAE SYSTEMS PLC CALLABLE NOTES FIXED 3.4	2,015,000	2,001,857	2,282,753
05523RAB3	BAE SYSTEMS PLC CALLABLE NOTES FIXED 4.7	735,000	751,893	758,601
263494	BAE SYSTEMS PLC COMMON STOCK GBP 2.5	117,462	637,000	784,840
BTf8BT7	BAIC MOTOR CORP LTD COMMON STOCK HKD 1	94,160	59,603	34,852
56752108	BAIDU INC ADR USD 0.00005	4,618	632,508	998,596

329501	BAILLIE GIFFORD EUROPEAN GROWTH TRUST PL	386,130	3,889,491	7,547,832
56999311	BAIN CAPITAL FUND XI LP	100	0	43,694,153
892994P81	BAIN CAPITAL X	100	72,807	15,278,292
05724BAAF	BAKER HUGHES A GE CO LLC / BAKER HUGHES	225,000	225,000	270,374
05723KAF7	BAKER HUGHES A GE CO LLC / BAKER HUGHES	1,512,000	1,444,341	1,708,454
05723KAE0	BAKER HUGHES A GE CO LLC / BAKER HUGHES	3,785,000	3,767,493	4,240,298
05722G100	BAKER HUGHES CO COMMON STOCK USD 0.0001	20,914	439,562	436,057
057224AZ0	BAKER HUGHES INC NOTES FIXED 5.125% 15/S	1,696,000	1,982,877	2,241,993
58498106	BALL CORP COMMON STOCK USD 0	10,364	682,744	965,718
7124594	BALOISE HOLDING AG COMMON STOCK CHF 0.1	519	80,166	92,474
059165EC0	BALTIMORE GAS & ELECTRIC CO CALLABLE NOT	1,140,000	1,173,071	1,736,961
059165EH9	BALTIMORE GAS AND ELECTRIC CO CALLABLE N	845,000	777,397	982,118
059165EK2	BALTIMORE GAS AND ELECTRIC CO CALLABLE N	800,000	799,352	1,043,752
059165EM8	BALTIMORE GAS AND ELECTRIC CO CALLABLE N	975,000	965,707	1,049,773
059165EL0	BALTIMORE GAS AND ELECTRIC CO CALLABLE N	3,855,000	3,910,518	4,305,187
059475AF0	BANC OF AMERICA ALTERNATIVE LOAN TRUST 2	343,337	343,297	339,302
05951EAM9	BANC OF AMERICA FUNDING 2006 J TRUST 200	35,582	33,872	33,571
05950HAA9	BANC OF AMERICA FUNDING 2006-F TRUST 200	79,192	78,630	79,237
BGRFX88	BANCO BILBAO VIZCAYA ARGENTARIA SA CALLA	2,600,000	2,871,056	3,323,590
5501906	BANCO BILBAO VIZCAYA ARGENTARIA SA COMMO	187,233	762,599	924,374
05946KAJ0	BANCO BILBAO VIZCAYA ARGENTARIA SA NOTES	1,000,000	993,563	1,007,230
05946KAH4	BANCO BILBAO VIZCAYA ARGENTARIA SA NOTES	2,400,000	2,397,652	2,416,848
05947KAZ3	BANCO BRADESCO SA/CAYMAN ISLANDS MEDIUM	500,000	500,000	523,130
05971BAD1	BANCO BTG PACTUAL SA/CAYMAN ISLANDS CALL	2,300,000	2,272,424	2,466,980
05890PZAF	BANCO DE CREDITO E INVERSIONES SA CALLAB	200,000	197,856	221,296
059578AE4	BANCO DO BRASIL SA/CAYMAN CALLABLE MEDIU	800,000	840,800	861,000
4058061	BANCO ESPIRITO SANTO SA COMMON STOCK 0	925,173	950,581	0
BM5G6V9	BANCO ESPIRITO SANTO SA MEDIUM TERM NOTE	1,900,000	2,016,453	302,217
05962GAJ8	BANCO MERCANTIL DEL NORTE SA/GRAND CAYMA	330,000	339,547	373,728
05971PAB4	BANCO MERCANTIL DEL NORTE SA/GRAND CAYMA	500,000	500,000	565,630
05971PAC2	BANCO MERCANTIL DEL NORTE SA/GRAND CAYMA	1,950,000	1,950,000	2,327,832
05969BAD5	BANCO SANTANDER MEXICO SA INSTITUCION DE	2,185,000	2,211,500	2,510,259
5705946	BANCO SANTANDER SA COMMON STOCK EUR 0.5	315,508	1,125,193	979,769
05971KAD1	BANCO SANTANDER SA NOTES FIXED 2.706% 27	3,600,000	3,586,781	3,844,008
05971KAE9	BANCO SANTANDER SA NOTES FIXED 2.746% 28	1,400,000	1,400,000	1,494,542
05971KAC4	BANCO SANTANDER SA NOTES FIXED 2.749% 03	3,000,000	3,000,000	3,092,190
05971KAC3	BANCO SANTANDER SA NOTES FIXED 3.306% 27	3,875,000	3,875,000	4,360,809
05971KAF6	BANCO SANTANDER SA NOTES FIXED 3.49% 28/	1,460,000	1,460,000	1,636,353
05964HAG0	BANCO SANTANDER SA NOTES FIXED 3.848% 12	800,000	829,573	859,296
05968LAM4	BANCOLOMBIA SA CALLABLE NOTES FIXED 3% 2	700,000	695,051	728,007
BJJDQD4	BANDAI NAMCO HOLDINGS INC COMMON STOCK J	10,714	373,585	926,274
6077019	BANGKOK BANK PCL FOREIGN SH. THB 10	27,400	147,244	108,832
06541FBF5	BANK 2017-BNK4 2017-BNK4 C VARIABLE 15/M	500,000	532,368	538,627
06541FBB4	BANK 2017-BNK4 2017-BNK4 XA VARIABLE 15/	5,255,304	328,744	332,728
060352AG6	BANK 2017-BNK6 2017-BNK6 XA VARIABLE 15/	9,063,178	374,375	360,725
06541XAD2	BANK 2017-BNK7 2017-BNK7 ASB 3.265% 15/S	1,637,000	1,772,176	1,787,931
06650AAC1	BANK 2017-BNK8 2017-BNK8 ASB 3.314% 15/N	2,446,000	2,509,464	2,702,114
065404BF1	BANK 2018-BNK10 2018-BN10 XA VARIABLE 15	9,509,518	410,755	413,595
06540WBE2	BANK 2019-BNK19 2019-BN19 AS 3.446% 15/A	679,000	697,214	759,377
06540AAG6	BANK 2019-BNK20 2019-BN20 AS VARIABLE 15	811,000	860,426	903,173
06540AAJ0	BANK 2019-BNK20 2019-BN20 C VARIABLE 15/	500,000	513,069	517,443
06540BBD0	BANK 2019-BNK21 2019-BN21 A5 2.851% 17/O	1,511,000	1,555,584	1,672,759
06539WBE5	BANK 2020-BNK25 2020-BN25 AS 2.841% 15/J	811,000	834,766	874,182
06539WBF2	BANK 2020-BNK25 2020-BN25 B VARIABLE 15/	811,000	834,758	871,043
06540JAZ5	BANK 2020-BNK26 2020-BN26 A2 2.041% 15/M	1,771,000	1,788,288	1,849,696
06539XAH7	BANK 2020-BNK27 2020-BN27 A5 2.144% 15/A	713,000	713,349	748,552
06540YAH2	BANK 2020-BNK28 2020-BN28 A4 1.844% 15/M	921,000	948,616	942,276
06541UBW5	BANK 2020-BNK30 2020-BN30 A4 1.925% 15/D	689,000	709,657	709,260
6075808	BANK HAPOALIM BM COMMON STOCK ILS 1	12,143	80,085	83,165
6076425	BANK LEUMI LE-ISRAEL BM COMMON STOCK ILS	15,566	90,657	91,627
6651048	BANK MANDIRI PERSERO TBK PT COMMON STOCK	253,500	77,394	114,120
06051GFX2	BANK OF AMERICA CORP BOND FIXED 3.5% 19/	100,000	113,058	113,333
06051GFM6	BANK OF AMERICA CORP BOND FIXED 4% 22/JA	3,985,000	4,096,119	4,477,865
06051GGG8	BANK OF AMERICA CORP BOND VARIABLE 20/JA	6,225,000	6,225,546	8,239,410
06051GGM5	BANK OF AMERICA CORP BOND VARIABLE 24/AP	7,835,000	7,932,455	9,652,093
060505FP4	BANK OF AMERICA CORP CALLABLE BOND VARIA	600,000	600,000	634,440
060505ED2	BANK OF AMERICA CORP CALLABLE BOND VARIA	1,455,000	1,489,453	1,516,838
060505EN0	BANK OF AMERICA CORP CALLABLE BOND VARIA	2,050,000	2,050,000	2,322,753
060505EH3	BANK OF AMERICA CORP CALLABLE BOND VARIA	2,702,000	2,746,104	2,998,031
060505FQ2	BANK OF AMERICA CORP CALLABLE BOND VARIA	3,050,000	3,063,944	3,144,733
060505FL3	BANK OF AMERICA CORP CALLABLE BOND VARIA	3,800,000	3,840,620	4,294,000
BFM3F84	BANK OF AMERICA CORP CALLABLE MEDIUM TER	198,000	232,202	235,769
06051GHL6	BANK OF AMERICA CORP CALLABLE MEDIUM TER	260,000	260,000	281,892
06051GHF9	BANK OF AMERICA CORP CALLABLE MEDIUM TER	700,000	700,000	747,803
06051GGT0	BANK OF AMERICA CORP CALLABLE MEDIUM TER	744,000	761,621	805,395
06051GHR3	BANK OF AMERICA CORP CALLABLE MEDIUM TER	820,000	820,000	892,808
06051GJG5	BANK OF AMERICA CORP CALLABLE MEDIUM TER	885,000	885,004	894,629
06051GJH3	BANK OF AMERICA CORP CALLABLE MEDIUM TER	1,051,000	1,051,236	1,060,816
06051GGR4	BANK OF AMERICA CORP CALLABLE MEDIUM TER	1,070,000	1,070,000	1,215,541
06051GHQ5	BANK OF AMERICA CORP CALLABLE MEDIUM TER	1,450,000	1,564,114	1,707,854
06051GHW2	BANK OF AMERICA CORP CALLABLE MEDIUM TER	1,663,000	1,667,046	1,772,808
06051GHY8	BANK OF AMERICA CORP CALLABLE MEDIUM TER	1,865,000	1,866,827	1,954,595
06051GJD2	BANK OF AMERICA CORP CALLABLE MEDIUM TER	2,454,000	2,466,194	2,506,344
06051GJK6	BANK OF AMERICA CORP CALLABLE MEDIUM TER	2,485,000	2,495,169	2,518,100
06051GJM2	BANK OF AMERICA CORP CALLABLE MEDIUM TER	2,640,000	2,647,047	2,753,705
06051GGF0	BANK OF AMERICA CORP CALLABLE MEDIUM TER	2,495,000	2,789,078	2,865,732
06051GHZ5	BANK OF AMERICA CORP CALLABLE MEDIUM TER	3,251,000	3,130,763	3,452,790
06051GHX0	BANK OF AMERICA CORP CALLABLE MEDIUM TER	3,960,000	4,005,374	4,348,516
06051GJF7	BANK OF AMERICA CORP CALLABLE MEDIUM TER	5,237,000	5,238,878	5,291,151
06051GJL4	BANK OF AMERICA CORP CALLABLE MEDIUM TER	7,138,000	7,138,000	7,232,364
06051GGC7	BANK OF AMERICA CORP CALLABLE MEDIUM TER	6,800,000	6,896,970	7,888,612
06051GHV4	BANK OF AMERICA CORP CALLABLE MEDIUM TER	9,865,000	10,190,297	11,055,607
06051GHT9	BANK OF AMERICA CORP CALLABLE MEDIUM TER	10,789,000	10,973,530	12,181,968
06051GHU6	BANK OF AMERICA CORP CALLABLE MEDIUM TER	10,642,000	11,064,039	13,103,069
06051GHM4	BANK OF AMERICA CORP CALLABLE MEDIUM TER	11,212,000	11,255,017	13,350,689

06051GGL7	BANK OF AMERICA CORP CALLABLE MEDIUM TER	12,518,000	12,486,990	14,251,242
06051GJA8	BANK OF AMERICA CORP CALLABLE MEDIUM TER	16,760,000	18,123,554	21,165,701
06051GHS1	BANK OF AMERICA CORP CALLABLE MEDIUM TER	16,794,000	17,781,921	22,033,224
06051GJE0	BANK OF AMERICA CORP CALLABLE MEDIUM TER	42,927,000	43,842,775	44,725,641
06051GHC6	BANK OF AMERICA CORP CALLABLE NOTES VARI	1,041,000	1,068,509	1,095,663
06051GHA0	BANK OF AMERICA CORP CALLABLE NOTES VARI	1,100,000	1,034,258	1,374,923
06051GGZ6	BANK OF AMERICA CORP CALLABLE NOTES VARI	3,765,000	3,769,492	4,144,889
06051GHD4	BANK OF AMERICA CORP CALLABLE NOTES VARI	9,822,000	9,191,452	11,094,342
06051GJB6	BANK OF AMERICA CORP CALLABLE NOTES VARI	38,256,000	39,395,467	41,001,251
06055H400	BANK OF AMERICA CORP CALLABLE PREFERRED	20,000	500,000	531,000
60505104	BANK OF AMERICA CORP COMMON STOCK USD 0.	322,075	7,297,728	9,762,093
06051GEN5	BANK OF AMERICA CORP MEDIUM TERM NOTE FI	775,000	928,035	1,179,054
06051GFF1	BANK OF AMERICA CORP MEDIUM TERM NOTE FI	2,704,000	2,782,662	3,001,602
06051GFL8	BANK OF AMERICA CORP MEDIUM TERM NOTE FI	3,157,000	3,300,442	3,703,066
06051GFH7	BANK OF AMERICA CORP MEDIUM TERM NOTE FI	3,525,000	3,552,324	3,946,167
06051GFQ7	BANK OF AMERICA CORP MEDIUM TERM NOTE FI	2,955,000	3,237,415	4,078,787
06051GFC8	BANK OF AMERICA CORP MEDIUM TERM NOTE FI	11,317,000	12,138,601	15,885,673
06050TJ26	BANK OF AMERICA NA NOTES FIXED 6% 15/OCT	13,405,000	16,496,506	20,049,859
6075648	BANK OF EAST ASIA LTD/THE COMMON STOCK H	13,584	48,160	29,012
62540109	BANK OF HAWAII CORP COMMON STOCK USD 0.0	1,282	78,363	98,227
BD1RP61	BANK OF IRELAND GROUP PLC COMMON STOCK E	134,069	572,701	541,332
6075756	BANK OF KYOTO LTD/THE COMMON STOCK JPY	544	20,303	28,295
06368BGS1	BANK OF MONTREAL CALLABLE NOTES VARIABLE	1,545,000	1,545,000	1,751,242
2076009	BANK OF MONTREAL COMMON STOCK CAD 0	31,869	2,084,232	2,420,943
06367WHH9	BANK OF MONTREAL MEDIUM TERM NOTE FIXED	1,620,000	1,618,239	1,757,068
064058AJ9	BANK OF NEW YORK MELLON CORP/THE CALLABL	1,830,000	1,830,000	1,893,410
64058100	BANK OF NEW YORK MELLON CORP/THE COMMON	25,966	964,694	1,101,997
064159VJ2	BANK OF NOVA SCOTIA/THE CALLABLE NOTES V	4,580,000	4,575,358	4,958,629
2076281	BANK OF NOVA SCOTIA/THE COMMON STOCK CAD	59,932	3,067,399	3,236,516
064159VL7	BANK OF NOVA SCOTIA/THE NOTES FIXED 1.3%	1,545,000	1,541,965	1,585,247
6074968	BANK OF THE PHILIPPINE ISLANDS COMMON ST	69,180	90,256	117,188
06417N103	BANK OZK COMMON STOCK USD	3,964	111,063	123,954
BZ3C3Q4	BANKIA SA COMMON STOCK EUR 1	204,120	741,086	361,889
06654DAC1	BANNER HEALTH CALLABLE BOND FIXED 3.181%	714,000	723,983	790,983
06654DAE7	BANNER HEALTH CALLABLE NOTES FIXED 2.913	80,000	80,000	85,066
BMFY8R3	BANQUE CANTONALE VAUDOISE COMMON STOCK	358	35,550	39,002
06675FAV9	BANQUE FEDERATIVE DU CREDIT MUTUEL SA ME	20,974,000	20,944,427	21,033,147
06684QAB8	BAPTIST HEALTHCARE SYSTEM OBLIGATED GROU	2,490,000	2,490,000	2,777,720
06740L8C2	BARCLAYS BANK PLC NOTES FIXED 7.625% 21/	2,701,000	2,842,070	3,004,646
06699C270	BARCLAYS JPM/BONY TRI-PARTY REPO REUSE	100,000,000	100,000,000	100,000,000
BF01Z24	BARCLAYS PLC CALLABLE BOND VARIABLE GBP	200,000	256,852	289,452
BD88738	BARCLAYS PLC CALLABLE BOND VARIABLE USD	600,000	620,780	628,500
06738EBA2	BARCLAYS PLC CALLABLE BOND VARIABLE USD	1,600,000	1,702,282	1,720,000
06738EBD6	BARCLAYS PLC CALLABLE MEDIUM TERM NOTE V	1,610,000	1,638,633	1,931,372
06738EBB0	BARCLAYS PLC CALLABLE MEDIUM TERM NOTE V	7,838,000	7,838,000	8,483,146
06738EAV5	BARCLAYS PLC CALLABLE NOTES FIXED 4.836%	3,475,000	3,481,464	4,005,216
06738EAV7	BARCLAYS PLC CALLABLE NOTES FIXED 4.95%	7,960,000	9,821,600	10,869,221
06738EBL8	BARCLAYS PLC CALLABLE NOTES VARIABLE 07/	805,000	835,598	864,522
06738EBQ7	BARCLAYS PLC CALLABLE NOTES VARIABLE 10/	1,329,000	1,329,866	1,338,423
06738EBE4	BARCLAYS PLC CALLABLE NOTES VARIABLE 15/	2,480,000	2,483,874	2,588,946
06738EBK0	BARCLAYS PLC CALLABLE NOTES VARIABLE 20/	10,786,000	11,028,202	12,938,670
06738EBP9	BARCLAYS PLC CALLABLE NOTES VARIABLE 23/	2,528,000	2,621,309	2,739,189
06738EBG9	BARCLAYS PLC CALLABLE NOTES VARIABLE USD	1,930,000	1,930,000	2,151,950
06738EBN4	BARCLAYS PLC CALLABLE NOTES VARIABLE USD	2,900,000	2,916,900	3,124,750
3134865	BARCLAYS PLC COMMON STOCK GBP 25	900,341	2,301,240	1,805,222
BYM5X34	BARCLAYS PLC MEDIUM TERM NOTE FIXED 3.25	4,456,000	5,405,863	6,773,924
06738EAE5	BARCLAYS PLC NOTES FIXED 3.65% 16/MAR/20	2,720,000	2,655,218	2,992,381
06738EAC9	BARCLAYS PLC NOTES FIXED 4.375% 11/SEP/2	4,283,000	4,331,007	4,765,309
06738EAN5	BARCLAYS PLC NOTES FIXED 4.375% 12/JAN/2	1,400,000	1,394,306	1,613,640
06738EAP0	BARCLAYS PLC NOTES FIXED 5.2% 12/MAY/202	6,176,000	6,593,273	7,180,959
06738EAJ4	BARCLAYS PLC NOTES FIXED 5.25% 17/AUG/20	100,000	94,645	138,178
81180	BARRATT DEVELOPMENTS PLC COMMON STOCK C	83,178	489,002	761,791
067901AH1	BARRICK GOLD CORP CALLABLE NOTES FIXED 5	1,700,000	2,044,786	2,344,844
2024644	BARRICK GOLD CORP COMMON STOCK CAD 0	156,470	2,560,237	3,561,719
06849AAB5	BARRICK INTERNATIONAL BARBADOS CORP CALL	3,500,000	3,477,295	4,938,465
06849RAC6	BARRICK NORTH AMERICA FINANCE LLC CALLAB	2,000,000	2,426,890	2,991,880
06849RAG7	BARRICK NORTH AMERICA FINANCE LLC CALLAB	3,320,000	3,874,452	4,803,608
06849RAK8	BARRICK NORTH AMERICA FINANCE LLC CALLAB	6,400,000	7,185,245	9,334,656
06849UAD7	BARRICK PD AUSTRALIA FINANCE PTY LTD CAL	6,894,000	7,841,961	9,925,499
5476929	BARRY CALLEBAUT AG COMMON STOCK CHF 0.02	34	68,555	80,928
5086577	BASF SE COMMON STOCK EUR 0	39,320	2,672,987	3,113,678
05526DBR5	BAT CAPITAL CORP CALLABLE NOTES FIXED 2.	6,872,000	6,872,000	7,133,480
05526DBS3	BAT CAPITAL CORP CALLABLE NOTES FIXED 2.	9,332,000	9,449,410	9,665,526
05526DAZ8	BAT CAPITAL CORP CALLABLE NOTES FIXED 3.	1,805,000	1,751,442	1,954,129
05526DBT1	BAT CAPITAL CORP CALLABLE NOTES FIXED 3.	3,490,000	3,491,374	3,640,210
05526DBU8	BAT CAPITAL CORP CALLABLE NOTES FIXED 3.	9,369,000	9,510,717	9,776,926
05526DBJ3	BAT CAPITAL CORP CALLABLE NOTES FIXED 3.	23,619,000	23,977,336	26,013,258
05526DBN4	BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	107,000	129,221	129,223
05526DBP9	BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	910,000	910,301	1,070,042
05526DBK0	BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	3,230,000	3,438,246	3,744,733
05526DBF1	BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	7,790,000	7,938,503	8,650,406
05526DBD6	BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	27,274,000	27,258,511	30,637,430
05526DBQ7	BAT CAPITAL CORP CALLABLE NOTES FIXED 5.	476,000	480,341	587,998
05526DBB0	BAT CAPITAL CORP FIXED	4,656,000	4,602,478	5,184,363
05530QAN0	BAT INTERNATIONAL FINANCE PLC CALLABLE N	1,763,000	1,763,013	1,804,642
91911XAV6	BAUSCH HEALTH AMERICAS INC CALLABLE NOTE	500,000	500,000	557,500
91911KAN2	BAUSCH HEALTH COS INC CALLABLE NOTES FIX	845,000	842,144	875,665
BFFY852	BAUSCH HEALTH COS INC COMMON STOCK CAD 0	15,706	287,927	325,585
07177MAL7	BAXALTA INC CALLABLE NOTES FIXED 3.6% 23	5,295,000	5,304,126	5,509,553
07177MAB9	BAXALTA INC CALLABLE NOTES FIXED 4% 23/J	387,000	384,384	437,117
071813BP3	BAXTER INTERNATIONAL INC CALLABLE NOTES	310,000	337,557	353,385
071813BQ1	BAXTER INTERNATIONAL INC CALLABLE NOTES	630,000	659,534	687,796
71813109	BAXTER INTERNATIONAL INC COMMON STOCK US	16,554	1,191,565	1,328,293
072024ND0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV R	480,000	552,072	826,834
072024NV0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV T	600,000	849,430	1,098,384

072722AE1	BAYCARE HEALTH SYSTEM INC CALLABLE BOND	1,485,000	1,485,000	1,856,799
5069211	BAYER AG	22,089	1,565,157	1,301,485
72730302	BAYER AG ADR USD	47,100	657,473	698,964
07274NBF9	BAYER US FINANCE II LLC CALLABLE NOTES F	104,000	103,209	117,876
07274NAZ6	BAYER US FINANCE II LLC CALLABLE NOTES F	285,000	283,289	315,461
07274NAQ6	BAYER US FINANCE II LLC CALLABLE NOTES F	360,000	447,551	463,651
07274NAJ2	BAYER US FINANCE II LLC CALLABLE NOTES F	670,000	668,947	765,864
07274NAE3	BAYER US FINANCE II LLC CALLABLE NOTES F	2,200,000	2,192,828	2,396,504
07274NBH5	BAYER US FINANCE II LLC CALLABLE NOTES F	5,485,000	4,974,781	6,574,156
07274NBG7	BAYER US FINANCE II LLC CALLABLE NOTES F	7,197,000	6,330,393	8,066,254
07274NAL7	BAYER US FINANCE II LLC CALLABLE NOTES F	7,625,000	7,533,526	8,968,678
07274NAN3	BAYER US FINANCE II LLC CALLABLE NOTES F	8,350,000	8,401,354	10,148,674
07274EAG8	BAYER US FINANCE LLC CALLABLE NOTES FIXE	3,190,000	3,071,048	3,481,726
72743305	BAYERISCHE MOTOREN WERKE AG ADR USD	1,000	29,604	29,350
5756029	BAYERISCHE MOTOREN WERKE AG COMMON STO	10,264	547,848	907,102
5756030	BAYERISCHE MOTOREN WERKE AG PREFERENCE	5,414	284,005	365,661
072863AF0	BAYLOR SCOTT & WHITE HOLDINGS CALLABLE N	110,000	123,729	134,235
07325QAC9	BBVIEW FINANCIAL ASSET TRUST 2007-SSR1	999,214	527,516	945,631
05541J103	BB SEGURIDADE PARTICIPACOES SA ADR USD	15,956	82,026	92,385
05552EAJ9	BBCMS 2017-DELC MORTGAGE TRUST 2017-DELC	171,000	171,000	166,925
05552EAL4	BBCMS 2017-DELC MORTGAGE TRUST 2017-DELC	195,000	195,000	186,441
05548WAA5	BBCMS 2018-TALL MORTGAGE TRUST 2018-TALL	405,000	402,700	397,890
05491UBA5	BBCMS MORTGAGE TRUST 2018-C2 2018-C2 ASB	1,049,000	1,080,448	1,218,155
05491RAA3	BBCMS TRUST 2018-BXH 2018-BXH A FLOATING	899,682	899,682	858,214
05549RAA5	BBCMS TRUST 2018-CBM 2018-CBM A FLOATING	644,000	644,000	621,290
P16259AH9	BBVA BANCOMER SA/TEXAS CALLABLE NOTES FI	300,000	327,750	324,300
54995170	BC EUROPEAN CAPITAL IX	100	7,524,119	77,942,798
56993942	BC EUROPEAN CAPITAL VII L P IBM	100	0	711,777
AAH9962E6	BC EUROPEAN CAPITAL X COMMON STOCK USD	100	26,888,991	38,586,139
05499B904	BC EURPEAN CAPITAL VIII/BULLSHEAD I LLC	100	0	3,182,223
B188TH2	BCE INC COMMON STOCK CAD 0	17,398	780,177	743,307
073685AD1	BEACON ROOFING SUPPLY INC CALLABLE NOTES	1,400,000	1,400,000	1,433,250
07386HSY8	BEAR STEARNS ALT-A TRUST 2005-4 2005-4 2	51,185	51,065	51,385
07386HF71	BEAR STEARNS ALT-A TRUST 2006-2 2006-2 2	2,071,544	1,088,477	1,770,306
073868BE0	BEAR STEARNS ALT-A TRUST 2006-6 2006-6 3	915,187	778,757	610,263
07387QAM2	BEAR STEARNS ALT-A TRUST 2006-8 2006-8 2	2,079,933	869,000	1,646,458
07384MM82	BEAR STEARNS ARM TRUST 2004-2 2004-2 21A	4,504	4,478	4,005
07401EAA7	BEAR STEARNS ARM TRUST 2007-2 2007-2 1A1	509,931	454,228	480,957
073881AA2	BEAR STEARNS ARM TRUST 2007-3 2007-3 1A1	19,885	16,457	19,360
07389VAA5	BEAR STEARNS ASSET BACKED SECURITIES I T	201,151	201,056	403,896
07389NAA3	BEAR STEARNS ASSET BACKED SECURITIES TRU	409,063	406,035	406,807
07402FAC9	BEAR STEARNS STRUCTURED PRODUCTS INC TRI	169,217	157,953	149,130
07402FAA3	BEAR STEARNS STRUCTURED PRODUCTS INC TRI	206,830	191,539	167,664
5932409	BECHTLE AG COMMON STOCK EUR 0	282	61,642	61,555
075887AV1	BECTON DICKINSON AND CO CALLABLE BOND FI	2,975,000	3,406,790	3,910,072
075887BT5	BECTON DICKINSON AND CO CALLABLE NOTES F	925,000	934,282	956,117
075887BM0	BECTON DICKINSON AND CO CALLABLE NOTES F	882,000	966,859	1,089,385
075887CJ6	BECTON DICKINSON AND CO CALLABLE NOTES F	1,170,000	1,170,000	1,285,947
075887BW8	BECTON DICKINSON AND CO CALLABLE NOTES F	3,248,000	3,263,409	3,727,437
075887BV0	BECTON DICKINSON AND CO CALLABLE NOTES F	5,462,000	5,333,472	5,937,631
075887CK3	BECTON DICKINSON AND CO CALLABLE NOTES F	5,095,000	5,145,902	6,052,147
075887BG3	BECTON DICKINSON AND CO CALLABLE NOTES F	5,081,000	5,277,875	6,558,606
075887BX6	BECTON DICKINSON AND CO CALLABLE NOTES F	10,084,000	10,345,723	13,240,897
75887109	BECTON DICKINSON AND CO COMMON STOCK USI	9,893	2,089,541	2,475,426
075887CE7	BECTON DICKINSON AND CO NOTES FIXED 6.7%	1,845,000	2,221,362	2,331,397
5107401	BEIERSDORF AG COMMON STOCK EUR 0	1,058	110,056	122,254
0778FPAB5	BELL CANADA CALLABLE NOTES FIXED 4.3% 29	1,700,000	1,808,699	2,226,235
0778FPAAT	BELL CANADA CALLABLE NOTES FIXED 4.464%	945,000	945,000	1,261,736
08162PAV3	BENCHMARK 2018-B1 MORTGAGE TRUST 2018-B1	79,000	81,366	88,489
08161CAF8	BENCHMARK 2018-B2 MORTGAGE TRUST 2018-B2	257,000	264,709	288,137
08161CAB7	BENCHMARK 2018-B2 MORTGAGE TRUST 2018-B2	1,215,000	1,239,735	1,269,730
08161BBC6	BENCHMARK 2018-B3 MORTGAGE TRUST 2018-B3	375,000	397,246	411,037
08161NAF4	BENCHMARK 2020-B16 MORTGAGE TRUST 2020-B	219,000	223,081	240,705
08161NAG2	BENCHMARK 2020-B16 MORTGAGE TRUST 2020-B	10,335,279	728,246	728,615
08162MAX6	BENCHMARK 2020-B17 MORTGAGE TRUST 2020-B	1,994,000	1,947,655	2,123,056
08162WBF2	BENCHMARK 2020-B19 MORTGAGE TRUST 2020-B	6,124,787	730,556	717,777
08162WBC9	BENCHMARK 2020-B19 MORTGAGE TRUST 2020-B	1,899,000	1,955,883	1,948,691
08162XBG8	BENCHMARK 2020-B20 MORTGAGE TRUST 2020-B	1,653,000	1,702,584	1,720,693
08163LAG4	BENCHMARK 2020-B21 MORTGAGE TRUST 2020-B	2,308,000	2,377,235	2,385,260
08163BBA8	BENCHMARK 2020-B22 MORTGAGE TRUST 2020-B	2,478,000	2,552,166	2,561,347
B02L3W3	BERKELEY GROUP HOLDINGS PLC COMMON STOC	1,345	56,684	87,184
84310101	BERKELEY LIGHTS INC COMMON STOCK USD	400	31,540	35,764
AAD9934Q8	BERKSHIRE FUND IX, L.P.	100	20,408,962	25,581,835
G10996356	BERKSHIRE FUND VIII, L.P.	100	3,330,374	26,279,394
59562VAM9	BERKSHIRE HATHAWAY ENERGY CO CALLABLE BC	27,832,000	29,611,916	41,193,587
59562VBD8	BERKSHIRE HATHAWAY ENERGY CO CALLABLE NC	190,000	199,077	261,434
084659AW1	BERKSHIRE HATHAWAY ENERGY CO CALLABLE NC	1,215,000	1,431,517	1,573,887
084659BA8	BERKSHIRE HATHAWAY ENERGY CO CALLABLE NC	1,802,000	1,797,565	1,801,748
084659AF8	BERKSHIRE HATHAWAY ENERGY CO CALLABLE NC	1,775,000	1,783,309	2,247,363
084659AR2	BERKSHIRE HATHAWAY ENERGY CO CALLABLE NC	3,870,000	3,892,173	5,148,455
084659AU5	BERKSHIRE HATHAWAY ENERGY CO CALLABLE NC	10,964,000	11,013,955	12,968,877
084659BB6	BERKSHIRE HATHAWAY ENERGY CO CALLABLE NC	15,812,000	15,895,134	16,265,330
084664BL4	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	2,649,000	2,649,146	3,805,858
084664BU4	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	3,905,000	4,184,690	5,187,871
084664BV2	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	7,825,000	7,792,812	10,367,186
084664CR0	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	8,025,000	8,414,135	10,660,410
084664CV1	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	14,748,000	14,888,595	15,794,666
084664CQ2	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	18,260,000	18,568,551	24,112,878
084670BK3	BERKSHIRE HATHAWAY INC CALLABLE NOTES FI	415,000	417,742	570,940
84670702	BERKSHIRE HATHAWAY INC COMMON STOCK USD	66,672	12,536,140	15,459,237
83990010	BERKSHIRE VII/1133 WEST LLC	100	0	3,046,296
085209AC9	BERMUDA CALLABLE BOND FIXED 2.375% 20/AU	1,660,000	1,658,163	1,740,925
085209AH7	BERMUDA CALLABLE BOND FIXED 3.375% 20/AU	633,000	630,020	682,058
08579W103	BERRY GLOBAL GROUP INC COMMON STOCK USD	4,306	200,967	241,954
08579JBF8	BERRY GLOBAL INC CALLABLE BANK LOANS VAR	985,000	982,916	979,218

08576PAB7	BERRY GLOBAL INC CALLABLE NOTES FIXED 1.	300,000	299,898	302,715
84990928	BERSHIRE FUND VI - BULLSHEAD D'LLC	100	0	9,026,216
08652BAB5	BEST BUY CO INC CALLABLE NOTES FIXED 1.9	530,000	527,997	532,544
86516101	BEST BUY CO INC COMMON STOCK USD 0.1	7,416	595,046	740,043
86990215	BEST PROPERTY FD LP - IBM	100	0	5,198,000
8.862E+112	BEYOND MEAT INC COMMON STOCK USD 0.0001	1,671	176,954	208,875
05541TAM3	BGC PARTNERS INC CALLABLE NOTES FIXED 3.	1,200,000	1,195,846	1,255,944
05541T101	BGC PARTNERS INC COMMON STOCK USD 0.01	1	5	4
055451AV0	BHP BILLITON FINANCE USA LTD CALLABLE NO	4,662,000	4,981,730	6,857,476
88606108	BHP GROUP LTD ADR USD	15,978	605,631	1,044,003
6144690	BHP GROUP LTD COMMON STOCK AUD 0	103,536	2,490,305	3,389,884
BH0P3Z9	BHP GROUP PLC	147,341	2,577,883	3,877,100
5.545E+212	BHP GROUP PLC ADR USD	27,116	1,108,439	1,437,961
08888@AA6	BIF II SAFE HARBOR HOLDINGS LLC	10,000,000	10,000,000	11,443,600
08975P108	BIGCOMMERCE HOLDINGS INC COMMON STOCK U	422	32,388	27,071
90043100	BILL.COM HOLDINGS INC COMMON STOCK USD 0	2,373	253,769	323,915
7240371	BILLERUDKORSNAS AB COMMON STOCK SEK 7.38	15	97	266
B0D0006	BIM BIRLESIK MAGAZALAR AS COMMON STOCK T	40,668	364,667	413,109
09062XAH6	BIOGEN INC CALLABLE NOTES FIXED 2.25% 01	1,549,000	1,556,061	1,618,085
09062XAC8	BIOGEN INC CALLABLE NOTES FIXED 3.15% 01	4,126,000	4,060,785	4,278,373
09062X103	BIOGEN INC COMMON STOCK USD 0.0005	5,850	1,543,613	1,432,431
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOC	5,861	467,397	513,951
BF0LBX7	BIOMERIEUX COMMON STOCK EUR 0	1,468	198,056	207,278
90572207	BIO-RAD LABORATORIES INC COMMON STOCK US	686	265,020	399,897
09073M104	BIO-TECHNE CORP COMMON STOCK USD 0.01	1,234	247,908	391,857
092113AR0	BLACK HILLS CORP CALLABLE NOTES FIXED 3.	240,000	241,544	261,694
092113AS8	BLACK HILLS CORP CALLABLE NOTES FIXED 3.	2,370,000	2,369,565	2,772,331
092113AN9	BLACK HILLS CORP CALLABLE NOTES FIXED 4.	420,000	417,797	516,079
092113AQ2	BLACK HILLS CORP CALLABLE NOTES FIXED 4.	1,715,000	1,708,943	2,077,740
09215C105	BLACK KNIGHT INC COMMON STOCK USD 0.0001	4,908	324,790	433,622
092174AA9	BLACK KNIGHT INFOSERV LLC CALLABLE NOTES	100,000	100,000	102,375
BCBH231	BLACKBERRY LTD COMMON STOCK CAD 0	118,332	641,396	783,926
09228F103	BLACKBERRY LTD COMMON STOCK CAD 0	136,139	657,311	902,602
09228YAB8	BLACKBIRD CAPITAL AIRCRAFT LEASE SECURIT	3,779,830	3,779,814	3,602,309
09258P104	BLACKROCK 2022 GLOBAL INCOME OPPORTUNITY	16,905	114,469	152,821
9.249E+104	BLACKROCK CORE BOND TRUST CLOSED-END FUI	201,544	2,675,282	3,285,167
92508100	BLACKROCK CREDIT ALLOCATION INCOME TRUST	1,623,002	20,453,018	23,874,359
92501105	BLACKROCK ENHANCED GLOBAL DIVIDEND TRUS1	67,224	636,704	733,414
09255K108	BLACKROCK ENHANCED GOVERNMENT FUND INC	38,702	569,711	520,774
92524107	BLACKROCK ENHANCED INTERNATIONAL DIVIDEN	589,741	3,271,682	3,461,780
B01RDH7	BLACKROCK GREATER EUROPE INVESTMENT TRU	61,140	253,203	442,949
9.26E+108	BLACKROCK HEALTH SCIENCES TRUST II CLOSE	24,448	614,053	700,435
09247XAR2	BLACKROCK INC CALLABLE NOTES FIXED 1.9%	735,000	733,178	769,347
09247X101	BLACKROCK INC COMMON STOCK USD 0.01	6,585	3,353,933	4,751,341
09247F100	BLACKROCK INCOME TRUST INC CLOSED-END FU	209,569	1,312,113	1,272,084
09253X102	BLACKROCK MUNI INTERMEDIATE DURATION FUN	480,930	6,612,416	7,151,429
09257P105	BLACKROCK MUNICIPAL 2030 TARGET TERM TRU	372,550	8,197,013	9,567,084
09254V105	BLACKROCK MUNIYIELD MICHIGAN QUALITY FUN	49,896	688,724	726,985
09254G108	BLACKROCK MUNIYIELD QUALITY FUND II INC	79,386	953,821	1,109,816
09257A108	BLACKROCK RESOURCES & COMMODITIES STRAT	403,595	3,444,471	2,990,639
09260K101	BLACKROCK SCIENCE & TECHNOLOGY TRUST II	7,000	221,032	254,660
643610	BLACKROCK SMALLER COS TRUST PLC CLOSED-E	17,244	278,317	410,147
577485	BLACKROCK WORLD MINING TRUST PLC CLOSED-	409,722	1,897,266	2,923,563
91998773	BLACKSTONE CAPITAL IV-IBM	100	29,299	1,500,166
92990944	BLACKSTONE COMMS PARTNERS I IBM	100	0	372,128
09256BAM9	BLACKSTONE HOLDINGS FINANCE CO LLC CALLA	450,000	434,916	520,070
09256BAE7	BLACKSTONE HOLDINGS FINANCE CO LLC CALLA	480,000	558,485	712,291
09256BAL1	BLACKSTONE HOLDINGS FINANCE CO LLC CALLA	1,100,000	1,086,074	1,185,547
09256BAG2	BLACKSTONE HOLDINGS FINANCE CO LLC CALLA	1,700,000	1,862,979	2,323,118
09256BAD9	BLACKSTONE HOLDINGS FINANCE CO LLC CALLA	3,114,000	3,282,931	3,384,357
09256BAH0	BLACKSTONE HOLDINGS FINANCE CO LLC CALLA	4,041,000	3,954,977	5,137,768
09257WAC4	BLACKSTONE MORTGAGE TRUST INC CONVERTIBI	200,000	193,962	199,100
09257WAB6	BLACKSTONE MORTGAGE TRUST INC CONVERTIBI	5,700,000	5,586,645	5,689,170
	BLACKSTONE R.E Partners (Alberta) IV.TE.3 L.P.			(30,175)
91990192	BLACKSTONE R.E Partners (DC) IV.TE.3-A L.P.	100	0	6,965,560
	BLACKSTONE R.E Partners (Europe) IV.TE.3-A L.P.			327,232
	BLACKSTONE R.E Partners IV.TE.3-A L.P.			345,958
	BLACKSTONE R.E Partners V.TE.1 L.P.			(1,175,623)
	Blackstone R.E. Partners VI.TE.1 L.P.			140,904
	Blackstone R.E. Partners VI.TE.1-NQ L.P.			2,052,808
92999036	BLACKSTONE REAL ESTATE DEBT STRATEGIES I	100	0	1,195,999
57994162	BLACKSTONE REAL ESTATE PARTNERS VII.TE.1	100	133,285	3,857,603
	Blackstone Real Estate Partners VII.TE.1 L.P.		229,259	6,635,321
	Blackstone Real Estate Partners VII.TE.1-NQ L.P.		629,767	18,227,050
92993575	BLACKSTONE REAL ESTATE SPECIAL SITUATION	100	0	718,186
09261LAB4	BLACKSTONE SECURED LENDING FUND CALLABLE	1,595,000	1,580,581	1,640,569
05490LAA7	BLUE CROSS AND BLUE SHIELD OF MINNESOTA	775,000	755,578	839,240
095370AD4	BLUE CUBE SPINCO LLC CALLABLE NOTES FIXE	728,000	756,672	770,770
09539*AA9	BLUE DOLPHIN FRAC LLC NOTES FIXED 4.65%	1,695,142	1,695,142	1,805,665
09609G100	BLUEBIRD BIO INC COMMON STOCK USD 0.01	2,138	168,155	92,511
6533232	BLUESCOPE STEEL LTD COMMON STOCK AUD 0	53,879	380,845	726,744
BKLDX97	BMO CAPITAL & INCOME INVESTMENT TRUST PL	435,232	593,066	862,664
05564UAN0	BMW FLOORPLAN MASTER OWNER TRUST 2018-1	1,128,000	1,128,000	1,128,883
05565EBL8	BMW US CAPITAL LLC CALLABLE NOTES FIXED	4,700,000	4,693,645	5,684,509
09661RAE1	BMW VEHICLE OWNER TRUST 2020-A 2020-A A4	853,000	852,763	858,376
09659W2K9	BNP PARIBAS SA CALLABLE MEDIUM TERM NOTE	440,000	440,000	480,141
09659T2B6	BNP PARIBAS SA CALLABLE MEDIUM TERM NOTE	760,000	760,000	776,971
09659W2J2	BNP PARIBAS SA CALLABLE MEDIUM TERM NOTE	1,210,000	1,216,602	1,289,763
09659W2M5	BNP PARIBAS SA CALLABLE MEDIUM TERM NOTE	1,490,000	1,490,000	1,514,838
09659T2A8	BNP PARIBAS SA CALLABLE MEDIUM TERM NOTE	1,600,000	1,592,335	1,833,248
09659W2L7	BNP PARIBAS SA CALLABLE MEDIUM TERM NOTE	2,260,000	2,260,000	2,365,384
F1R15XK44	BNP PARIBAS SA CALLABLE NOTES VARIABLE U	200,000	202,174	202,500
05565AHN6	BNP PARIBAS SA CALLABLE NOTES VARIABLE U	1,000,000	1,000,000	1,091,250
05565AAQ6	BNP PARIBAS SA CALLABLE NOTES VARIABLE U	1,190,000	1,190,000	1,204,875
05565AGF4	BNP PARIBAS SA CALLABLE NOTES VARIABLE U	1,600,000	1,611,484	1,896,000

05565ALQ4	BNP PARIBAS SA CALLABLE NOTES VARIABLE U	1,985,000	1,985,000	2,005,902
7309681	BNP PARIBAS SA COMMON STOCK EUR 2	34,381	1,807,639	1,813,293
09659W2D5	BNP PARIBAS SA MEDIUM TERM NOTE FIXED 3.	2,790,000	2,786,004	3,053,237
09659W2F0	BNP PARIBAS SA MEDIUM TERM NOTE FIXED 4.	500,000	497,632	592,535
05579T5G7	BNP PARIBAS SA MEDIUM TERM NOTE FIXED 4.	6,000,000	6,006,614	6,755,640
05581KAA9	BNP PARIBAS SA MEDIUM TERM NOTE FIXED 4.	6,825,000	6,751,967	7,807,732
05581KAC5	BNP PARIBAS SA NOTES FIXED 4.625% 13/MAR	2,500,000	2,496,343	2,911,100
05568YAA6	BNSF RAILWAY CO 2007-1 PASS THROUGH TRUS	749,633	749,633	824,027
096630AH1	BOARDWALK PIPELINES LP CALLABLE NOTES FI	800,000	799,124	834,744
09681LAD2	BOC AVIATION LTD CALLABLE MEDIUM TERM NO	700,000	696,213	714,252
09681LAJ9	BOC AVIATION LTD CALLABLE MEDIUM TERM NO	2,700,000	2,687,931	2,861,109
09681LAS9	BOC AVIATION LTD CALLABLE MEDIUM TERM NO	2,990,000	2,983,687	3,014,877
6536112	BOC HONG KONG HOLDINGS LTD COMMON STOCK	177,780	673,805	538,807
8F9476B	BOEING CO DD BL3294966 09702EBS9	3,320,000	3,172,124	3,187,200
097023AN5	BOEING CO/THE BOND FIXED 6.875% 15/OCT/2	580,000	807,556	813,415
097023BK0	BOEING CO/THE CALLABLE BOND FIXED 3.3% 0	3,272,000	3,051,925	3,268,303
097023BA2	BOEING CO/THE CALLABLE BOND FIXED 5.875%	2,195,000	2,401,711	2,793,445
097023BR5	BOEING CO/THE CALLABLE NOTES FIXED 2.25%	1,241,000	1,116,474	1,270,176
097023CM5	BOEING CO/THE CALLABLE NOTES FIXED 2.7%	1,865,000	1,884,273	1,939,880
097023DA0	BOEING CO/THE CALLABLE NOTES FIXED 2.75%	790,000	789,389	830,725
097023BW4	BOEING CO/THE CALLABLE NOTES FIXED 2.8%	675,000	680,979	700,772
097023CN3	BOEING CO/THE CALLABLE NOTES FIXED 2.95%	900,000	898,947	930,834
097023CH6	BOEING CO/THE CALLABLE NOTES FIXED 3.1%	6,740,000	6,724,066	7,217,192
097023CD5	BOEING CO/THE CALLABLE NOTES FIXED 3.2%	1,430,000	1,413,320	1,509,551
097023DB8	BOEING CO/THE CALLABLE NOTES FIXED 3.25%	3,044,000	3,043,344	3,265,755
097023CP8	BOEING CO/THE CALLABLE NOTES FIXED 3.25%	3,295,000	3,204,371	3,379,055
097023BL8	BOEING CO/THE CALLABLE NOTES FIXED 3.5%	170,000	163,938	167,489
097023CE3	BOEING CO/THE CALLABLE NOTES FIXED 3.5%	990,000	866,269	1,001,573
097023BY0	BOEING CO/THE CALLABLE NOTES FIXED 3.55%	1,319,000	1,258,786	1,345,631
097023CJ2	BOEING CO/THE CALLABLE NOTES FIXED 3.6%	2,887,000	2,888,506	3,039,838
097023BZ7	BOEING CO/THE CALLABLE NOTES FIXED 3.625	4,170,000	3,881,217	4,204,403
097023DC6	BOEING CO/THE CALLABLE NOTES FIXED 3.625	10,780,000	11,147,238	11,797,416
097023BV6	BOEING CO/THE CALLABLE NOTES FIXED 3.65%	1,295,000	1,148,069	1,310,851
097023CQ6	BOEING CO/THE CALLABLE NOTES FIXED 3.75%	6,937,000	6,791,061	7,294,880
097023CF0	BOEING CO/THE CALLABLE NOTES FIXED 3.825	1,371,000	1,260,058	1,392,676
097023CB9	BOEING CO/THE CALLABLE NOTES FIXED 3.85%	2,132,000	1,980,268	2,199,073
097023CK9	BOEING CO/THE CALLABLE NOTES FIXED 3.9%	2,386,000	2,295,898	2,532,047
097023CR4	BOEING CO/THE CALLABLE NOTES FIXED 3.95%	8,650,000	8,699,578	9,257,749
097023CS2	BOEING CO/THE CALLABLE NOTES FIXED 4.508	10,365,000	10,411,955	11,202,803
097023CT0	BOEING CO/THE CALLABLE NOTES FIXED 4.875	14,838,000	15,691,444	16,913,985
097023CU7	BOEING CO/THE CALLABLE NOTES FIXED 5.04%	715,000	713,033	835,885
097023CY9	BOEING CO/THE CALLABLE NOTES FIXED 5.15%	13,066,000	13,949,507	15,813,127
097023CV5	BOEING CO/THE CALLABLE NOTES FIXED 5.705	21,573,000	22,710,211	27,995,714
097023CW3	BOEING CO/THE CALLABLE NOTES FIXED 5.805	22,608,000	25,406,039	31,157,215
097023CX1	BOEING CO/THE CALLABLE NOTES FIXED 5.93%	13,510,000	15,525,982	19,165,151
097023AX3	BOEING CO/THE CALLABLE NOTES FIXED 6.875	1,330,000	1,497,709	1,812,763
97023105	BOEING CO/THE COMMON STOCK USD 5	19,870	3,500,937	4,253,372
097023CG8	BOEING CO/THE NOTES FIXED 2.7% 01/MAY/20	707,000	706,288	726,881
05561Q201	BOK FINANCIAL CORP COMMON STOCK USD 0.00	1,012	58,411	69,302
BJV12J7	BOLIDEN AB COMMON STOCK SEK 2.11	2,937	73,616	104,211
4572709	BOLLORE SA COMMON STOCK EUR 0.16	10,134	39,751	41,935
097751BF7	BOMBARDIER INC CALLABLE NOTES FIXED 6.12	1,000,000	985,606	977,500
09778PAB1	BON SECOURS MERCY HEALTH INC CALLABLE BO	1,080,000	1,080,000	1,109,203
09778PAC9	BON SECOURS MERCY HEALTH INC CALLABLE BO	2,475,000	2,475,000	2,643,102
09778PAA3	BON SECOURS MERCY HEALTH INC CALLABLE NO	1,830,000	1,830,000	2,078,606
89054XAD7	BOND FIXED 4.875% 30/SEP/2039 USD	437,043	436,986	475,577
221852IB	BOND OPTION - BOP .98	(7,000,000)	(21,875)	(28,020)
221872IB	BOND OPTION - BOP .98	(3,000,000)	(7,500)	(12,623)
221865IB	BOND OPTION - BOP .98	(2,000,000)	(5,703)	(7,953)
221827IB	BOND OPTION - BOP .99	(5,500,000)	(32,871)	(27,634)
221811IB	BOND OPTION - BOP 1.01	(6,000,000)	(20,156)	0
221812IB	BOND OPTION - BOP 1.01	(4,000,000)	(13,594)	0
221880IB	BOND OPTION - BOP 1.02	(5,000,000)	(17,188)	(34,565)
221851IB	BOND OPTION - BOP 1.02	(6,500,000)	(15,742)	(14,916)
221850IB	BOND OPTION - BOP 1.02	(6,500,000)	(16,250)	(14,529)
221871IB	BOND OPTION - BOP 1.02	(8,500,000)	(26,563)	(8,758)
221875IB	BOND OPTION - BOP 1.02	(4,500,000)	(14,063)	(4,566)
221846IB	BOND OPTION - BOP 1.02	(1,000,000)	(3,086)	(2,731)
221876IB	BOND OPTION - BOP 1.02	(2,500,000)	(7,813)	(2,576)
221881IB	BOND OPTION - BOP 1.02	(2,500,000)	(6,641)	(2,576)
221864IB	BOND OPTION - BOP 1.03	(8,500,000)	(19,922)	(38,383)
221845IB	BOND OPTION - BOP 1.03	(6,500,000)	(10,664)	(5,930)
221847IB	BOND OPTION - BOP 1.03	(1,000,000)	(2,383)	(4,500)
221735IB	BOND OPTION - BOP 1.03	(5,000,000)	(19,336)	(384)
221724IB	BOND OPTION - BOP 1.03	(5,400,000)	(23,625)	(328)
221879IB	BOND OPTION - BOP 1.04	(5,000,000)	(9,180)	(23,926)
221889IB	BOND OPTION - BOP 1.04	(5,500,000)	(14,180)	(14,180)
221874IB	BOND OPTION - BOP 1.04	(2,500,000)	(3,516)	(3,164)
221882IB	BOND OPTION - BOP 1.04	(2,500,000)	(2,734)	(3,164)
BD37815	BONOS DEL TESORO NACIONAL EN PESOS BADLA	1,800,000	13,815	20,126
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD 0.	1,523	2,522,364	3,392,132
99502106	BOOZ ALLEN HAMILTON HOLDING CORP COMMON	10,430	801,321	909,287
099724AL0	BORGWARNER INC CALLABLE NOTES FIXED 2.65	436,000	434,887	468,826
099724AM8	BORGWARNER INC CALLABLE NOTES FIXED 5% 0	200,000	189,446	235,166
99724106	BORGWARNER INC COMMON STOCK USD 0.01	7,915	277,750	305,836
B1XF882	BOSKALIS WESTMINSTER COMMON STOCK EUR 0.	11,053	250,372	304,829
100557107	BOSTON BEER CO INC/THE COMMON STOCK USD	289	206,192	287,350
100743AL7	BOSTON GAS CO CALLABLE NOTES FIXED 3.001	1,585,000	1,585,000	1,749,602
101121101	BOSTON PROPERTIES INC REIT USD 0.01	5,055	481,304	477,849
10112RBA1	BOSTON PROPERTIES LP CALLABLE NOTES FIXE	1,370,000	1,365,636	1,638,575
10112RAY0	BOSTON PROPERTIES LP CALLABLE NOTES FIXE	1,572,000	1,446,805	1,713,873
10112RBD5	BOSTON PROPERTIES LP CALLABLE NOTES FIXE	3,325,000	3,320,324	3,665,879
10112RAW4	BOSTON PROPERTIES LP CALLABLE NOTES FIXE	3,625,000	3,651,287	3,938,925
101137AR8	BOSTON SCIENTIFIC CORP CALLABLE BOND FIX	1,831,000	1,869,524	2,065,258
101137AL1	BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	206,000	268,051	325,453

101137AX5	BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	605,000	657,348	712,999
101137AW7	BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	740,000	799,072	839,782
101137AZ0	BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	800,000	799,616	840,328
101137AV9	BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	4,135,000	4,133,117	4,479,239
101137AU1	BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	3,275,000	3,276,574	4,493,169
101137AT4	BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	5,345,000	5,396,932	6,816,051
101137BA4	BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	8,675,000	8,662,891	9,291,793
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD	62,745	1,957,399	2,255,683
4002121	BOUYGUES SA COMMON STOCK EUR 1	7,810	316,275	321,557
10373QBL3	BP CAPITAL MARKETS AMERICA INC CALLABLE	185,000	185,000	215,518
10373QBM1	BP CAPITAL MARKETS AMERICA INC CALLABLE	400,000	399,986	402,452
10373QAD2	BP CAPITAL MARKETS AMERICA INC CALLABLE	380,000	380,000	415,279
10373QBJ8	BP CAPITAL MARKETS AMERICA INC CALLABLE	488,000	488,286	536,795
10373QBK5	BP CAPITAL MARKETS AMERICA INC CALLABLE	1,066,000	1,092,648	1,213,193
10373QBE9	BP CAPITAL MARKETS AMERICA INC CALLABLE	1,370,000	1,370,251	1,535,989
10373QAV2	BP CAPITAL MARKETS AMERICA INC CALLABLE	2,879,000	2,728,154	3,178,042
10373QAT7	BP CAPITAL MARKETS AMERICA INC CALLABLE	3,030,000	3,031,963	3,354,695
10373QBN9	BP CAPITAL MARKETS AMERICA INC CALLABLE	4,000,000	3,987,837	3,986,280
10373QAW0	BP CAPITAL MARKETS AMERICA INC CALLABLE	3,775,000	3,775,000	4,048,499
10373QBP4	BP CAPITAL MARKETS AMERICA INC CALLABLE	13,325,000	13,326,805	13,611,887
10373QBG4	BP CAPITAL MARKETS AMERICA INC CALLABLE	18,660,000	18,361,370	19,158,782
05565QDU9	BP CAPITAL MARKETS PLC CALLABLE NOTES VA	739,000	739,000	790,767
05565QDV7	BP CAPITAL MARKETS PLC CALLABLE NOTES VA	2,483,000	2,529,873	2,770,283
55622104	BP PLC ADR USD	80,728	1,747,530	1,656,539
798059	BP PLC COMMON STOCK GBP 0.25	1,331,475	6,436,423	4,637,512
05583JAH5	BPCE SA CALLABLE MEDIUM TERM NOTE VARIAB	1,280,000	1,280,000	1,309,862
05578AAN8	BPCE SA MEDIUM TERM NOTE FIXED 2.7% 01/O	1,515,000	1,505,447	1,628,837
05578QAD5	BPCE SA MEDIUM TERM NOTE FIXED 4.5% 15/M	880,000	903,952	994,761
05578QAC7	BPCE SA MEDIUM TERM NOTE FIXED 4.625% 11	11,510,000	11,588,197	12,866,684
05578QAE3	BPCE SA MEDIUM TERM NOTE FIXED 4.875% 01	600,000	651,473	705,594
05578QAB9	BPCE SA MEDIUM TERM NOTE FIXED 5.15% 21/	3,330,000	3,679,051	3,792,004
05578QAA1	BPCE SA MEDIUM TERM NOTE FIXED 5.7% 22/O	1,000,000	1,097,210	1,131,840
10482TAA0	BRAEMAR HOTELS & RESORTS TRUST 2018-PRIM	1,256,000	1,256,000	1,223,559
B1FJOC0	BRAMBLES LTD COMMON STOCK AUD 0	59,785	460,091	489,011
105340AQ6	BRANDYWINE OPERATING PARTNERSHIP LP CALL	600,000	626,524	641,262
105368203	BRANDYWINE REALTY TRUST REIT USD 0.01	5,377	68,819	64,040
10537L104	BRANDYWINEGLOBAL GLOBAL INCOME OPPORTU/I	242,343	3,056,423	3,026,864
10553YAF2	BRASKEM FINANCE LTD CALLABLE NOTES FIXED	400,000	447,800	439,125
N15516AB8	BRASKEM NETHERLANDS FINANCE BV CALLABLE	200,000	198,242	210,540
B0774N4	BRASKEM SA PREFERENCE BRL 0	7,300	33,235	33,126
B4YVF56	BRENTNAG SE COMMON STOCK EUR 0	20,632	1,192,153	1,598,973
	BREP V Alberta Feeder (Offshore) TE. 1 L.P.			(104,295)
89599O453	BREP V/BULLSHEAD LLC	100	0	9,251,810
	BREP VI Alberta Feeder (Offshore) TE.1 L.P.			9,881,523
	BREP VI Alberta Feeder (Offshore) TE.1-Q L.P.			(535)
89299Q576	BREP V/BULLSHEAD LLC	100	0	(1,605,305)
	BREP VII Alberta Feeder (Offshore) TE.1 L.P.		330,266	9,558,714
	BREP VII Alberta Feeder (Offshore) TE.1-NQ L.P.		34,978	1,012,346
6132101	BRIDGESTONE CORP COMMON STOCK JPY	16,600	646,564	544,088
Q17998453	BRIDGEWATER ALL WEATHER PORTFOLIO IV LTD	316,282	405,340,894	797,735,467
G1358A932	BRIDGEWATER PURE ALPHA FUND 11 SERIES CC	80,595	208,189,627	277,396,943
109194100	BRIGHT HORIZONS FAMILY SOLUTIONS INC COM	3,114	346,848	538,691
10922NAC7	BRIGHTHOUSE FINANCIAL INC CALLABLE NOTES	337,000	336,720	366,494
10922NAC8	BRIGHTHOUSE FINANCIAL INC CALLABLE NOTES	1,210,000	1,221,966	1,493,721
10922NAF0	BRIGHTHOUSE FINANCIAL INC CALLABLE NOTES	5,443,000	5,125,733	5,683,853
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK U	4,429	165,840	160,352
110122DD7	BRISTOL MYERS SQUIBB CO CALLABLE NOTES F	282,000	303,344	325,295
110122DF2	BRISTOL MYERS SQUIBB CO CALLABLE NOTES F	280,000	322,367	408,635
110122CN6	BRISTOL MYERS SQUIBB CO CALLABLE NOTES F	465,000	489,002	523,185
110122DP0	BRISTOL MYERS SQUIBB CO CALLABLE NOTES F	629,000	628,623	635,290
110122DT2	BRISTOL MYERS SQUIBB CO CALLABLE NOTES F	750,000	750,000	751,358
110122DN5	BRISTOL MYERS SQUIBB CO CALLABLE NOTES F	804,000	802,716	809,515
110122DK1	BRISTOL MYERS SQUIBB CO CALLABLE NOTES F	914,000	882,183	1,231,048
110122DQ8	BRISTOL MYERS SQUIBB CO CALLABLE NOTES F	1,329,000	1,326,795	1,335,552
110122CM8	BRISTOL MYERS SQUIBB CO CALLABLE NOTES F	1,909,000	1,902,058	2,071,761
110122DJ4	BRISTOL MYERS SQUIBB CO CALLABLE NOTES F	5,119,000	5,172,558	7,404,019
110122DC9	BRISTOL MYERS SQUIBB CO CALLABLE NOTES F	6,659,000	6,805,043	7,596,521
110122DR6	BRISTOL MYERS SQUIBB CO CALLABLE NOTES F	7,907,000	7,879,975	8,111,633
110122DH8	BRISTOL MYERS SQUIBB CO CALLABLE NOTES F	6,605,000	6,472,983	8,993,434
110122CP1	BRISTOL MYERS SQUIBB CO CALLABLE NOTES F	8,526,000	8,476,101	9,925,628
110122DS4	BRISTOL MYERS SQUIBB CO CALLABLE NOTES F	10,178,000	10,180,748	10,391,229
110122DE5	BRISTOL MYERS SQUIBB CO CALLABLE NOTES F	11,629,000	11,388,300	13,767,689
110122DL9	BRISTOL MYERS SQUIBB CO CALLABLE NOTES F	12,050,000	11,865,122	16,808,304
110122CR7	BRISTOL MYERS SQUIBB CO CALLABLE NOTES F	16,429,000	17,959,868	22,217,101
110122CQ9	BRISTOL MYERS SQUIBB CO CALLABLE NOTES F	21,692,000	23,480,067	27,639,079
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK US	103,483	5,647,823	6,419,050
110122157	BRISTOL-MYERS SQUIBB C	8,159	15,611	5,631
110122AU2	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	630,000	639,797	731,046
11043XAA1	BRITISH AIRWAYS 2019-1 CLASS AA PASS THR	782,997	782,997	781,124
11044MAA4	BRITISH AIRWAYS 2020-1 CLASS A PASS THRO	1,790,000	1,790,000	1,917,213
287580	BRITISH AMERICAN TOBACCO PLC COMMON STOC	28,116	1,277,633	1,040,770
136701	BRITISH LAND CO PLC/THE REIT GBP 25	9,353	67,606	62,519
GBP	BRITISH POUND		9,241,482	9,373,290
111021AN1	BRITISH TELECOMMUNICATIONS PLC CALLABLE	1,330,000	1,330,000	1,601,041
111021AL5	BRITISH TELECOMMUNICATIONS PLC CALLABLE	2,200,000	2,223,354	2,706,484
111021AE1	BRITISH TELECOMMUNICATIONS PLC CALLABLE	7,486,000	10,966,794	12,420,696
11120VAH6	BRIXMOR OPERATING PARTNERSHIP LP CALLABL	1,105,000	1,072,217	1,271,093
11120VAA1	BRIXMOR OPERATING PARTNERSHIP LP CALLABL	1,825,000	1,578,789	1,998,996
11120VAC7	BRIXMOR OPERATING PARTNERSHIP LP CALLABL	3,000,000	2,995,666	3,399,210
11120VAF0	BRIXMOR OPERATING PARTNERSHIP LP CALLABL	4,250,000	4,234,938	4,615,203
11120VAJ2	BRIXMOR OPERATING PARTNERSHIP LP CALLABL	7,718,000	7,823,703	8,858,489
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD 0.01	60,614	686,776	1,003,162
11134LAM1	BROADCOM CORP / BROADCOM CAYMAN FINANCE	2,481,000	2,465,100	2,581,381
11134LAP4	BROADCOM CORP / BROADCOM CAYMAN FINANCE	3,000,000	2,854,206	3,239,340
11134LAH2	BROADCOM CORP / BROADCOM CAYMAN FINANCE	7,084,000	6,952,586	7,950,444

11135FAV3	BROADCOM INC CALLABLE NOTES FIXED 2.25%	1,400,000	1,402,758	1,462,132
11135FBB6	BROADCOM INC CALLABLE NOTES FIXED 3.15%	3,348,000	3,364,774	3,655,849
11135FAN1	BROADCOM INC CALLABLE NOTES FIXED 3.459%	3,725,000	3,566,492	4,133,111
11135FAL5	BROADCOM INC CALLABLE NOTES FIXED 4.11%	3,660,000	3,487,723	4,188,833
11135FAQ4	BROADCOM INC CALLABLE NOTES FIXED 4.15%	30,845,000	32,439,836	35,711,107
11135FAZ4	BROADCOM INC CALLABLE NOTES FIXED 4.25%	2,771,000	2,836,449	3,173,460
11135FAS0	BROADCOM INC CALLABLE NOTES FIXED 4.3% 1	12,873,000	13,358,985	15,260,813
11135FBC4	BROADCOM INC CALLABLE NOTES FIXED 4.7% 1	493,000	509,412	564,963
11135FBA8	BROADCOM INC CALLABLE NOTES FIXED 4.75%	6,375,000	6,748,449	7,603,590
11135FBD2	BROADCOM INC CALLABLE NOTES FIXED 5% 15/	7,734,000	8,014,031	9,401,528
11135F101	BROADCOM INC COMMON STOCK USD	16,166	4,657,729	7,078,283
11133T103	BROADRIDGE FINANCIAL SOLUTIONS INC COMMO	3,722	389,185	570,210
2092599	BROOKFIELD ASSET MANAGEMENT INC COMMON	107,890	2,614,590	4,456,179
11271LAF9	BROOKFIELD FINANCE INC CALLABLE NOTES FI	700,000	695,191	747,572
11271LAD4	BROOKFIELD FINANCE INC CALLABLE NOTES FI	1,650,000	1,693,165	2,021,316
11271LAE2	BROOKFIELD FINANCE INC CALLABLE NOTES FI	3,200,000	3,198,768	3,832,192
11271LAB8	BROOKFIELD FINANCE INC CALLABLE NOTES FI	4,660,000	5,146,200	5,896,950
11271RAB5	BROOKFIELD FINANCE LLC CALLABLE NOTES FI	1,445,000	1,434,420	1,533,940
11283#AE1	BROOKFIELD POWER NEW YORK FINANCE LP SER	8,000,000	8,000,000	9,697,760
11284DAA3	BROOKFIELD PROPERTY REIT INC / BPR CUMUL	500,000	500,000	492,500
11282X103	BROOKFIELD PROPERTY REIT INC REIT USD 0.	1,488	42,046	22,231
BMXWR83	BROOKFIELD RENEWABLE CORP COMMON STOCK	5,909	309,910	344,429
Q1842#AH1	BROOKFIELD WASHINGTON LLC BOND FIXED 4.7	8,000,000	8,071,680	9,435,360
11283*AA3	BROOKFIELD WHITE PINE HYDRO LLC	5,000,000	5,000,000	6,200,450
114259AT1	BROOKLYN UNION GAS CO/THE CALLABLE NOTES	570,000	586,154	657,603
6146500	BROTHER INDUSTRIES LTD COMMON STOCK JPY	20,041	356,721	412,680
115236AC5	BROWN & BROWN INC CALLABLE NOTES FIXED 2	1,145,000	1,143,741	1,198,368
115236101	BROWN & BROWN INC COMMON STOCK USD 0.1	23,659	963,197	1,121,673
115637100	BROWN-FORMAN CORP COMMON STOCK USD 0.15	1,464	87,714	107,560
115637209	BROWN-FORMAN CORP COMMON STOCK USD 0.15	5,866	348,057	465,936
116794108	BRUKER CORP COMMON STOCK USD 0.01	9,924	343,949	537,186
149000	BRUNNER INVESTMENT TRUST PLC/THE CLOSED-	36,945	293,367	434,822
117043109	BRUNSWICK CORP/DE COMMON STOCK USD 0.75	2,559	138,424	195,098
3091357	BT GROUP PLC COMMON STOCK GBP 5	96,613	314,336	174,656
BKDXJH5	BUDWEISER BREWING CO APAC LTD COMMON ST	17,800	65,198	58,768
120996483	BULLSHEAD D-FS EQUITY V	100	0	4,970,849
89399Q492	BULLSHEAD HLDGS/COLON Y V	100	21,269,251	0
G16962105	BUNGE LTD COMMON STOCK USD 0.01	4,401	247,780	288,618
120568AZ3	BUNGE LTD FINANCE CORP CALLABLE NOTES FI	366,000	400,852	417,342
120568AX8	BUNGE LTD FINANCE CORP CALLABLE NOTES FI	529,000	575,736	587,962
120568AY6	BUNGE LTD FINANCE CORP CALLABLE NOTES FI	1,830,000	1,819,250	1,899,869
120568BB5	BUNGE LTD FINANCE CORP CALLABLE NOTES FI	2,021,000	2,028,907	2,088,724
12061AAA6	BUNKER HILL LOAN DEPOSITARY TRUST 2019-1	112,241	109,713	113,440
12061RAA9	BUNKER HILL LOAN DEPOSITARY TRUST 2019-2	214,307	215,377	220,737
B0744B3	BUNZL PLC COMMON STOCK GBP 32.14286	71,343	1,659,852	2,382,470
3174300	BURBERRY GROUP PLC COMMON STOCK GBP 0.05	4,347	96,312	106,334
12117#AA9	BUREAU VERITAS HOLDINGS, INC 3.67% GTD S	5,000,000	5,000,000	5,520,550
B28DTJ6	BUREAU VERITAS SA COMMON STOCK EUR 0.12	29,804	727,762	793,515
12189PAJ1	BURLINGTON NORTHERN AND SANTA FE RAILWAY	433,265	433,499	449,455
12189LBB6	BURLINGTON NORTHERN SANTA FE LLC CALLABL	300,000	343,001	395,844
12189LBD2	BURLINGTON NORTHERN SANTA FE LLC CALLABL	303,000	300,812	405,187
12189LBC4	BURLINGTON NORTHERN SANTA FE LLC CALLABL	400,000	459,806	526,608
12189LAU5	BURLINGTON NORTHERN SANTA FE LLC CALLABL	475,000	551,692	641,606
12189LAW1	BURLINGTON NORTHERN SANTA FE LLC CALLABL	675,000	734,130	881,611
12189LAZ4	BURLINGTON NORTHERN SANTA FE LLC CALLABL	700,000	692,909	894,502
12189TAX2	BURLINGTON NORTHERN SANTA FE LLC CALLABL	1,700,000	1,698,884	2,580,328
12189LAC6	BURLINGTON NORTHERN SANTA FE LLC CALLABL	2,090,000	2,202,087	2,898,788
12189LAP6	BURLINGTON NORTHERN SANTA FE LLC CALLABL	2,030,000	2,227,050	2,932,538
12189LAJ0	BURLINGTON NORTHERN SANTA FE LLC CALLABL	2,450,000	2,363,359	3,248,112
12189LAS0	BURLINGTON NORTHERN SANTA FE LLC CALLABL	2,310,000	2,539,568	3,257,331
12189LAA9	BURLINGTON NORTHERN SANTA FE LLC CALLABL	3,015,000	3,692,529	4,470,431
12189LAK7	BURLINGTON NORTHERN SANTA FE LLC CALLABL	3,385,000	3,235,172	4,479,371
12189LAE1	BURLINGTON NORTHERN SANTA FE LLC CALLABL	3,400,000	3,421,213	4,951,998
12189TAZ7	BURLINGTON NORTHERN SANTA FE LLC CALLABL	6,150,000	7,433,710	9,380,595
12189LAN1	BURLINGTON NORTHERN SANTA FE LLC CALLABL	9,594,000	9,669,384	12,925,804
12189TAD6	BURLINGTON NORTHERN SANTA FE LLC PUTABLE	750,000	821,150	1,178,963
12201PAN6	BURLINGTON RESOURCES LLC CALLABLE BOND F	1,854,000	2,077,455	2,775,382
122017106	BURLINGTON STORES INC COMMON STOCK USD C	2,941	516,179	769,219
05604FAC9	BWAY 2013-1515 MORTGAGE TRUST 2013-1515	2,500,000	2,471,221	2,707,787
05605H100	BWX TECHNOLOGIES INC COMMON STOCK USD 0.	3,088	159,401	186,145
056057AL6	BX COMMERCIAL MORTGAGE TRUST 2018-BIOA 2	1,011,000	1,005,235	1,010,703
05607DAL1	BX TRUST 2017-SLCT 2017-SLCT D FLOATING	327,420	327,420	324,132
12433WAA9	BX TRUST 2018-EXCL 2018-EXCL A FLOATING	978,163	974,674	902,998
12433UAA3	BX TRUST 2018-GW 2018-GW A FLOATING 15/M	558,000	557,348	548,552
12433UAL9	BX TRUST 2018-GW 2018-GW D FLOATING 15/M	100,000	99,883	96,871
05606FAE3	BX TRUST 2019-OC11 2019-OC11 XB VARIABLE	36,529,000	630,739	643,762
12685J105	CABLE ONE INC COMMON STOCK USD 0.01	174	266,992	387,623
127055101	CABOT CORP COMMON STOCK USD 1	1,789	68,304	80,290
127097103	CABOT OIL & GAS CORP COMMON STOCK USD 0.	12,733	229,224	207,293
127190304	CACI INTERNATIONAL INC COMMON STOCK USD	807	172,753	201,209
127387108	CADENCE DESIGN SYSTEMS INC COMMON STOCK	8,961	663,314	1,222,549
2162760	CAE INC COMMON STOCK CAD 0	13,784	222,770	381,603
28470RAH5	CAESARS ENTERTAINMENT INC CALLABLE NOTES	600,000	604,875	639,000
LX1888230	Caesars Resort Collection, LLC-Term B-1	698,250	678,799	700,540
B283W97	CAIXABANK SA COMMON STOCK EUR 1	103,958	264,118	267,243
12811P108	CALAMOS CONVERTIBLE AND HIGH INCOME FUND	11,000	152,517	157,080
B3TBRZ8	CALBEE INC COMMON STOCK JPY	19,900	603,652	599,438
163992	CALEDONIA INVESTMENTS PLC CLOSED-END FUN	96,172	3,315,341	3,786,115
129900106	CALIFORNIA AMPLIFIER INC.	13	0	129
13034VAA2	CALIFORNIA INSTITUTE OF TECHNOLOGY CALLA	1,300,000	1,337,531	1,803,971
13034VAD6	CALIFORNIA INSTITUTE OF TECHNOLOGY CALLA	3,546,000	3,537,119	4,026,589
13063BFR8	CALIFORNIA ST GO BDS 01/APR/2010 01/MAR/	2,550,000	2,611,039	4,425,602
13063A5G5	CALIFORNIA ST GO BDS 28/APR/2009 01/APR/	710,000	188,268	1,246,618
13063A5E0	CALIFORNIA ST GO BDS 28/APR/2009 01/APR/	15,605,000	17,640,014	26,008,229
131347CK0	CALPINE CORP NOTES	1,173,000	1,103,746	1,213,469

133131AZ5	CAMDEN PROPERTY TRUST CALLABLE NOTES FIX	440,000	482,962	488,646
133131AX0	CAMDEN PROPERTY TRUST CALLABLE NOTES FIX	540,000	598,074	607,932
133131AY8	CAMDEN PROPERTY TRUST CALLABLE NOTES FIX	800,000	799,528	920,608
133131102	CAMDEN PROPERTY TRUST REIT USD 0.01	3,058	260,093	305,555
2166160	CAMECO CORP COMMON STOCK CAD 0	19,432	181,497	260,059
13342BAF2	CAMERON INTERNATIONAL CORP CALLABLE NOTE	3,400,000	3,802,994	4,121,922
133434AA8	CAMERON LNG LLC CALLABLE NOTES FIXED 2.9	737,000	737,000	807,118
133434AB6	CAMERON LNG LLC CALLABLE NOTES FIXED 3.3	2,035,000	2,054,844	2,296,416
133434AD2	CAMERON LNG LLC CALLABLE NOTES FIXED 3.7	4,215,000	4,219,788	4,752,878
134429BJ7	CAMPBELL SOUP CO CALLABLE NOTES FIXED 2.	930,000	939,707	982,368
134429BK4	CAMPBELL SOUP CO CALLABLE NOTES FIXED 3.	3,115,000	3,086,843	3,290,032
134429BH1	CAMPBELL SOUP CO CALLABLE NOTES FIXED 4.	839,000	919,453	1,122,171
134429109	CAMPBELL SOUP CO COMMON STOCK USD 0.0375	24,871	1,206,921	1,202,513
2117599	CANADIAN APARTMENT PROPERTIES REIT REIT	4,028	162,195	158,053
CAD	CANADIAN DOLLAR		651,099	671,581
2170525	CANADIAN IMPERIAL BANK OF COMMERCE COMM	21,983	1,708,953	1,875,975
13607GRR7	CANADIAN IMPERIAL BANK OF COMMERCE NOTES	1,625,000	1,624,366	1,648,108
13607GAP9	CANADIAN IMPERIAL BANK OF COMMERCE NOTES	2,512,000	2,510,676	2,718,235
136375CV2	CANADIAN NATIONAL RAILWAY CO CALLABLE NO	355,000	392,388	493,510
136375CZ3	CANADIAN NATIONAL RAILWAY CO CALLABLE NO	600,000	609,972	620,976
136375CP5	CANADIAN NATIONAL RAILWAY CO CALLABLE NO	2,233,000	2,409,069	2,740,985
2180632	CANADIAN NATIONAL RAILWAY CO COMMON STOC	35,082	2,570,664	3,853,513
136385AY7	CANADIAN NATURAL RESOURCES LTD CALLABLE	545,000	570,444	692,183
136385AG6	CANADIAN NATURAL RESOURCES LTD CALLABLE	685,000	843,951	862,525
136385AJ0	CANADIAN NATURAL RESOURCES LTD CALLABLE	755,000	869,158	993,618
136385AE1	CANADIAN NATURAL RESOURCES LTD CALLABLE	870,000	1,012,984	1,143,197
136385AP6	CANADIAN NATURAL RESOURCES LTD CALLABLE	930,000	1,124,962	1,288,952
136385AL5	CANADIAN NATURAL RESOURCES LTD CALLABLE	6,564,000	7,476,314	8,814,467
2171573	CANADIAN NATURAL RESOURCES LTD COMMON S	96,056	2,903,609	2,306,400
13643EAG0	CANADIAN OIL SANDS LTD CALLABLE NOTES FI	3,310,000	3,283,520	3,428,366
13643EAH8	CANADIAN OIL SANDS LTD CALLABLE NOTES FI	6,049,000	5,768,336	6,229,986
13645RAD6	CANADIAN PACIFIC RAILWAY CO CALLABLE BON	445,000	609,787	659,072
13645RAT1	CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	1,840,000	1,945,517	2,066,890
13645RAF1	CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	4,890,000	5,683,029	7,269,767
13645RAP9	CANADIAN PACIFIC RAILWAY LTD CALLABLE NO	215,000	226,100	223,895
13645RAQ7	CANADIAN PACIFIC RAILWAY LTD CALLABLE NO	3,125,000	3,933,688	4,540,656
2793115	CANADIAN PACIFIC RAILWAY LTD COMMON STOC	10,318	1,739,345	3,575,908
13645RAV6	CANADIAN PACIFIC RR CO 4.8% 15/SEP/2035	803,000	888,562	1,056,555
13645RAX2	CANADIAN PACIFIC RR CO 6.125% 15/SEP/211	9,866,000	11,028,300	16,518,644
2172286	CANADIAN TIRE CORP LTD COMMON STOCK CAD	2,852	293,405	374,588
2172639	CANADIAN UTILITIES LTD COMMON STOCK CAD	6,320	166,133	154,230
6172323	CANON INC COMMON STOCK JPY	52,744	1,393,478	1,010,486
BYTN3W0	CANOPY GROWTH CORP COMMON STOCK CAD 0	10,907	414,338	268,138
138616AE7	CANTOR FITZGERALD LP CALLABLE NOTES FIXE	1,820,000	1,817,825	2,026,151
6173694	CAPCOM CO LTD COMMON STOCK JPY	900	50,761	58,405
4163437	CAPGEMINI SE COMMON STOCK EUR 8	1,748	182,635	271,195
B23K0M2	CAPITA PLC COMMON STOCK GBP 2.0667	457,245	459,312	245,075
140420NB2	CAPITAL ONE BANK USA NA NOTES FIXED 3.37	6,105,000	6,120,945	6,451,459
14040HBL8	CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	2,570,000	2,558,388	2,648,591
14040HCE3	CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	2,502,000	2,787,507	2,868,443
14040HBJ3	CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	3,150,000	3,222,857	3,596,387
14040HCA1	CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	16,420,000	17,779,519	17,986,140
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK	25,836	1,868,949	2,553,889
14040HBD6	CAPITAL ONE FINANCIAL CORP NOTES FIXED 3	1,647,000	1,461,988	1,767,396
14041NFU0	CAPITAL ONE MULTI-ASSET EXECUTION TRUST	436,000	435,875	446,582
14041NFJ5	CAPITAL ONE MULTI-ASSET EXECUTION TRUST	537,000	539,328	539,233
14041NFD8	CAPITAL ONE MULTI-ASSET EXECUTION TRUST	900,000	903,551	901,501
14041NFP1	CAPITAL ONE MULTI-ASSET EXECUTION TRUST	2,000,000	2,010,089	2,020,925
14043TAF3	CAPITAL ONE PRIME AUTO RECEIVABLES TRUST	380,000	379,979	386,831
6420129	CAPITALAND INTEGRATED COMMERCIAL TRUST R	48,333	77,702	78,992
6309303	CAPITALAND LTD COMMON STOCK SGD 0	28,119	67,296	69,784
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK USD 0	4,601	111,635	193,242
ABA9905Y7	CAPSTONE BLUE FUND LTD	25,000	0	29,942,569
14149YBB3	CARDINAL HEALTH INC CALLABLE NOTES FIXED	1,040,000	1,027,466	1,217,830
14149YBD9	CARDINAL HEALTH INC CALLABLE NOTES FIXED	2,465,000	2,491,064	3,034,489
14149Y108	CARDINAL HEALTH INC COMMON STOCK USD 0	13,985	743,071	749,037
14166N209	CAREADVANTAGE INC USD0.001	5,546,367	99,835	0
141781BL7	CARGILL INC CALLABLE NOTES FIXED 1.375%	580,000	579,527	594,483
141781BF0	CARGILL INC CALLABLE NOTES FIXED 4.76% 2	895,000	1,033,530	1,212,412
5922961	CARL ZEISS MEDITEC AG COMMON STOCK EUR 0	415	42,867	55,297
142339100	CARLISLE COS INC COMMON STOCK USD 1	1,756	204,547	274,252
14268#AA2	CARLSBAD ENERGY HLDGS LLC	2,000,000	2,000,000	2,157,840
142795202	CARLSBERG AS ADR USD	3,500	105,845	112,455
4169219	CARLSBERG AS COMMON STOCK DKK 20	7,798	851,144	1,250,039
14314CAA3	CARLYLE FINANCE LLC CALLABLE NOTES FIXED	840,000	841,130	1,092,344
14314DAA1	CARLYLE FINANCE SUBSIDIARY LLC CALLABLE	660,000	659,059	725,340
14316J108	CARLYLE GROUP INC/THE COMMON STOCK USD 1	3,790	99,169	118,703
14309UAA0	CARLYLE HOLDINGS FINANCE LLC CALLABLE NO	691,000	698,000	735,093
14310FAA0	CARLYLE HOLDINGS II FINANCE LLC CALLABLE	7,260,000	7,322,001	9,369,683
14314XAD1	CARMAX AUTO OWNER TRUST 2018-2 2018-2 A4	751,000	750,997	775,537
14315NAD2	CARMAX AUTO OWNER TRUST 2019-1 2019-1 A4	560,000	559,985	590,715
14315XAC2	CARMAX AUTO OWNER TRUST 2020-1 2020-1 A3	409,000	408,920	419,578
14315XAD0	CARMAX AUTO OWNER TRUST 2020-1 2020-1 A4	556,000	555,807	578,781
14315FAE7	CARMAX AUTO OWNER TRUST 2020-3 2020-3 A4	1,362,000	1,361,528	1,373,396
14313*AB9	CARMAX AUTO SUPERSTORES INC SERIES B	3,500,000	3,687,165	4,032,735
14313*AC7	CARMAX AUTO SUPERSTORES INC SERIES C	1,000,000	1,076,830	1,190,630
143130102	CARMAX INC COMMON STOCK USD 0.5	5,277	371,893	498,465
143658300	CARNIVAL CORP COMMON STOCK USD 0.01	25,438	571,255	550,987
LX1888690	Carnival Corporation-Initial Advance (Eu	995,000	1,070,015	1,252,433
LX1888670	Carnival Corporation-Initial Advance (US	99,500	95,520	102,905
3121522	CARNIVAL PLC	9,755	342,324	182,284
5641567	CARREFOUR SA COMMON STOCK EUR 2.5	6,594	135,492	113,195
14448CAQ7	CARRIER GLOBAL CORP CALLABLE NOTES FIXED	250,000	249,952	267,353
14448CAN4	CARRIER GLOBAL CORP CALLABLE NOTES FIXED	2,030,000	2,030,000	2,148,065
14448CAR5	CARRIER GLOBAL CORP CALLABLE NOTES FIXED	9,705,000	9,650,715	10,646,656

14448CAP9	CARRIER GLOBAL CORP CALLABLE NOTES FIXED	11,870,000	11,866,225	12,808,205
14448CAS3	CARRIER GLOBAL CORP CALLABLE NOTES FIXED	20,141,000	20,362,546	22,538,182
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD 0.0	36,124	839,728	1,362,597
14456#AE6	CARRIX INC SERIES D NOTES FIXED 3.94% 31	1,000,000	1,000,000	1,146,130
14456#AA4	CARRIX, INC SERIES A	5,000,000	5,000,000	5,986,650
BW0BGZ3	CARSALES.COM LTD COMMON STOCK AUD	25,551	225,590	394,526
146229109	CARTER'S INC COMMON STOCK USD 0.01	5,069	429,393	476,841
146869102	CARVANA CO COMMON STOCK USD 0.001	1,775	245,858	425,184
147528103	CASEY'S GENERAL STORES INC COMMON STOCK	1,194	176,623	213,272
147528G*8	CASEY'S GENERAL STORES INC SERIES E	10,000,000	10,000,000	11,060,100
CASH	CASH			5,841,311
4178419	CASINO GUICHARD PERRACHON SA COMMON STC	5,309	151,412	163,630
6178967	CASIO COMPUTER CO LTD COMMON STOCK JPY	53,615	948,742	979,397
148806102	CATALENT INC COMMON STOCK USD 0.01	5,274	354,591	548,865
14913R2C0	CATERPILLAR FINANCIAL SERVICES CORP CALL	1,500,000	1,497,305	1,558,095
14913R2H9	CATERPILLAR FINANCIAL SERVICES CORP CALL	9,228,000	9,216,280	9,301,732
14913Q2X6	CATERPILLAR FINANCIAL SERVICES CORP MEDI	1,597,000	1,432,541	1,599,124
149123CB5	CATERPILLAR INC CALLABLE BOND FIXED 3.80	690,000	420,973	872,719
149123BN0	CATERPILLAR INC CALLABLE BOND FIXED 6.05	155,000	190,777	232,261
149123CE9	CATERPILLAR INC CALLABLE MEDIUM TERM NOT	2,120,000	2,442,258	3,138,554
149123CF6	CATERPILLAR INC CALLABLE NOTES FIXED 3.2	4,629,000	4,661,950	5,430,002
149123CJ8	CATERPILLAR INC CALLABLE NOTES FIXED 3.2	6,845,000	7,102,449	8,084,424
149123101	CATERPILLAR INC COMMON STOCK USD 1	17,616	2,241,936	3,206,464
14918AAD1	CATHOLIC HEALTH SERVICES OF LONG ISLAND	335,000	335,000	352,313
1248MGAJ3	C-BASS 2007-CB1 TRUST 2007-CB1 AF1A FLOA	558,072	558,072	220,932
12505JAD5	CBL & ASSOCIATES LP CALLABLE NOTES FIXED	2,250,000	2,234,755	888,750
12503MAA6	CBOE GLOBAL MARKETS INC CALLABLE NOTES F	300,000	299,277	341,235
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK USI	5,413	505,300	504,059
12504G100	CBRE CLARION GLOBAL REAL ESTATE INCOME F	45,131	241,627	310,501
12504L109	CBRE GROUP INC COMMON STOCK USD 0.01	10,828	459,801	679,132
124857AJ2	CBS CORP CALLABLE NOTES FIXED 4.85% 01/J	1,795,000	1,800,445	2,215,012
925524AX8	CBS CORP CALLABLE NOTES FIXED 6.875% 30/	200,000	221,956	289,286
124900AD3	CCL INDUSTRIES INC CALLABLE NOTES FIXED	3,360,000	3,351,869	3,664,214
2159795	CCL INDUSTRIES INC COMMON STOCK CAD 0	16,205	559,540	735,076
1248EPC7	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL	300,000	310,125	316,158
1248EPCD3	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL	757,000	776,211	816,803
1248EPCJ0	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL	2,200,000	2,200,000	2,348,984
1248EPC1	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL	2,295,000	2,371,797	2,435,569
1248EPBT9	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL	3,435,000	3,456,557	3,645,188
12515GAJ6	CD 2017-CD3 MORTGAGE TRUST 2017-CD3 XA V	8,464,391	399,280	410,498
12515DAP9	CD 2017-CD4 MORTGAGE TRUST 2017-CD4 ASB	306,000	315,178	334,617
12515DAS3	CD 2017-CD4 MORTGAGE TRUST 2017-CD4 XA V	5,767,313	347,016	337,135
12508EAF8	CDK GLOBAL INC CALLABLE NOTES FIXED 4.87	250,000	259,300	263,750
1.2508E+105	CDK GLOBAL INC COMMON STOCK USD 0.01	3,949	171,724	204,677
12514G108	CDW CORP/DE COMMON STOCK USD 0.01	5,512	519,766	726,426
B87X2L2	CECEP COSTIN NEW MATERIALS GROUP LTD COM	237,000	18,230	0
15005#AA7	CED UPTON COUNTY SOLAR LLC	893,009	893,009	1,103,474
150870103	CELANESE CORP COMMON STOCK USD 0.0001	3,832	353,803	497,930
15089QAD6	CELANESE US HOLDINGS LLC CALLABLE NOTES	2,000,000	2,090,325	2,146,440
BX90C05	CELLNEX TELECOM SA COMMON STOCK EUR 0.25	3,344	125,841	200,977
15135UAR0	CENOVUS ENERGY INC CALLABLE NOTES FIXED	340,000	374,679	399,129
15135UAP4	CENOVUS ENERGY INC CALLABLE NOTES FIXED	2,950,000	2,949,838	3,339,666
15135UAF6	CENOVUS ENERGY INC CALLABLE NOTES FIXED	7,293,000	8,506,143	9,642,002
B57FG04	CENOVUS ENERGY INC COMMON STOCK CAD 0	61,641	650,433	374,975
15135BAM3	CENTENE CORP BOND 15/AUG/2026 USD	300,000	315,180	316,875
15135BAW1	CENTENE CORP CALLABLE NOTES FIXED 3% 15/	1,300,000	1,300,000	1,377,870
15135BAV3	CENTENE CORP CALLABLE NOTES FIXED 3.375%	6,305,000	6,310,232	6,633,427
15135BAR2	CENTENE CORP CALLABLE NOTES FIXED 4.25%	3,460,000	3,432,283	3,667,600
15135BAT8	CENTENE CORP CALLABLE NOTES FIXED 4.625%	4,140,000	4,217,002	4,596,269
15135BAP6	CENTENE CORP CALLABLE NOTES FIXED 4.75%	2,690,000	2,754,647	2,760,559
15135B101	CENTENE CORP COMMON STOCK USD 0.001	18,673	978,292	1,120,940
15189XAU2	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	485,000	538,437	526,215
15189XAS7	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	974,000	965,903	1,225,798
15189XAT5	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	1,700,000	1,690,037	2,254,217
15189XAN8	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	4,520,000	4,502,743	5,986,921
15189TAS6	CENTERPOINT ENERGY INC CALLABLE BOND VAR	600,000	600,000	628,500
15189TAR8	CENTERPOINT ENERGY INC CALLABLE NOTES FI	40,000	38,506	41,346
15189TAX5	CENTERPOINT ENERGY INC CALLABLE NOTES FI	238,000	242,809	259,046
15189TAY3	CENTERPOINT ENERGY INC CALLABLE NOTES FI	400,000	409,223	458,220
15189TAW7	CENTERPOINT ENERGY INC CALLABLE NOTES FI	1,137,000	1,134,438	1,209,154
15189TAT4	CENTERPOINT ENERGY INC CALLABLE NOTES FI	1,280,000	1,285,178	1,314,125
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD	69,661	1,336,515	1,507,464
15189WAJ9	CENTERPOINT ENERGY RESOURCES CORP CALLA	462,000	474,689	566,537
15189YAF3	CENTERPOINT ENERGY RESOURCES CORP CALLA	1,300,000	1,299,285	1,312,532
15189WAH3	CENTERPOINT ENERGY RESOURCES CORP CALLA	1,650,000	2,065,500	2,324,025
153436100	CENTRAL AND EASTERN EUROPE FUND INC CLOS	21,632	793,311	520,682
6183552	CENTRAL JAPAN RAILWAY CO COMMON STOCK JF	1,500	281,777	211,972
15639K300	CENTRICA PLC ADR USD	28,000	137,871	69,160
B033F22	CENTRICA PLC COMMON STOCK GBP 6.1728	349,627	506,722	222,712
156700106	CENTURYLINK INC COMMON STOCK USD 1	35,508	498,424	346,203
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK US	3,489	238,955	371,788
156782104	CERNER CORP COMMON STOCK USD 0.01	9,901	645,029	777,030
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK	11,711	336,443	453,333
12527GAC7	CF INDUSTRIES INC CALLABLE NOTES FIXED 3	4,100,000	3,674,625	4,274,250
12527GAD5	CF INDUSTRIES INC CALLABLE NOTES FIXED 4	2,455,000	2,246,941	3,013,513
12531YAO1	CFCRE COMMERCIAL MORTGAGE TRUST 2016-C4	4,589,042	304,374	314,073
12532CBE4	CFCRE COMMERCIAL MORTGAGE TRUST 2017-C8	10,813,435	805,255	760,008
BJ2L575	CGI INC COMMON STOCK CAD 0	11,353	629,811	899,952
12541W209	CH ROBINSON WORLDWIDE INC COMMON STOCK	13,075	1,200,318	1,227,350
15872M104	CHAMPIONX CORP COMMON STOCK USD 0.01	5,500	43,300	84,150
15912K100	CHANGE HEALTHCARE INC COMMON STOCK USD 1	7,834	105,621	146,104
159864AE7	CHARLES RIVER LABORATORIES INTERNATIONAL	200,000	200,000	209,500
159864107	CHARLES RIVER LABORATORIES INTERNATIONAL	2,017	315,965	503,968
808513BD6	CHARLES SCHWAB CORP/THE CALLABLE BOND VA	900,000	900,000	1,002,375
808513AR6	CHARLES SCHWAB CORP/THE CALLABLE BOND VA	1,900,000	1,905,806	2,025,875

808513BJ3	CHARLES SCHWAB CORP/THE CALLABLE BOND V/	7,120,000	7,120,850	7,493,800
808513BG9	CHARLES SCHWAB CORP/THE CALLABLE NOTES F	199,000	199,484	200,948
808513BF1	CHARLES SCHWAB CORP/THE CALLABLE NOTES F	1,635,000	1,633,030	1,655,928
808513105	CHARLES SCHWAB CORP/THE COMMON STOCK U/	54,880	2,072,438	2,910,835
16119P108	CHARTER COMMUNICATIONS INC COMMON STOCK	6,035	2,936,214	3,992,454
161175BX1	CHARTER COMMUNICATIONS OPERATING LLC / C	780,000	778,348	780,905
161175BQ6	CHARTER COMMUNICATIONS OPERATING LLC / C	1,000,000	998,930	1,109,190
161175BB9	CHARTER COMMUNICATIONS OPERATING LLC / C	2,552,000	2,597,175	2,690,420
161175BU7	CHARTER COMMUNICATIONS OPERATING LLC / C	2,660,000	2,653,492	2,813,429
161175BM5	CHARTER COMMUNICATIONS OPERATING LLC / C	2,445,000	2,522,576	3,053,658
161175BR4	CHARTER COMMUNICATIONS OPERATING LLC / C	3,341,000	3,530,167	4,062,188
161175BY9	CHARTER COMMUNICATIONS OPERATING LLC / C	4,695,000	4,703,013	4,733,264
161175BK9	CHARTER COMMUNICATIONS OPERATING LLC / C	4,760,000	4,739,469	5,491,755
161175BV5	CHARTER COMMUNICATIONS OPERATING LLC / C	6,334,000	6,336,791	6,577,606
161175BS2	CHARTER COMMUNICATIONS OPERATING LLC / C	5,407,000	5,836,874	6,599,298
161175BJ2	CHARTER COMMUNICATIONS OPERATING LLC / C	9,370,000	9,301,191	10,505,925
161175AY0	CHARTER COMMUNICATIONS OPERATING LLC / C	12,734,000	13,843,682	14,789,904
161175BC7	CHARTER COMMUNICATIONS OPERATING LLC / C	11,148,000	12,171,067	16,907,949
161175BT0	CHARTER COMMUNICATIONS OPERATING LLC / C	15,845,000	16,273,481	18,925,268
161175BL7	CHARTER COMMUNICATIONS OPERATING LLC / C	15,702,000	15,984,491	19,597,823
161175BN3	CHARTER COMMUNICATIONS OPERATING LLC / C	17,946,000	19,413,674	23,481,264
161175BA1	CHARTER COMMUNICATIONS OPERATING LLC / C	17,370,000	18,623,198	24,569,170
161175AZ7	CHARTER COMMUNICATIONS OPERATING LLC / C	23,517,000	25,137,644	32,219,466
161546DQ6	CHASE FUNDING TRUST SERIES 2002-4 2002-4	10,036	10,025	9,963
16162YAC9	CHASE MORTGAGE FINANCE TRUST SERIES 2006	209,839	194,891	147,208
16162XAH0	CHASE MORTGAGE FINANCE TRUST SERIES 2006	286,305	253,660	178,782
161630AQ1	CHASE MORTGAGE FINANCE TRUST SERIES 2007	298,629	283,416	295,758
M22465104	CHECK POINT SOFTWARE TECHNOLOGIES LTD CC	4,775	495,093	634,645
163092109	CHEGG INC COMMON STOCK USD 0.001	3,931	267,282	355,087
16359R103	CHEMED CORP COMMON STOCK USD 1	2,007	792,082	1,068,948
163851108	CHEMOURS CO/THE COMMON STOCK USD	5,296	118,319	131,288
16412XAD7	CHENIERE CORPUS CHRISTI HOLDINGS LLC CAL	1,200,000	1,376,139	1,401,336
16412XAJ4	CHENIERE CORPUS CHRISTI HOLDINGS LLC CAL	1,610,000	1,650,621	1,792,349
16412XAG0	CHENIERE CORPUS CHRISTI HOLDINGS LLC CAL	6,032,000	6,583,167	7,135,735
16411R208	CHENIERE ENERGY INC COMMON STOCK USD 0.0	7,498	324,427	450,105
166764BW9	CHEVRON CORP CALLABLE NOTES FIXED 1.554%	1,180,000	1,180,000	1,227,176
166764BX7	CHEVRON CORP CALLABLE NOTES FIXED 1.995%	1,560,000	1,561,246	1,654,364
166764CA6	CHEVRON CORP CALLABLE NOTES FIXED 3.078%	1,375,000	1,395,337	1,534,885
166764100	CHEVRON CORP COMMON STOCK USD 0.75	67,973	5,619,779	5,740,320
166756AH9	CHEVRON USA INC CALLABLE NOTES FIXED 2.3	1,230,000	1,211,777	1,216,913
6190563	CHIBA BANK LTD/THE COMMON STOCK JPY	5,283	31,328	29,064
167725AE0	CHICAGO ILL TRAN AUTH SALES & TRANSFER T	145,000	150,251	152,114
167725AC4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T	860,000	1,180,646	1,243,526
167725AF7	CHICAGO ILL TRAN AUTH SALES & TRANSFER T	4,590,000	5,476,518	6,636,956
16772PAQ9	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE	7,540,000	8,373,975	10,499,224
16876HAB5	CHILDREN'S HEALTH SYSTEM OF TEXAS CALLAB	510,000	510,000	496,893
16876BAB8	CHILDREN'S HOSPITAL CORP/THE CALLABLE BO	405,000	405,000	404,915
16877PAA8	CHILDREN'S HOSPITAL OF PHILADELPHIA/THE	1,001,000	1,001,000	1,036,596
16876DAA6	CHILDREN'S HOSPITAL/DC CALLABLE BOND FIX	570,000	570,000	570,844
169373107	CHINA FUND INC/THE CLOSED-END FUND USD 0	7,364	152,054	210,316
B51Z6D3	CHINA LUMENA NEW MATERIALS CORP COMMON S	54,400	445,574	0
2F7406W	CHINA LUMENA NEW MATERIALS CORP RIGHT HK	54,400	0	174,555
B01B1L9	CHINA MENGNIU DAIRY CO LTD COMMON STOCK	57,000	128,609	344,036
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK	905	786,332	1,254,973
12669FN82	CHL MORTGAGE PASS-THROUGH TRUST 2004-12	9,304	9,173	9,807
12669F3A9	CHL MORTGAGE PASS-THROUGH TRUST 2004-HYE	33,500	32,913	33,881
12669GPN5	CHL MORTGAGE PASS-THROUGH TRUST 2005-2 2	464,492	464,546	409,932
126694CE6	CHL MORTGAGE PASS-THROUGH TRUST 2005-21	285,561	255,103	242,237
12669GTU5	CHL MORTGAGE PASS-THROUGH TRUST 2005-3 2	3,486,220	(6,676)	194,413
12669GZQ7	CHL MORTGAGE PASS-THROUGH TRUST 2005-9 2	487,026	487,559	428,409
12669GYY1	CHL MORTGAGE PASS-THROUGH TRUST 2005-9 2	531,622	531,593	448,493
126670JY5	CHL MORTGAGE PASS-THROUGH TRUST 2005-HYE	364,012	327,168	318,508
126694BQ0	CHL MORTGAGE PASS-THROUGH TRUST 2005-HYE	329,177	273,269	322,785
126670LE6	CHL MORTGAGE PASS-THROUGH TRUST 2005-HYE	741,651	708,468	726,094
5962309	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG C	1	82,194	100,006
5962280	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG C	11	68,490	107,393
169905106	CHOICE HOTELS INTERNATIONAL INC COMMON S	1,129	82,872	120,498
B573M11	CHR HANSEN HOLDING A/S COMMON STOCK DKK	1,135	90,264	116,868
4061393	CHRISTIAN DIOR SE COMMON STOCK EUR 2	2,071	895,329	1,151,944
6212100	CHROMA ATE INC COMMON STOCK TWD 10	64,000	223,640	382,661
12542RF#2	CHS INC SERIES M SENIOR NOTE	500,000	503,615	507,730
12543DBB5	CHS/COMMUNITY HEALTH SYSTEMS INC CALLABL	700,000	729,750	729,750
12543DBF6	CHS/COMMUNITY HEALTH SYSTEMS INC CALLABL	950,000	965,000	999,856
171232AS0	CHUBB CORP/THE CALLABLE NOTES FIXED 6.5%	530,000	752,164	846,278
00440EAQ0	CHUBB INA HOLDINGS INC CALLABLE NOTES FI	700,000	794,267	908,264
171239AG1	CHUBB INA HOLDINGS INC CALLABLE NOTES FI	1,234,000	1,226,373	1,231,754
00440EAW7	CHUBB INA HOLDINGS INC CALLABLE NOTES FI	1,860,000	2,091,385	2,522,346
H1467J104	CHUBB LTD COMMON STOCK USD 24.15	14,619	1,789,096	2,250,156
6195609	CHUBU ELECTRIC POWER CO INC COMMON STOC	19,792	281,594	238,282
171269103	CHUGAI PHARMACEUTICAL CO LTD ADR USD	10	224	266
6196408	CHUGAI PHARMACEUTICAL CO LTD COMMON STO	27,293	756,602	1,454,728
6195900	CHUGOKU ELECTRIC POWER CO INC/THE COMMO	2,966	36,622	34,732
171340AL6	CHURCH & DWIGHT CO INC CALLABLE NOTES FI	425,000	393,799	530,953
171340102	CHURCH & DWIGHT CO INC COMMON STOCK USD	15,324	1,140,444	1,336,713
125491AN0	CI FINANCIAL CORP CALLABLE NOTES FIXED 3	6,282,000	6,299,036	6,428,119
B3KT0S5	CI FINANCIAL CORP COMMON STOCK CAD 0	73,274	1,011,959	907,585
2192831	CIA PARANAENSE DE ENERGIA COMMON STOCK B	2,700	30,102	36,387
204280309	CIE DE SAINT-GOBAIN ADR USD	13,896	102,646	127,009
7380482	CIE DE SAINT-GOBAIN COMMON STOCK EUR 4	20,462	897,661	938,861
BCRWZ18	CIE FINANCIERE RICHEMONT SA COMMON STOCK	16,695	625,479	1,512,456
BKXB946	CIE FINANCIERE RICHEMONT SA EQUITY WRT	26,258	0	787
BN2BT82	CIE FINANCIERE RICHEMONT SA EQUITY WRT	34,794	0	9,053
B3DXNG3	CIE FINANCIERE RICHEMONT SA RECEIPT ZAR	13,129	82,240	117,179
4588364	CIE GENERALE DES ETABLISSEMENTS MICHELIN	1,842	209,223	236,534
171779309	CIENA CORP COMMON STOCK USD 0.01	4,950	201,404	261,608

125523CL2	CIGNA CORP CALLABLE NOTES FIXED 2.4% 15/	5,100,000	5,091,996	5,437,728
125523AZ3	CIGNA CORP CALLABLE NOTES FIXED 3.05% 15	900,000	927,851	1,008,279
125523CJ7	CIGNA CORP CALLABLE NOTES FIXED 3.2% 15/	16,128,000	16,400,314	17,685,158
125523AV2	CIGNA CORP CALLABLE NOTES FIXED 3.25% 15	535,000	540,164	587,644
125523CB4	CIGNA CORP CALLABLE NOTES FIXED 3.4% 01/	5,831,000	5,652,829	6,583,957
125523CK4	CIGNA CORP CALLABLE NOTES FIXED 3.4% 15/	4,275,000	4,317,934	4,810,442
125523AE0	CIGNA CORP CALLABLE NOTES FIXED 3.4% 17/	431,000	430,985	440,267
125523AF7	CIGNA CORP CALLABLE NOTES FIXED 3.75% 15	5,093,000	5,236,069	5,505,890
125523BK5	CIGNA CORP CALLABLE NOTES FIXED 3.875% 1	5,864,000	5,757,006	6,946,143
125523AG5	CIGNA CORP CALLABLE NOTES FIXED 4.125% 1	5,889,000	5,894,700	6,784,246
125523AH3	CIGNA CORP CALLABLE NOTES FIXED 4.375% 1	1,720,000	1,717,974	2,078,947
125523CF5	CIGNA CORP CALLABLE NOTES FIXED 4.8% 15/	5,770,000	6,213,049	7,605,379
125523AJ9	CIGNA CORP CALLABLE NOTES FIXED 4.8% 15/	19,650,000	20,845,989	25,600,806
125523AK6	CIGNA CORP CALLABLE NOTES FIXED 4.9% 15/	13,733,000	13,904,056	18,884,798
125523CD0	CIGNA CORP CALLABLE NOTES FIXED 6.125% 1	2,089,000	2,477,712	3,084,241
125523I00	CIGNA CORP COMMON STOCK USD 0.01	14,633	2,531,040	3,046,298
125523AX8	CIGNA CORP NOTES FIXED 7.875% 15/MAY/202	3,347,000	4,246,794	4,553,158
12568PAA1	CIM TRUST 2020-J2 A1 VARIABLE 25/JAN/205	2,440,000	2,533,467	2,514,153
171798AD3	CIMAREX ENERGY CO CALLABLE NOTES FIXED 3	3,915,000	3,790,281	4,314,878
171798AE1	CIMAREX ENERGY CO CALLABLE NOTES FIXED 4	340,000	354,659	385,713
171798AC5	CIMAREX ENERGY CO CALLABLE NOTES FIXED 4	2,790,000	2,815,515	3,042,969
171798I01	CIMAREX ENERGY CO COMMON STOCK USD 0.01	3,243	143,728	121,645
BX17Q13	CIMIC GROUP LTD COMMON STOCK AUD 0	915	20,635	17,207
172062AF8	CINCINNATI FINANCIAL CORP BOND FIXED 6.9	2,276,000	2,853,130	2,999,791
172062I01	CINCINNATI FINANCIAL CORP COMMON STOCK U	4,862	354,211	424,793
172908I05	CINTAS CORP COMMON STOCK USD 0	5,142	1,286,433	1,817,491
178995429	CINVEN - THIRD FUND/BULLSHEAD D LLC	100	0	491,305
171990039	CINVEN CAPITAL IV CO-INVEST/1133 WEST	100	0	278,525
891992445	CINVEN FOURTH FUND/1133 WEST LLC	100	0	97,222
172755I00	CIRRUS LOGIC INC COMMON STOCK USD 0.001	8,682	567,790	713,660
17275RAD4	CISCO SYSTEMS INC CALLABLE NOTES FIXED 5	1,525,000	1,948,799	2,351,657
17275RAF9	CISCO SYSTEMS INC CALLABLE NOTES FIXED 5	2,327,000	3,096,090	3,482,821
17275R102	CISCO SYSTEMS INC/DELAWARE COMMON STOCK	185,782	6,648,896	8,313,745
125581GU6	CIT GROUP INC CALLABLE BOND VARIABLE USD	200,000	200,000	204,000
17288XAB0	CITADEL LP CALLABLE NOTES FIXED 4.875% 1	3,010,000	3,001,786	3,280,990
17305EGL3	CITIBANK CREDIT CARD ISSUANCE TRUST 2018	2,770,000	2,770,000	2,783,094
17305HAA6	CITIGROUP CAPITAL III BOND FIXED 7.625%	3,930,000	4,745,348	5,596,399
29425AAD5	CITIGROUP COMMERCIAL MORTGAGE TRUST 2015	232,000	239,214	260,766
17323YAE9	CITIGROUP COMMERCIAL MORTGAGE TRUST 2015	1,364,189	1,399,413	1,444,742
29425AAE3	CITIGROUP COMMERCIAL MORTGAGE TRUST 2015	13,685,074	14,095,614	14,576,067
17325DAA1	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016	57,156	58,817	57,187
17290YAV0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016	800,000	823,967	840,480
17325GAD8	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016	1,056,000	1,062,023	1,176,568
17291EAW1	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016	2,175,000	2,247,667	2,491,712
17290XAS9	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016	4,579,123	4,617,123	4,856,168
17325HBU7	CITIGROUP COMMERCIAL MORTGAGE TRUST 2017	3,412,427	174,988	179,997
17326DAC6	CITIGROUP COMMERCIAL MORTGAGE TRUST 2017	5,000,000	5,048,236	5,497,468
29429MAA1	CITIGROUP COMMERCIAL MORTGAGE TRUST 2019	800,000	823,989	869,443
17328CAD4	CITIGROUP COMMERCIAL MORTGAGE TRUST 2019	2,761,000	2,843,727	3,116,441
17328TAA3	CITIGROUP COMMERCIAL MORTGAGE TRUST 2020	3,222,903	3,178,882	3,235,415
172967424	CITIGROUP INC	85,032	4,377,058	5,243,073
172967KN0	CITIGROUP INC BOND FIXED 3.4% 01/MAY/202	726,000	703,431	817,171
172967JT9	CITIGROUP INC BOND FIXED 4.4% 10/JUN/202	10,800,000	10,920,276	12,347,748
172967HQ7	CITIGROUP INC CALLABLE BOND VARIABLE USD	524,000	544,668	568,016
172967MG3	CITIGROUP INC CALLABLE BOND VARIABLE USD	1,100,000	1,100,000	1,143,318
172967MU2	CITIGROUP INC CALLABLE BOND VARIABLE USD	1,283,000	1,284,804	1,316,679
172967JZ5	CITIGROUP INC CALLABLE BOND VARIABLE USD	3,371,000	3,346,384	3,354,145
172967MK4	CITIGROUP INC CALLABLE BOND VARIABLE USD	3,910,000	3,882,104	4,017,877
172967KY6	CITIGROUP INC CALLABLE NOTES FIXED 3.2%	6,640,000	6,417,241	7,421,329
172967MD0	CITIGROUP INC CALLABLE NOTES FIXED 4.65%	12,797,000	14,733,927	17,665,363
172967AS0	CITIGROUP INC CALLABLE NOTES FIXED 6.875	255,000	339,757	425,111
172967MS7	CITIGROUP INC CALLABLE NOTES VARIABLE 03	10,826,000	10,826,000	11,539,000
17308CC53	CITIGROUP INC CALLABLE NOTES VARIABLE 05	13,531,000	13,625,559	14,901,826
172967LD1	CITIGROUP INC CALLABLE NOTES VARIABLE 10	12,802,000	14,193,593	14,672,116
172967ME8	CITIGROUP INC CALLABLE NOTES VARIABLE 20	1,620,000	1,620,000	1,905,136
172967LW9	CITIGROUP INC CALLABLE NOTES VARIABLE 23	2,300,000	2,300,000	2,697,624
172967LV1	CITIGROUP INC CALLABLE NOTES VARIABLE 24	610,000	610,000	627,257
172967MF5	CITIGROUP INC CALLABLE NOTES VARIABLE 24	1,715,000	1,778,465	1,864,514
172967LU3	CITIGROUP INC CALLABLE NOTES VARIABLE 24	2,650,000	2,778,794	3,157,979
172967LJ8	CITIGROUP INC CALLABLE NOTES VARIABLE 24	6,327,000	6,740,238	8,277,804
172967MM0	CITIGROUP INC CALLABLE NOTES VARIABLE 26	10,631,000	12,213,223	14,969,724
172967ML2	CITIGROUP INC CALLABLE NOTES VARIABLE 29	6,855,000	6,912,605	7,354,044
172967MT5	CITIGROUP INC CALLABLE NOTES VARIABLE 30	674,000	674,000	678,374
172967MP3	CITIGROUP INC CALLABLE NOTES VARIABLE 31	7,023,000	7,435,079	8,516,511
172967GF2	CITIGROUP INC CALLABLE NOTES VARIABLE US	803,000	820,029	843,552
172967HD6	CITIGROUP INC NOTES FIXED 3.875% 25/OCT/	5,845,000	5,889,609	6,427,630
172967GK1	CITIGROUP INC NOTES FIXED 4.05% 30/JUL/2	1,560,000	1,608,440	1,649,684
172967JC6	CITIGROUP INC NOTES FIXED 4.3% 20/NOV/20	5,921,000	6,324,097	6,893,287
172967KA8	CITIGROUP INC NOTES FIXED 4.45% 29/SEP/2	5,161,000	5,506,647	6,101,025
172967JU6	CITIGROUP INC NOTES FIXED 4.65% 30/JUL/2	9,556,000	9,989,344	12,790,419
172967KR1	CITIGROUP INC NOTES FIXED 4.75% 18/MAY/2	9,690,000	10,276,811	12,946,034
172967HB0	CITIGROUP INC NOTES FIXED 5.5% 13/SEP/20	4,645,000	4,752,075	5,581,571
172967FX4	CITIGROUP INC NOTES FIXED 5.875% 30/JAN/	4,762,000	5,547,880	7,232,668
172967CC3	CITIGROUP INC NOTES FIXED 6% 31/OCT/2033	1,380,000	1,569,726	1,896,644
172967DR9	CITIGROUP INC NOTES FIXED 6.125% 25/AUG/	1,725,000	1,811,883	2,424,298
172967BL4	CITIGROUP INC NOTES FIXED 6.625% 15/JUN/	14,312,000	16,747,241	20,288,548
172967EW7	CITIGROUP INC NOTES FIXED 8.125% 15/JUL/	14,712,000	21,756,141	26,298,288
17307GTJ7	CITIGROUP MORTGAGE LOAN TRUST 2005-3 200	29,069	28,601	29,345
17307GE20	CITIGROUP MORTGAGE LOAN TRUST 2005-8 200	531,033	378,785	482,928
17313FAA0	CITIGROUP MORTGAGE LOAN TRUST 2007-AR8 2	353,076	272,661	326,594
17311FAD6	CITIGROUP MORTGAGE LOAN TRUST 2007-OPX1	1,127,160	555,150	703,412
17327LAA1	CITIGROUP MORTGAGE LOAN TRUST 2018-A 201	1,045,291	1,037,974	1,049,769
17307GXQ6	CITIGROUP MORTGAGE LOAN TRUST INC 2005-6	51,738	49,798	52,461
12566TAD9	CITIMORTGAGE ALTERNATIVE LOAN TRUST SERI	526,151	362,959	523,236
18976GAL0	CITIMORTGAGE ALTERNATIVE LOAN TRUST SERI	544,233	392,450	541,845

174610AU9	CITIZENS FINANCIAL GROUP INC CALLABLE NO	1,000,000	991,500	1,122,700
174610AN5	CITIZENS FINANCIAL GROUP INC CALLABLE NO	1,430,000	1,429,256	1,444,057
174610105	CITIZENS FINANCIAL GROUP INC COMMON STOC	13,843	369,164	495,026
177376100	CITRIX SYSTEMS INC COMMON STOCK USD 0.00	8,921	988,802	1,160,622
6197928	CITY DEVELOPMENTS LTD COMMON STOCK SGD C	4,642	30,174	27,993
17858PA9	CITY OF HOPE CALLABLE NOTES FIXED 5.623%	2,210,000	2,382,578	3,168,013
178778106	CITYSCAPE FINANCIAL CORP COM STK USD0.00	9,677	87	0
BF2RB77	CIUDAD AUTONOMA DE BUENOS AIRES/GOVERN	23,700,000	296,339	213,519
B24GTQ6	CJ CHEILJEDANG CORP PREFERENCE KRW 5000	782	67,615	120,579
6189516	CJ CORP COMMON STOCK KRW 5000	5,210	410,051	441,721
BYZQ077	CK ASSET HOLDINGS LTD COMMON STOCK HKD 1	84,998	600,812	436,289
BW9P816	CK HUTCHISON HOLDINGS LTD COMMON STOCK H	58,926	640,281	411,137
12563UAA5	CK HUTCHISON INTERNATIONAL 17 LTD NOTES	1,500,000	1,511,328	1,538,100
12563DAB1	CK HUTCHISON INTERNATIONAL 19 II LTD CAL	1,095,000	1,082,781	1,257,903
12564HAB1	CK HUTCHISON INTERNATIONAL 20 LTD CALLAB	220,000	218,152	252,769
BVVS6J1	CK INFRASTRUCTURE HOLDINGS LTD COMMON ST	7,019	54,310	37,703
7113990	CLARIANT AG COMMON STOCK CHF 3.7	2,311	44,333	49,203
180999203	CLARIONVALUE, LLC	100	319,578,230	613,249,525
	CLARIONVALUE, LLC - ValueAdd Portfolio		36,363,024	69,778,242
18085PMT8	CLARK CNTY NEV ARPT REV ARPT SYS REV BDS	447,000	623,602	741,099
184496107	CLEAN HARBORS INC COMMON STOCK USD 0.01	8,923	611,148	679,040
BYQ8KW7	CLEANAWAY WASTE MANAGEMENT LTD COMMON	307,768	288,059	558,100
18539UAB1	CLEARWAY ENERGY OPERATING LLC CALLABLE N	500,000	528,125	526,250
18551PAD1	CLECO CORPORATE HOLDINGS LLC CALLABLE NO	3,625,000	3,698,178	4,242,156
18551PAC3	CLECO CORPORATE HOLDINGS LLC CALLABLE NO	4,117,000	4,156,942	4,556,284
185508B*8	CLECO POWER LLC BOND FIXED 3.47% 16/DEC/	4,000,000	4,000,000	4,487,960
185508AG3	CLECO POWER LLC CALLABLE NOTES FIXED 6%	750,000	758,728	987,900
184996890	CLERESTORY - OCULUS SMALL CAP REAL ESTAT	100	270,664	797,940
18600TAA0	CLEVELAND CLINIC FOUNDATION/THE CALLABLE	740,000	740,000	1,044,517
186108CL8	CLEVELAND ELECTRIC ILLUMINATING CO/THE C	435,000	434,704	501,512
186108CK0	CLEVELAND ELECTRIC ILLUMINATING CO/THE C	1,200,000	1,196,881	1,276,308
186108CE4	CLEVELAND ELECTRIC ILLUMINATING CO/THE C	1,798,000	1,762,804	2,197,192
12565DAA1	CLNC 2019-FL1 LTD 2019-FL1 A FLOATING 20	690,000	690,000	684,102
189054AX7	CLOROX CO/THE CALLABLE NOTES FIXED 1.8%	1,870,000	1,854,435	1,929,845
189054109	CLOROX CO/THE COMMON STOCK USD 1	6,536	1,189,526	1,319,749
766807	CLOSE BROTHERS GROUP PLC COMMON STOCK C	9,090	141,527	171,721
18915M107	CLOUDFLARE INC COMMON STOCK USD 0.001	3,539	147,324	268,929
1.8914E+110	CLOUGH GLOBAL OPPORTUNITIES FUND CLOSED-	185,264	1,799,020	2,058,283
6097017	CLP HOLDINGS LTD COMMON STOCK HKD 0	17,096	181,212	158,087
12572QAH8	CME GROUP INC CALLABLE NOTES FIXED 4.15%	1,645,000	1,774,815	2,223,316
12572QAF2	CME GROUP INC CALLABLE NOTES FIXED 5.3%	1,630,000	1,648,290	2,433,655
12572Q105	CME GROUP INC COMMON STOCK USD 0.01	14,231	2,239,531	2,590,754
125820100	CML GROUP INC COM STK USD0.10	37,050	104	4
125896BR0	CMS ENERGY CORP CALLABLE NOTES FIXED 2.9	3,595,000	3,627,381	3,905,428
125896BS8	CMS ENERGY CORP CALLABLE NOTES FIXED 3.4	4,200,000	4,194,567	4,745,916
125896BL3	CMS ENERGY CORP CALLABLE NOTES FIXED 4.7	1,117,000	1,111,026	1,436,853
125896BN9	CMS ENERGY CORP CALLABLE NOTES FIXED 4.8	2,525,000	2,679,117	3,325,652
125896BU3	CMS ENERGY CORP CALLABLE NOTES VARIABLE	860,000	860,000	968,824
125896BV1	CMS ENERGY CORP CALLABLE NOTES VARIABLE	1,395,000	1,395,000	1,425,272
125896100	CMS ENERGY CORP COMMON STOCK USD 0.01	9,275	510,946	565,868
126117AV2	CNA FINANCIAL CORP CALLABLE NOTES FIXED	2,500,000	2,497,624	2,937,875
126117100	CNA FINANCIAL CORP COMMON STOCK USD 2.5	925	32,104	36,038
12592BAJ3	CNH INDUSTRIAL CAPITAL LLC CALLABLE NOTE	2,940,000	2,927,870	3,224,974
12592BAL8	CNH INDUSTRIAL CAPITAL LLC CALLABLE NOTE	11,345,000	11,324,226	11,881,051
BDSV2V0	CNH INDUSTRIAL NV COMMON STOCK USD 0.01	132,696	1,041,434	1,676,369
12621EAL7	CNO FINANCIAL GROUP INC CALLABLE NOTES F	1,400,000	1,400,000	1,690,150
12623UAA3	CNOOC FINANCE 2012 LTD NOTES FIXED 3.875	2,300,000	2,277,920	2,382,708
12591DAC5	CNOOC FINANCE 2014 ULC CALLABLE NOTES FI	200,000	205,840	217,106
5543986	CNP ASSURANCES COMMON STOCK EUR 1	47,554	971,417	766,874
19075Q862	COBANK ACB	40,650	4,069,250	4,512,150
6123451	COCA-COLA AMATIL LTD COMMON STOCK AUD 0	52,593	444,807	524,743
6163286	COCA-COLA BOTTLERS JAPAN HOLDINGS INC CO	16,500	289,301	257,141
191216CU2	COCA-COLA CO/THE CALLABLE NOTES FIXED 1.	725,000	724,206	748,874
191216DE7	COCA-COLA CO/THE CALLABLE NOTES FIXED 1.	3,935,000	3,928,217	3,931,301
191216CY4	COCA-COLA CO/THE CALLABLE NOTES FIXED 2.	1,970,000	1,968,567	2,126,654
191216CW8	COCA-COLA CO/THE CALLABLE NOTES FIXED 2.	4,585,000	4,587,851	4,883,713
191216DC1	COCA-COLA CO/THE CALLABLE NOTES FIXED 2.	7,350,000	7,312,378	7,574,249
191216CX6	COCA-COLA CO/THE CALLABLE NOTES FIXED 2.	11,226,000	11,266,282	11,845,787
191216100	COCA-COLA CO/THE COMMON STOCK USD 0.25	169,935	7,757,176	9,319,235
19123MAB9	COCA-COLA EUROPEAN PARTNERS PLC CALLABLE	1,750,000	1,786,803	1,769,810
BD4D942	COCA-COLA EUROPEAN PARTNERS PLC COMMON	1,297	46,920	62,605
G25839104	COCA-COLA EUROPEAN PARTNERS PLC COMMON	8,929	447,599	444,932
191241AF5	COCA-COLA FEMSA SAB DE CV CALLABLE NOTES	881,000	963,661	1,241,408
191241AH1	COCA-COLA FEMSA SAB DE CV CALLABLE NOTES	1,755,000	1,738,725	1,887,573
B9895B7	COCA-COLA HBC AG COMMON STOCK GBP 6.7	2,079	53,958	67,552
6211798	COCHLEAR LTD COMMON STOCK AUD 0	706	83,245	102,964
192422103	COGNEX CORP COMMON STOCK USD 0.002	5,353	284,791	429,766
192446102	COGNIZANT TECHNOLOGY SOLUTIONS CORP COM	44,506	2,859,713	3,647,267
192479103	COHERENT INC COMMON STOCK USD 0.01	781	113,277	117,166
BYWR0T5	COLES GROUP LTD COMMON STOCK AUD	14,579	137,540	204,073
194014106	COLFAX CORP COMMON STOCK USD 0.001	3,192	99,053	122,062
19416QEK2	COLGATE-PALMOLIVE CO CALLABLE MEDIUM TER	2,060,000	2,046,463	2,669,533
194162103	COLGATE-PALMOLIVE CO COMMON STOCK USD 1	53,293	3,845,090	4,557,084
19423DAB6	COLLEGE AVE STUDENT LOANS 2018-A LLC 201	245,076	248,961	259,959
19421UAB0	COLLEGE AVE STUDENT LOANS 2019-A LLC 201	397,708	403,295	416,349
194204AA1	COLLEGE AVENUE STUDENT LOANS LLC 2017-A	356,412	357,967	361,672
194830204	COLLINS & AIKMAN COM STK USD0.01	6,840	34	34
192996726	COLONY INVESTORS VI - BULLSHEAD I	100	8,318,430	0
19599C902	COLONY INVESTORS VI CO-INVEST - RIH	100	38,237,541	0
19599C936	COLONY INVESTORS VII/1133 WEST LLC	100	132,616,301	5,604,714
192996742	COLONY VI - LVH/BULLSHEAD I	100	12,588,618	0
195994116	COLONY VIII/1133 WEST LLC	100	121,694,621	3,783,291
19624Y200	COLOPLAST A/S ADR USD	3,201	37,730	49,091
B8FMRX8	COLOPLAST A/S COMMON STOCK DKK 1	14,093	522,082	2,153,506
198280AH2	COLUMBIA PIPELINE GROUP INC CALLABLE NOT	3,882,000	4,118,354	5,303,239

198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK US	933	77,610	81,526
20030NCC3	COMCAST CORP CALLABLE BOND FIXED 3.969%	10,822,000	9,693,922	13,569,922
20030NBK6	COMCAST CORP CALLABLE BOND FIXED 4.75% 0	3,565,000	4,147,992	4,885,690
20030NAX9	COMCAST CORP CALLABLE BOND FIXED 6.4% 15	2,605,000	3,375,021	4,058,434
20030NDN8	COMCAST CORP CALLABLE NOTES FIXED 1.5% 1	9,293,000	9,253,291	9,230,086
20030NDM0	COMCAST CORP CALLABLE NOTES FIXED 1.95%	15,789,000	15,792,430	16,214,356
20030NBW0	COMCAST CORP CALLABLE NOTES FIXED 2.35%	5,075,000	4,569,997	5,460,751
20030NDP3	COMCAST CORP CALLABLE NOTES FIXED 2.45%	2,847,000	2,788,943	2,762,843
20030NDA6	COMCAST CORP CALLABLE NOTES FIXED 2.65%	1,090,000	1,115,185	1,192,438
20030NDQ1	COMCAST CORP CALLABLE NOTES FIXED 2.65%	4,620,000	4,558,878	4,625,128
20030NDL2	COMCAST CORP CALLABLE NOTES FIXED 2.8% 1	3,765,000	3,745,212	3,924,975
20030NDJ7	COMCAST CORP CALLABLE NOTES FIXED 3.1% 0	1,115,000	1,114,431	1,226,846
20030NBS9	COMCAST CORP CALLABLE NOTES FIXED 3.15%	1,930,000	1,905,440	2,154,768
20030NBT7	COMCAST CORP CALLABLE NOTES FIXED 3.2% 1	4,405,000	4,331,391	5,004,388
20030NCY5	COMCAST CORP CALLABLE NOTES FIXED 3.25%	4,910,000	5,451,221	5,574,765
20030NBN0	COMCAST CORP CALLABLE NOTES FIXED 3.375%	315,000	305,153	351,458
20030NDG3	COMCAST CORP CALLABLE NOTES FIXED 3.4% 0	2,315,000	2,311,030	2,676,950
20030NBU4	COMCAST CORP CALLABLE NOTES FIXED 3.4% 1	2,937,000	2,490,854	3,381,280
20030NCH2	COMCAST CORP CALLABLE NOTES FIXED 3.55%	400,000	381,508	460,968
20030NCR0	COMCAST CORP CALLABLE NOTES FIXED 3.7% 1	165,000	171,231	181,535
20030NDH1	COMCAST CORP CALLABLE NOTES FIXED 3.75%	6,649,000	7,129,806	8,032,191
20030NCJ8	COMCAST CORP CALLABLE NOTES FIXED 3.9% 0	6,680,000	6,761,218	8,175,184
20030NCS8	COMCAST CORP CALLABLE NOTES FIXED 3.95%	2,034,000	2,031,903	2,336,822
20030NCE9	COMCAST CORP CALLABLE NOTES FIXED 3.999%	12,146,000	11,417,479	15,332,989
20030NCK5	COMCAST CORP CALLABLE NOTES FIXED 4% 01/	800,000	1,011,950	1,007,848
20030NCG4	COMCAST CORP CALLABLE NOTES FIXED 4.049%	20,448,000	19,676,805	26,152,379
20030NCT6	COMCAST CORP CALLABLE NOTES FIXED 4.15%	1,113,000	1,147,388	1,339,796
20030NBM2	COMCAST CORP CALLABLE NOTES FIXED 4.2% 1	2,075,000	2,097,134	2,600,577
20030NCU3	COMCAST CORP CALLABLE NOTES FIXED 4.25%	2,000,000	2,000,331	2,462,700
20030NBH3	COMCAST CORP CALLABLE NOTES FIXED 4.25%	13,939,000	13,508,228	17,494,281
20030NBG5	COMCAST CORP CALLABLE NOTES FIXED 4.5% 1	1,840,000	1,792,470	2,431,965
20030NBQ3	COMCAST CORP CALLABLE NOTES FIXED 4.6% 1	4,140,000	4,314,092	5,592,478
20030NCL3	COMCAST CORP CALLABLE NOTES FIXED 4.6% 1	29,862,000	31,369,243	39,353,039
20030NBE0	COMCAST CORP CALLABLE NOTES FIXED 4.65%	14,655,000	15,094,919	19,856,646
20030NCM1	COMCAST CORP CALLABLE NOTES FIXED 4.7% 1	8,045,000	8,195,858	11,239,991
20030NCN9	COMCAST CORP CALLABLE NOTES FIXED 4.95%	12,429,000	12,444,509	18,870,454
20030NBB6	COMCAST CORP CALLABLE NOTES FIXED 6.4% 0	5,542,000	6,516,609	8,716,790
20030NAM3	COMCAST CORP CALLABLE NOTES FIXED 6.45%	650,000	712,111	1,000,636
20030NAK7	COMCAST CORP CALLABLE NOTES FIXED 6.5% 1	7,099,000	8,767,523	10,973,705
20030NAY7	COMCAST CORP CALLABLE NOTES FIXED 6.55%	145,000	191,870	229,273
20030NAV3	COMCAST CORP CALLABLE NOTES FIXED 6.95%	3,260,000	3,413,289	5,252,805
20030NAC5	COMCAST CORP CALLABLE NOTES FIXED 7.05%	5,600,000	5,886,509	8,598,744
20030N101	COMCAST CORP COMMON STOCK USD 0.01	185,451	7,388,208	9,717,632
20030NAF8	COMCAST CORP NOTES FIXED 5.65% 15/JUN/20	4,590,000	5,263,727	6,589,588
20034DJAB	COMERICA BANK MEDIUM TERM NOTE FIXED 2.5	1,465,000	1,463,938	1,557,969
200340107	COMERICA INC COMMON STOCK USD 5	8,263	370,163	461,571
200447AD2	COMISION FEDERAL DE ELECTRICIDAD CALLABL	700,000	696,986	775,257
12624PAF2	COMM 2012-CCRE3 MORTGAGE TRUST 2012-CR3	17,800,757	460,793	418,323
12591KAD7	COMM 2013-CCRE12 MORTGAGE TRUST 2013-CR1	1,113,879	1,172,010	1,179,686
12630BBF4	COMM 2013-CCRE13 MORTGAGE TRUST 2013-CR1	638,000	654,457	690,040
12624XAD0	COMM 2013-CCRE6 MORTGAGE TRUST 2013-CR6	875,000	907,505	907,190
12625FAE6	COMM 2013-CCRE7 MORTGAGE TRUST 2013-CR7	181,413	186,352	190,900
12630DAV6	COMM 2014-CR14 MORTGAGE TRUST 2014-CR14	827,219	826,719	832,933
12591QAQ5	COMM 2014-UBS4 MORTGAGE TRUST 2014-UBS4	451,000	477,003	479,285
12592TAA3	COMM 2015-3BP MORTGAGE TRUST 2015-3BP A	8,370,000	8,315,072	9,022,233
12593QBC3	COMM 2015-CCRE26 MORTGAGE TRUST 2015-CR2	4,700,575	4,841,525	4,982,933
12593FBD5	COMM 2015-LC21 MORTGAGE TRUST 2015-LC21	207,000	222,250	231,546
12636FBH5	COMM 2015-LC23 MORTGAGE TRUST 2015-LC23	235,000	255,563	255,834
12636FBJ1	COMM 2015-LC23 MORTGAGE TRUST 2015-LC23	1,500,000	1,535,566	1,669,661
12595HAG3	COMM 2017-PANW MORTGAGE TRUST 2017-PANW	580,000	585,202	599,171
200525103	COMMERCE BANCSHARES INC/MO COMMON STOC	3,432	171,409	225,482
12651PAC5	COMMERCIAL MBS VARIABLE 05/APR/2033	18,839,000	1,732,455	188
B90LKT4	COMMERZBANK AG COMMON STOCK EUR 0	10,405	82,238	67,042
AAW9915F4	COMMINGLED PENSION TRUST FUND (GLOBAL EM	3,993,442	72,000,000	107,104,110
199990581	COMMITMENT TO PURCHASE FUND	110,000,000	110,000,000	110,000,000
20268JAF0	COMMONSPIRIT HEALTH CALLABLE BOND FIXED	1,020,000	1,020,000	1,079,915
20268JAA1	COMMONSPIRIT HEALTH CALLABLE BOND FIXED	1,220,000	1,220,000	1,307,889
20268JAD5	COMMONSPIRIT HEALTH CALLABLE BOND FIXED	1,276,000	1,276,000	1,443,130
14916RAD6	COMMONSPIRIT HEALTH CALLABLE BOND FIXED	5,170,000	5,209,846	6,057,741
20268JAG8	COMMONSPIRIT HEALTH CALLABLE BOND FIXED	8,282,000	8,294,701	9,232,856
20268JAC7	COMMONSPIRIT HEALTH CALLABLE BOND FIXED	10,301,000	10,559,255	11,990,673
2027A0HR3	COMMONWEALTH BANK OF AUSTRALIA BOND FIXE	3,240,000	3,386,904	3,737,891
6215035	COMMONWEALTH BANK OF AUSTRALIA COMMON :	19,051	1,049,663	1,207,075
202712BL8	COMMONWEALTH BANK OF AUSTRALIA MEDIUM TI	5,105,000	5,105,000	6,008,585
202795JQ4	COMMONWEALTH EDISON CO CALLABLE BOND FI)	500,000	496,872	560,225
202795JH4	COMMONWEALTH EDISON CO CALLABLE BOND FI)	785,000	771,241	859,120
202795JF8	COMMONWEALTH EDISON CO CALLABLE BOND FI)	940,000	1,037,472	1,107,799
202795JN1	COMMONWEALTH EDISON CO CALLABLE BOND FI)	1,000,000	1,123,392	1,179,500
202795HT0	COMMONWEALTH EDISON CO CALLABLE BOND FI)	890,000	1,150,417	1,365,135
202795JJ0	COMMONWEALTH EDISON CO CALLABLE BOND FI)	1,750,000	1,714,786	2,080,260
202795JP6	COMMONWEALTH EDISON CO CALLABLE BOND FI)	2,025,000	2,189,715	2,592,243
202795JG6	COMMONWEALTH EDISON CO CALLABLE BOND FI)	2,015,000	2,085,616	2,627,016
202795JL5	COMMONWEALTH EDISON CO CALLABLE BOND FI)	3,935,000	3,934,608	4,737,386
202795JD3	COMMONWEALTH EDISON CO CALLABLE BOND FI)	4,345,000	4,425,583	5,813,132
202795JS0	COMMONWEALTH EDISON CO CALLABLE BOND FI)	7,981,000	7,972,348	8,708,947
202795JM3	COMMONWEALTH EDISON CO CALLABLE BOND FI)	10,140,000	10,249,813	12,842,513
202795JB7	COMMONWEALTH EDISON CO CALLABLE BOND FI)	10,050,000	9,913,924	13,252,232
20281PKT8	COMMONWEALTH FING AUTH PA REV TAXABLE BC	5,160,000	5,179,476	6,059,182
20337X109	COMMScope HOLDING CO INC COMMON STOCK L	6,234	105,910	83,536
LX1784540	Commscope, Inc.-Initial Term Loan LIBOR+	493,750	488,813	491,538
20369EAE2	COMMUNITY HEALTH NETWORK INC CALLABLE BC	2,195,000	2,195,000	2,216,950
20449X401	COMPASS GROUP PLC ADR USD	15,100	256,539	282,823
BD6K457	COMPASS GROUP PLC COMMON STOCK GBP 11.0£	114,191	1,350,509	2,127,553
6180412	COMPUTERSHARE LTD COMMON STOCK AUD 0	22,062	282,627	248,382
205887102	CONAGRA BRANDS INC	21,020	698,771	762,185

205887CF7	CONAGRA BRANDS INC CALLABLE NOTES FIXED	775,000	766,137	782,153
205887CB6	CONAGRA BRANDS INC CALLABLE NOTES FIXED	1,380,000	1,462,715	1,625,543
205887CE0	CONAGRA BRANDS INC CALLABLE NOTES FIXED	4,142,000	5,229,674	5,911,131
205887CD2	CONAGRA BRANDS INC CALLABLE NOTES FIXED	8,143,000	10,397,840	10,886,377
20602D101	CONCENTRIX CORP COMMON STOCK USD	9,414	545,334	929,162
20605PAM3	CONCHO RESOURCES INC CALLABLE NOTES FIXE	1,200,000	1,197,546	1,255,944
20605PAL5	CONCHO RESOURCES INC CALLABLE NOTES FIXE	1,175,000	1,380,161	1,582,561
20605PAH4	CONCHO RESOURCES INC CALLABLE NOTES FIXE	3,935,000	3,936,781	4,497,351
20605PAJ0	CONCHO RESOURCES INC CALLABLE NOTES FIXE	4,037,000	4,563,928	5,458,953
20605PAK7	CONCHO RESOURCES INC CALLABLE NOTES FIXE	14,304,000	14,627,351	16,910,761
20605P101	CONCHO RESOURCES INC COMMON STOCK USD (	6,325	417,989	369,064
BD97JW7	CONCORDIA FINANCIAL GROUP LTD COMMON STC	10,735	45,387	37,743
207597EL5	CONNECTICUT LIGHT AND POWER CO/THE CALLA	800,000	820,448	1,035,904
207597EG6	CONNECTICUT LIGHT AND POWER CO/THE CALLA	1,000,000	1,020,749	1,301,620
207758KM4	CONNECTICUT ST SPL TAX OBLIG REV SPL TAX	120,000	136,050	148,511
20772KJT7	CONNECTICUT ST TAXABLE GO BDS 2020 A 11/	105,000	105,714	106,405
20825UAC8	CONOCO FUNDING CO CALLABLE BOND FIXED 7.	475,000	521,580	711,840
20825CAP9	CONOCOPHILLIPS CALLABLE BOND FIXED 5.9%	1,540,000	1,534,350	2,221,496
20825CAF1	CONOCOPHILLIPS CALLABLE NOTES FIXED 5.9%	525,000	617,896	717,019
20825CAQ7	CONOCOPHILLIPS CALLABLE NOTES FIXED 6.5%	7,746,000	9,998,344	11,979,731
20825VAB8	CONOCOPHILLIPS CANADA FUNDING CO I CALLA	915,000	1,094,379	1,293,170
20826FAF3	CONOCOPHILLIPS CO CALLABLE NOTES FIXED 4	153,000	152,902	177,566
20826FAC0	CONOCOPHILLIPS CO CALLABLE NOTES FIXED 4	855,000	974,637	1,075,034
20826C104	CONOCOPHILLIPS COMMON STOCK USD 0.01	34,920	1,256,324	1,396,451
208251AE8	CONOCOPHILLIPS HOLDING CO CALLABLE NOTES	375,000	501,695	525,510
209111EL3	CONSOLIDATED EDISON CO OF NEW YORK INC C	410,000	498,195	569,670
209111FB4	CONSOLIDATED EDISON CO OF NEW YORK INC C	601,000	673,543	729,969
209111FY4	CONSOLIDATED EDISON CO OF NEW YORK INC C	855,000	876,343	1,041,715
209111FL2	CONSOLIDATED EDISON CO OF NEW YORK INC C	885,000	971,121	1,047,645
209111FG3	CONSOLIDATED EDISON CO OF NEW YORK INC C	825,000	941,168	1,069,274
209111FK4	CONSOLIDATED EDISON CO OF NEW YORK INC C	925,000	901,208	1,176,424
209111FD0	CONSOLIDATED EDISON CO OF NEW YORK INC C	1,000,000	999,195	1,255,120
209111FC2	CONSOLIDATED EDISON CO OF NEW YORK INC C	1,220,000	1,259,206	1,439,258
209111FQ1	CONSOLIDATED EDISON CO OF NEW YORK INC C	1,380,000	1,446,729	1,822,345
209111FH1	CONSOLIDATED EDISON CO OF NEW YORK INC C	2,720,000	2,859,849	3,178,347
209111FF5	CONSOLIDATED EDISON CO OF NEW YORK INC C	3,250,000	3,241,951	4,328,838
209111EU3	CONSOLIDATED EDISON CO OF NEW YORK INC C	3,150,000	3,579,958	4,814,366
209111EY5	CONSOLIDATED EDISON CO OF NEW YORK INC C	3,915,000	4,514,170	5,369,383
209111FW8	CONSOLIDATED EDISON CO OF NEW YORK INC C	4,730,000	4,836,673	5,471,428
209111FT5	CONSOLIDATED EDISON CO OF NEW YORK INC C	4,419,000	4,931,265	5,887,257
209111FA6	CONSOLIDATED EDISON CO OF NEW YORK INC C	4,756,000	5,466,814	6,623,063
209111FZ1	CONSOLIDATED EDISON CO OF NEW YORK INC C	10,144,000	10,083,072	10,338,055
209115AE4	CONSOLIDATED EDISON INC CALLABLE NOTES F	7,053,000	7,051,736	7,067,035
209115104	CONSOLIDATED EDISON INC COMMON STOCK USI	10,901	843,124	787,815
21036PAK6	CONSTELLATION BRANDS INC CALLABLE NOTES	96,000	95,111	101,445
21036PAS7	CONSTELLATION BRANDS INC CALLABLE NOTES	220,000	217,726	248,195
21036PAQ1	CONSTELLATION BRANDS INC CALLABLE NOTES	430,000	428,176	492,105
21036PBE7	CONSTELLATION BRANDS INC CALLABLE NOTES	600,000	631,219	668,190
21036PAT5	CONSTELLATION BRANDS INC CALLABLE NOTES	1,280,000	1,240,219	1,615,526
21036PBF4	CONSTELLATION BRANDS INC CALLABLE NOTES	1,649,000	1,645,822	1,806,941
21036PAZ1	CONSTELLATION BRANDS INC CALLABLE NOTES	1,561,000	1,553,254	1,890,964
21036PBG2	CONSTELLATION BRANDS INC CALLABLE NOTES	1,860,000	1,847,026	2,190,057
21036PAN8	CONSTELLATION BRANDS INC CALLABLE NOTES	2,000,000	2,145,544	2,296,360
21036PBB3	CONSTELLATION BRANDS INC CALLABLE NOTES	2,344,000	2,395,547	2,721,712
21036PBD9	CONSTELLATION BRANDS INC CALLABLE NOTES	4,332,000	4,768,919	6,095,254
21036P108	CONSTELLATION BRANDS INC COMMON STOCK US	10,400	1,833,511	2,278,120
B15C4L6	CONSTELLATION SOFTWARE INC/CANADA COMMC	2,747	2,026,608	3,564,028
21055MAA9	CONSUMER LOAN UNDERLYING BOND CLUB CERT	245,372	245,348	248,110
21053NAA9	CONSUMER LOAN UNDERLYING BOND CREDIT TRI	68,866	68,865	69,131
21054AAA6	CONSUMER LOAN UNDERLYING BOND CREDIT TRI	87,592	87,589	88,127
210518DE3	CONSUMERS ENERGY CO CALLABLE BOND FIXED	170,000	168,084	213,795
210518CZ7	CONSUMERS ENERGY CO CALLABLE BOND FIXED	365,000	408,129	416,074
210518DA1	CONSUMERS ENERGY CO CALLABLE BOND FIXED	375,000	349,748	480,203
210518DF0	CONSUMERS ENERGY CO CALLABLE BOND FIXED	985,000	993,941	1,138,630
210518DB9	CONSUMERS ENERGY CO CALLABLE BOND FIXED	1,010,000	999,975	1,326,433
210518CU8	CONSUMERS ENERGY CO CALLABLE BOND FIXED	1,710,000	1,728,291	2,151,915
210518DH6	CONSUMERS ENERGY CO CALLABLE BOND FIXED	2,135,000	2,217,480	2,611,831
210518DJ2	CONSUMERS ENERGY CO CALLABLE BOND FIXED	6,176,000	6,123,488	6,206,139
210771200	CONTINENTAL AG ADR USD	2,204	55,783	32,972
4598589	CONTINENTAL AG COMMON STOCK EUR 0	4,801	1,184,175	712,254
21079NAA9	CONTINENTAL AIRLINES 2007-1 CLASS A PASS	3,197,218	3,189,024	3,235,068
210795PZ7	CONTINENTAL AIRLINES 2012-1 CLASS A PASS	148,252	151,008	149,201
210795QB9	CONTINENTAL AIRLINES 2012-2 CLASS A PASS	299,149	299,149	302,634
212015AL5	CONTINENTAL RESOURCES INC/OK CALLABLE NO	20,000	20,311	20,622
212015AN1	CONTINENTAL RESOURCES INC/OK CALLABLE NO	400,000	390,264	413,044
212015AH4	CONTINENTAL RESOURCES INC/OK CALLABLE NO	3,474,000	3,474,000	3,479,211
212015101	CONTINENTAL RESOURCES INC/OK COMMON STO	2,397	43,912	39,071
BD3VFW7	CONVATEC GROUP PLC COMMON STOCK GBP 10	275,824	670,591	751,059
216648402	COOPER COS INC/THE COMMON STOCK USD 0.1	1,582	438,717	574,772
BD2YKY4	COOPERATIVE RABOBANK UA CALLABLE BOND V	3,000,000	3,592,698	3,765,353
BMNB2M9	COOPERATIVE RABOBANK UA MEDIUM TERM NO	200,000	272,433	338,242
74977RCM4	COOPERATIVE RABOBANK UA MEDIUM TERM NO	700,000	707,497	1,119,951
21685WCJ4	COOPERATIVE RABOBANK UA MEDIUM TERM NO	1,100,000	1,217,687	1,621,928
21684AAA4	COOPERATIVE RABOBANK UA NOTES FIXED 4.6	19,296,000	20,507,494	21,506,357
21684AAD8	COOPERATIVE RABOBANK UA NOTES FIXED 5.2	750,000	873,061	1,071,158
21684AAB2	COOPERATIVE RABOBANK UA NOTES FIXED 5.7	2,060,000	2,396,246	3,070,368
P31076105	COPA HOLDINGS SA COMMON STOCK USD 0	1,021	69,359	78,852
217204106	COPART INC COMMON STOCK USD 0	11,257	941,814	1,432,453
LX1671920	Core & Main LP-Initial Term Loan LIBOR+2	900,000	895,500	898,691
21871D103	CORELOGIC INC/UNITED STATES COMMON STOCK	2,571	130,062	198,790
21870Q105	CORESITE REALTY CORP REIT USD 0.01	1,311	153,510	164,242
219350BP9	CORNING INC CALLABLE NOTES FIXED 3.9% 15	1,980,000	1,974,642	2,428,015
219350BF1	CORNING INC CALLABLE NOTES FIXED 4.375%	2,306,000	1,892,975	2,883,768
219350AX3	CORNING INC CALLABLE NOTES FIXED 4.7% 15	335,000	323,862	409,678
219350BQ7	CORNING INC CALLABLE NOTES FIXED 5.45% 1	2,005,000	2,314,740	2,752,424

219350105	CORNING INC COMMON STOCK USD 0.5	24,376	682,360	877,536
21987BAX6	CORP NACIONAL DEL COBRE DE CHILE CALLABL	790,000	768,747	970,057
21987BAY4	CORP NACIONAL DEL COBRE DE CHILE CALLABL	1,000,000	932,938	1,217,970
21987BBC1	CORP NACIONAL DEL COBRE DE CHILE CALLABL	2,225,000	2,221,164	2,513,738
22002T108	CORPORATE OFFICE PROPERTIES TRUST REIT U	3,647	95,656	95,114
4F7658B	CORRECTIONS CORP TL 1L B 21871QAF1	1,966,007	1,889,740	1,877,536
22052L104	CORTEVA INC COMMON STOCK USD 0.01	24,360	713,269	943,219
B036QP1	COSMOS PHARMACEUTICAL CORP COMMON STOC	2,000	345,304	323,115
22160NAA7	COSTAR GROUP INC CALLABLE NOTES FIXED 2.	2,990,000	2,987,658	3,106,730
22160N109	COSTAR GROUP INC COMMON STOCK USD 0.01	1,267	788,406	1,171,063
22160KAN5	COSTCO WHOLESALE CORP CALLABLE NOTES FIX	780,000	779,172	803,626
22160KAQ8	COSTCO WHOLESALE CORP CALLABLE NOTES FIX	1,915,000	1,911,658	1,990,317
22160KAP0	COSTCO WHOLESALE CORP CALLABLE NOTES FIX	2,478,000	2,473,411	2,539,207
22160K105	COSTCO WHOLESALE CORP COMMON STOCK US	18,712	4,892,926	7,050,307
22170QAA8	COTTAGE HEALTH OBLIGATED GROUP CALLABLE	10,528,000	10,621,169	11,861,371
222070203	COTY INC COMMON STOCK USD 0.01	9,313	74,850	65,377
22266L106	COUPA SOFTWARE INC COMMON STOCK USD 0.00	2,156	435,387	730,690
22279#AC8	COUSINS PTYS INC SERIES 2019-A	3,000,000	3,000,000	3,428,580
222795502	COUSINS PROPERTIES INC REIT USD 1	4,793	152,187	160,566
22304D207	COVESTRO AG ADR USD	22,784	592,943	698,330
BYTBWY9	COVESTRO AG COMMON STOCK EUR 0	3,890	223,011	240,265
7745638	COVIVIO REIT EUR 3	548	51,690	50,523
224044BR7	COX COMMUNICATIONS INC CALLABLE BOND FIX	7,795,000	8,148,500	10,866,932
224044CL9	COX COMMUNICATIONS INC CALLABLE NOTES FI	105,000	104,684	104,891
224044CK1	COX COMMUNICATIONS INC CALLABLE NOTES FI	445,000	483,434	575,487
224044CA3	COX COMMUNICATIONS INC CALLABLE NOTES FI	940,000	912,568	988,899
224044CH8	COX COMMUNICATIONS INC CALLABLE NOTES FI	948,000	991,289	1,027,831
224044CC9	COX COMMUNICATIONS INC CALLABLE NOTES FI	1,175,000	1,035,621	1,478,103
224044CF2	COX COMMUNICATIONS INC CALLABLE NOTES FI	1,755,000	1,898,381	2,219,478
224044BM6	COX COMMUNICATIONS INC CALLABLE NOTES FI	2,505,000	2,454,258	2,638,542
224044BY2	COX COMMUNICATIONS INC CALLABLE NOTES FI	3,445,000	3,029,851	4,448,770
224044BV8	COX COMMUNICATIONS INC CALLABLE NOTES FI	12,805,000	17,083,985	22,056,356
12596UAA6	CPS AUTO RECEIVABLES TRUST 2019-C 2019-C	9,513	9,512	9,519
12655KAA6	CPS AUTO RECEIVABLES TRUST 2019-D 2019-D	45,576	45,576	45,706
12597JAA0	CPS AUTO RECEIVABLES TRUST 2020-A 2020-A	144,545	144,538	145,227
12656CAA3	CPS AUTO RECEIVABLES TRUST 2020-B 2020-B	199,173	199,168	199,763
12656CAC9	CPS AUTO RECEIVABLES TRUST 2020-B 2020-B	810,000	809,925	824,834
224399105	CRANE CO COMMON STOCK USD 1	1,576	93,939	122,392
22534BAA2	CREDIT ACCEPTANCE AUTO LOAN TRUST 2018-1	67,172	67,159	67,228
22534DAA8	CREDIT ACCEPTANCE AUTO LOAN TRUST 2018-3	393,383	393,311	397,583
22535AAA3	CREDIT ACCEPTANCE AUTO LOAN TRUST 2019-1	1,480,000	1,479,758	1,507,456
225310101	CREDIT ACCEPTANCE CORP COMMON STOCK US	318	89,077	110,073
BLBP8L7	CREDIT AGRICOLE SA CALLABLE BOND VARIABL	100,000	146,096	163,357
225313AL9	CREDIT AGRICOLE SA CALLABLE NOTES VARIAB	250,000	250,000	277,343
225313AJ4	CREDIT AGRICOLE SA CALLABLE NOTES VARIAB	2,960,000	3,276,793	3,596,400
7262610	CREDIT AGRICOLE SA COMMON STOCK EUR 3	12,473	153,732	157,497
225313AM7	CREDIT AGRICOLE SA NOTES FIXED 3.25% 14/	320,000	351,014	351,107
22535WAG2	CREDIT AGRICOLE SA/LONDON CALLABLE MEDIU	1,026,000	1,026,000	1,064,177
22535WAE7	CREDIT AGRICOLE SA/LONDON MEDIUM TERM NO	2,846,000	2,839,021	3,055,124
2117261B	CREDIT DEFAULT SWAP - CDS	1,800,000	0	(118,216)
2105051B	CREDIT DEFAULT SWAP - CDS	3,200,000	0	(86,776)
2116041B	CREDIT DEFAULT SWAP - CDS	2,500,000	0	(46,329)
2212281B	CREDIT DEFAULT SWAP - CDS	500,000	0	(40,630)
2211321B	CREDIT DEFAULT SWAP - CDS	500,000	0	(32,838)
2211961B	CREDIT DEFAULT SWAP - CDS	2,000,000	0	(22,519)
2105061B	CREDIT DEFAULT SWAP - CDS	1,000,000	0	(14,201)
2213601B	CREDIT DEFAULT SWAP - CDS	500,000	0	(13,587)
2117291B	CREDIT DEFAULT SWAP - CDS	100,000	0	(6,568)
2211701B	CREDIT DEFAULT SWAP - CDS	200,000	0	(1,123)
2105921B	CREDIT DEFAULT SWAP - CDS	200,000	0	(310)
2216101B	CREDIT DEFAULT SWAP - CDS	100,000	0	(242)
2213621B	CREDIT DEFAULT SWAP - CDS	500,000	0	513
2212461B	CREDIT DEFAULT SWAP - CDS	100,000	0	946
2116921B	CREDIT DEFAULT SWAP - CDS	100,000	0	1,173
2117091B	CREDIT DEFAULT SWAP - CDS	100,000	0	1,173
2116091B	CREDIT DEFAULT SWAP - CDS	100,000	0	1,791
2116111B	CREDIT DEFAULT SWAP - CDS	100,000	0	1,791
2116131B	CREDIT DEFAULT SWAP - CDS	100,000	0	1,791
2116161B	CREDIT DEFAULT SWAP - CDS	100,000	0	1,791
2211821B	CREDIT DEFAULT SWAP - CDS	200,000	0	1,893
2111771B	CREDIT DEFAULT SWAP - CDS	100,000	0	2,185
2105381B	CREDIT DEFAULT SWAP - CDS	500,000	0	2,320
2117191B	CREDIT DEFAULT SWAP - CDS	200,000	0	2,346
2106001B	CREDIT DEFAULT SWAP - CDS	200,000	0	2,560
2115911B	CREDIT DEFAULT SWAP - CDS	200,000	0	3,126
2105861B	CREDIT DEFAULT SWAP - CDS	200,000	0	3,242
2105181B	CREDIT DEFAULT SWAP - CDS	500,000	0	3,421
2212001B	CREDIT DEFAULT SWAP - CDS	200,000	0	3,442
2212031B	CREDIT DEFAULT SWAP - CDS	200,000	0	3,442
2213701B	CREDIT DEFAULT SWAP - CDS	400,000	0	3,546
2092851B	CREDIT DEFAULT SWAP - CDS	500,000	0	3,566
2115971B	CREDIT DEFAULT SWAP - CDS	200,000	0	3,582
2116121B	CREDIT DEFAULT SWAP - CDS	200,000	0	3,582
2116211B	CREDIT DEFAULT SWAP - CDS	200,000	0	3,582
2216961B	CREDIT DEFAULT SWAP - CDS	400,000	0	3,703
2212391B	CREDIT DEFAULT SWAP - CDS	480,000	0	4,542
2088291B	CREDIT DEFAULT SWAP - CDS	1,100,000	0	4,888
2105211B	CREDIT DEFAULT SWAP - CDS	600,000	0	5,301
2116151B	CREDIT DEFAULT SWAP - CDS	300,000	0	5,374
2101961B	CREDIT DEFAULT SWAP - CDS	100,000	0	5,851
2102031B	CREDIT DEFAULT SWAP - CDS	100,000	0	5,851
2105871B	CREDIT DEFAULT SWAP - CDS	1,400,000	0	6,635
2212041B	CREDIT DEFAULT SWAP - CDS	400,000	0	6,883
2105151B	CREDIT DEFAULT SWAP - CDS	600,000	0	7,681
2217111B	CREDIT DEFAULT SWAP - CDS	2,700,000	0	7,702

210519IB	CREDIT DEFAULT SWAP - CDS	600,000	0	7,931
221158IB	CREDIT DEFAULT SWAP - CDS	500,000	0	8,604
221201IB	CREDIT DEFAULT SWAP - CDS	500,000	0	8,604
210541IB	CREDIT DEFAULT SWAP - CDS	800,000	0	8,828
221369IB	CREDIT DEFAULT SWAP - CDS	1,000,000	0	8,865
211622IB	CREDIT DEFAULT SWAP - CDS	500,000	0	8,956
211449IB	CREDIT DEFAULT SWAP - CDS	700,000	0	9,009
221273IB	CREDIT DEFAULT SWAP - CDS	500,000	0	9,438
210589IB	CREDIT DEFAULT SWAP - CDS	2,600,000	0	10,147
209416IB	CREDIT DEFAULT SWAP - CDS	1,300,000	0	10,416
221317IB	CREDIT DEFAULT SWAP - CDS	600,000	0	11,109
211445IB	CREDIT DEFAULT SWAP - CDS	600,000	0	11,174
210512IB	CREDIT DEFAULT SWAP - CDS	1,400,000	0	11,813
221697IB	CREDIT DEFAULT SWAP - CDS	1,300,000	0	12,034
221284IB	CREDIT DEFAULT SWAP - CDS	700,000	0	12,960
211226IB	CREDIT DEFAULT SWAP - CDS	1,000,000	0	13,172
210806IB	CREDIT DEFAULT SWAP - CDS	200,000	0	13,410
210417IB	CREDIT DEFAULT SWAP - CDS	1,000,000	0	14,088
211179IB	CREDIT DEFAULT SWAP - CDS	700,000	0	15,294
221212IB	CREDIT DEFAULT SWAP - CDS	600,000	0	15,646
210517IB	CREDIT DEFAULT SWAP - CDS	600,000	0	17,137
209611IB	CREDIT DEFAULT SWAP - CDS	2,000,000	0	18,439
211522IB	CREDIT DEFAULT SWAP - CDS	1,000,000	0	18,624
221300IB	CREDIT DEFAULT SWAP - CDS	1,000,000	0	18,876
211524IB	CREDIT DEFAULT SWAP - CDS	1,200,000	0	20,305
221159IB	CREDIT DEFAULT SWAP - CDS	1,200,000	0	20,649
221238IB	CREDIT DEFAULT SWAP - CDS	2,420,000	0	22,899
210602IB	CREDIT DEFAULT SWAP - CDS	2,800,000	0	24,737
210719IB	CREDIT DEFAULT SWAP - CDS	2,600,000	0	26,337
210514IB	CREDIT DEFAULT SWAP - CDS	1,700,000	0	27,560
211082IB	CREDIT DEFAULT SWAP - CDS	1,600,000	0	28,122
210511IB	CREDIT DEFAULT SWAP - CDS	900,000	0	31,765
211521IB	CREDIT DEFAULT SWAP - CDS	1,800,000	0	33,523
211668IB	CREDIT DEFAULT SWAP - CDS	1,300,000	0	34,156
221274IB	CREDIT DEFAULT SWAP - CDS	1,300,000	0	34,353
203131IB	CREDIT DEFAULT SWAP - CDS	2,000,000	0	34,562
210507IB	CREDIT DEFAULT SWAP - CDS	5,100,000	0	34,754
211085IB	CREDIT DEFAULT SWAP - CDS	2,000,000	0	35,153
210470IB	CREDIT DEFAULT SWAP - CDS	2,600,000	0	40,101
211790IB	CREDIT DEFAULT SWAP - CDS	2,700,000	0	43,301
210504IB	CREDIT DEFAULT SWAP - CDS	4,200,000	0	45,598
221211IB	CREDIT DEFAULT SWAP - CDS	2,000,000	0	52,851
211081IB	CREDIT DEFAULT SWAP - CDS	3,100,000	0	54,487
210510IB	CREDIT DEFAULT SWAP - CDS	4,100,000	0	54,987
210498IB	CREDIT DEFAULT SWAP - CDS	6,900,000	0	63,325
211283IB	CREDIT DEFAULT SWAP - CDS	1,000,000	0	76,097
210588IB	CREDIT DEFAULT SWAP - CDS	5,300,000	0	84,867
211457IB	CREDIT DEFAULT SWAP - CDS	1,300,000	0	171,816
934084IB	CREDIT INDEX SWAP - CDI	9,355,000	0	(228,869)
221714IB	CREDIT INDEX SWAP - CDI	300,000	0	(7,133)
221803IB	CREDIT INDEX SWAP - CDI	200,000	0	(4,755)
221720IB	CREDIT INDEX SWAP - CDI	100,000	0	(2,378)
221756IB	CREDIT INDEX SWAP - CDI	100,000	0	(2,378)
221494IB	CREDIT INDEX SWAP - CDI	100,000	0	(95)
221525IB	CREDIT INDEX SWAP - CDI	100,000	0	(95)
221530IB	CREDIT INDEX SWAP - CDI	100,000	0	(95)
221538IB	CREDIT INDEX SWAP - CDI	100,000	0	(95)
221584IB	CREDIT INDEX SWAP - CDI	100,000	0	(95)
221585IB	CREDIT INDEX SWAP - CDI	100,000	0	(95)
221586IB	CREDIT INDEX SWAP - CDI	100,000	0	(95)
221321IB	CREDIT INDEX SWAP - CDI	100,000	0	451
221427IB	CREDIT INDEX SWAP - CDI	100,000	0	451
221428IB	CREDIT INDEX SWAP - CDI	100,000	0	451
221429IB	CREDIT INDEX SWAP - CDI	100,000	0	451
221436IB	CREDIT INDEX SWAP - CDI	100,000	0	451
211680IB	CREDIT INDEX SWAP - CDI	500,000	0	3,063
221479IB	CREDIT INDEX SWAP - CDI	200,000	0	3,352
211349IB	CREDIT INDEX SWAP - CDI	400,000	0	6,295
210503IB	CREDIT INDEX SWAP - CDI	1,000,000	0	6,450
221366IB	CREDIT INDEX SWAP - CDI	300,000	0	7,822
221637IB	CREDIT INDEX SWAP - CDI	100,000	0	8,667
221726IB	CREDIT INDEX SWAP - CDI	100,000	0	9,465
221754IB	CREDIT INDEX SWAP - CDI	100,000	0	9,465
221755IB	CREDIT INDEX SWAP - CDI	100,000	0	9,465
221810IB	CREDIT INDEX SWAP - CDI	400,000	0	9,909
221818IB	CREDIT INDEX SWAP - CDI	400,000	0	9,909
221821IB	CREDIT INDEX SWAP - CDI	400,000	0	9,909
221822IB	CREDIT INDEX SWAP - CDI	400,000	0	9,909
221823IB	CREDIT INDEX SWAP - CDI	400,000	0	9,909
221352IB	CREDIT INDEX SWAP - CDI	400,000	0	10,429
221809IB	CREDIT INDEX SWAP - CDI	500,000	0	12,387
221819IB	CREDIT INDEX SWAP - CDI	500,000	0	12,387
221820IB	CREDIT INDEX SWAP - CDI	500,000	0	12,387
221825IB	CREDIT INDEX SWAP - CDI	500,000	0	12,387
211643IB	CREDIT INDEX SWAP - CDI	200,000	0	15,540
211653IB	CREDIT INDEX SWAP - CDI	200,000	0	15,540
221623IB	CREDIT INDEX SWAP - CDI	200,000	0	15,540
221636IB	CREDIT INDEX SWAP - CDI	200,000	0	17,335
221854IB	CREDIT INDEX SWAP - CDI	700,000	0	17,341
221727IB	CREDIT INDEX SWAP - CDI	200,000	0	18,931
221760IB	CREDIT INDEX SWAP - CDI	200,000	0	18,931
210520IB	CREDIT INDEX SWAP - CDI	2,300,000	0	19,784
221710IB	CREDIT INDEX SWAP - CDI	1,300,000	0	21,566
221824IB	CREDIT INDEX SWAP - CDI	900,000	0	22,296
211657IB	CREDIT INDEX SWAP - CDI	300,000	0	23,310

221353IB	CREDIT INDEX SWAP - CDI	900,000	0	23,466
221356IB	CREDIT INDEX SWAP - CDI	900,000	0	23,466
221808IB	CREDIT INDEX SWAP - CDI	1,000,000	0	24,774
221873IB	CREDIT INDEX SWAP - CDI	1,000,000	0	24,774
221361IB	CREDIT INDEX SWAP - CDI	1,000,000	0	26,074
221799IB	CREDIT INDEX SWAP - CDI	300,000	0	28,396
211713IB	CREDIT INDEX SWAP - CDI	400,000	0	31,079
221484IB	CREDIT INDEX SWAP - CDI	2,000,000	0	33,179
221715IB	CREDIT INDEX SWAP - CDI	1,500,000	0	37,160
210509IB	CREDIT INDEX SWAP - CDI	3,000,000	0	86,710
221464IB	CREDIT INDEX SWAP - CDI	5,780,000	0	96,882
221730IB	CREDIT INDEX SWAP - CDI	1,100,000	0	161,898
221722IB	CREDIT INDEX SWAP - CDI	6,900,000	0	170,938
BCW3H43	CREDIT SUISSE AG NOTES FIXED 6.5% 08/AUG	1,500,000	1,683,375	1,687,176
22546DAA4	CREDIT SUISSE AG NOTES FIXED 6.5% 08/AUG	3,900,000	3,949,613	4,386,642
22550L2B6	CREDIT SUISSE AG/NEW YORK NY MEDIUM TERM	810,000	809,980	836,204
22546QAP2	CREDIT SUISSE AG/NEW YORK NY MEDIUM TERM	1,940,000	1,931,401	2,152,643
22541NLG2	CREDIT SUISSE FIRST BOSTON MORTGAGE SECU	14,865	15,472	14,865
22541NW96	CREDIT SUISSE FIRST BOSTON MORTGAGE SECU	68,988	71,220	72,585
22541NU23	CREDIT SUISSE FIRST BOSTON MORTGAGE SECU	786,685	748,334	814,288
22541NZ77	CREDIT SUISSE FIRST BOSTON MORTGAGE SECU	824,732	717,693	833,022
BD069Q7	CREDIT SUISSE GROUP AG CALLABLE BOND VAR	740,000	716,072	781,625
225401AJ7	CREDIT SUISSE GROUP AG CALLABLE BOND VAR	2,320,000	2,329,436	2,528,800
225401AB4	CREDIT SUISSE GROUP AG CALLABLE NOTES FI	1,250,000	1,230,133	1,287,888
225401AC2	CREDIT SUISSE GROUP AG CALLABLE NOTES FI	2,415,000	2,565,070	2,790,822
225401AC3	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	250,000	264,155	270,855
225401AD0	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	403,000	413,023	421,373
225401AN8	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	675,000	675,000	702,000
225401AF5	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	770,000	869,220	872,102
225401AS7	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	880,000	880,000	884,312
225401AQ1	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	1,562,000	1,568,301	1,632,368
225401AK4	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	1,960,000	1,958,440	2,205,451
225401AL2	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	2,730,000	2,730,000	3,040,538
225436AA2	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	3,620,000	3,665,442	3,954,416
225401AR9	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	8,030,000	8,044,461	8,491,725
225401AM0	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	20,386,000	20,386,000	21,451,576
7171589	CREDIT SUISSE GROUP AG COMMON STOCK CHF	28,226	347,295	364,021
225401AP3	CREDIT SUISSE GROUP AG NOTES	10,784,000	11,153,496	12,692,444
225433AC5	CREDIT SUISSE GROUP AG NOTES FIXED 3.75%	3,210,000	3,159,724	3,563,774
225433AT8	CREDIT SUISSE GROUP AG NOTES FIXED 3.8%	994,000	1,012,770	1,070,528
225433AF8	CREDIT SUISSE GROUP AG NOTES FIXED 4.875	3,825,000	4,494,577	5,357,372
12651PAE1	CREDIT SUISSE MORTGAGE TRUST COMMERCIAL	6,858,000	6,858,000	69
22541LAE3	CREDIT SUISSE USA INC CALLABLE NOTES FIX	1,100,000	1,352,356	1,707,343
12489WME1	CREDIT-BASED ASSET SERVICING AND SECURIT	435,483	433,915	435,590
7135251	CREDITO EMILIANO SPA COMMON STOCK EUR 1	7	43	38
225447101	CREE INC COMMON STOCK USD 0.00125	3,510	201,306	371,709
12636YAD4	CRH AMERICA FINANCE INC CALLABLE NOTES F	1,300,000	1,249,306	1,638,377
12626PAN3	CRH AMERICA INC CALLABLE NOTES FIXED 5.1	9,025,000	8,932,246	11,998,828
12626K203	CRH PLC ADR USD	6,700	266,096	285,286
182704	CRH PLC COMMON STOCK EUR 0.32	3,848	93,725	160,852
4182249	CRH PLC COMMON STOCK EUR 0.32	8,541	288,331	355,521
BJFFLV0	CRODA INTERNATIONAL PLC COMMON STOCK GBI	1,504	81,474	135,607
22788C105	CROWDSTRIKE HOLDINGS INC COMMON STOCK U	6,691	792,656	1,417,288
228023AB3	CROWLEY CONRO LLC CALLABLE BOND FIXED 4.	336,075	336,075	402,322
22822VAE1	CROWN CASTLE INTERNATIONAL CORP CALLABLE	98,000	106,657	112,549
22822VAG6	CROWN CASTLE INTERNATIONAL CORP CALLABLE	210,000	207,213	228,150
22822VAL5	CROWN CASTLE INTERNATIONAL CORP CALLABLE	500,000	549,044	593,835
22822VAR2	CROWN CASTLE INTERNATIONAL CORP CALLABLE	672,000	668,863	752,156
22822VAU5	CROWN CASTLE INTERNATIONAL CORP CALLABLE	900,000	913,295	949,590
22822VAP6	CROWN CASTLE INTERNATIONAL CORP CALLABLE	1,100,000	1,115,318	1,299,056
22822VAT8	CROWN CASTLE INTERNATIONAL CORP CALLABLE	1,330,000	1,327,862	1,379,662
22822VAH4	CROWN CASTLE INTERNATIONAL CORP CALLABLE	1,330,000	1,500,283	1,501,557
22822VAM3	CROWN CASTLE INTERNATIONAL CORP CALLABLE	1,360,000	1,532,804	1,852,021
22822VAN1	CROWN CASTLE INTERNATIONAL CORP CALLABLE	1,700,000	1,696,787	1,873,281
22822VAC4	CROWN CASTLE INTERNATIONAL CORP CALLABLE	2,260,000	2,593,964	2,747,007
22822VAK7	CROWN CASTLE INTERNATIONAL CORP CALLABLE	6,600,000	6,927,898	7,606,698
22822V101	CROWN CASTLE INTERNATIONAL CORP REIT USD	13,523	1,870,113	2,152,726
22822RBD1	CROWN CASTLE TOWERS LLC CALLABLE OTHER S	1,940,000	1,948,309	2,089,560
G2R999425	CROWN EUROPE SMALL BUYOUTS III PLC	100	5,535,178	24,617,620
G2689N908	CROWN EUROPEAN BUYOUT OPP II/1133 CHESTE	100	0	8,439,545
228368106	CROWN HOLDINGS INC COMMON STOCK USD 5	6,765	519,911	677,853
B29LCJ0	CROWN RESORTS LTD COMMON STOCK AUD 0	10,634	80,964	79,021
89799W255	CS STRATEGIC PARTNERS IV LP	100	8,094	10,776,539
B3R992597	CS STRATEGIC PARTNERS V, LP	100	21,614	8,204,600
06699D385	CS/JPM BONY REPO	50,000,000	50,000,000	50,000,000
12634NAT5	CSAIL 2015-C2 COMMERCIAL MORTGAGE TRUST	257,000	281,937	282,848
12635FAY0	CSAIL 2015-C3 COMMERCIAL MORTGAGE TRUST	721,000	756,383	673,048
12635RAW6	CSAIL 2015-C4 COMMERCIAL MORTGAGE TRUST	213,000	224,063	240,158
12635RAW8	CSAIL 2015-C4 COMMERCIAL MORTGAGE TRUST	4,964,954	5,012,856	5,446,457
12637UBC2	CSAIL 2016-C7 COMMERCIAL MORTGAGE TRUST	800,000	755,457	745,828
12637UAW9	CSAIL 2016-C7 COMMERCIAL MORTGAGE TRUST	741,000	751,688	824,287
12652UAT6	CSAIL 2018-CX11 COMMERCIAL MORTGAGE TRUS	3,000,000	3,029,016	3,414,281
12596WAC8	CSAIL 2019-C16 COMMERCIAL MORTGAGE TRUST	628,000	646,835	709,235
12597BAT6	CSAIL 2019-C17 COMMERCIAL MORTGAGE TRUST	290,000	311,886	313,489
126307AS6	CSC HOLDINGS LLC CALLABLE NOTES FIXED 5.	350,000	368,103	373,625
64072UAK8	CSC Holdings, LLC-September 2019 Initial	392,038	390,077	389,587
22541QFC1	CSFB MORTGAGE-BACKED PASS-THROUGH CERTI	40,316	39,780	40,596
126992CS3	CSFB STRATEGIC III-B/BULLSHEAD D	100	124,874	554,987
892991050	CSFB STRATEGIC PARTNERS III RE LP/BULLSH	100	27,182,855	255,639
89699H846	CSFB STRATEGIC PARTNERS IV REAL ESTATE	100	2,187,398	1,507,434
Q1297#AL2	CSL FIN PTY LTD	1,000,000	1,000,000	1,150,540
6185495	CSL LTD COMMON STOCK AUD 0	4,892	596,670	1,068,980
12594XAC8	CSMC 2017-HL1 TRUST 2017-HL1 A3 VARIABLE	272,385	276,269	272,950
126438AA8	CSMC 2020-NET 2020-NET A 2.2569% 15/AUG/	775,000	797,670	802,767
22942MAC0	CSMC MORTGAGE-BACKED TRUST 2006-8 2006-8	14,013	9,099	10,955

12651XAJ3	CSMC TRUST 2017-MOON 2017-MOON D VARIABL	669,000	662,311	665,841
12653BA8	CSWF 2018-TOP 2018-TOP A FLOATING 15/AUG	395,522	395,522	393,536
12641LBU6	CSX CORP CALLABLE MEDIUM TERM NOTE FIXED	2,000,000	2,266,508	2,615,340
126408HT3	CSX CORP CALLABLE NOTES FIXED 2.5% 15/MA	140,000	137,505	139,433
126408HH9	CSX CORP CALLABLE NOTES FIXED 3.25% 01/J	2,076,000	1,966,592	2,346,461
126408HR7	CSX CORP CALLABLE NOTES FIXED 3.35% 15/S	2,719,000	2,700,768	3,093,325
126408HJ5	CSX CORP CALLABLE NOTES FIXED 3.8% 01/MA	6,900,000	6,704,368	8,044,020
126408HF3	CSX CORP CALLABLE NOTES FIXED 3.8% 01/NO	390,000	471,155	467,197
126408HS5	CSX CORP CALLABLE NOTES FIXED 3.8% 15/AP	200,000	199,096	247,836
126408HC0	CSX CORP CALLABLE NOTES FIXED 3.95% 01/M	325,000	309,024	407,388
126408GY3	CSX CORP CALLABLE NOTES FIXED 4.1% 15/MA	830,000	886,715	1,036,089
126408HK2	CSX CORP CALLABLE NOTES FIXED 4.3% 01/MA	5,735,000	5,780,891	7,362,822
126408GX5	CSX CORP CALLABLE NOTES FIXED 4.4% 01/MA	976,000	986,626	1,231,000
126408HA4	CSX CORP CALLABLE NOTES FIXED 4.5% 01/AU	2,190,000	2,184,023	2,905,999
126408HP1	CSX CORP CALLABLE NOTES FIXED 4.5% 15/MA	760,000	757,468	1,030,241
126408HL0	CSX CORP CALLABLE NOTES FIXED 4.65% 01/M	1,305,000	1,326,700	1,829,819
126408HN6	CSX CORP CALLABLE NOTES FIXED 4.75% 15/N	7,820,000	7,859,911	10,726,538
126408GW7	CSX CORP CALLABLE NOTES FIXED 4.75% 30/M	565,000	589,571	743,879
126408GU1	CSX CORP CALLABLE NOTES FIXED 5.5% 15/AP	2,840,000	3,235,450	3,971,825
126408GH0	CSX CORP CALLABLE NOTES FIXED 6% 01/OCT/	30,000	39,283	44,116
126408GS6	CSX CORP CALLABLE NOTES FIXED 6.22% 30/A	2,721,000	3,305,534	4,185,225
126408I03	CSX CORP COMMON STOCK USD 1	26,737	1,726,351	2,426,383
5881857	CTS EVENTIM AG & CO KGAA COMMON STOCK EU	5,866	179,859	390,448
22966RAD8	CUBESMART LP CALLABLE BOND FIXED 3.125%	100,000	99,504	110,013
22966RAF3	CUBESMART LP CALLABLE NOTES FIXED 3% 15/	800,000	796,984	874,808
22966RAE6	CUBESMART LP CALLABLE NOTES FIXED 4.375%	1,375,000	1,371,743	1,625,745
229663109	CUBESMART REIT USD 0.01	6,276	182,632	210,936
229899109	CULLEN/FROST BANKERS INC COMMON STOCK US	1,821	128,843	158,846
231021AS5	CUMMINS INC CALLABLE NOTES FIXED 2.6% 01	7,915,000	7,819,017	8,077,495
231021I06	CUMMINS INC COMMON STOCK USD 2.5	4,788	817,920	1,087,355
231561I01	CURTISS-WRIGHT CORP COMMON STOCK USD 1	9,382	1,125,222	1,091,596
126650DN7	CVS HEALTH CORP CALLABLE NOTES FIXED 1.7	512,000	509,604	514,980
126650DQ0	CVS HEALTH CORP CALLABLE NOTES FIXED 1.8	740,000	739,912	749,191
126650DE7	CVS HEALTH CORP CALLABLE NOTES FIXED 2.6	1,610,000	1,603,510	1,725,228
126650DP2	CVS HEALTH CORP CALLABLE NOTES FIXED 2.7	6,879,000	6,813,278	6,959,140
126650CU2	CVS HEALTH CORP CALLABLE NOTES FIXED 2.8	3,606,000	3,381,381	3,957,765
126650DF4	CVS HEALTH CORP CALLABLE NOTES FIXED 3%	761,000	760,589	842,054
126650DG2	CVS HEALTH CORP CALLABLE NOTES FIXED 3.2	1,645,000	1,660,681	1,852,648
126650CV0	CVS HEALTH CORP CALLABLE NOTES FIXED 3.7	71,000	72,406	75,957
126650DJ6	CVS HEALTH CORP CALLABLE NOTES FIXED 3.7	765,000	769,890	890,284
126650CL2	CVS HEALTH CORP CALLABLE NOTES FIXED 3.8	2,478,000	2,550,278	2,806,360
126650DK3	CVS HEALTH CORP CALLABLE NOTES FIXED 4.1	4,200,000	4,528,300	5,038,488
126650CX6	CVS HEALTH CORP CALLABLE NOTES FIXED 4.3	11,388,000	11,842,055	13,551,264
126650CY4	CVS HEALTH CORP CALLABLE NOTES FIXED 4.7	45,655,000	48,315,130	57,843,972
126650CM0	CVS HEALTH CORP CALLABLE NOTES FIXED 4.8	2,924,000	3,010,011	3,794,299
126650CZ1	CVS HEALTH CORP CALLABLE NOTES FIXED 5.0	65,584,000	70,877,964	88,884,684
126650CN8	CVS HEALTH CORP CALLABLE NOTES FIXED 5.1	14,112,000	15,359,539	18,999,832
126650CD0	CVS HEALTH CORP CALLABLE NOTES FIXED 5.3	2,536,000	2,901,676	3,435,088
126650I00	CVS HEALTH CORP COMMON STOCK USD 0.01	61,002	3,703,202	4,166,437
126659AA9	CVS PASS-THROUGH TRUST CALLABLE CMO FIXE	1,920,376	2,410,895	2,539,698
126650BS8	CVS PASS-THROUGH TRUST CALLABLE NOTES FI	4,229,646	4,403,319	5,199,588
126650BQ2	CVS PASS-THROUGH TRUST CALLABLE OTHER SE	656,485	773,418	784,952
126650BP4	CVS PASS-THROUGH TRUST CALLABLE OTHER SE	1,649,973	1,834,828	1,916,906
12665VAA0	CVS PASS-THROUGH TRUST SERIES 2014 OTHER	6,003,868	6,068,269	6,643,400
23242YAD7	CWHEQ REVOLVING HOME EQUITY LOAN RESURIT	178,381	178,389	173,456
6220501	CYBERAGENT INC COMMON STOCK JPY	6,700	353,726	461,398
M2682V108	CYBERARK SOFTWARE LTD COMMON STOCK USD	400	49,092	64,636
232999912	CYPRESS II L P IBM	100	0	89,465
23283R100	CYRUSONE INC REIT USD 0.01	3,796	242,515	277,677
23283PAQ7	CYRUSONE LP / CYRUSONE FINANCE CORP CALL	1,500,000	1,497,885	1,601,415
23371DAB0	DAE FUNDING LLC CALLABLE NOTES FIXED 5%	400,000	396,375	410,000
6250906	DAI NIPPON PRINTING CO LTD COMMON STOCK	2,536	53,536	45,564
6250542	DAICEL CORP COMMON STOCK JPY	45,300	358,977	330,388
6250025	DAIFUKU CO LTD COMMON STOCK JPY	2,900	131,461	358,410
B601QS4	DAI-ICHI LIFE HOLDINGS INC COMMON STOCK	118,200	1,718,591	1,776,807
BOJ7D91	DAIICHI SANKYO CO LTD COMMON STOCK JPY	36,678	759,409	1,255,816
6250724	DAIKIN INDUSTRIES LTD COMMON STOCK JPY	13,625	2,428,152	3,024,699
BJQZC27	DAILY MAIL & GENERAL TRUST PLC COMMON ST	10,714	129,251	109,109
5529027	DAIMLER AG COMMON STOCK EUR 0	9,094	564,823	643,027
233851DW1	DAIMLER FINANCE NORTH AMERICA LLC CALLAB	1,150,000	1,155,850	1,270,624
6250508	DAITO TRUST CONSTRUCTION CO LTD COMMON S	6,947	774,208	648,642
6251363	DAIWA HOUSE INDUSTRY CO LTD COMMON STOC	16,971	497,253	503,648
BOZ6WY0	DAIWA HOUSE REIT INVESTMENT CORP REIT JP	21	52,229	51,908
6251448	DAIWA SECURITIES GROUP INC COMMON STOCK	37,276	182,881	169,691
235822AA1	DANA FINANCING LUXEMBOURG SARL CALLABLE	170,000	178,265	177,863
235851AQ5	DANAHER CORP CALLABLE BOND FIXED 3.35% 1	196,000	207,072	219,430
235851AV4	DANAHER CORP CALLABLE NOTES FIXED 2.6% 0	1,930,000	1,910,446	2,003,919
235851I02	DANAHER CORP COMMON STOCK USD 0.01	25,957	4,140,941	5,766,088
DKK	DANISH KRONE		96,205	95,693
B1Y9TB3	DANONE SA COMMON STOCK EUR 0.25	6,563	493,263	431,701
23636AAU5	DANSKE BANK A/S CALLABLE MEDIUM TERM NOT	899,000	899,000	913,222
23636AAZ4	DANSKE BANK A/S CALLABLE MEDIUM TERM NOT	1,350,000	1,350,000	1,356,102
23636AAV3	DANSKE BANK A/S CALLABLE MEDIUM TERM NOT	1,417,000	1,417,770	1,516,318
23636AAV7	DANSKE BANK A/S CALLABLE MEDIUM TERM NOT	1,862,000	1,865,163	1,870,379
23636AA9X	DANSKE BANK A/S CALLABLE MEDIUM TERM NOT	3,345,000	3,337,580	3,481,677
4588825	DANSKE BANK A/S COMMON STOCK DKK 10	17,849	373,858	295,307
23636AAS0	DANSKE BANK A/S MEDIUM TERM NOTE FIXED 5	540,000	548,916	563,738
23636AAT8	DANSKE BANK A/S MEDIUM TERM NOTE FIXED 5	4,300,000	4,335,578	4,851,088
23636AAH4	DANSKE BANK A/S NOTES FIXED 2% 08/SEP/20	2,325,000	2,291,450	2,351,110
237194AM7	DARDEN RESTAURANTS INC BOND FIXED 4.55%	730,000	731,027	804,372
237194I05	DARDEN RESTAURANTS INC COMMON STOCK US	4,220	347,168	502,686
4067164	DASSAULT AVIATION SA COMMON STOCK EUR 8	662	723,970	726,561
5330047	DASSAULT SYSTEMES SE COMMON STOCK EUR 0	1,436	181,725	291,929
23804L103	DATADOG INC	7,850	769,266	772,754
BMQ5W17	DAVIDE CAMPARI-MILANO NV COMMON STOCK EU	37,355	210,927	426,891

G78990028	DAVIDSON KEMPER INSTITUTIONAL PARTNERS L	100	100,000,000	143,313,968
23918KAS7	DAVITA INC CALLABLE NOTES FIXED 4.625% 0	600,000	642,000	636,750
23918K108	DAVITA INC COMMON STOCK USD 0.001	3,227	254,536	378,850
240019BV0	DAYTON POWER & LIGHT CO/THE CALLABLE BON	220,000	218,616	255,394
23306GAA5	DBGS 2018-BIOD MORTGAGE TRUST 2018-BIOD	3,303,246	3,299,387	3,303,200
23312JAC7	DBJPM 17-C6 MORTGAGE TRUST 2017-C6 A3 3.	6,000,000	6,173,924	6,401,650
23312JAD5	DBJPM 17-C6 MORTGAGE TRUST 2017-C6 ASB 3	180,000	185,397	195,700
6175203	DBS GROUP HOLDINGS LTD COMMON STOCK SGD	92,029	1,413,393	1,743,583
23312BAA8	DC OFFICE TRUST 2019-MTC 2019-MTC A 2.96	3,500,000	3,604,738	3,851,583
242493	DCC PLC COMMON STOCK GBP 0.25	9,108	485,340	644,670
G2615@AB0	DCC TREASURY IRELAND 2013 LIMITED SERIES	10,000,000	10,287,700	10,738,100
23311PAA8	DCP MIDSTREAM LP CALLABLE BOND VARIABLE	600,000	568,718	498,000
23311VAH0	DCP MIDSTREAM OPERATING LP CALLABLE NOTE	650,000	650,000	720,928
23311RAE6	DCP MIDSTREAM OPERATING LP CALLABLE NOTE	2,680,000	2,706,654	2,720,200
26439XAH6	DCP MIDSTREAM OPERATING LP CALLABLE NOTE	3,380,000	3,547,184	3,650,400
24381MAA8	DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 201	578,643	578,641	588,313
244199BG9	DEERE & CO CALLABLE NOTES FIXED 2.875% 0	1,670,000	1,699,649	1,854,351
244199BJ3	DEERE & CO CALLABLE NOTES FIXED 3.1% 15/	390,000	389,319	446,503
244199BK0	DEERE & CO CALLABLE NOTES FIXED 3.75% 15	8,344,000	10,046,359	10,811,655
244199BF1	DEERE & CO CALLABLE NOTES FIXED 3.9% 09/	1,355,000	1,363,882	1,722,178
244199105	DEERE & CO COMMON STOCK USD 1	9,169	1,562,802	2,466,919
24610V103	DELAWARE INVESTMENTS MINNESOTA MUNICIPAL	32,158	410,845	421,913
24618#AP5	DELAWARE NORTH COMPANIES INCORPORATED S	2,000,000	2,000,000	2,008,720
24618#AL4	DELAWARE NORTH COS INC BOND FIXED 4.29%	5,000,000	5,000,000	5,021,850
BZCNB42	DELIVERY HERO SE COMMON STOCK EUR	1,366	88,649	212,264
24703DBC4	DELL INTERNATIONAL LLC / EMC CORP CALLAB	364,000	424,978	452,452
24703DBB6	DELL INTERNATIONAL LLC / EMC CORP CALLAB	1,300,000	1,491,900	1,561,066
24703DAZ4	DELL INTERNATIONAL LLC / EMC CORP CALLAB	1,700,000	1,837,124	2,007,428
24703DBA8	DELL INTERNATIONAL LLC / EMC CORP CALLAB	3,140,000	3,242,702	3,849,483
25272KAK9	DELL INTERNATIONAL LLC / EMC CORP CALLAB	5,791,000	6,593,547	7,064,730
25272KAN3	DELL INTERNATIONAL LLC / EMC CORP CALLAB	7,496,000	9,081,134	11,085,684
25272KAG8	DELL INTERNATIONAL LLC / EMC CORP CALLAB	10,750,000	10,796,846	11,889,715
25272KAR4	DELL INTERNATIONAL LLC / EMC CORP CALLAB	22,832,000	27,891,695	34,540,706
24703L202	DELL TECHNOLOGIES INC COMMON STOCK USD	8,163	461,702	598,266
247131303	DELPHI FINANCIAL GROUP INC CALLABLE PREF	38,625	965,239	772,500
24736YAA4	DELTA AIR LINES 2015-1 CLASS A PASS THRO	2,517,223	2,517,223	2,578,558
24736XAA6	DELTA AIR LINES 2015-1 CLASS AA PASS THR	1,252,725	1,232,456	1,286,556
24737RAA8	DELTA AIR LINES 2019-1 CLASS A PASS THRO	830,000	860,082	817,010
830867AB3	DELTA AIR LINES INC / SKYMILES IP LTD CA	3,647,000	3,735,401	3,980,737
830867AA5	DELTA AIR LINES INC / SKYMILES IP LTD CA	4,075,000	4,115,919	4,355,605
247361ZT8	DELTA AIR LINES INC CALLABLE NOTES FIXED	730,000	727,346	707,553
247361ZJ0	DELTA AIR LINES INC CALLABLE NOTES FIXED	1,040,000	1,046,986	1,069,962
247361ZZ4	DELTA AIR LINES INC CALLABLE NOTES FIXED	1,965,000	2,003,790	2,244,620
247361ZX9	DELTA AIR LINES INC CALLABLE NOTES FIXED	3,440,000	3,526,088	3,971,652
247361ZU5	DELTA AIR LINES INC CALLABLE NOTES FIXED	5,910,000	5,852,249	5,830,983
247361702	DELTA AIR LINES INC COMMON STOCK USD 0.0	20,723	709,209	833,272
5F5442B	DELTA AIR LINES TL 1L B 24736CBM5	895,500	868,635	868,635
9F0847B	DELTA AIR LINES, INC. 2020 1ST LIEN TERM	560,000	551,892	582,050
24736CBM5	Delta Air Lines, Inc.-Term Loan LIBOR+4.	796,000	772,120	809,930
6260734	DELTA ELECTRONICS INC COMMON STOCK TWD 1	60,413	292,697	565,472
BZ01RF1	DEMANT A/S COMMON STOCK DKK 0.2	22,636	213,972	895,245
6640381	DENSO CORP COMMON STOCK JPY	4,658	196,878	276,741
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD 0.0	7,094	331,326	371,442
6416281	DENTSU GROUP INC COMMON STOCK JPY	2,208	95,574	65,548
249670AA8	DEPOSITORY TRUST & CLEARING CORP/THE CAL	750,000	750,000	720,000
24983LAB0	DERMIRA INC CONVERTIBLE BOND FIXED 3% 15	3,780,000	3,865,779	3,817,800
25150RAF2	DEUTSCHE ALT-A SECURITIES MORTGAGE LOAN	338,711	178,127	308,922
BMCTKW0	DEUTSCHE BANK AG CALLABLE MEDIUM TERM NO	900,000	1,205,930	1,271,880
251525AX9	DEUTSCHE BANK AG CALLABLE NOTES VARIABLE	800,000	800,224	800,000
5750355	DEUTSCHE BANK AG COMMON STOCK EUR 0	156,989	1,649,882	1,718,959
25152R5F6	DEUTSCHE BANK AG MEDIUM TERM NOTE FIXED	1,865,000	1,863,504	1,881,748
251526BP3	DEUTSCHE BANK AG/NEW YORK NY BOND FIXED	5,035,000	5,033,928	5,040,589
251526CD9	DEUTSCHE BANK AG/NEW YORK NY CALLABLE NO	600,000	604,443	650,244
251526CC1	DEUTSCHE BANK AG/NEW YORK NY CALLABLE NO	2,441,000	2,441,000	2,511,154
251526CE7	DEUTSCHE BANK AG/NEW YORK NY CALLABLE NO	3,467,000	3,467,000	3,548,266
251526BR9	DEUTSCHE BANK AG/NEW YORK NY NOTES FIXED	3,170,000	3,167,533	3,368,062
251526BX6	DEUTSCHE BANK AG/NEW YORK NY NOTES FIXED	6,200,000	6,198,078	6,357,666
7021963	DEUTSCHE BOERSE AG COMMON STOCK EUR 0	2,641	384,581	449,972
5287488	DEUTSCHE LUFTHANSA AG COMMON STOCK EUR	3,035	50,590	40,161
4617859	DEUTSCHE POST AG COMMON STOCK EUR 0	10,663	342,074	528,392
251566AA3	DEUTSCHE TELEKOM AG CALLABLE NOTES FIXED	3,243,000	3,242,870	3,727,537
5842359	DEUTSCHE TELEKOM AG COMMON STOCK EUR 0	124,472	1,906,120	2,277,612
25156PAD5	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	2,397,000	3,405,618	4,038,801
25156PAC7	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	11,670,000	15,482,272	18,464,041
15199Y013	DEUTSCHE TRI PARTY REUSE ID	125,000,000	125,000,000	125,000,000
BOYZOZ5	DEUTSCHE WOHNEN SE COMMON STOCK EUR 0	3,607	132,147	192,819
25179SAD2	DEVON ENERGY CORP CALLABLE BOND FIXED 7.	3,430,000	4,150,834	4,770,684
25179MAN3	DEVON ENERGY CORP CALLABLE NOTES FIXED 4	7,124,000	6,619,356	8,042,070
25179MAV5	DEVON ENERGY CORP CALLABLE NOTES FIXED 5	3,732,000	4,193,907	4,386,369
25179MAU7	DEVON ENERGY CORP CALLABLE NOTES FIXED 5	9,228,000	8,918,465	10,869,477
25179MAL7	DEVON ENERGY CORP CALLABLE NOTES FIXED 5	14,021,000	14,795,921	17,147,403
25179AA0	DEVON ENERGY CORP CALLABLE NOTES FIXED 7	287,000	399,642	402,288
25179M103	DEVON ENERGY CORP COMMON STOCK USD 0.1	12,331	202,625	194,953
267043	DEVRO PLC COMMON STOCK GBP 10	47,890	257,995	100,552
252131107	DEXCOM INC COMMON STOCK USD 0.001	4,834	1,157,697	1,787,226
B033YN6	DEXUS REIT AUD 0	11,677	93,038	84,699
23291KAF2	DH EUROPE FINANCE II SARL CALLABLE NOTES	312,000	311,981	321,831
23291KAH8	DH EUROPE FINANCE II SARL CALLABLE NOTES	398,000	407,519	435,273
23291KAG0	DH EUROPE FINANCE II SARL CALLABLE NOTES	537,000	536,860	569,129
23291KAK1	DH EUROPE FINANCE II SARL CALLABLE NOTES	1,454,000	1,543,776	1,726,392
23291KAJ4	DH EUROPE FINANCE II SARL CALLABLE NOTES	2,895,000	2,963,210	3,297,260
25243YBD0	DIAGEO CAPITAL PLC CALLABLE NOTES FIXED	590,000	587,377	615,258
25243YBC2	DIAGEO CAPITAL PLC CALLABLE NOTES FIXED	1,290,000	1,285,850	1,325,501
25243YAV1	DIAGEO CAPITAL PLC CALLABLE NOTES FIXED	1,607,000	1,599,466	1,979,953
25243YBE8	DIAGEO CAPITAL PLC NOTES	1,065,000	1,059,353	1,125,034

237400	DIAGEO PLC COMMON STOCK GBP 28.93518	100,395	3,060,150	3,949,622
LX1740950	Diamond Resorts International, Inc.-2018	687,626	655,824	653,276
LX1804150	Diamond Sports Group, LLC-Term Loan LIBO	1,185,000	1,179,075	1,054,650
25278XAM1	DIAMONDBACK ENERGY INC CALLABLE NOTES FI	2,916,000	2,992,519	3,113,384
25278XAP4	DIAMONDBACK ENERGY INC CALLABLE NOTES FI	3,103,000	3,190,792	3,493,326
25278XAH2	DIAMONDBACK ENERGY INC CALLABLE NOTES FI	3,870,000	3,992,925	4,028,747
25278XAL3	DIAMONDBACK ENERGY INC CALLABLE NOTES FI	6,019,000	6,057,984	6,326,872
25278XAN9	DIAMONDBACK ENERGY INC CALLABLE NOTES FI	6,664,000	6,718,802	7,119,284
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK US\$	9,666	432,921	467,834
B234WN9	DIASORIN SPA COMMON STOCK EUR 1	260	54,582	54,113
253393102	DICK'S SPORTING GOODS INC COMMON STOCK U	1,994	83,571	112,083
253868103	DIGITAL REALTY TRUST INC REIT USD 0.01	9,077	1,211,945	1,266,332
25389JAR7	DIGITAL REALTY TRUST LP CALLABLE BOND FI	1,665,000	1,880,025	1,913,718
254010AD3	DIGNITY HEALTH CALLABLE BOND FIXED 3.812	790,000	791,170	860,302
254010AB7	DIGNITY HEALTH CALLABLE BOND FIXED 4.5%	500,000	493,160	561,005
254010AE1	DIGNITY HEALTH CALLABLE BOND FIXED 5.267	1,230,000	1,252,329	1,667,696
254067AN1	DILLARD'S INC NOTES FIXED 7% 01/DEC/2028	4,000,000	3,209,277	4,307,320
G2765*AB0	DIONYSUS AVIATION DESIGNATED ACTIVITY CO	2,000,000	2,000,000	2,032,460
G2765*AC8	DIONYSUS AVIATION DESIGNATED ACTIVITY CO	4,000,000	4,000,000	4,082,040
G2765*AD6	DIONYSUS AVIATION DESIGNATED ACTIVITY CO	4,000,000	4,000,000	4,082,960
BY9DOY1	DIRECT LINE INSURANCE GROUP PLC COMMON S	218,978	817,971	954,869
6270948	DISCO CORP COMMON STOCK JPY	700	142,194	235,605
25466AAD3	DISCOVER BANK BOND FIXED 4.2% 08/AUG/202	3,365,000	3,382,980	3,679,022
25466AAR2	DISCOVER BANK CALLABLE NOTES FIXED 2.7%	1,500,000	1,496,865	1,590,930
25466AAK7	DISCOVER BANK CALLABLE NOTES FIXED 3.35%	3,565,000	3,564,783	3,761,752
254709AM0	DISCOVER FINANCIAL SERVICES CALLABLE NOT	200,000	193,646	230,416
254709AQ1	DISCOVER FINANCIAL SERVICES CALLABLE NOT	1,000,000	1,000,000	1,127,500
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK	9,950	518,931	900,774
25470DAD1	DISCOVERY COMMUNICATIONS LLC CALLABLE BO	6,507,000	7,156,270	9,306,962
25470DAL3	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	56,000	57,456	66,040
25470DAQ2	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	436,000	436,359	459,361
25470DAR0	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	480,000	545,083	550,939
25470DBF5	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	1,805,000	1,997,783	2,107,031
25470DBG3	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	2,320,000	2,485,761	3,060,985
25470DBE8	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	2,728,000	2,800,578	3,064,990
25470DBJ7	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	2,925,000	2,925,000	3,350,617
25470DBH1	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	2,700,000	2,729,054	3,377,025
25470DAT6	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	8,035,000	8,368,273	10,436,179
25470DBK4	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	10,235,000	8,920,910	11,456,036
25470F104	DISCOVERY INC COMMON STOCK USD 0.01	11,075	280,110	333,247
25470F302	DISCOVERY INC COMMON STOCK USD 0.01	23,122	525,952	605,565
25470XAL9	DISH DBS CORP CALLABLE NOTES FIXED 5% 15	365,000	343,707	376,863
25470M109	DISH NETWORK CORP COMMON STOCK USD 0.01	7,962	272,181	257,491
25477GEU5	DISTRICT COLUMBIA INCOME TAX REV REV BDS	515,000	567,102	706,719
81721MAK5	DIVERSIFIED HEALTHCARE TRUST CALLABLE NO	1,400,000	1,360,379	1,437,926
B71QPM2	DKSH HOLDING AG COMMON STOCK CHF 0.1	1,464	106,615	110,220
4263304	DNB ASA COMMON STOCK NOK 10	48,888	697,748	959,266
23329PAF7	DNB BANK ASA CALLABLE MEDIUM TERM NOTE V	600,000	600,000	606,360
256163106	DOCUSIGN INC COMMON STOCK USD 0.0001	5,790	804,961	1,287,117
25659T107	DOLBY LABORATORIES INC COMMON STOCK USD	2,051	124,184	199,214
256677AH8	DOLLAR GENERAL CORP CALLABLE NOTES FIXED	5,230,000	5,876,101	6,618,931
256677105	DOLLAR GENERAL CORP COMMON STOCK USD 0.0	12,761	1,937,169	2,683,638
256746AF5	DOLLAR TREE INC CALLABLE NOTES FIXED 3.7	2,690,000	2,686,488	2,879,537
256746AH1	DOLLAR TREE INC CALLABLE NOTES FIXED 4.2	7,803,000	8,022,568	9,286,897
256746108	DOLLAR TREE INC COMMON STOCK USD 0.01	7,623	614,195	823,589
B4TP9G2	DOLLARAMA INC COMMON STOCK CAD 0	40,971	1,328,763	1,668,427
BF17Y13	DOMAIN HOLDINGS AUSTRALIA LTD COMMON STO	31,446	63,951	108,951
25746UCK3	DOMINION ENERGY INC CALLABLE NOTES FIXED	125,000	124,963	137,736
25746UCJ6	DOMINION ENERGY INC CALLABLE NOTES FIXED	661,000	657,800	666,526
25746UCY3	DOMINION ENERGY INC CALLABLE NOTES FIXED	575,000	620,338	689,667
25746UDG1	DOMINION ENERGY INC CALLABLE NOTES FIXED	2,925,000	2,946,405	3,331,868
25746UDC0	DOMINION ENERGY INC CALLABLE NOTES FIXED	7,863,000	7,856,958	8,180,901
25746UBY4	DOMINION ENERGY INC CALLABLE NOTES VARIA	4,975,000	4,975,000	5,543,543
25746U109	DOMINION ENERGY INC COMMON STOCK USD 0	33,391	2,487,481	2,511,003
25746UDB2	DOMINION ENERGY INC NOTES STEP CPN 15/AU	1,165,000	1,166,043	1,257,652
837004BV1	DOMINION ENERGY SOUTH CAROLINA INC CALLA	705,000	938,853	1,018,697
837004CM0	DOMINION ENERGY SOUTH CAROLINA INC CALLA	1,030,000	1,111,164	1,166,063
837004CE8	DOMINION ENERGY SOUTH CAROLINA INC CALLA	900,000	1,171,058	1,292,094
837004CJ7	DOMINION ENERGY SOUTH CAROLINA INC CALLA	1,125,000	1,204,176	1,772,899
837004CB4	DOMINION ENERGY SOUTH CAROLINA INC CALLA	1,895,000	2,537,047	2,815,572
837004CG3	DOMINION ENERGY SOUTH CAROLINA INC CALLA	4,570,000	4,554,039	6,130,975
257469AJ5	DOMINION RESOURCES INC/VA CALL/PUT NOTES	1,261,000	1,384,122	1,653,751
25746UBM0	DOMINION RESOURCES INC/VA CALLABLE NOTES	755,000	754,978	989,435
25746UBD0	DOMINION RESOURCES INC/VA CALLABLE NOTES	2,645,000	3,301,698	4,036,561
25746UAV1	DOMINION RESOURCES INC/VA CALLABLE NOTES	19,825,000	22,591,849	27,780,178
25754A201	DOMINO'S PIZZA INC COMMON STOCK USD 0.01	1,266	405,916	485,460
25755TAL4	DOMINO'S PIZZA MASTER ISSUER LLC 2019-1A	990,000	990,000	1,051,588
257651109	DONALDSON CO INC COMMON STOCK USD 5	4,120	180,824	230,226
258258AA0	DORIC NIMROD AIR FINANCE ALPHA LTD 2012-	84,208	69,472	79,653
258622109	DOUBLELINE INCOME SOLUTIONS FUND CLOSED-	93,415	1,526,864	1,548,821
258620756	DOUBLELINE SELECTIVE CREDIT FUND OPEN-EN	21,403,933	193,894,794	181,719,392
25862D105	DOUBLELINE YIELD OPPORTUNITIES FUND COMM	46,132	853,007	853,903
25960P109	DOUGLAS EMMETT INC REIT USD 0.01	5,427	170,064	158,360
260003108	DOVER CORP COMMON STOCK USD 1	7,848	720,975	990,810
260543BJ1	DOW CHEMICAL CO/THE BOND FIXED 7.375% 01	3,800,000	4,718,397	5,418,154
260543CV3	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	362,000	354,324	488,899
260543CL5	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	1,235,000	1,301,041	1,556,940
260543CN1	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	1,445,000	1,473,609	1,690,852
260543DC4	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	2,261,000	2,245,903	2,320,306
260543CK7	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	1,935,000	2,030,596	2,336,396
260543CR2	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	2,580,000	2,578,182	3,710,479
260543DD2	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	5,197,000	5,164,595	5,839,089
260543CC6	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	6,983,000	6,958,198	8,552,359
260543BY8	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	9,653,000	14,462,945	17,328,197
260557103	DOW INC COMMON STOCK USD 0.01	60,629	2,647,779	3,364,910

23331ABM0	DR HORTON INC CALLABLE NOTES FIXED 2.5%	2,940,000	2,938,583	3,138,185
23331A109	DR HORTON INC COMMON STOCK USD 0.01	13,793	671,298	950,614
26208RAE5	DRIVE AUTO RECEIVABLES TRUST 2019-2 2019	614,201	614,153	618,247
26209AAE1	DRIVE AUTO RECEIVABLES TRUST 2019-4 2019	868,000	867,882	876,902
26208QAB3	DRIVE AUTO RECEIVABLES TRUST 2020-1 2020	26,097	26,097	26,154
26208QAD9	DRIVE AUTO RECEIVABLES TRUST 2020-1 2020	504,000	503,955	508,488
26208VAE6	DRIVE AUTO RECEIVABLES TRUST 2020-2 2020	1,128,000	1,127,911	1,142,941
26208VAF3	DRIVE AUTO RECEIVABLES TRUST 2020-2 2020	1,757,000	1,756,946	1,813,883
26210C104	DROPBOX INC COMMON STOCK USD 0.00001	17,578	340,346	390,056
822011	DS SMITH PLC COMMON STOCK GBP 10	114,626	611,178	586,953
23332UBF0	DSL A MORTGAGE LOAN TRUST 2004-AR3 2004-A	165,983	168,266	159,378
B1WT5G2	DSV PANALPINA A/S COMMON STOCK DKK 1	3,118	245,632	522,785
26252TAA4	DT AUTO OWNER TRUST 2019-2 2019-2A A 2.8	8,857	8,857	8,866
26253KAA2	DT AUTO OWNER TRUST 2019-3 2019-3A A 2.5	18,504	18,545	18,536
23344EAA4	DT AUTO OWNER TRUST 2020-1 2020-1A A 1.9	300,869	300,862	302,299
23343RAA6	DT AUTO OWNER TRUST 2020-2 2020-2A A 1.1	432,716	432,709	434,658
23343RAC2	DT AUTO OWNER TRUST 2020-2 2020-2A B 2.0	747,000	746,916	761,803
26253AAC0	DT AUTO OWNER TRUST 2020-3 2020-3A C 1.4	2,233,000	2,232,857	2,253,497
23338VAL0	DTE ELECTRIC CO CALLABLE BOND FIXED 2.95	7,122,000	7,071,356	7,935,617
23338VAE6	DTE ELECTRIC CO CALLABLE BOND FIXED 3.7%	235,000	260,646	283,934
23338VAF3	DTE ELECTRIC CO CALLABLE BOND FIXED 3.7%	500,000	470,371	608,905
23338VAG1	DTE ELECTRIC CO CALLABLE BOND FIXED 3.75	1,430,000	1,429,256	1,792,162
23338VAJ5	DTE ELECTRIC CO CALLABLE BOND FIXED 3.95	3,825,000	4,025,359	4,961,522
23338VAH9	DTE ELECTRIC CO CALLABLE BOND FIXED 4.05	495,000	492,856	650,593
250847EA4	DTE ELECTRIC CO CALLABLE NOTES FIXED 5.7	270,000	296,812	378,651
233331BG1	DTE ENERGY CO CALLABLE NOTES FIXED 1.05%	7,545,000	7,542,346	7,629,709
233331BB2	DTE ENERGY CO CALLABLE NOTES FIXED 2.6%	75,000	74,950	77,348
233331BF3	DTE ENERGY CO CALLABLE NOTES FIXED 2.95%	262,000	261,842	286,007
233331AS6	DTE ENERGY CO CALLABLE NOTES FIXED 3.5%	3,000,000	2,998,007	3,255,450
233331BA4	DTE ENERGY CO CALLABLE NOTES FIXED 3.7%	3,555,000	3,550,983	3,839,151
233331AZ0	DTE ENERGY CO CALLABLE NOTES FIXED 3.8%	395,000	427,104	453,752
233331107	DTE ENERGY CO COMMON STOCK USD 0	6,244	667,231	758,084
233331AW7	DTE ENERGY CO NOTES FIXED 2.529% 01/OCT/	15,961,000	15,981,912	17,006,126
23334J107	DTF TAX-FREE INCOME INC CLOSED-END FUND	147,918	1,930,136	2,203,978
264120106	DUCK CREEK TECHNOLOGIES INC COMMON STOC	720	31,778	31,176
26432K108	DUFF & PHELPS UTILITY AND CORPORATE BOND	510,806	4,762,455	5,118,276
26442CAN4	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	350,000	317,446	432,387
26442CAU8	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	480,000	557,126	601,219
26442CAZ7	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	1,045,000	1,101,177	1,189,586
26442CAB0	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	1,645,000	1,752,718	2,466,826
26442CAR5	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	2,107,000	2,376,053	2,589,334
26442CAE4	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	3,325,000	3,965,044	4,998,406
26442CAH7	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	4,362,000	4,507,655	6,213,756
26442CAT1	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	6,349,000	7,441,585	7,666,862
26442CAM6	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	8,135,000	7,829,457	10,361,712
264399ED4	DUKE ENERGY CAROLINAS LLC CALLABLE NOTES	2,500,000	2,783,677	3,623,350
26442CAA2	DUKE ENERGY CAROLINAS LLC CALLABLE NOTES	3,815,000	4,165,971	5,649,176
26441CAR6	DUKE ENERGY CORP CALLABLE NOTES FIXED 1.	413,000	407,939	416,577
26441CBH7	DUKE ENERGY CORP CALLABLE NOTES FIXED 2.	800,000	797,610	851,232
26441CAN5	DUKE ENERGY CORP CALLABLE NOTES FIXED 3.	930,000	949,663	1,023,902
26441CAX3	DUKE ENERGY CORP CALLABLE NOTES FIXED 3.	1,860,000	1,855,462	2,075,686
26441CAY1	DUKE ENERGY CORP CALLABLE NOTES FIXED 3.	2,130,000	2,177,219	2,585,714
26441CAT2	DUKE ENERGY CORP CALLABLE NOTES FIXED 3.	2,805,000	2,709,940	3,260,953
26441CAP0	DUKE ENERGY CORP CALLABLE NOTES FIXED 4.	150,000	167,602	197,741
26441CBF1	DUKE ENERGY CORP CALLABLE NOTES FIXED 4.	3,000,000	2,986,260	3,752,624
26441C204	DUKE ENERGY CORP COMMON STOCK USD 0.001	23,925	2,013,175	2,190,573
341099CB3	DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	150,000	141,986	203,010
341099CR8	DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	3,325,000	3,407,605	3,968,155
26444HAA9	DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	5,865,000	5,819,013	6,697,068
341099CL1	DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	4,760,000	6,091,006	7,382,808
341099CH0	DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	6,125,000	7,465,346	9,351,038
26444HAF8	DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	14,085,000	15,668,085	18,123,310
26444GAD5	DUKE ENERGY FLORIDA PROJECT FINANCE LLC	650,000	649,970	696,287
26444GAE3	DUKE ENERGY FLORIDA PROJECT FINANCE LLC	840,000	839,952	949,292
693627AY7	DUKE ENERGY INDIANA LLC CALLABLE BOND FI	410,000	507,839	581,261
26443TAA4	DUKE ENERGY INDIANA LLC CALLABLE BOND FI	900,000	954,899	1,079,145
263901AF7	DUKE ENERGY INDIANA LLC CALLABLE BOND FI	1,390,000	1,544,045	1,894,459
263901AB6	DUKE ENERGY INDIANA LLC CALLABLE BOND FI	1,780,000	1,931,125	2,765,835
26443TAC0	DUKE ENERGY INDIANA LLC CALLABLE BOND FI	2,725,000	2,785,389	2,833,510
263901AA8	DUKE ENERGY INDIANA LLC CALLABLE BOND FI	2,120,000	2,682,183	3,255,854
26443TAB2	DUKE ENERGY INDIANA LLC CALLABLE BOND FI	4,190,000	4,158,657	4,745,385
26442EAF7	DUKE ENERGY OHIO INC CALLABLE BOND FIXED	800,000	799,687	926,832
26442EAH3	DUKE ENERGY OHIO INC CALLABLE BOND FIXED	1,020,000	1,019,397	1,068,277
26442EAE0	DUKE ENERGY OHIO INC CALLABLE BOND FIXED	1,220,000	1,170,234	1,445,956
26442EAG5	DUKE ENERGY OHIO INC CALLABLE BOND FIXED	1,210,000	1,330,526	1,564,929
144141CY2	DUKE ENERGY PROGRESS INC CALLABLE NOTES	1,750,000	1,894,206	2,686,758
26442UAC8	DUKE ENERGY PROGRESS LLC CALLABLE BOND F	115,000	133,544	138,881
26442UAK0	DUKE ENERGY PROGRESS LLC CALLABLE BOND F	1,834,000	1,823,751	1,846,691
26442UAE4	DUKE ENERGY PROGRESS LLC CALLABLE BOND F	1,585,000	1,473,151	1,920,465
26442UAB0	DUKE ENERGY PROGRESS LLC CALLABLE BOND F	2,295,000	2,413,989	2,914,122
144141DB1	DUKE ENERGY PROGRESS LLC CALLABLE BOND F	3,420,000	3,247,390	4,231,087
144141DD7	DUKE ENERGY PROGRESS LLC CALLABLE BOND F	5,945,000	5,948,427	7,386,781
26442RAD3	DUKE ENERGY PROGRESS LLC CALLABLE BOND F	6,849,000	7,699,350	8,691,449
26442RAB7	DUKE ENERGY PROGRESS LLC CALLABLE BOND F	8,435,000	8,868,006	10,835,179
264411505	DUKE REALTY CORP REIT USD 0.01	11,990	395,671	479,240
26441YBD8	DUKE REALTY LP CALLABLE NOTES FIXED 3.05	2,260,000	2,201,774	2,461,411
26442TAG2	DUKE UNIVERSITY CALLABLE BOND FIXED 2.75	9,188,000	9,242,099	9,931,585
26443CAA1	DUKE UNIVERSITY HEALTH SYSTEM INC CALLAB	1,480,000	1,492,588	1,818,636
26484T106	DUN & BRADSTREET HOLDINGS INC COMMON STC	2,765	70,185	68,849
26078JAF7	DUPONT DE NEMOURS INC CALLABLE NOTES FIX	3,075,000	4,148,552	4,468,467
26078JAE0	DUPONT DE NEMOURS INC CALLABLE NOTES FIX	7,050,000	7,297,308	9,548,591
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD 1	44,998	2,592,833	3,199,808
266233AH8	DUQUESNE LIGHT HOLDINGS INC CALLABLE NOT	1,290,000	1,290,000	1,334,350
266233AG0	DUQUESNE LIGHT HOLDINGS INC CALLABLE NOT	2,903,000	2,797,155	3,211,270
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD 0.01	8,214	243,754	211,511

268150109	DYNATRACE INC COMMON STOCK USD 0.001	5,943	208,292	257,154
4942904	E.ON SE COMMON STOCK EUR 0	23,754	215,304	263,438
26928BAL3	E.V. Scripps Company, The-Tranche B-2 Te	196,513	195,530	194,854
26969P108	EAGLE MATERIALS INC COMMON STOCK USD 0.0	7,050	626,021	714,518
273202101	EAST JAPAN RAILWAY CO ADR USD	983	10,662	10,931
6298542	EAST JAPAN RAILWAY CO COMMON STOCK JPY	10,184	762,638	679,131
27409LAE3	EAST OHIO GAS CO/THE CALLABLE NOTES FIXE	530,000	522,599	577,727
27579R104	EAST WEST BANCORP INC COMMON STOCK USD 0	4,582	167,911	232,353
257375AP0	EASTERN ENERGY GAS HOLDINGS LLC CALLABLE	140,000	144,294	155,092
257375AJ4	EASTERN ENERGY GAS HOLDINGS LLC CALLABLE	740,000	848,338	931,586
257375AQ8	EASTERN ENERGY GAS HOLDINGS LLC CALLABLE	1,185,000	1,189,296	1,391,060
257375AF2	EASTERN ENERGY GAS HOLDINGS LLC CALLABLE	1,165,000	1,259,687	1,496,268
257375AN5	EASTERN ENERGY GAS HOLDINGS LLC CALLABLE	1,700,000	1,698,895	1,818,745
277432AL4	EASTMAN CHEMICAL CO CALLABLE NOTES FIXED	545,000	646,496	697,420
277432AP5	EASTMAN CHEMICAL CO CALLABLE NOTES FIXED	1,360,000	1,468,428	1,721,651
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD 0.0	4,398	310,642	441,031
B7KR2P8	EASYJET PLC COMMON STOCK GBP 27.28571	32,101	382,407	364,208
278062AD6	EATON CORP CALLABLE NOTES FIXED 4% 02/NO	1,730,000	1,735,394	2,113,143
278062AE4	EATON CORP CALLABLE NOTES FIXED 4.15% 02	3,954,000	3,851,104	5,009,797
G29183103	EATON CORP PLC COMMON STOCK USD 0.01	13,005	1,143,553	1,562,421
278265103	EATON VANCE CORP COMMON STOCK USD 0.0039	9,924	414,800	674,137
278274105	EATON VANCE ENHANCED EQUITY INCOME FUND	68,482	1,039,622	1,107,354
27828H105	EATON VANCE LTD DURATION INCOME FUND CLO	222,436	2,541,206	2,787,123
27827X101	EATON VANCE MUNICIPAL BOND FUND CLOSED-E	216,467	2,606,456	2,943,951
27828V104	EATON VANCE SHORT DURATION DIVERSIFIED I	345,386	4,349,293	4,268,971
27828N102	EATON VANCE TAX-MANAGED DIVERSIFIED EQUI	187,884	2,071,089	2,301,579
27829F108	EATON VANCE TAX-MANAGED GLOBAL DIVERSIFI	92,197	711,565	808,568
278642AV5	EBAY INC CALLABLE NOTES FIXED 1.9% 11/MA	2,100,000	2,172,072	2,207,676
278642AF0	EBAY INC CALLABLE NOTES FIXED 4% 15/JUL/	2,723,000	2,395,922	3,100,190
278642103	EBAY INC COMMON STOCK USD 0.001	24,475	1,008,864	1,229,869
278768106	ECHOSTAR CORP COMMON STOCK USD 0.001	1,538	49,089	32,590
278865BE9	ECOLAB INC CALLABLE NOTES FIXED 4.8% 24/	492,000	535,906	627,787
278865100	ECOLAB INC COMMON STOCK USD 1	8,101	1,350,937	1,752,732
ABD9964S5	ECOM AGROINDUSTRIAL CORP LTD	8,000,000	8,000,000	8,000,000
279158AJ8	ECOPETROL SA CALLABLE BOND FIXED 5.875%	3,960,000	3,786,987	4,793,580
279158AN9	ECOPETROL SA CALLABLE BOND FIXED 6.875%	1,565,000	1,551,103	2,020,415
B62G1B5	EDENRED COMMON STOCK EUR 2	19,727	585,344	1,120,197
294502	EDINBURGH DRAGON TRUST PLC CLOSED-END FL	277,526	1,273,476	2,003,043
305233	EDINBURGH INVESTMENT TRUST PLC/THE CLOSE	267,690	2,277,994	1,997,917
281020AP2	EDISON INTERNATIONAL CALLABLE NOTES FIXE	375,000	374,856	389,340
281020AL1	EDISON INTERNATIONAL CALLABLE NOTES FIXE	875,000	851,002	894,259
281020AR8	EDISON INTERNATIONAL CALLABLE NOTES FIXE	1,390,000	1,387,270	1,582,195
281020AJ6	EDISON INTERNATIONAL CALLABLE NOTES FIXE	3,288,000	3,298,840	3,416,429
281020AN7	EDISON INTERNATIONAL CALLABLE NOTES FIXE	20,817,000	23,592,541	24,911,288
281020107	EDISON INTERNATIONAL COMMON STOCK USD 0	11,611	690,915	729,403
4103596	EDP - ENERGIAS DE PORTUGAL SA COMMON STO	30,077	105,150	189,744
26835PAH3	EDP FINANCE BV CALLABLE NOTES FIXED 1.71	910,000	909,650	909,345
2.8176E+112	EDWARDS LIFESCIENCES CORP COMMON STOCK	31,153	1,816,143	2,842,088
263534CN7	EI DU PONT DE NEMOURS AND CO CALLABLE NO	400,000	399,684	416,844
B13X013	EIFFAGE SA COMMON STOCK EUR 4	906	76,552	87,619
6307200	EISAI CO LTD COMMON STOCK JPY	2,722	158,982	194,359
283695BE3	EL PASO NATURAL GAS CO LLC BOND FIXED 7.	1,700,000	2,221,405	2,167,891
283695BK9	EL PASO NATURAL GAS CO LLC CALLABLE NOTE	2,580,000	2,580,507	3,633,259
28370TAF6	EL PASO PIPELINE PARTNERS OPERATING CO L	940,000	987,135	1,075,933
28370TAD1	EL PASO PIPELINE PARTNERS OPERATING CO L	2,450,000	3,001,457	3,516,853
28414HAF0	ELANCO ANIMAL HEALTH INC CALLABLE NOTES	2,055,000	2,057,641	2,101,238
28414HAG8	ELANCO ANIMAL HEALTH INC CALLABLE NOTES	4,750,000	4,776,675	5,605,000
28414H103	ELANCO ANIMAL HEALTH INC COMMON STOCK US	19,244	464,487	590,213
N14506104	ELASTIC NV COMMON STOCK USD 0.01	2,115	186,122	309,065
6308913	ELBIT SYSTEMS LTD COMMON STOCK ILS 1	392	52,399	51,655
B02Q328	ELECTRIC POWER DEVELOPMENT CO LTD COMM	58,800	860,744	809,287
268317AK0	ELECTRICITE DE FRANCE SA BOND FIXED 4.87	750,000	726,470	946,950
268317AL8	ELECTRICITE DE FRANCE SA BOND FIXED 6% 2	7,650,000	7,618,572	11,033,366
268317AQ7	ELECTRICITE DE FRANCE SA CALLABLE BOND F	125,000	126,816	160,546
B0NJJ17	ELECTRICITE DE FRANCE SA COMMON STOCK EU	6,666	78,301	105,174
B1KKBX6	ELECTROLUX AB COMMON STOCK SEK 5	2,386	45,957	55,593
285512109	ELECTRONIC ARTS INC COMMON STOCK USD 0.0	10,464	1,147,173	1,502,630
286181AD4	ELEMENT FLEET MANAGEMENT CORP CALLABLE N	401,000	400,940	427,410
28618M106	ELEMENT SOLUTIONS INC COMMON STOCK USD 0	7,005	79,648	124,199
532457BY3	ELI LILLY AND CO CALLABLE NOTES FIXED 2.	2,370,000	2,271,975	2,329,402
532457BZ0	ELI LILLY AND CO CALLABLE NOTES FIXED 2.	2,360,000	2,312,122	2,405,005
532457BT4	ELI LILLY AND CO CALLABLE NOTES FIXED 3.	3,830,000	4,371,685	5,024,539
532457BU1	ELI LILLY AND CO CALLABLE NOTES FIXED 4.	3,052,000	3,724,097	4,237,244
532457108	ELI LILLY AND CO COMMON STOCK USD 0	36,607	4,264,513	6,180,726
B09M9F4	ELIA GROUP SA/NV COMMON STOCK EUR 0	313	36,774	37,340
BVSS790	ELIS SA COMMON STOCK EUR 1	10,321	239,750	172,123
5701513	ELISA OYJ COMMON STOCK EUR 0	1,862	84,810	102,225
31574PAA3	ELLINGTON FINANCIAL MORTGAGE TRUST 2020-	823,474	823,464	835,754
290876AD3	EMERA INC CALLABLE NOTES VARIABLE 15/JUN	672,000	692,264	785,400
2650050	EMERA INC COMMON STOCK CAD 0	12,130	495,231	515,097
29103DAJ5	EMERA US FINANCE LP CALLABLE NOTES FIXED	1,620,000	1,710,463	1,820,653
29103DAF3	EMERA US FINANCE LP CALLABLE NOTES FIXED	2,825,000	2,801,764	2,846,979
29103DAM8	EMERA US FINANCE LP CALLABLE NOTES FIXED	5,190,000	5,246,419	6,636,972
AAW9913D1	EMERGING MARKETS ALPHA TILTS FUND	8,448,543	165,000,000	206,802,086
AAW9994H4	EMERGING MARKETS SYSTEMATIC EQUITY PORTF	14,254,675	156,735,909	180,321,637
291011104	EMERSON ELECTRIC CO COMMON STOCK USD 0.5	19,348	1,138,556	1,554,999
5F1677B	EMIRATE OF ABU DHABI UNITED ARAB EMIRATE	345,000	342,658	368,564
29135LAH3	EMIRATE OF ABU DHABI UNITED ARAB EMIRATE	650,000	729,097	733,980
29135LAG5	EMIRATE OF ABU DHABI UNITED ARAB EMIRATE	1,234,000	1,259,114	1,318,282
29135LAB6	EMIRATE OF ABU DHABI UNITED ARAB EMIRATE	2,780,000	2,756,287	3,492,375
29135LAM2	EMIRATE OF ABU DHABI UNITED ARAB EMIRATE	3,510,000	3,499,620	3,507,824
29135LAJ9	EMIRATE OF ABU DHABI UNITED ARAB EMIRATE	2,950,000	2,838,798	3,596,050
29135LAF7	EMIRATE OF ABU DHABI UNITED ARAB EMIRATE	4,820,000	4,712,583	5,157,400
29135LAL4	EMIRATE OF ABU DHABI UNITED ARAB EMIRATE	5,592,000	5,578,747	5,605,980
2314000	EMPIRE CO LTD COMMON STOCK CAD 0	8,400	140,413	229,385

292104106	EMPIRE STATE REALTY TRUST INC REIT USD 0	35,250	337,337	328,530
29248HAB9	EMPOWER FINANCE 2020 LP CALLABLE NOTES F	355,000	355,000	364,131
29248HAC7	EMPOWER FINANCE 2020 LP CALLABLE NOTES F	1,048,000	1,048,000	1,160,429
29248QAE5	EMPRESA DE TRANSPORTE DE PASAJEROS METR	1,522,000	1,673,296	1,915,254
7635610	EMS-CHEMIE HOLDING AG COMMON STOCK CHF 0	92	53,442	88,779
292480AH3	ENABLE MIDSTREAM PARTNERS LP CALLABLE NO	1,600,000	1,547,750	1,636,096
292480AK6	ENABLE MIDSTREAM PARTNERS LP CALLABLE NO	1,800,000	1,811,154	1,816,398
7383072	ENAGAS SA COMMON STOCK EUR 1.5	2,572	59,516	56,535
29250RAP1	ENBRIDGE ENERGY PARTNERS LP CALLABLE BON	630,000	801,103	894,134
29250RAT3	ENBRIDGE ENERGY PARTNERS LP CALLABLE NOT	600,000	708,724	740,826
29250NAY1	ENBRIDGE INC CALLABLE NOTES FIXED 2.5% 1	929,000	927,426	995,609
29250NAZ8	ENBRIDGE INC CALLABLE NOTES FIXED 3.125%	1,694,000	1,694,299	1,862,621
29250NAR6	ENBRIDGE INC CALLABLE NOTES FIXED 3.7% 1	1,200,000	1,199,688	1,367,664
29250NBA2	ENBRIDGE INC CALLABLE NOTES FIXED 4% 15/	1,222,000	1,314,719	1,384,159
29250NAJ4	ENBRIDGE INC CALLABLE NOTES FIXED 4.5% 1	6,615,000	6,560,546	7,732,935
29250NBC8	ENBRIDGE INC CALLABLE NOTES VARIABLE 15/	1,245,000	1,245,000	1,401,646
2466149	ENBRIDGE INC COMMON STOCK CAD 0	100,186	3,790,549	3,201,391
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD	3,193	215,731	264,029
5271782	ENDESA SA COMMON STOCK EUR 1.2	3,406	83,386	93,142
29273DAB6	ENDO DAC / ENDO FINANCE LLC / ENDO FINCO	172,000	147,570	191,995
29273DAC4	ENDO DAC / ENDO FINANCE LLC / ENDO FINCO	263,000	225,645	223,550
29278GAA6	ENEL FINANCE INTERNATIONAL NV CALLABLE N	2,000,000	1,866,779	2,269,440
29278GAF5	ENEL FINANCE INTERNATIONAL NV CALLABLE N	2,314,000	2,495,892	2,635,415
29268BAF8	ENEL FINANCE INTERNATIONAL NV CALLABLE N	1,980,000	2,185,790	2,825,024
29278GAJ7	ENEL FINANCE INTERNATIONAL NV CALLABLE N	3,000,000	3,137,580	3,493,800
29265WAA6	ENEL SPA CALLABLE BOND VARIABLE 24/SEP/2	6,729,000	7,235,820	7,858,126
7144569	ENEL SPA COMMON STOCK EUR 1	454,212	2,532,401	4,599,396
B627LW9	ENEOS HOLDINGS INC COMMON STOCK JPY	59,997	255,273	215,244
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK USD	2,009	77,031	84,740
29278NAL7	ENERGY TRANSFER OPERATING LP BOND FIXED	287,000	302,379	304,983
B2QKDT7	ENERGY TRANSFER OPERATING LP CALLABLE BO	600,000	747,964	780,262
29278NAS2	ENERGY TRANSFER OPERATING LP CALLABLE BO	3,730,000	3,739,102	3,403,625
29278NAN3	ENERGY TRANSFER OPERATING LP CALLABLE BO	2,948,000	3,293,522	3,469,796
29278NAT0	ENERGY TRANSFER OPERATING LP CALLABLE BO	5,055,000	5,066,294	4,802,250
29273RAJ8	ENERGY TRANSFER OPERATING LP CALLABLE BO	8,536,000	10,108,289	11,347,076
29278NAH6	ENERGY TRANSFER OPERATING LP CALLABLE NO	64,000	68,667	69,996
29278NAC8	ENERGY TRANSFER OPERATING LP CALLABLE NO	330,000	364,640	385,295
29273RBK4	ENERGY TRANSFER OPERATING LP CALLABLE NO	624,000	608,016	687,748
29273RAY5	ENERGY TRANSFER OPERATING LP CALLABLE NO	700,000	588,693	766,157
29273RBD0	ENERGY TRANSFER OPERATING LP CALLABLE NO	942,000	999,969	1,033,374
29273RBE8	ENERGY TRANSFER OPERATING LP CALLABLE NO	1,803,000	1,761,477	1,985,031
29278NAF0	ENERGY TRANSFER OPERATING LP CALLABLE NO	2,240,000	2,293,773	2,581,846
29278NAQ6	ENERGY TRANSFER OPERATING LP CALLABLE NO	2,730,000	2,728,421	2,944,715
29278NAD5	ENERGY TRANSFER OPERATING LP CALLABLE NO	2,745,000	2,807,313	3,153,456
29278NAC7	ENERGY TRANSFER OPERATING LP CALLABLE NO	4,060,000	4,057,810	4,375,990
29273RBL2	ENERGY TRANSFER OPERATING LP CALLABLE NO	4,584,000	4,537,803	5,064,724
29278NAE3	ENERGY TRANSFER OPERATING LP CALLABLE NO	4,367,000	4,442,969	5,145,767
29273RAZ2	ENERGY TRANSFER OPERATING LP CALLABLE NO	5,087,000	5,133,847	5,762,350
29273RBG3	ENERGY TRANSFER OPERATING LP CALLABLE NO	8,122,000	8,101,589	9,189,962
29278NAR4	ENERGY TRANSFER OPERATING LP CALLABLE NO	9,367,000	9,582,572	10,143,431
29273RBJ7	ENERGY TRANSFER OPERATING LP CALLABLE NO	8,975,000	9,467,515	10,602,168
29273RBF5	ENERGY TRANSFER OPERATING LP CALLABLE NO	12,235,000	12,013,792	13,258,947
29279FAA7	ENERGY TRANSFER OPERATING LP CALLABLE NO	11,058,000	11,982,352	13,375,314
75886AAL2	ENERGY TRANSFER PARTNERS LP / REGENCY EN	100,000	109,963	104,553
75886AAJ7	ENERGY TRANSFER PARTNERS LP / REGENCY EN	493,000	452,697	533,781
29273RAS8	ENERGY TRANSFER PARTNERS LP CALLABLE NOT	50,000	51,780	52,382
29273RAQ2	ENERGY TRANSFER PARTNERS LP CALLABLE NOT	1,761,000	1,814,209	1,826,544
29273RAR0	ENERGY TRANSFER PARTNERS LP CALLABLE NOT	1,948,000	2,227,198	2,376,541
29273RAF6	ENERGY TRANSFER PARTNERS LP CALLABLE NOT	3,160,000	3,431,643	3,838,547
29273RAT6	ENERGY TRANSFER PARTNERS LP CALLABLE NOT	3,730,000	3,650,048	3,954,546
29273RAP4	ENERGY TRANSFER PARTNERS LP CALLABLE NOT	21,848,000	21,983,390	25,587,285
29286D105	ENGIE SA ADR USD	12,107	206,245	185,236
B0C2CQ3	ENGIE SA COMMON STOCK EUR 1	95,287	1,515,624	1,459,687
26874R108	ENI SPA ADR USD	19,352	325,593	398,651
26874RAG3	ENI SPA CALLABLE NOTES FIXED 4% 12/SEP/2	350,000	348,631	380,919
26874RAJ7	ENI SPA CALLABLE NOTES FIXED 4.25% 09/MA	805,000	803,146	953,619
26874RAE8	ENI SPA CALLABLE NOTES FIXED 4.75% 12/SE	2,400,000	2,382,996	2,907,984
7145056	ENI SPA COMMON STOCK EUR 0	198,569	2,170,445	2,076,814
29336UAH0	ENLINK MIDSTREAM PARTNERS LP CALLABLE BO	1,500,000	1,500,396	873,300
29336UAB3	ENLINK MIDSTREAM PARTNERS LP CALLABLE NO	250,000	255,127	246,693
29336UAG2	ENLINK MIDSTREAM PARTNERS LP CALLABLE NO	1,025,000	1,058,401	825,402
29336UAD9	ENLINK MIDSTREAM PARTNERS LP CALLABLE NO	8,770,000	8,018,680	6,988,725
29355A107	ENPHASE ENERGY INC COMMON STOCK USD 0.00	3,430	236,794	601,862
293561106	ENRON CORP COM STK USD0.01	549,906	14,325,587	0
B5VQMV6	ENTAIN PLC COMMON STOCK GBP 0.01	100,095	911,765	1,550,910
29362U104	ENTEGRIIS INC COMMON STOCK USD 0.01	6,547	350,662	629,167
29364DAT7	ENTERGY ARKANSAS LLC CALLABLE BOND FIXED	440,000	468,067	479,442
29364DAV2	ENTERGY ARKANSAS LLC CALLABLE BOND FIXED	460,000	499,173	538,577
29364DAR1	ENTERGY ARKANSAS LLC CALLABLE BOND FIXED	1,105,000	1,096,755	1,164,979
29366MAA6	ENTERGY ARKANSAS LLC CALLABLE BOND FIXED	900,000	918,613	1,165,149
29366MAB4	ENTERGY ARKANSAS LLC CALLABLE BOND FIXED	2,477,000	2,467,305	2,539,519
29364GAJ2	ENTERGY CORP CALLABLE NOTES FIXED 2.95%	600,000	558,414	661,326
29364GAK9	ENTERGY CORP CALLABLE NOTES FIXED 3.75%	1,784,000	1,891,702	2,066,336
29364G103	ENTERGY CORP COMMON STOCK USD 0.01	6,525	603,798	651,456
29364WAV0	ENTERGY LOUISIANA LLC CALLABLE BOND FIXE	975,000	1,039,815	1,075,961
29364WBD9	ENTERGY LOUISIANA LLC CALLABLE BOND FIXE	1,525,000	1,561,804	1,628,128
29364WAT5	ENTERGY LOUISIANA LLC CALLABLE BOND FIXE	2,200,000	2,200,000	2,345,728
29364WBA5	ENTERGY LOUISIANA LLC CALLABLE BOND FIXE	2,335,000	2,331,635	2,905,861
29364WBC1	ENTERGY LOUISIANA LLC CALLABLE BOND FIXE	2,420,000	2,497,006	3,121,510
29364WBB3	ENTERGY LOUISIANA LLC CALLABLE BOND FIXE	2,575,000	2,592,364	3,353,397
29366WAB2	ENTERGY MISSISSIPPI LLC CALLABLE BOND FI	620,000	611,384	656,846
29366WAA4	ENTERGY MISSISSIPPI LLC CALLABLE BOND FI	820,000	853,751	997,005
29365TAK0	ENTERGY TEXAS INC CALLABLE BOND FIXED 1.	1,540,000	1,534,388	1,543,588
29365TAJ3	ENTERGY TEXAS INC CALLABLE BOND FIXED 3.	1,390,000	1,531,707	1,603,448
29365TAG9	ENTERGY TEXAS INC CALLABLE BOND FIXED 4%	521,000	564,705	608,445

29365TAH7	ENTERGY TEXAS INC CALLABLE BOND FIXED 4.	1,165,000	1,220,860	1,470,929
29379VAQ6	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	250,000	317,206	357,825
293791AT6	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	600,000	563,909	756,582
29379VBX0	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	1,310,000	1,269,159	1,419,804
29379VBF9	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	1,394,000	1,370,738	1,773,182
29379VAV9	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	1,572,000	1,593,045	1,905,374
29379VBW2	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	1,894,000	2,069,836	2,225,071
29379VBL6	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	1,990,000	1,988,574	2,291,565
29379VAW3	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	2,146,000	2,208,277	2,668,658
29379VBT9	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	2,580,000	2,777,957	3,069,374
29379VBU6	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	2,714,000	2,712,766	3,425,529
29379VBH5	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	3,295,000	3,290,427	3,732,279
29379VBR3	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	4,070,000	3,904,047	4,112,694
293791AF6	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	3,290,000	4,125,557	4,607,086
293791AP4	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	3,810,000	4,205,759	5,346,230
29379VBM4	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	6,260,000	6,260,000	6,045,595
29379VAM5	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	4,215,000	4,832,879	6,433,102
29379VBQ5	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	5,890,000	5,887,457	6,905,907
29379VAG8	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	5,010,000	5,661,954	6,973,269
29379VAV5	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	6,451,000	6,881,282	8,856,642
29379VB1	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	7,219,000	7,485,026	9,188,343
29379VAT0	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	8,550,000	9,532,379	11,754,626
29379VBA0	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	11,685,000	11,963,010	14,495,827
29379VBV8	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	13,603,000	13,660,336	14,863,832
29379VBZ5	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	13,603,000	13,673,581	15,057,977
29379VBC6	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	14,939,000	16,553,680	19,411,288
LX1758670	Envision Healthcare Corporation-Initial	291,519	290,790	244,477
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD C	5,158	99,821	173,979
26875PAN1	EOG RESOURCES INC CALLABLE NOTES FIXED 3	520,000	499,815	610,158
26875PAP6	EOG RESOURCES INC CALLABLE NOTES FIXED 4	2,560,000	2,703,238	2,970,496
26875PAU5	EOG RESOURCES INC CALLABLE NOTES FIXED 4	5,360,000	5,358,013	6,514,330
26875PAT8	EOG RESOURCES INC CALLABLE NOTES FIXED 4	5,417,000	5,949,024	7,342,473
26875P101	EOG RESOURCES INC COMMON STOCK USD 0.01	26,924	1,691,953	1,342,700
29414B104	EPAM SYSTEMS INC COMMON STOCK USD 0.001	1,727	396,338	618,870
BDZV127	EPIROC AB COMMON STOCK SEK 0.412413	19,647	198,820	332,532
BDZV116	EPIROC AB COMMON STOCK SEK 0.412413	57,937	667,020	1,055,734
26884UAB5	EPR PROPERTIES CALLABLE NOTES FIXED 4.5%	2,000,000	2,036,219	2,029,200
26884UAC3	EPR PROPERTIES CALLABLE NOTES FIXED 4.75	200,000	196,858	202,080
26884U109	EPR PROPERTIES REIT USD 0.01	2,374	99,267	77,155
26885BAA8	EQM MIDSTREAM PARTNERS LP CALLABLE NOTES	800,000	781,365	824,176
26885BAD2	EQM MIDSTREAM PARTNERS LP CALLABLE NOTES	1,300,000	1,296,893	1,366,924
BJ7W9K4	EQT AB COMMON STOCK SEK 0.1	2,526	39,956	64,714
26884LAE9	EQT CORP CALLABLE NOTES FIXED 3% 01/OCT/	3,280,000	3,247,526	3,304,600
26884L109	EQT CORP COMMON STOCK USD 0	8,909	141,315	113,233
294429AK1	EQUIFAX INC CALLABLE NOTES FIXED 2.3% 01	818,000	806,208	822,597
294429AR6	EQUIFAX INC CALLABLE NOTES FIXED 2.6% 15	2,154,000	2,153,888	2,325,006
294429AS4	EQUIFAX INC CALLABLE NOTES FIXED 3.1% 15	690,000	688,780	767,522
294429AN5	EQUIFAX INC CALLABLE NOTES FIXED 3.95% 1	4,195,000	4,194,868	4,532,194
294429105	EQUIFAX INC COMMON STOCK USD 1.25	3,924	534,221	756,704
29444UBG0	EQUINIX INC CALLABLE NOTES FIXED 1.8% 15	205,000	204,527	211,025
29444UBH8	EQUINIX INC CALLABLE NOTES FIXED 2.15% 1	2,250,000	2,243,570	2,288,588
29444UBC9	EQUINIX INC CALLABLE NOTES FIXED 2.625%	264,000	264,000	282,221
29444UBD7	EQUINIX INC CALLABLE NOTES FIXED 2.9% 18	551,000	550,201	602,612
29444UBM7	EQUINIX INC CALLABLE NOTES FIXED 2.95% 1	1,980,000	1,973,724	1,999,285
29444UBJ4	EQUINIX INC CALLABLE NOTES FIXED 3% 15/J	1,596,000	1,594,465	1,616,221
29444UBE5	EQUINIX INC CALLABLE NOTES FIXED 3.2% 18	1,320,000	1,318,790	1,449,056
29444U700	EQUINIX INC REIT USD 0.001	2,861	1,749,924	2,043,269
29446M102	EQUINOR ASA ADR USD	18,097	305,504	297,153
29446MAJ1	EQUINOR ASA CALLABLE BOND FIXED 1.75% 22	6,570,000	6,670,897	6,901,654
29446MAK8	EQUINOR ASA CALLABLE BOND FIXED 2.375% 2	350,000	348,116	374,623
29446MAD4	EQUINOR ASA CALLABLE BOND FIXED 2.875% 0	1,985,000	1,984,444	2,168,037
29446MAF9	EQUINOR ASA CALLABLE BOND FIXED 3.125% 0	720,000	714,740	816,214
29446MAC6	EQUINOR ASA CALLABLE BOND FIXED 3.25% 18	2,054,000	2,130,026	2,282,610
29446MAG7	EQUINOR ASA CALLABLE BOND FIXED 3.625% 0	640,000	634,284	766,778
29446MAH5	EQUINOR ASA CALLABLE BOND FIXED 3.7% 06/	805,000	865,179	970,138
85771PAL6	EQUINOR ASA CALLABLE BOND FIXED 3.95% 15	1,040,000	1,106,515	1,269,133
7133608	EQUINOR ASA COMMON STOCK NOK 2.5	64,877	1,252,272	1,098,339
29449WAC1	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	1,000,000	998,664	1,000,580
054561AJ4	EQUITABLE HOLDINGS INC CALLABLE NOTES FI	2,400,000	2,394,461	2,837,472
054561AC9	EQUITABLE HOLDINGS INC CALLABLE NOTES FI	4,745,000	4,747,293	5,105,051
054561AM7	EQUITABLE HOLDINGS INC CALLABLE NOTES FI	4,240,000	4,038,671	5,584,716
2.9452E+105	EQUITABLE HOLDINGS INC COMMON STOCK USD	13,171	252,519	337,046
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK L	13,205	144,952	106,168
294628102	EQUITY COMMONWEALTH REIT USD 0.01	3,816	111,607	104,100
29472R108	EQUITY LIFESTYLE PROPERTIES INC REIT USD	7,262	372,919	460,120
29476L107	EQUITY RESIDENTIAL REIT USD 0.01	11,942	692,131	707,922
26884TAE2	ERAC USA FINANCE LLC CALLABLE NOTES FIXE	405,000	563,914	568,737
26884TAS1	ERAC USA FINANCE LLC CALLABLE NOTES FIXE	1,400,000	1,614,637	1,752,548
26884TAR3	ERAC USA FINANCE LLC CALLABLE NOTES FIXE	6,000,000	5,983,281	6,681,420
P3753#AA0	ERGON PERU SAC	1,836,245	1,836,245	1,976,131
29530P102	ERIE INDEMNITY CO COMMON STOCK USD 0	818	136,322	200,901
26884ABM4	ERP OPERATING LP CALLABLE NOTES FIXED 2.	870,000	896,395	939,722
26884ABL6	ERP OPERATING LP CALLABLE NOTES FIXED 3%	1,530,000	1,600,539	1,702,263
26884ABB8	ERP OPERATING LP CALLABLE NOTES FIXED 4.	3,475,000	3,660,260	4,593,186
5289837	ERSTE GROUP BANK AG COMMON STOCK EUR 0	7,779	239,035	237,379
092ESC029	ESC CEF BLACKROCK FLA	29,847	426,614	0
525ESC810	ESCROW LEINER HEALTH PROD	500	128	128
26907YAA2	ESH HOSPITALITY INC CALLABLE NOTES FIXED	185,000	177,868	189,625
6321642	ESPRIT HOLDINGS LTD COMMON STOCK HKD 0.1	568,401	554,383	82,835
BHNCRK0	ESR CAYMAN LTD COMMON STOCK HKD 0.001	17,800	53,681	63,819
29670GAE2	ESSENTIAL UTILITIES INC CALLABLE NOTES F	975,000	1,000,593	1,086,608
03836WAC7	ESSENTIAL UTILITIES INC CALLABLE NOTES F	1,025,000	1,174,155	1,314,306
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD	7,254	281,889	343,042
29717PAV9	ESSEX PORTFOLIO LP CALLABLE NOTES FIXED	200,000	205,288	214,598
29717PAS6	ESSEX PORTFOLIO LP CALLABLE NOTES FIXED	265,000	331,404	343,027

29717PAX5	ESSEX PORTFOLIO LP CALLABLE NOTES FIXED	1,045,000	1,043,410	1,002,009
29717PAW7	ESSEX PORTFOLIO LP CALLABLE NOTES FIXED	1,020,000	1,010,529	1,006,036
297178105	ESSEX PROPERTY TRUST INC REIT USD 0.0001	2,118	469,416	502,856
7212477	ESSILORLUXOTTICA SA COMMON STOCK EUR 0.1	10,086	704,612	1,574,060
BF1K7P7	ESSITY AB COMMON STOCK SEK 3.35	6,597	174,068	212,468
29736RAM2	ESTEE LAUDER COS INC/THE CALLABLE NOTES	6,805,000	6,726,556	7,900,333
518439104	ESTEE LAUDER COS INC/THE COMMON STOCK US	8,564	1,456,129	2,279,651
5806225	ETABLISSEMENTS FRANZ COLRUYT NV COMMON :	559	30,992	33,152
89799S163	ETON PARK OVERSEAS FUND LTD	503	154,416	71,346
29786A106	ETSY INC COMMON STOCK USD 0.001	5,792	566,642	1,030,455
7042395	EURAZEO SE COMMON STOCK EUR 0	392	24,232	26,620
EUR	EURO		1,523,444	1,529,554
BNDPYV1	EUROFINS SCIENTIFIC SE COMMON STOCK EUR	11,463	265,291	962,574
688666	EUROMONEY INSTITUTIONAL INVESTOR PLC COM	9,642	188,799	140,500
298736109	EURONET WORLDWIDE INC COMMON STOCK USD	2,391	237,169	346,504
BHJVQ59	EUROPEAN ASSETS TRUST PLC/FUND CLOSED-EN	2,159,722	2,682,874	3,550,059
298785H22	EUROPEAN INVESTMENT BANK BOND FIXED 1.37	2,255,000	2,247,488	2,299,961
19772	EUROPEAN OPPORTUNITIES TRUST PLC CLOSED-	160,243	1,426,222	1,596,832
G31991527	EUROPEAN SECONDARY DEV FUND IV LP/1133 W	100	0	6,029,546
298994914	EUROPEAN SECONDARY DEVELOPMENT FUND V,	100	11,745,968	27,453,266
29978A104	EVERBRIDGE INC COMMON STOCK USD 0.001	1,112	149,225	165,766
29977A105	EVERCORE INC COMMON STOCK USD 0.01	1,285	98,099	140,887
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD 0.	1,280	268,393	299,635
299808AH8	EVEREST REINSURANCE HOLDINGS INC CALLABL	745,000	812,858	845,091
30034WAA4	EVERGY INC CALLABLE NOTES FIXED 2.45% 15	1,581,000	1,588,179	1,676,398
30034WAB2	EVERGY INC CALLABLE NOTES FIXED 2.9% 15/	1,300,000	1,304,162	1,424,969
30034W106	EVERGY INC COMMON STOCK USD 0	7,341	376,606	407,499
95709TAQ3	EVERGY KANSAS CENTRAL INC CALLABLE BOND	435,000	431,327	487,731
95709TAH3	EVERGY KANSAS CENTRAL INC CALLABLE BOND	1,180,000	1,279,577	1,449,819
95709TAK6	EVERGY KANSAS CENTRAL INC CALLABLE BOND	1,150,000	1,149,978	1,471,126
95709TAJ9	EVERGY KANSAS CENTRAL INC CALLABLE BOND	1,325,000	1,340,398	1,652,964
30036FAA9	EVERGY KANSAS CENTRAL INC CALLABLE BOND	2,808,000	2,811,006	3,306,083
30037DAA3	EVERGY METRO INC CALLABLE BOND FIXED 2.2	757,000	756,571	802,019
485134BQ2	EVERGY METRO INC CALLABLE NOTES FIXED 4.	221,000	216,132	284,168
485134BM1	EVERGY METRO INC CALLABLE NOTES FIXED 5.	1,040,000	1,052,624	1,420,505
485134BR0	EVERGY METRO INC CALLABLE OTHER SECURED	1,805,000	1,803,486	2,339,298
30219GAN8	EVERNORTH HEALTH INC CALLABLE NOTES FIXE	525,000	571,372	556,471
30040WAK4	EVERSOURCE ENERGY CALLABLE NOTES FIXED 1	1,265,000	1,266,937	1,259,877
664397AK2	EVERSOURCE ENERGY CALLABLE NOTES FIXED 2	470,000	468,234	493,143
30040WAH1	EVERSOURCE ENERGY CALLABLE NOTES FIXED 3	120,000	140,763	136,626
30040WAG3	EVERSOURCE ENERGY CALLABLE NOTES FIXED 3	340,000	339,085	372,222
30040W108	EVERSOURCE ENERGY COMMON STOCK USD 5	11,158	834,210	965,279
BJXSCH4	EVOLUTION GAMING GROUP AB COMMON STOCK :	5,037	321,982	512,008
B3X0F91	EVOLUTION MINING LTD COMMON STOCK AUD 0	17,259	69,899	66,456
B5ZQ9D3	EVONIK INDUSTRIES AG COMMON STOCK EUR	2,181	62,640	71,197
B71N6K8	EVRAZ PLC	58,605	374,339	377,799
30063P105	EXACT SCIENCES CORP COMMON STOCK USD 0.0	6,258	594,423	829,122
30069LAA6	EXANTAS CAPITAL CORP 2019-RS07 LTD 2019-	374,217	374,217	369,673
30161Q104	EXELIXIS INC COMMON STOCK USD 0.001	14,864	338,154	298,320
30161NAU5	EXELON CORP CALLABLE NOTES FIXED 3.4% 15	9,900,000	9,603,637	11,150,865
30161NAW1	EXELON CORP CALLABLE NOTES FIXED 3.497%	509,000	502,750	529,457
30161NAX9	EXELON CORP CALLABLE NOTES FIXED 4.05% 1	1,875,000	1,871,429	2,218,650
30161NAV3	EXELON CORP CALLABLE NOTES FIXED 4.45% 1	1,990,000	2,127,414	2,537,469
30161NAY7	EXELON CORP CALLABLE NOTES FIXED 4.7% 15	4,534,000	5,346,659	6,028,996
30161NAQ4	EXELON CORP CALLABLE NOTES FIXED 4.95% 1	2,455,000	2,467,387	3,092,662
30161NAS0	EXELON CORP CALLABLE NOTES FIXED 5.1% 15	805,000	999,980	1,090,598
30161NAC5	EXELON CORP CALLABLE NOTES FIXED 5.625%	13,874,000	15,255,107	18,765,140
30161N101	EXELON CORP COMMON STOCK USD 0	31,649	1,167,675	1,336,221
30161MAN3	EXELON GENERATION CO LLC CALLABLE NOTES	466,000	463,680	530,821
30161MAJ2	EXELON GENERATION CO LLC CALLABLE NOTES	600,000	601,721	681,366
30161MAG8	EXELON GENERATION CO LLC CALLABLE NOTES	1,325,000	1,363,467	1,598,122
30167GAA8	EXETER AUTOMOBILE RECEIVABLES TRUST 2019	22,485	22,484	22,532
30167HAA6	EXETER AUTOMOBILE RECEIVABLES TRUST 2020	116,271	116,265	116,731
30167YAA9	EXETER AUTOMOBILE RECEIVABLES TRUST 2020	651,796	651,759	653,632
30167YAC5	EXETER AUTOMOBILE RECEIVABLES TRUST 2020	1,670,000	1,669,795	1,703,312
30166NAE6	EXETER AUTOMOBILE RECEIVABLES TRUST 2020	1,943,000	1,942,937	1,958,322
302088109	EXODUS COMMUNICATIONS COM STK USD0.001	53	1,053	0
BYSLCX9	EXOR NV COMMON STOCK EUR 0.01	1,134	61,685	91,881
30212PAP0	EXPEDIA GROUP INC CALLABLE NOTES FIXED 3	700,000	727,816	751,891
30212PAR6	EXPEDIA GROUP INC CALLABLE NOTES FIXED 3	4,630,000	4,626,263	4,818,626
30212P303	EXPEDIA GROUP INC COMMON STOCK USD 0.001	4,385	418,303	580,574
302130109	EXPEDITORS INTERNATIONAL OF WASHINGTON I	16,818	1,335,606	1,599,560
30217AAC7	EXPERIAN FINANCE PLC CALLABLE NOTES FIXE	2,250,000	2,229,111	2,442,960
30215C101	EXPERIAN PLC ADR USD	4,200	140,812	159,432
B19NLV4	EXPERIAN PLC COMMON STOCK GBP 0.1	47,060	1,010,598	1,786,407
1F8860B	EXPORT-IMPORT BANK OF INDIA MEDIUM TERM	600,000	597,258	599,940
30216JAE5	EXPORT-IMPORT BANK OF INDIA MEDIUM TERM	1,000,000	995,430	1,067,930
30219GAF5	EXPRESS SCRIPTS HOLDING CO CALLABLE NOTE	726,000	738,293	752,688
30224P200	EXTENDED STAY AMERICA INC UNIT USD 0.01	5,730	74,583	84,861
30227XAA9	EXTENET LLC 2019-1 2019-1A A2 3.204% 26/	1,500,000	1,549,543	1,554,764
30225T102	EXTRA SPACE STORAGE INC REIT USD 0.01	4,098	385,805	474,794
30231GBH4	EXXON MOBIL CORP CALLABLE NOTES FIXED 2.	1,070,000	1,118,316	1,171,115
30231GBD3	EXXON MOBIL CORP CALLABLE NOTES FIXED 2.	1,515,000	1,515,000	1,631,397
30231GAY8	EXXON MOBIL CORP CALLABLE NOTES FIXED 2.	4,410,000	4,418,948	4,786,790
30231GBN1	EXXON MOBIL CORP CALLABLE NOTES FIXED 2.	5,945,000	6,013,003	6,493,605
30231GBK7	EXXON MOBIL CORP CALLABLE NOTES FIXED 3.	480,000	480,000	558,235
30231GAZ5	EXXON MOBIL CORP CALLABLE NOTES FIXED 3.	2,155,000	2,200,549	2,336,149
30231GBM3	EXXON MOBIL CORP CALLABLE NOTES FIXED 3.	27,827,000	29,152,291	31,803,200
30231GAW2	EXXON MOBIL CORP CALLABLE NOTES FIXED 4.	1,180,000	1,186,789	1,455,424
30231GBG6	EXXON MOBIL CORP CALLABLE NOTES FIXED 4.	7,485,000	7,577,449	9,799,811
30231GBF8	EXXON MOBIL CORP CALLABLE NOTES FIXED 4.	10,890,000	11,414,645	13,561,862
30231G102	EXXON MOBIL CORP COMMON STOCK USD 0	169,670	8,250,772	6,993,797
346607	F&C INVESTMENT TRUST PLC CLOSED-END FUND	62,645	504,074	673,928
LX1651140	F+W media Inc Tr B1 TL - LX1651140	192,997	192,997	0
LX1651150	F+W media Inc Tr B2 TL - LX1651150	580,822	1,256,627	0

315616102	F5 NETWORKS INC COMMON STOCK USD 0	1,978	239,129	348,009
30303M102	FACEBOOK INC COMMON STOCK USD 0.000006	109,592	20,866,693	29,936,151
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STO	1,209	313,801	401,993
303250104	FAIR ISAAC CORP COMMON STOCK USD 0.01	2,404	901,006	1,228,540
303901BF8	FAIRFAX FINANCIAL HOLDINGS LTD CALLABLE	900,000	900,000	1,007,010
303901BB7	FAIRFAX FINANCIAL HOLDINGS LTD CALLABLE	1,100,000	1,097,415	1,231,142
2566351	FAIRFAX FINANCIAL HOLDINGS LTD EUR	5,196	2,564,743	1,769,454
3136ADZZ5	FANNIE MAE-ACES 2013-M5 X2 VARIABLE 25/J	399,387	6,779	3,666
3136AQCC65	FANNIE MAE-ACES 2015-M17 FA FLOATING 25/	687,384	684,565	689,106
3136AV7G8	FANNIE MAE-ACES 2017-M7 A2 VARIABLE 25/F	207,000	209,054	231,286
3136BBAR3	FANNIE MAE-ACES 2020-M33 X2 VARIABLE 25/	1,600,000	233,578	235,299
6356934	FANUC CORP COMMON STOCK JPY	11,814	2,785,349	2,901,865
30958PAA1	FARMERS EXCHANGE CAPITAL II CALLABLE NOT	4,180,000	4,264,693	5,286,989
30958QAA9	FARMERS EXCHANGE CAPITAL III CALLABLE NO	1,620,000	1,620,000	1,991,628
6332439	FAST RETAILING CO LTD COMMON STOCK JPY	1,398	774,766	1,252,100
311900104	FASTENAL CO COMMON STOCK USD 0.01	18,512	628,264	903,941
BOLC9F2	FASTIGHETS AB BALDER COMMON STOCK SEK 1	1,071	53,725	55,933
31188V100	FASTLY INC COMMON STOCK USD 0.00002	2,558	226,070	223,492
4400446	FAURECIA SE COMMON STOCK EUR 7	19,906	877,792	1,020,759
313990020	FCOI II HOLDINGS/1133 CHESTER	100	3,818,019	2,388,928
31331FAX9	FEDERAL EXPRESS CORP 1998 PASS THROUGH T	1,718,567	1,945,532	1,727,087
313309AP1	FEDERAL EXPRESS CORP NOTES FIXED 7.6% 01	914,000	1,214,551	1,523,949
313379Q69	FEDERAL HOME LOAN BANKS BOND FIXED 2.125	3,000,000	3,023,519	3,086,580
313378WG2	FEDERAL HOME LOAN BANKS BOND FIXED 2.5%	3,000,000	3,079,129	3,084,900
3130A3GE8	FEDERAL HOME LOAN BANKS BOND FIXED 2.75%	2,000,000	2,168,759	2,190,500
3130AFFX0	FEDERAL HOME LOAN BANKS BOND FIXED 3.25%	1,500,000	1,767,111	1,793,820
3130A0F70	FEDERAL HOME LOAN BANKS BOND FIXED 3.375	1,000,000	1,022,641	1,092,520
313385BC9	FEDERAL HOME LOAN BANKS DISCOUNT NOTES Z	11,790,000	11,787,231	11,789,191
313385AX4	FEDERAL HOME LOAN BANKS DISCOUNT NOTES Z	15,000,000	14,996,738	14,999,213
313385DF0	FEDERAL HOME LOAN BANKS DISCOUNT NOTES Z	20,000,000	19,995,844	19,996,364
313385AG1	FEDERAL HOME LOAN BANKS DISCOUNT NOTES Z	20,000,000	19,998,625	19,999,817
313385AE6	FEDERAL HOME LOAN BANKS DISCOUNT NOTES Z	20,000,000	19,998,694	19,999,889
313385DN3	FEDERAL HOME LOAN BANKS DISCOUNT NOTES Z	22,300,000	22,295,204	22,295,369
313385CG9	FEDERAL HOME LOAN BANKS DISCOUNT NOTES Z	25,000,000	24,994,439	24,996,700
313385AV8	FEDERAL HOME LOAN BANKS DISCOUNT NOTES Z	28,500,000	28,492,796	28,498,496
313385BZ8	FEDERAL HOME LOAN BANKS DISCOUNT NOTES Z	30,000,000	29,993,899	29,996,827
313385BU9	FEDERAL HOME LOAN BANKS DISCOUNT NOTES Z	35,000,000	34,992,728	34,996,529
313385AF3	FEDERAL HOME LOAN BANKS DISCOUNT NOTES Z	43,715,000	43,705,441	43,714,436
313385AN6	FEDERAL HOME LOAN BANKS DISCOUNT NOTES Z	88,000,000	87,984,111	87,997,467
3137EAEH5	FEDERAL HOME LOAN MORTGAGE CORP MEDIUM	3,000,000	2,991,244	3,189,510
3137EAEU9	FEDERAL HOME LOAN MORTGAGE CORP NOTES F	1,000,000	995,452	1,000,530
3134GVJ66	FEDERAL HOME LOAN MORTGAGE CORP NOTES F	1,000,000	1,000,340	1,002,930
3137EAEH6	FEDERAL HOME LOAN MORTGAGE CORP NOTES F	2,000,000	2,006,991	2,010,260
3137EADB2	FEDERAL HOME LOAN MORTGAGE CORP NOTES F	3,000,000	3,081,313	3,069,360
3137EAEQ8	FEDERAL HOME LOAN MORTGAGE CORP NOTES F	4,000,000	4,015,073	4,020,240
3135G05Q2	FEDERAL NATIONAL MORTGAGE ASSOCIATION NC	1,000,000	983,645	981,388
3135G05Y5	FEDERAL NATIONAL MORTGAGE ASSOCIATION NC	1,000,000	1,005,568	1,003,890
3135G0K36	FEDERAL NATIONAL MORTGAGE ASSOCIATION NC	1,000,000	1,078,837	1,089,500
3135G0S38	FEDERAL NATIONAL MORTGAGE ASSOCIATION NC	2,000,000	2,036,425	2,038,060
3135G0Q22	FEDERAL NATIONAL MORTGAGE ASSOCIATION NC	2,000,000	1,873,340	2,162,500
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION NC	2,500,000	2,503,217	2,510,450
31359MEU3	FEDERAL NATIONAL MORTGAGE ASSOCIATION NC	2,000,000	2,656,768	2,852,640
3135G0W33	FEDERAL NATIONAL MORTGAGE ASSOCIATION NC	3,000,000	3,061,356	3,063,840
3135G04Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION NC	3,195,000	3,188,386	3,211,965
3135G0ZR7	FEDERAL NATIONAL MORTGAGE ASSOCIATION NC	3,000,000	3,041,805	3,262,860
31359MGK3	FEDERAL NATIONAL MORTGAGE ASSOCIATION NC	2,235,000	2,734,038	3,384,058
3135G0U43	FEDERAL NATIONAL MORTGAGE ASSOCIATION NC	4,000,000	4,102,406	4,286,000
313747AZ0	FEDERAL REALTY INVESTMENT TRUST CALLABLE	1,000,000	998,380	1,084,790
313747AV9	FEDERAL REALTY INVESTMENT TRUST CALLABLE	2,298,000	2,607,862	2,707,848
313747AU1	FEDERAL REALTY INVESTMENT TRUST CALLABLE	3,650,000	3,794,603	3,970,653
313747BB2	FEDERAL REALTY INVESTMENT TRUST CALLABLE	7,263,000	7,235,596	7,396,349
313747BA4	FEDERAL REALTY INVESTMENT TRUST CALLABLE	9,564,000	9,797,727	10,589,739
313747206	FEDERAL REALTY INVESTMENT TRUST REIT USD	6,165	549,419	524,765
65412JAC7	FEDERAL REPUBLIC OF NIGERIA MEDIUM TERM	1,530,000	1,530,000	1,646,708
31428XBM7	FEDEX CORP CALLABLE NOTES FIXED 3.3% 15/	135,000	130,473	151,254
31428XBY1	FEDEX CORP CALLABLE NOTES FIXED 3.8% 15/	660,000	658,445	745,041
31428XBA3	FEDEX CORP CALLABLE NOTES FIXED 3.9% 01/	600,000	597,435	716,448
31428XBQ8	FEDEX CORP CALLABLE NOTES FIXED 4.05% 15	1,839,000	1,791,089	2,222,891
31428XBB1	FEDEX CORP CALLABLE NOTES FIXED 4.1% 01/	4,902,000	4,696,844	5,783,723
31428XAU0	FEDEX CORP CALLABLE NOTES FIXED 4.1% 15/	1,485,000	1,465,757	1,755,240
31428XBZ8	FEDEX CORP CALLABLE NOTES FIXED 4.25% 15	985,000	1,030,488	1,196,785
31428XBN5	FEDEX CORP CALLABLE NOTES FIXED 4.4% 15/	5,410,000	5,472,862	6,835,643
31428XBD7	FEDEX CORP CALLABLE NOTES FIXED 4.5% 01/	575,000	583,781	657,536
31428XBG0	FEDEX CORP CALLABLE NOTES FIXED 4.55% 01	6,831,000	8,045,401	8,788,082
31428XBE5	FEDEX CORP CALLABLE NOTES FIXED 4.75% 15	10,275,000	11,146,685	13,372,091
31428XBS4	FEDEX CORP CALLABLE NOTES FIXED 4.95% 17	460,000	457,893	628,024
31428XAW6	FEDEX CORP CALLABLE NOTES FIXED 5.1% 15/	330,000	410,797	445,071
31428XCA2	FEDEX CORP CALLABLE NOTES FIXED 5.25% 15	9,126,000	10,927,803	12,926,340
31428X106	FEDEX CORP COMMON STOCK USD 0.1	8,896	1,811,841	2,309,580
30260LAA3	FEL ENERGY VI SARL CALLABLE NOTES FIXED	224,000	224,000	238,403
314890AA2	FERGUSON FINANCE PLC CALLABLE NOTES FIXE	1,635,000	1,629,930	1,959,498
314890AB0	FERGUSON FINANCE PLC CALLABLE NOTES FIXE	2,957,000	3,002,643	3,297,380
BJVNSS4	FERGUSON PLC COMMON STOCK GBP 10	5,183	392,679	629,423
N3167Y103	FERRARI NV COMMON STOCK USD 0.01	600	119,573	137,712
BD6G507	FERRARI NV COMMON STOCK USD 0.01	8,850	1,296,344	2,042,781
B038516	FERROVIAL SA COMMON STOCK EUR 0.2	10,138	204,818	280,338
3128HDGU7	FHLMC MORTPASS ARM 01/FEB/2023 84 PN# 84	265	270	265
312854FZ5	FHLMC MORTPASS ARM 01/NOV/2036 1Q PN# 1Q	456,007	478,808	478,484
31347AKC7	FHLMC MORTPASS ARM 01/NOV/2041 84 PN# 84	1,244,930	1,297,061	1,300,304
31300LYH2	FHLMC MORTPASS ARM 01/OCT/2039 84 PN# 84	1,496,890	1,571,735	1,570,866
31349TD40	FHLMC MORTPASS ARM 01/SEP/2034 78 PN# 78	866,784	915,506	910,816
312910UP5	FHLMC REMICS 1303 L 8.25% 15/JUN/2022	10,397	10,767	10,820
3133TDCF1	FHLMC REMICS 2046 C 6% 15/APR/2028	93,101	100,363	102,690
3133TG5S4	FHLMC REMICS 2084 ZA 6.5% 15/AUG/2028	233,141	254,270	264,207
3133THAE7	FHLMC REMICS 2104 QH 6.5% 15/DEC/2028	498,301	546,235	568,667

3133TJ5V1	FHLMC REMICS 2121 C 6% 15/FEB/2029	131,617	142,537	148,982
3133TPNT2	FHLMC REMICS 2253 PH 7.5% 15/SEP/2030	294,784	325,920	353,711
3133TUF52	FHLMC REMICS 2323 PS FLOATING 15/JUN/203	19,310	23,735	27,403
3133TUBQ0	FHLMC REMICS 2325 JS FLOATING 15/JUN/203	61,871	18,375	36,393
31339D580	FHLMC REMICS 2411 SJ FLOATING 15/DEC/202	327,278	(1,235)	67,670
31392RTM3	FHLMC REMICS 2490 ZQ 6.5% 15/AUG/2032	1,092,746	1,191,777	1,297,088
31393F4B9	FHLMC REMICS 2528 KM 5.5% 15/NOV/2022	4,315	4,635	4,442
31393JAZ1	FHLMC REMICS 2551 FD FLOATING 15/JAN/203	19,807	19,927	19,940
31393QQ54	FHLMC REMICS 2614 WO ZEROCPN 15/MAY/2033	248,854	562,922	228,112
31394GWJ8	FHLMC REMICS 2661 GS FLOATING 15/AUG/203	104,681	104,929	129,235
31394KJP0	FHLMC REMICS 2682 JG 4.5% 15/OCT/2023	466,893	483,380	483,860
31394MWC0	FHLMC REMICS 2725 SC FLOATING 15/NOV/203	736,864	611,616	800,257
31395UEH0	FHLMC REMICS 2980 QB 6.5% 15/MAY/2035	103,192	105,664	124,512
31396UR85	FHLMC REMICS 3181 IS FLOATING 15/JUL/203	682,977	69,866	134,123
31397CTW9	FHLMC REMICS 3242 SC FLOATING 15/NOV/203	328,109	70,587	73,543
31397FPF3	FHLMC REMICS 3289 SA FLOATING 15/MAR/203	210,695	22,202	47,055
31397HDF2	FHLMC REMICS 3318 F FLOATING 15/MAY/2037	296,380	292,421	296,578
31397HSA7	FHLMC REMICS 3338 AH 6% 15/JUN/2037	1,216,103	1,313,508	1,451,931
31397JZ31	FHLMC REMICS 3339 JI FLOATING 15/JUL/203	2,909,497	228,380	554,000
31397JU85	FHLMC REMICS 3346 FT FLOATING 15/OCT/203	1,241,215	1,246,610	1,245,292
3137A0UM5	FHLMC REMICS 3716 PI 4.5% 15/APR/2038	114,906	9,852	1,318
3137ALUY3	FHLMC REMICS 3996 NZ 3.5% 15/FEB/2042	4,512,683	4,737,559	4,925,539
3137ATNX6	FHLMC REMICS 4097 PS FLOATING 15/JUN/204	1,840,841	325,552	336,924
3137AUV63	FHLMC REMICS 4119 LI 3.5% 15/JUN/2039	458,296	50,885	10,727
3137B1JU7	FHLMC REMICS 4194 GS FLOATING 15/APR/204	311,313	323,199	471,323
3137B2DY3	FHLMC REMICS 4203 PS FLOATING 15/SEP/204	245,957	32,214	33,644
3137B26P0	FHLMC REMICS 4205 PA 1.75% 15/MAY/2043	322,514	317,726	332,793
3137B3UJ5	FHLMC REMICS 4240 DI 4% 15/NOV/2042	1,683,658	350,294	222,926
3137B4UN4	FHLMC REMICS 4248 ES FLOATING 15/MAY/204	2,296,804	2,490,740	3,532,366
3137B5H29	FHLMC REMICS 4255 SN FLOATING 15/MAY/203	411,582	431,091	555,606
3137B5QX4	FHLMC REMICS 4265 ES FLOATING 15/NOV/204	1,282,358	1,381,728	1,837,756
3137BGBR9	FHLMC REMICS 4426 QC 1.75% 15/JUL/2037	557,763	554,604	577,242
3137BHV11	FHLMC REMICS 4457 DI 4% 15/AUG/2024	634,170	32,754	29,325
3137BSS87	FHLMC REMICS 4632 MA 4% 15/AUG/2054	3,908,731	4,164,164	4,226,786
3137BVXR2	FHLMC REMICS 4661 HA 3% 15/MAY/2043	725,840	739,624	746,226
3137F2JR8	FHLMC REMICS 4702 ZL 3% 15/JUL/2047	22,155,912	24,336,744	23,925,673
3137F1YE2	FHLMC REMICS 4705 A 4.5% 15/SEP/2042	290,978	313,711	299,695
3137FCAZ7	FHLMC REMICS 4742 PA 3% 15/OCT/2047	1,616,467	1,622,197	1,692,647
3137F3KK9	FHLMC REMICS 4763 CA 3% 15/SEP/2038	173,667	171,292	188,008
3137FERS1	FHLMC REMICS 4767 KA 3% 15/MAR/2048	425,264	423,403	460,059
3137F4XF4	FHLMC REMICS 4786 DP 4.5% 15/JUL/2042	23,148	24,045	23,153
3137FHED1	FHLMC REMICS 4821 FL FLOATING 15/JUN/204	780,150	772,349	781,735
3137FJE21	FHLMC REMICS 4836 PO ZEROCPN 15/OCT/2058	1,984,166	1,530,431	1,780,326
3137FJJY6	FHLMC REMICS 4839 UO ZEROCPN 15/AUG/2056	1,104,645	868,293	1,023,088
3137FJK81	FHLMC REMICS 4839 WO ZEROCPN 15/AUG/2056	4,610,123	3,420,205	4,131,436
3137FKD27	FHLMC REMICS 4845 WF FLOATING 15/DEC/204	646,933	641,373	647,446
3137FKHX7	FHLMC REMICS 4846 PF FLOATING 15/DEC/204	136,764	136,037	137,241
3137FLT53	FHLMC REMICS 4880 DA 3% 15/MAY/2050	717,191	732,207	772,304
3137FN5F3	FHLMC REMICS 4903 NF FLOATING 25/AUG/204	1,701,212	1,691,642	1,708,664
3137FQLW1	FHLMC REMICS 4940 FE FLOATING 25/JAN/205	1,577,541	1,577,541	1,590,915
3137FQZF3	FHLMC REMICS 4948 E 2.5% 25/OCT/2048	276,957	279,909	286,638
3137FRCJ8	FHLMC REMICS 4950 A 2.5% 25/JUN/2034	337,445	339,588	337,575
3137FUN26	FHLMC REMICS 4988 AF FLOATING 15/OCT/203	1,491,386	1,499,056	1,499,830
3128HXMV4	FHLMC STRIPS 264 30 3% 15/JUL/2042	1,376,104	1,313,319	1,467,147
31325UUE4	FHLMC STRIPS 314 S2 FLOATING 15/SEP/2043	5,617,488	1,207,994	1,244,555
3132HTZ66	FHLMC STRIPS 323 300 3% 15/JAN/2044	2,073,911	2,137,873	2,233,208
31325VHH0	FHLMC STRIPS 329 C5 3.5% 15/JUN/2043	4,657,367	946,769	545,238
3132J0FK8	FHLMC STRIPS 339 F5 FLOATING 15/NOV/2044	2,035,776	2,027,506	2,031,419
31351DEC1	FHLMC STRIPS 343 F4 FLOATING 15/OCT/2037	265,225	263,443	266,952
31325VRC0	FHLMC STRIPS 345 C13 3.5% 15/AUG/2045	1,868,872	376,311	173,188
3133N3W34	FHLMCGLD MORTPASS 2% 01/OCT/2050 3P PN#	9,804,977	9,987,060	10,065,985
3132WJE23	FHLMCGLD MORTPASS 3% 01/DEC/2046 Q4 PN#	169,465	170,180	178,450
3132L8CS4	FHLMCGLD MORTPASS 3% 01/DEC/2046 V8 PN#	260,095	261,192	278,546
3132L7QE2	FHLMCGLD MORTPASS 3% 01/FEB/2041 V8 PN#	2,296,607	2,386,486	2,442,900
3128MJYG9	FHLMCGLD MORTPASS 3% 01/JUN/2046 G0 PN#	169,722	170,438	178,677
3132HQBE1	FHLMCGLD MORTPASS 3% 01/NOV/2042 Q1 PN#	5,263,911	5,474,246	5,586,326
3132HQBF8	FHLMCGLD MORTPASS 3% 01/NOV/2042 Q1 PN#	5,585,122	5,808,291	5,951,450
3132WJFE6	FHLMCGLD MORTPASS 3% 01/NOV/2046 Q4 PN#	143,601	144,207	150,918
31335A3R7	FHLMCGLD MORTPASS 3% 01/OCT/2046 G6 PN#	208,969	209,851	223,668
3132WHEG6	FHLMCGLD MORTPASS 3% 01/OCT/2046 Q4 PN#	508,960	511,008	535,645
3133N2R81	FHLMCGLD MORTPASS 3% 01/OCT/2049 3P PN#	847,246	855,056	890,658
3132VN2F9	FHLMCGLD MORTPASS 3.5% 01/DEC/2048 Q6 PN	52,082	52,407	54,938
3128MJYH7	FHLMCGLD MORTPASS 3.5% 01/JUN/2046 G0 PN	452,809	476,528	480,738
3132XUJQ9	FHLMCGLD MORTPASS 3.5% 01/NOV/2047 Q5 PN	1,109,296	1,161,430	1,182,587
3132WGW78	FHLMCGLD MORTPASS 3.5% 01/OCT/2046 Q4 PN	560,608	564,901	603,680
3132J4LS6	FHLMCGLD MORTPASS 4% 01/APR/2037 G3 PN#	492,910	524,025	547,934
3132XXXT1	FHLMCGLD MORTPASS 4% 01/APR/2048 Q5 PN#	109,185	113,979	116,911
3132H3EE9	FHLMCGLD MORTPASS 4% 01/AUG/2042 U9 PN#	2,942,786	3,161,656	3,225,912
3128M96X5	FHLMCGLD MORTPASS 4% 01/AUG/2044 G0 PN#	3,048,185	3,269,178	3,399,854
3132Y17A0	FHLMCGLD MORTPASS 4% 01/AUG/2048 Q5 PN#	375,891	383,659	412,582
3132Y16Y9	FHLMCGLD MORTPASS 4% 01/AUG/2048 Q5 PN#	460,758	469,721	507,124
3132XVJ38	FHLMCGLD MORTPASS 4% 01/DEC/2047 Q5 PN#	668,473	697,039	715,961
3132VLSJ7	FHLMCGLD MORTPASS 4% 01/DEC/2048 Q6 PN#	298,857	306,061	328,456
3132XW4M0	FHLMCGLD MORTPASS 4% 01/FEB/2048 Q5 PN#	68,234	71,230	73,020
3132LNP99	FHLMCGLD MORTPASS 4% 01/JAN/2035 K9 PN#	20,394	21,636	22,668
3132LPVB2	FHLMCGLD MORTPASS 4% 01/JAN/2036 K9 PN#	35,234	37,690	38,831
31335BMB9	FHLMCGLD MORTPASS 4% 01/JAN/2048 G6 PN#	477,389	498,349	511,307
3132XWE64	FHLMCGLD MORTPASS 4% 01/JAN/2048 Q5 PN#	1,028,002	1,073,138	1,100,805
3132HBXZ3	FHLMCGLD MORTPASS 4% 01/JUL/2043 U9 PN#	350,898	361,754	385,128
31335AC55	FHLMCGLD MORTPASS 4% 01/JUN/2045 G6 PN#	183,714	190,141	205,466
3132Y0UU2	FHLMCGLD MORTPASS 4% 01/JUN/2048 Q5 PN#	135,084	140,107	147,950
3132Y0FE5	FHLMCGLD MORTPASS 4% 01/JUN/2048 Q5 PN#	156,310	162,123	171,198
3132LQFK8	FHLMCGLD MORTPASS 4% 01/MAR/2037 K9 PN#	29,996	31,828	33,347
3132LQFN4	FHLMCGLD MORTPASS 4% 01/MAR/2037 K9 PN#	33,386	35,477	37,742
3132LQFN2	FHLMCGLD MORTPASS 4% 01/MAR/2037 K9 PN#	54,223	57,457	59,722

3132XXE47	FHLMCGLD MORTPASS 4% 01/MAR/2048 Q5 PN#	49,535	51,710	53,072
3128MJ2X7	FHLMCGLD MORTPASS 4% 01/NOV/2047 G0 PN#	582,229	607,793	625,483
3132J4H85	FHLMCGLD MORTPASS 4% 01/OCT/2036 G3 PN#	241,618	257,399	263,902
3132XS3U2	FHLMCGLD MORTPASS 4% 01/SEP/2047 Q5 PN#	924,988	964,517	991,846
3132VMK38	FHLMCGLD MORTPASS 4.5% 01/DEC/2048 Q6 PN	1,293,460	1,347,220	1,399,821
3129882U1	FHLMCGLD MORTPASS 4.5% 01/JUL/2039 B7 PN	22,808	25,381	26,408
3129882T4	FHLMCGLD MORTPASS 4.5% 01/JUN/2039 B7 PN	17,365	19,324	19,491
3132XCSH9	FHLMCGLD MORTPASS 4.5% 01/MAR/2049 G6 PN	275,088	300,534	308,104
3132Y3Y32	FHLMCGLD MORTPASS 4.5% 01/NOV/2048 Q5 PN	588,955	631,746	653,598
3128LXAT7	FHLMCGLD MORTPASS 5% 01/MAY/2035 G0 PN#	63,561	68,745	72,662
3132L9XD2	FHLMCGLD MORTPASS 5% 01/MAY/2048 V8 PN#	1,006,855	1,085,044	1,153,766
31283HXS9	FHLMCGLD MORTPASS 5% 01/SEP/2033 G0 PN#	24,772	25,477	28,619
3128M7AX4	FHLMCGLD MORTPASS 5.5% 01/JAN/2039 G0 PN	139,321	151,304	163,838
3128LCQ58	FHLMCGLD MORTPASS 5.5% 01/JUN/2038 A7 PN	170,922	185,077	201,001
3128M7ZR0	FHLMCGLD MORTPASS 5.5% 01/MAR/2039 G0 PN	176,597	191,221	206,957
3128M86H2	FHLMCGLD MORTPASS 5.5% 01/SEP/2039 G0 PN	76,678	83,555	90,172
31292GUE4	FHLMCGLD MORTPASS 7% 01/FEB/2028 C0 PN#	12,331	13,675	14,028
3128M9PU0	FHLMCGLD MORTPASS 7% 01/MAR/2039 G0 PN#	227,353	266,266	265,985
31292GWK8	FHLMCGLD MORTPASS 7% 01/SEP/2028 C0 PN#	34,618	38,346	39,636
3128FESV2	FHLMCGLD MORTPASS 8% 01/JUL/2026 D7 PN#	6,701	6,754	6,730
315786AC7	FIDELITY & GUARANTY LIFE HOLDINGS INC CA	1,000,000	995,942	1,167,000
BK1PKQ9	FIDELITY EUROPEAN TRUST PLC CLOSED-END F	2,697,418	6,453,587	10,545,494
332855	FIDELITY JAPAN TRUST PLC CLOSED-END FUND	1,259,345	1,130,466	3,795,823
3162ORAK1	FIDELITY NATIONAL FINANCIAL INC CALLABLE	400,000	398,568	406,848
3162ORAF2	FIDELITY NATIONAL FINANCIAL INC CALLABLE	1,100,000	1,133,638	1,185,063
3162OR303	FIDELITY NATIONAL FINANCIAL INC COMMON S	45,181	1,554,053	1,766,125
31620MAZ9	FIDELITY NATIONAL INFORMATION SERVICES I	180,000	218,104	237,731
31620MAT3	FIDELITY NATIONAL INFORMATION SERVICES I	720,000	698,663	801,151
31620MBJ4	FIDELITY NATIONAL INFORMATION SERVICES I	690,000	766,538	810,060
31620M106	FIDELITY NATIONAL INFORMATION SERVICES I	20,080	2,365,303	2,840,517
316996446	FIFTH CINVEN FUND (NO.2)	100	1,439,764	21,237,441
316773CL2	FIFTH THIRD BANCORP CALLABLE NOTES FIXED	500,000	508,397	517,355
316773DA5	FIFTH THIRD BANCORP CALLABLE NOTES FIXED	1,094,000	1,092,052	1,190,622
316773CY4	FIFTH THIRD BANCORP CALLABLE NOTES FIXED	1,660,000	1,659,627	1,766,638
316773100	FIFTH THIRD BANCORP COMMON STOCK USD 0	23,083	483,131	636,398
316773CH1	FIFTH THIRD BANCORP NOTES FIXED 8.25% 01	5,840,000	8,093,827	9,887,470
31677QBM0	FIFTH THIRD BANK NA CALLABLE MEDIUM TERM	525,000	525,000	599,734
5452877	FILMS PLC FRN 31/MAR/2008 ITL200000000	2,400,000,000	530,903	0
317386AA8	FINANCE OF AMERICA FUNDING LLC CALLABLE	3,000,000	2,970,597	2,962,500
LX189987	FinCo I LLC-2020 Replacement Term Loan L	334,034	333,199	334,174
BNGN9Z1	FINECOBANK BANCA FINECO SPA COMMON STOC	6,388	68,068	104,735
2339177	FINNING INTERNATIONAL INC COMMON STOCK C	23,161	211,623	491,399
31816Q101	FIREEYE INC COMMON STOCK USD 0.0001	28,900	419,956	666,434
31847RAE2	FIRST AMERICAN FINANCIAL CORP CALLABLE N	500,000	512,009	528,300
31847RAF9	FIRST AMERICAN FINANCIAL CORP CALLABLE N	2,000,000	1,999,500	2,216,740
31847R102	FIRST AMERICAN FINANCIAL CORP COMMON STO	18,446	880,605	952,367
31946M103	FIRST CITIZENS BANCSHARES INC/NC COMMON	205	79,389	117,725
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD 0.01	24,263	628,599	572,122
32051GAA3	FIRST HORIZON ALTERNATIVE MORTGAGE SECUR	62,648	61,867	63,430
32051G2Y0	FIRST HORIZON ALTERNATIVE MORTGAGE SECUR	2,436,025	(2,173)	550,872
320517105	FIRST HORIZON CORP COMMON STOCK USD 0.62	17,706	194,923	225,929
32051GQL2	FIRST HORIZON MORTGAGE PASS-THROUGH TRU:	19,264	18,951	16,361
32055GAE1	FIRST HORIZON MORTGAGE PASS-THROUGH TRU:	55,268	46,294	40,877
32054K103	FIRST INDUSTRIAL REALTY TRUST INC REIT U	4,109	159,926	173,112
32058RAA2	FIRST INVESTORS AUTO OWNER TRUST 2019-2	208,123	208,117	209,938
320816101	FIRST MERCHANT ACCEPTANCE CORP COM STK L	15,100	30	0
32115BAA8	FIRST NLC TRUST 2007-1 2007-1 A1 FLOATIN	548,982	548,982	338,133
6339872	FIRST PACIFIC CO LTD COMMON STOCK HKD 0.	165,250	116,724	52,641
335934AL9	FIRST QUANTUM MINERALS LTD CALLABLE NOTE	1,140,000	1,088,630	1,187,025
335934AK1	FIRST QUANTUM MINERALS LTD CALLABLE NOTE	1,350,000	1,372,259	1,391,418
335934AT2	FIRST QUANTUM MINERALS LTD CALLABLE NOTE	2,670,000	2,652,495	2,896,950
335934105	FIRST QUANTUM MINERALS LTD COMMON STOCK	10,600	71,499	190,482
2347608	FIRST QUANTUM MINERALS LTD COMMON STOCK	35,006	350,692	627,855
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD	5,533	537,662	812,964
336433107	FIRST SOLAR INC COMMON STOCK USD 0.001	2,974	164,114	294,188
33740D107	FIRST TRUST DYNAMIC EUROPE EQUITY INCOME	337,876	3,919,909	3,986,937
33740K101	FIRST TRUST SENIOR FLOATING RATE 2022 TA	81,821	664,266	735,571
337932AL1	FIRSTENERGY CORP CALLABLE NOTES FIXED 2.	115,000	112,522	115,365
337932AP2	FIRSTENERGY CORP CALLABLE NOTES FIXED 2.	485,000	473,784	469,141
337932AM9	FIRSTENERGY CORP CALLABLE NOTES FIXED 3.	1,940,000	1,936,313	1,858,190
337932AH0	FIRSTENERGY CORP CALLABLE NOTES FIXED 4.	2,150,000	2,138,253	2,369,945
337932AF4	FIRSTENERGY CORP CALLABLE NOTES FIXED 4.	6,210,000	6,595,820	6,557,636
337932AJ6	FIRSTENERGY CORP CALLABLE NOTES FIXED 5.	6,148,000	6,683,278	7,651,186
337932AC1	FIRSTENERGY CORP CALLABLE NOTES FIXED 7.	9,000,000	9,918,483	12,833,640
337932107	FIRSTENERGY CORP COMMON STOCK USD 0.1	17,549	574,303	537,175
33767BAC3	FIRSTENERGY TRANSMISSION LLC CALLABLE NO	3,054,000	3,143,693	3,566,553
33767BAB5	FIRSTENERGY TRANSMISSION LLC CALLABLE NO	4,310,000	4,333,451	4,698,848
33767BAA7	FIRSTENERGY TRANSMISSION LLC CALLABLE NO	5,667,000	6,111,815	7,190,630
33767MAA3	FIRSTKEY HOMES 2020-SFR1 TRUST 2020-SFR1	989,000	988,981	1,000,325
BJMKSJ5	FIRSTSERVICE CORP COMMON STOCK CAD	1,912	261,665	261,467
337738BB3	FISERV INC CALLABLE NOTES FIXED 2.25% 01	1,715,000	1,713,971	1,827,761
337738BC1	FISERV INC CALLABLE NOTES FIXED 2.65% 01	1,105,000	1,103,055	1,195,522
337738AT5	FISERV INC CALLABLE NOTES FIXED 3.2% 01/	921,000	926,728	1,031,686
337738AU2	FISERV INC CALLABLE NOTES FIXED 3.5% 01/	97,000	93,242	110,760
337738AV0	FISERV INC CALLABLE NOTES FIXED 4.4% 01/	9,690,000	9,831,635	12,979,561
337738108	FISERV INC COMMON STOCK USD 0.01	19,050	1,642,249	2,169,033
6340250	FISHER & PAYKEL HEALTHCARE CORP LTD COMM	23,245	413,310	551,799
33829M101	FIVE BELOW INC COMMON STOCK USD 0.01	2,855	345,636	499,568
338307101	FIVE9 INC COMMON STOCK USD 0.001	2,006	240,531	349,846
33843RAE2	FLAGSHIP CREDIT AUTO TRUST 2017-4 2017-4	2,000,000	1,999,755	2,027,390
33844RAA9	FLAGSHIP CREDIT AUTO TRUST 2019-1 2019-1	134,471	134,462	135,946
33845WAA7	FLAGSHIP CREDIT AUTO TRUST 2019-2 2019-2	375,736	375,710	380,249
33845FAA4	FLAGSHIP CREDIT AUTO TRUST 2019-4 2019-4	474,717	474,717	480,715
33843FAA6	FLAGSHIP CREDIT AUTO TRUST 2020-1 2020-1	1,371,544	1,371,479	1,387,539
33844QAA1	FLAGSHIP CREDIT AUTO TRUST 2020-2 2020-2	765,612	765,549	771,259

33844TAA5	FLAGSHIP CREDIT AUTO TRUST 2020-3 2020-3	382,819	382,777	383,207
33851KAC0	FLAGSTAR MORTGAGE TRUST 2020-2 2020-2 A2	847,299	874,288	872,916
338915AH4	FLEETBOSTON FINANCIAL CORP BOND FIXED 6.	1,400,000	1,483,206	1,847,776
338915AM3	FLEETBOSTON FINANCIAL CORP BOND FIXED 6.	2,500,000	2,769,663	3,319,800
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK I	2,677	524,301	730,366
6341606	FLETCHER BUILDING LTD COMMON STOCK NZD 0	27,670	77,787	117,542
33938XAC9	FLEX LTD CALLABLE NOTES FIXED 3.75% 01/F	500,000	498,085	559,280
33938XAB1	FLEX LTD CALLABLE NOTES FIXED 4.875% 12/	525,000	603,040	631,234
33938XAA3	FLEX LTD CALLABLE NOTES FIXED 4.875% 15/	1,800,000	1,924,837	2,126,160
302445AE1	FLIR SYSTEMS INC CALLABLE NOTES FIXED 2.	1,875,000	1,871,381	1,968,019
302445101	FLIR SYSTEMS INC COMMON STOCK USD 0.01	4,231	152,896	185,445
30288*AA8	FLNG LIQUEFACTION 2 LLC	9,476,000	9,476,000	9,688,831
339750101	FLOOR & DECOR HOLDINGS INC COMMON STOCK	3,034	179,732	281,707
341081FL6	FLORIDA POWER & LIGHT CO CALLABLE BOND F	260,000	326,451	333,520
341081FH5	FLORIDA POWER & LIGHT CO CALLABLE BOND F	300,000	266,597	371,646
341081FA0	FLORIDA POWER & LIGHT CO CALLABLE BOND F	250,000	330,544	375,018
341081FB8	FLORIDA POWER & LIGHT CO CALLABLE BOND F	500,000	664,092	758,740
341081FC6	FLORIDA POWER & LIGHT CO CALLABLE BOND F	750,000	867,798	1,112,888
341081FZ5	FLORIDA POWER & LIGHT CO CALLABLE BOND F	1,490,000	1,488,480	1,621,493
341081FX0	FLORIDA POWER & LIGHT CO CALLABLE BOND F	1,835,000	1,823,706	2,114,911
341081FR3	FLORIDA POWER & LIGHT CO CALLABLE BOND F	1,765,000	1,896,899	2,331,036
341081FQ5	FLORIDA POWER & LIGHT CO CALLABLE BOND F	1,890,000	1,880,158	2,464,844
341081ER4	FLORIDA POWER & LIGHT CO CALLABLE BOND F	2,000,000	2,693,136	2,888,260
341081FE2	FLORIDA POWER & LIGHT CO CALLABLE BOND F	2,400,000	2,598,977	3,312,912
341081FP7	FLORIDA POWER & LIGHT CO CALLABLE BOND F	20,490,000	21,178,864	25,400,224
341081FD4	FLORIDA POWER & LIGHT CO CALLABLE NOTES	3,319,000	3,379,064	4,730,073
341271AF1	FLORIDA ST BRD ADMIN FIN CORP REV TAXABL	2,865,000	2,865,000	3,014,610
341271AE4	FLORIDA ST BRD ADMIN FIN CORP REV TAXABL	4,260,000	4,260,000	4,421,837
343498101	FLOWERS FOODS INC COMMON STOCK USD 0.01	14,588	305,992	330,126
34354P105	FLOWERVE CORP COMMON STOCK USD 1.25	4,208	134,542	155,065
B28V440	FLUIDRA SA COMMON STOCK EUR 1	12,300	233,899	315,290
BWT6H89	FLUTTER ENTERTAINMENT PLC COMMON STOCK (	392	46,398	80,051
BWXC0Z1	FLUTTER ENTERTAINMENT PLC COMMON STOCK (	11,285	719,829	2,330,873
302491AV7	FMC CORP CALLABLE NOTES FIXED 4.5% 01/OC	2,805,000	2,926,007	3,636,626
302491303	FMC CORP COMMON STOCK USD 0.1	5,272	466,834	605,911
30251BAB4	FMR LLC CALLABLE BOND FIXED 6.45% 15/NOV	1,035,000	1,032,760	1,576,367
30260NAA9	FNB CORP/PA CALLABLE NOTES FIXED 2.2% 24	660,000	659,648	672,250
302520101	FNB CORP/PA COMMON STOCK USD 0.01	10,381	96,188	98,620
3136FG4D6	FNMA INTEREST STRIP 407 22 5% 25/JAN/203	10,235	13,007	1,741
3136FG5L7	FNMA INTEREST STRIP 407 C10 5% 25/JAN/20	204,246	51,492	34,548
3139SQDZ0	FNMA INTEREST STRIP 414 A35 3.5% 25/OCT/	1,018,002	1,002,454	1,084,386
3140J1CP1	FNMA MORTPASS 1.095% 01/SEP/2030 HY PN#	5,500,000	5,500,480	5,429,875
3140HY3U0	FNMA MORTPASS 1.76% 01/JUL/2035 HY PN# B	14,000,000	14,564,157	14,273,280
31418DXT0	FNMA MORTPASS 2% 01/OCT/2050 CK PN# MA41	2,958,544	3,016,717	3,037,359
31410LLW0	FNMA MORTPASS 2.5% 01/JUN/2028 CV PN# 89	1,945,187	1,957,344	2,028,791
3140HVTE4	FNMA MORTPASS 2.5% 01/SEP/2031 HY PN# BL	12,000,000	13,343,354	13,187,640
3140HVQ31	FNMA MORTPASS 2.96% 01/SEP/2034 HY PN# B	22,000,000	25,394,596	24,857,360
3140FXKV3	FNMA MORTPASS 3% 01/JAN/2043 U3 PN# BF03	693,431	708,410	740,896
31417FXJ2	FNMA MORTPASS 3% 01/MAR/2053 CZ PN# AB87	356,474	343,774	367,945
3140FXFU1	FNMA MORTPASS 3% 01/MAR/2057 I4 PN# BF01	1,261,486	1,297,409	1,370,668
3140FXJG8	FNMA MORTPASS 3% 01/MAY/2058 I4 PN# BF02	1,084,562	1,115,065	1,178,127
3138FLPN2	FNMA MORTPASS 3% 01/OCT/2036 HY PN# AN31	566,550	637,833	638,480
3140QB3X4	FNMA MORTPASS 3% 01/OCT/2049 CK PN# CA44	2,496,706	2,536,661	2,626,185
3138LL5Q4	FNMA MORTPASS 3.21% 01/JAN/2033 HY PN# A	12,000,000	13,923,629	13,749,960
3138EQVS8	FNMA MORTPASS 3.5% 01/AUG/2034 CR PN# AL	4,379,284	4,580,457	4,712,722
3140FXFK3	FNMA MORTPASS 3.5% 01/JAN/2057 I4 PN# BF	1,061,804	1,121,862	1,173,230
3140FXLQ3	FNMA MORTPASS 3.5% 01/JAN/2059 I4 PN# BF	1,782,605	1,887,333	1,969,404
3140FXDG4	FNMA MORTPASS 3.5% 01/JUN/2056 I4 PN# BF	1,121,862	1,186,018	1,239,590
3140FXJH6	FNMA MORTPASS 3.5% 01/MAY/2058 I4 PN# BF	2,181,027	2,329,916	2,440,744
3140FXES7	FNMA MORTPASS 3.5% 01/OCT/2056 I4 PN# BF	203,054	208,825	225,467
3140FXG55	FNMA MORTPASS 3.5% 01/SEP/2057 I4 PN# BF	2,098,947	2,233,596	2,318,685
3140HS5N7	FNMA MORTPASS 3.68% 01/MAR/2029 HY PN# B	8,456,500	9,593,336	9,617,831
3140HSPA3	FNMA MORTPASS 3.89% 01/JAN/2029 HY PN# B	3,893,349	3,928,632	4,571,219
3140HSM40	FNMA MORTPASS 3.92% 01/FEB/2029 HY PN# B	500,000	507,813	590,385
3140FXM74	FNMA MORTPASS 4% 01/APR/2059 I4 PN# BF03	2,063,902	2,243,722	2,300,714
3140FXK92	FNMA MORTPASS 4% 01/JUL/2048 I3 PN# BF03	2,584,456	2,751,235	2,833,624
3140FXD74	FNMA MORTPASS 4% 01/JUL/2056 I4 PN# BF01	5,725,345	6,104,648	6,382,615
3140HSMT5	FNMA MORTPASS 4.01% 01/JUL/2027 H2 PN# B	500,000	510,938	579,210
3140HSAA9	FNMA MORTPASS 4.08% 01/FEB/2034 HY PN# B	1,800,000	2,253,544	2,252,790
3140HR6J7	FNMA MORTPASS 4.08% 01/JAN/2034 HY PN# B	450,000	453,394	554,099
3140FXLT7	FNMA MORTPASS 4.5% 01/JAN/2059 I4 PN# BF	1,228,090	1,358,767	1,410,818
3140FXLJ9	FNMA MORTPASS 4.5% 01/JUL/2048 I3 PN# BF	610,291	667,602	687,298
31409MB44	FNMA MORTPASS 6.2% 01/NOV/2037 ML PN# 87	960,786	1,118,415	1,031,222
31409HGG3	FNMA MORTPASS ARM 01/APR/2036 WS PN# 871	107,897	112,753	108,226
31374FXL8	FNMA MORTPASS ARM 01/AUG/2026 WC PN# 313	2,405	2,484	2,423
3140JA2W7	FNMA MORTPASS ARM 01/AUG/2049 LB PN# BM6	2,505,453	2,572,592	2,607,576
31373TC81	FNMA MORTPASS ARM 01/DEC/2024 WC PN# 302	14,259	14,537	14,277
3138E4Y47	FNMA MORTPASS ARM 01/FEB/2042 LB PN# AK0	266,531	275,902	278,190
3138EREY2	FNMA MORTPASS ARM 01/JAN/2046 LB PN# AL9	1,487,531	1,502,522	1,543,105
31376CDW1	FNMA MORTPASS ARM 01/JUL/2026 WC PN# 351	7,530	7,534	7,379
3140JAWQ7	FNMA MORTPASS ARM 01/JUN/2045 LB PN# BM6	411,483	415,758	426,954
3138EKDV4	FNMA MORTPASS ARM 01/MAY/2035 WS PN# AL2	205,529	217,090	216,488
31407XUZ2	FNMA MORTPASS ARM 01/NOV/2035 LB PN# 844	12,532	12,502	12,615
3138EP2Y9	FNMA MORTPASS ARM 01/OCT/2037 WS PN# AL7	1,909,147	2,018,028	2,006,476
3138EQCH3	FNMA MORTPASS ARM 01/SEP/2041 WS PN# AL7	539,517	566,493	565,640
31358GUJ4	FNMA REMICS 1991-46 F FLOATING 25/MAY/20	240	240	238
31358NMG4	FNMA REMICS 1992-107 FA FLOATING 25/JUN/	6,499	6,540	6,491
31359D5Q2	FNMA REMICS 1993-165 FH FLOATING 25/SEP/	123,980	126,660	125,667
31359K4Q7	FNMA REMICS 1996-53 H 7% 18/DEC/2026	88,245	98,417	99,855
31359P2N5	FNMA REMICS 1997-43 ZC 7% 18/DEC/2026	182,961	175,959	203,488
31359UYS8	FNMA REMICS 1998-58 ZB 6% 25/OCT/2028	412,483	441,200	463,546
31359U4E2	FNMA REMICS 1998-66 SC FLOATING 17/NOV/2	122,457	(350)	6,319
31392ADP0	FNMA REMICS 2001-62 SJ FLOATING 25/NOV/2	49,584	7,943	9,965
31392B5V4	FNMA REMICS 2002-10 FD FLOATING 25/JAN/2	126,974	127,609	128,577
31392CBW3	FNMA REMICS 2002-23 F FLOATING 25/APR/20	42,163	42,254	42,629

31392EHL7	FNMA REMICS 2002-53 FH FLOATING 25/JUL/2	91,580	93,068	92,833
31393YBS3	FNMA REMICS 2004-38 FK FLOATING 25/MAY/2	94,975	95,196	95,183
31394AFU5	FNMA REMICS 2004-54 HS FLOATING 25/DEC/2	363,757	31,004	60,085
31394APU4	FNMA REMICS 2004-65 ST FLOATING 25/AUG/2	1,115,431	(1,283)	231,038
31394ENT1	FNMA REMICS 2005-62 JA 5.5% 25/JUL/2035	950,000	909,315	1,112,515
31394E2B3	FNMA REMICS 2005-70 GB 5.5% 25/AUG/2035	2,117,040	2,611,899	2,400,969
31396L4T4	FNMA REMICS 2006-118 A2 FLOATING 25/DEC/2	60,476	60,476	59,906
31395NWF0	FNMA REMICS 2006-56 ZA 5.75% 25/JUL/2036	2,901,923	2,820,267	3,459,151
31394VW30	FNMA REMICS 2006-8 HO ZEROCPN 25/MAR/203	29,424	0	27,579
31396KM33	FNMA REMICS 2006-81 FA FLOATING 25/SEP/2	626,299	622,057	631,010
31396X6P4	FNMA REMICS 2007-116 IA FLOATING 25/MAY/1	555,711	79,861	97,404
31396VE20	FNMA REMICS 2007-48 SD FLOATING 25/MAY/2	847,593	118,756	158,247
31396XNX8	FNMA REMICS 2007-86 FA FLOATING 25/SEP/2	288,306	287,814	290,590
31396Y4J8	FNMA REMICS 2008-27 SG FLOATING 25/APR/2	116,155	29,814	26,639
31397MG92	FNMA REMICS 2008-86 SH FLOATING 25/DEC/2	202,192	(211)	36,861
31398GUS6	FNMA REMICS 2009-106 SN FLOATING 25/JAN/1	4,326,519	374,357	794,615
31398NAH7	FNMA REMICS 2010-102 IP 5% 25/DEC/2039	133,797	7,178	2,985
31398TDW8	FNMA REMICS 2010-76 SA FLOATING 25/JUL/2	1,552,698	300,340	296,747
3136A9HB7	FNMA REMICS 2012-111 HS FLOATING 25/OCT/2	190,733	182,535	188,468
3136A94D7	FNMA REMICS 2012-118 DI 3.5% 25/JAN/2040	374,627	49,327	15,848
3136A9B56	FNMA REMICS 2012-127 PI 4% 25/NOV/2042	960,886	244,257	127,917
3136AAZ65	FNMA REMICS 2012-145 EI 3% 25/JAN/2028	632,088	50,524	41,082
3136ABPN7	FNMA REMICS 2012-148 JI 3.5% 25/DEC/2039	494,190	47,320	23,950
3136ABAA1	FNMA REMICS 2012-150 KA 1.75% 25/JAN/204	5,593,271	5,296,493	5,703,711
3136AA5N1	FNMA REMICS 2012-151 NX 1.5% 25/JAN/2043	416,492	398,303	430,304
3136A35F4	FNMA REMICS 2012-28 B 6.5% 25/JUN/2039	9,168	10,680	10,036
3136A65W0	FNMA REMICS 2012-74 OA ZEROCPN 25/MAR/20	36,146	184,592	34,449
3136A65Y6	FNMA REMICS 2012-74 SA FLOATING 25/MAR/2	397,605	59,800	78,115
3136A6Q56	FNMA REMICS 2012-75 AO ZEROCPN 25/MAR/20	72,292	391,549	68,845
3136A7M74	FNMA REMICS 2012-92 AZ 3.5% 25/AUG/2042	5,876,194	5,845,566	6,374,649
3136ACAP6	FNMA REMICS 2013-10 YI 3% 25/FEB/2028	490,313	39,495	29,080
3136AGZN5	FNMA REMICS 2013-101 FE FLOATING 25/OCT/1	1,471,454	1,491,714	1,490,381
3136ABZ63	FNMA REMICS 2013-11 AP 1.5% 25/JAN/2043	1,112,867	1,083,480	1,138,334
3136ADBR9	FNMA REMICS 2013-23 SP FLOATING 25/MAR/2	678,082	533,778	715,980
3136AC5B3	FNMA REMICS 2013-28 YS FLOATING 25/JUL/2	1,288,341	144,653	174,705
3136ADMQ9	FNMA REMICS 2013-30 CA 1.5% 25/APR/2043	170,165	159,477	174,002
3136ADY52	FNMA REMICS 2013-43 BP 1.75% 25/MAY/2043	453,379	446,649	471,683
3136ADB40	FNMA REMICS 2013-44 ZG 3.5% 25/MAR/2042	421,063	419,930	446,548
3136ABE58	FNMA REMICS 2013-5 BI 3.5% 25/MAR/2040	685,792	83,491	33,828
3136AD5L9	FNMA REMICS 2013-50 US FLOATING 25/MAY/2	216,586	145,248	221,488
3136AEJH1	FNMA REMICS 2013-58 SP FLOATING 25/FEB/2	2,385,659	259,974	288,949
3136AKPD9	FNMA REMICS 2014-38 GZ 3% 25/SEP/2043	9,113,701	8,116,913	9,100,879
3136ALME8	FNMA REMICS 2014-73 MA 2.5% 25/NOV/2044	266,014	269,620	283,335
3136ALWS6	FNMA REMICS 2014-74 ZA 3% 25/NOV/2044	12,029,407	10,992,225	13,365,057
3136AL2X8	FNMA REMICS 2014-84 AI FLOATING 25/FEB/2	660,159	6,420	5,495
3136AQQT0	FNMA REMICS 2015-84 PA 1.7% 25/AUG/2033	1,403,164	1,391,709	1,452,772
3136ATLW2	FNMA REMICS 2016-48 MA 2% 25/JUN/2038	1,445,542	1,434,700	1,512,283
3136ATEP5	FNMA REMICS 2016-57 PC 1.75% 25/JUN/2046	2,660,928	2,599,809	2,772,306
3136ATXU3	FNMA REMICS 2016-63 YI 3.5% 25/APR/2046	432,213	37,033	18,652
3136AVFH7	FNMA REMICS 2017-13 PA 3% 25/AUG/2046	592,530	605,121	625,434
3136AWW37	FNMA REMICS 2017-42 H 3% 25/NOV/2043	334,193	339,415	345,760
3136AWU21	FNMA REMICS 2017-46 LB 3.5% 25/DEC/2052	716,091	744,296	743,986
3136AXJT3	FNMA REMICS 2017-49 JA 4% 25/JUL/2053	1,009,228	1,059,708	1,056,971
3136B1FM1	FNMA REMICS 2018-14 KC 3% 25/MAR/2048	882,238	876,862	950,701
3136B1HY3	FNMA REMICS 2018-15 AB 3% 25/MAR/2048	236,503	235,081	255,664
3136B1P32	FNMA REMICS 2018-28 CA 3% 25/MAY/2048	387,437	374,361	399,642
3136B0VP8	FNMA REMICS 2018-8 KL 2.5% 25/MAR/2047	714,578	678,766	746,460
3136B4B64	FNMA REMICS 2019-25 PA 3% 25/MAY/2048	905,531	947,941	978,039
3136B5GG4	FNMA REMICS 2019-35 A 3% 25/JUL/2049	480,347	480,122	509,953
3136BBGN6	FNMA REMICS 2020-54 WF FLOATING 25/AUG/2	1,885,891	1,885,597	1,899,672
22540A355	FNT MORTGAGE-BACKED PASS-THROUGH TRUST	388	384	407
344419AC0	FOMENTO ECONOMICO MEXICANO SAB DE CV CAL	11,803,000	11,803,613	13,134,378
344849104	FOOT LOCKER INC COMMON STOCK USD 0.01	3,353	121,171	135,595
34502*AA0	FOOTBALL CLUB	3,000,000	3,000,000	3,248,520
34502*AB8	FOOTBALL CLUB TERM NOTES 2032 TST	3,000,000	3,000,000	3,398,580
34531RAD9	FORD CREDIT AUTO LEASE TRUST 2020-B 2020	1,166,000	1,165,935	1,170,950
34532AAD5	FORD CREDIT AUTO OWNER TRUST 2017-C 2017	16,073	16,070	16,092
34532RAA4	FORD CREDIT AUTO OWNER TRUST 2018-REV1 2	977,000	984,955	1,073,559
34528HAA2	FORD CREDIT AUTO OWNER TRUST 2018-REV2 2	1,136,000	1,149,600	1,218,128
34532PAA8	FORD CREDIT AUTO OWNER TRUST 2019-REV1 2	2,073,000	2,136,845	2,260,856
34528GAJ5	FORD CREDIT AUTO OWNER TRUST 2020-A 2020	197,625	197,616	198,172
34528GAK2	FORD CREDIT AUTO OWNER TRUST 2020-A 2020	984,000	983,826	995,991
34528GAL0	FORD CREDIT AUTO OWNER TRUST 2020-A 2020	1,276,000	1,275,627	1,310,853
34533GAE9	FORD CREDIT AUTO OWNER TRUST 2020-B 2020	1,362,000	1,361,969	1,379,434
34533YAE0	FORD CREDIT AUTO OWNER TRUST 2020-C 2020	492,000	491,889	494,919
34531NAA4	FORD CREDIT AUTO OWNER TRUST 2020-REV1 2	3,900,000	3,898,723	4,111,325
34532JAA2	FORD CREDIT AUTO OWNER TRUST 2020-REV2 2	1,518,000	1,517,509	1,532,556
34528QHQ0	FORD CREDIT FLOORPLAN MASTER OWNER TRUS	7,471,000	7,472,140	7,579,054
34531XAB0	FORD FOUNDATION/THE CALLABLE BOND FIXED	1,725,000	1,725,000	1,757,758
34531XAC8	FORD FOUNDATION/THE CALLABLE BOND FIXED	10,415,000	10,486,891	11,151,445
345370BR0	FORD MOTOR CO BOND FIXED 7.4% 01/NOV/204	770,000	923,281	934,295
345370BV1	FORD MOTOR CO BOND FIXED 8.9% 15/JAN/203	700,000	958,239	948,500
345370CV0	FORD MOTOR CO CALLABLE NOTES FIXED 8.5%	800,000	800,000	900,408
345370CV8	FORD MOTOR CO CALLABLE NOTES FIXED 9% 22	1,830,000	1,946,296	2,243,598
345370860	FORD MOTOR CO COMMON STOCK USD 0.01	126,619	986,515	1,112,981
345370CQ1	FORD MOTOR CO NOTES FIXED 4.75% 15/JAN/2	1,542,000	1,317,010	1,572,840
345370CA6	FORD MOTOR CO NOTES FIXED 7.45% 16/JUL/2	1,100,000	1,376,422	1,410,750
345397ZX4	FORD MOTOR CREDIT CO LLC CALLABLE NOTES	500,000	485,828	525,285
345397ZQ9	FORD MOTOR CREDIT CO LLC CALLABLE NOTES	700,000	700,000	755,055
345397A86	FORD MOTOR CREDIT CO LLC CALLABLE NOTES	940,000	928,895	984,650
345397A29	FORD MOTOR CREDIT CO LLC CALLABLE NOTES	2,700,000	2,700,000	2,747,115
345397B36	FORD MOTOR CREDIT CO LLC CALLABLE NOTES	6,098,000	6,142,261	6,402,900
345397B28	FORD MOTOR CREDIT CO LLC CALLABLE NOTES	7,668,000	7,702,691	7,877,796
34540XAB9	FORD MOTOR CREDIT CO LLC MEDIUM TERM NOT	700,000	699,433	712,250
345397XZ1	FORD MOTOR CREDIT CO LLC NOTES FIXED 3.0	5,558,000	5,492,046	5,615,303

345397XW8	FORD MOTOR CREDIT CO LLC NOTES FIXED 3.3	1,690,000	1,690,000	1,694,225
345397ZU0	FORD MOTOR CREDIT CO LLC NOTES FIXED 3.3	5,920,000	5,920,905	6,023,600
345397WW9	FORD MOTOR CREDIT CO LLC NOTES FIXED 3.6	2,220,000	2,209,678	2,278,275
345397ZH9	FORD MOTOR CREDIT CO LLC NOTES FIXED 3.8	8,037,000	8,037,000	8,127,416
345397XL2	FORD MOTOR CREDIT CO LLC NOTES FIXED 4.1	1,500,000	1,500,000	1,573,125
345397WF6	FORD MOTOR CREDIT CO LLC NOTES FIXED 4.2	770,000	765,677	794,763
345397WK5	FORD MOTOR CREDIT CO LLC NOTES FIXED 4.3	1,700,000	1,737,993	1,763,750
345397ZM8	FORD MOTOR CREDIT CO LLC NOTES FIXED 5.5	5,175,000	5,175,000	5,349,294
345397VR1	FORD MOTOR CREDIT CO LLC NOTES FIXED 5.7	7,850,000	7,849,612	7,869,625
345397VU4	FORD MOTOR CREDIT CO LLC NOTES FIXED 5.8	500,000	503,545	511,750
345397YP2	FORD MOTOR CREDIT CO LLC NOTES VARIABLE	2,700,000	2,700,000	2,633,067
B03MSR5	FORD OTOMOTIV SANAYI AS COMMON STOCK TRY	8,559	112,223	145,097
34918QAA0	FORT WASHINGTON CLO 2019-1 2019-1A A FLO	500,000	500,000	500,645
6086253	FORTESCUE METALS GROUP LTD COMMON STOCK	84,873	530,641	1,534,483
G3663#AJ0	FORTH PORTS FINANCE PLC SERIES G NOTES F	8,000,000	8,000,000	9,378,000
3.4959E+113	FORTINET INC COMMON STOCK USD 0.001	10,800	989,924	1,604,124
349553AM9	FORTIS INC/CANADA CALLABLE NOTES FIXED 3	1,983,000	1,885,371	2,182,648
2347200	FORTIS INC/CANADA COMMON STOCK CAD 0	23,029	764,456	939,959
34959JAG3	FORTIVE CORP CALLABLE NOTES FIXED 3.15%	1,418,000	1,441,073	1,576,376
34959JAH1	FORTIVE CORP CALLABLE NOTES FIXED 4.3% 1	1,840,000	1,956,769	2,266,954
34959J108	FORTIVE CORP COMMON STOCK USD 0.01	9,653	531,856	683,625
U34999919	FORTRESS CREDIT OPPORTUNITIES FUND III (	100	13,765	11,491,901
349995480	FORTRESS REAL ESTATE OPPORTUNITIES REOC	100	0	3,780,202
34960PAA9	FORTRESS TRANSPORTATION AND INFRASTRUCT	205,000	210,638	205,513
5579550	FORTUM OYJ COMMON STOCK EUR 3.4	4,778	94,234	115,169
34964C106	FORTUNE BRANDS HOME & SECURITY INC COMM	4,474	288,449	383,511
35086@AA9	FOUR CORNERS OPER PARTNERSHIP LP	2,000,000	2,000,000	2,162,760
5A1569B	FOUR SEASONS HOLDINGS INC.; TERM LOAN (F	2,352,675	2,300,013	2,342,794
35137LAL9	FOX CORP CALLABLE NOTES FIXED 3.5% 08/AP	4,035,000	4,040,630	4,583,357
35137LAG0	FOX CORP CALLABLE NOTES FIXED 4.03% 25/J	2,956,000	2,956,000	3,255,561
35137LAH8	FOX CORP CALLABLE NOTES FIXED 4.709% 25/	1,175,000	1,175,000	1,425,628
35137LAJ4	FOX CORP CALLABLE NOTES FIXED 5.476% 25/	16,171,000	16,604,894	22,175,616
35137LAK1	FOX CORP CALLABLE NOTES FIXED 5.576% 25/	11,950,000	13,982,244	17,467,793
35137L204	FOX CORP COMMON STOCK USD 0.01	5,244	133,354	151,447
35137L105	FOX CORP COMMON STOCK USD 0.01	10,950	270,106	318,864
351858105	FRANCO-NEVADA CORP CAD	160	20,562	20,053
B29NF31	FRANCO-NEVADA CORP CAD	16,994	1,320,363	2,128,919
354613AL5	FRANKLIN RESOURCES INC CALLABLE NOTES FI	475,000	473,946	472,426
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD	23,790	526,078	594,512
3137ABFJ5	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	2,197,742	11,407	2,492
3137ADTK3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	5,826,819	12,268	6,805
3137B1BT8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	2,722,899	42,876	37,965
3137B1UH3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	7,139,488	93,011	84,365
3137FHPJ6	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	198,000	225,875	237,906
3137FK4M5	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	222,000	233,427	268,077
3137FCJK1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	412,000	424,353	475,435
3137FAWS3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	480,000	526,275	549,040
3137FLN91	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	499,000	577,144	588,839
3137F1G44	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	708,000	721,330	808,507
3137FBBX3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	831,000	855,903	953,399
3137FKK47	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	1,186,114	1,183,879	1,211,476
3137FEZU7	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	1,208,000	1,391,654	1,443,957
3137FNAE0	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	1,662,000	1,714,868	1,877,945
31337SQG1	FREDDIE MAC STRUCTURED PASS-THROUGH CER	169,931	169,977	161,666
313398VT3	FREDDIE MAC STRUCTURED PASS-THROUGH CER	180,993	181,052	179,429
31395HHV5	FREDDIE MAC STRUCTURED PASS-THROUGH CER	304,269	305,142	310,103
31395A3J2	FREDDIE MAC STRUCTURED PASS-THROUGH CER	596,189	585,142	601,654
31395M2F5	FREDDIE MAC STRUCTURED PASS-THROUGH CER	731,165	732,273	736,701
35640YAA5	FREEDOM MORTGAGE CORP CALLABLE NOTES FI	1,200,000	1,203,000	1,251,744
35671DBC8	FREEPORT-MCMORAN INC CALLABLE NOTES FIXE	1,070,000	1,217,034	1,332,150
35671D857	FREEPORT-MCMORAN INC COMMON STOCK USD (	47,088	625,084	1,225,230
5129074	FRESENIUS MEDICAL CARE AG & CO KGAA COMM	14,300	555,133	1,193,279
35805BAB4	FRESENIUS MEDICAL CARE US FINANCE III IN	500,000	498,495	508,175
4352097	FRESENIUS SE & CO KGAA COMMON STOCK EUR	4,415	274,729	204,411
358070AB6	FRESNILLO PLC CALLABLE NOTES FIXED 4.25%	4,360,000	4,273,764	4,785,100
B2QPKJ1	FRESNILLO PLC COMMON STOCK GBP 0.5	1,893	26,738	29,227
35877#AA0	FRISCO HQ OPERATIONS LLC SERIES 2017	4,637,257	4,637,257	5,459,211
D2736#AS8	FRITZ DRAXLMAIER GMBH & CO KG BOND FIXED	3,000,000	3,000,000	3,397,380
D2736#AN9	FRITZ DRAXLMAIER GMBH & CO KG SERIES M 5	2,000,000	2,065,560	2,230,900
D2736#AM1	FRITZ DRAXLMAIER GMBH 4.44% 06/APR/2021	2,000,000	2,014,100	2,017,400
35905A109	FRONTDOOR INC COMMON STOCK USD 0.01	14,052	574,922	705,551
LX1754320	frontdoor, inc.-Initial Term Loan LIBOR+	293,250	292,517	292,517
35906ABE7	FRONTIER COMMUNICATIONS CORP CALLABLE NC	1,540,000	1,540,000	1,665,125
359397106	FRUEHAUF TRAILER CORP COM STK USD0.01	106,300	213	0
302996111	FS EQUITY PARTNERS VI, LP	100	0	8,514,903
Y26998974	FS EQUITY PARTNERS VII LP	100	39,343,981	55,133,277
302635ACG2	FS KKR CAPITAL CORP CALLABLE NOTES FIXED	685,000	676,986	680,753
302941109	FTI CONSULTING INC COMMON STOCK USD 0.01	1,169	128,216	130,601
4354350	FUCHS PETROLUB SE PREFERENCE EUR 0	9,291	433,309	527,930
6356365	FUJI ELECTRIC CO LTD COMMON STOCK JPY	1,288	40,068	46,345
6036582	FUJI MEDIA HOLDINGS INC COMMON STOCK JPY	70,800	770,831	754,322
6356848	FUJI OIL HOLDINGS INC COMMON STOCK JPY	5,800	139,809	165,554
6356525	FUJIFILM HOLDINGS CORP COMMON STOCK JPY	10,421	450,486	548,883
6356945	FUJITSU LTD COMMON STOCK JPY	7,255	456,898	1,047,371
B1TK1Y8	FUKUOKA FINANCIAL GROUP INC COMMON STOCK	7,583	170,120	134,628
B01FLG6	G4S PLC COMMON STOCK GBP 25	186,658	684,420	647,576
0E2945S	GALAPAGOS NV COMMON STOCK EUR 0	433	82,477	42,818
6465874	GALAXY ENTERTAINMENT GROUP LTD COMMON S	23,000	131,209	178,718
36321PAB6	GALAXY PIPELINE ASSETS BIDCO LTD CALLABL	1,589,000	1,589,000	1,648,317
36321PAA8	GALAXY PIPELINE ASSETS BIDCO LTD CALLABL	1,686,000	1,686,000	1,711,324
9F6921B	GALAXY PIPELINE ASSETS BIDCO LTD CALLABL	1,740,000	1,740,000	1,770,450
B1FW751	GALP ENERGIA SGPS SA COMMON STOCK EUR 1	6,545	94,640	70,103
36467J108	GAMING AND LEISURE PROPERTIES INC REIT U	6,792	233,654	287,981
364760108	GAP INC/THE COMMON STOCK USD 0.05	5,917	99,455	119,464
H2906T109	GARMIN LTD COMMON STOCK USD 0.1	16,674	1,475,879	1,995,211

G05995876	GARNET BIOTHERAPEUTICS, INC. SERIES AA P	28,639	45,477	0
366505105	GARRETT MOTION INC COMMON STOCK USD 0.00	117	1,877	518
366651107	GARTNER INC COMMON STOCK USD 0.0005	2,811	325,856	450,294
G39108108	GATES INDUSTRIAL CORP PLC COMMON STOCK U	1,402	17,460	17,890
368287207	GAZPROM PJSC-SPON ADR	19,400	86,538	108,524
36167MAA2	GCAT 2020-4 LLC 2020-4 A1 STEP 25/DEC/20	700,000	700,000	700,112
36166NAA1	GE CAPITAL FUNDING LLC CALLABLE NOTES FI	2,228,000	2,312,489	2,458,197
36166NAC7	GE CAPITAL FUNDING LLC CALLABLE NOTES FI	3,590,000	3,746,331	4,308,431
36166NAB9	GE CAPITAL FUNDING LLC CALLABLE NOTES FI	14,395,000	15,643,158	16,969,258
36164Q6M5	GE CAPITAL INTERNATIONAL FUNDING CO UNLI	2,870,000	2,823,011	3,185,327
36164QNA2	GE CAPITAL INTERNATIONAL FUNDING CO UNLI	97,278,000	93,052,091	116,106,157
361592108	GEA GROUP AG ADR USD	4,000	120,622	142,960
4557104	GEA GROUP AG COMMON STOCK EUR 0	60,009	2,049,594	2,149,855
B1WGG93	GEBERIT AG COMMON STOCK CHF 0.1	5,884	1,996,418	3,689,024
7742468	GECINA SA REIT EUR 7.5	477	68,950	73,713
368710AC3	GENENTECH INC CALLABLE NOTES FIXED 5.25%	243,000	341,347	331,384
368736104	GENERAC HOLDINGS INC COMMON STOCK USD 0.	1,983	305,830	450,954
368802104	GENERAL AMERICAN INVESTORS CO INC CLOSED	72,760	2,521,327	2,705,944
369550BL1	GENERAL DYNAMICS CORP CALLABLE NOTES FIX	440,000	436,682	506,176
369550BJ6	GENERAL DYNAMICS CORP CALLABLE NOTES FIX	720,000	709,690	979,380
369550BM9	GENERAL DYNAMICS CORP CALLABLE NOTES FIX	1,430,000	1,416,110	1,696,352
369550BH0	GENERAL DYNAMICS CORP CALLABLE NOTES FIX	4,900,000	5,016,502	6,378,379
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD	8,252	1,224,663	1,228,063
36962G3A0	GENERAL ELECTRIC CAPITAL CORP MEDIUM TER	15,628,000	18,906,907	21,544,136
36962G4B7	GENERAL ELECTRIC CAPITAL CORP MEDIUM TER	21,110,000	27,749,999	31,075,609
369604BQ5	GENERAL ELECTRIC CO CALLABLE BOND VARIAB	6,400,000	6,560,935	5,953,600
36962GXZ2	GENERAL ELECTRIC CO CALLABLE MEDIUM TERM	9,003,000	10,328,816	12,622,746
369604BV4	GENERAL ELECTRIC CO CALLABLE NOTES FIXED	584,000	590,323	660,533
369604BH5	GENERAL ELECTRIC CO CALLABLE NOTES FIXED	570,000	610,104	696,700
369604BD4	GENERAL ELECTRIC CO CALLABLE NOTES FIXED	1,140,000	1,096,526	1,188,279
369604BW2	GENERAL ELECTRIC CO CALLABLE NOTES FIXED	1,329,000	1,326,887	1,518,901
369604BF9	GENERAL ELECTRIC CO CALLABLE NOTES FIXED	4,259,000	4,182,771	4,992,655
369604BX0	GENERAL ELECTRIC CO CALLABLE NOTES FIXED	7,840,000	7,919,386	9,268,526
369604BY8	GENERAL ELECTRIC CO CALLABLE NOTES FIXED	8,702,000	8,937,932	10,582,937
369604103	GENERAL ELECTRIC CO COMMON STOCK USD 0.0	327,852	3,968,774	3,540,802
36962G3P7	GENERAL ELECTRIC CO MEDIUM TERM NOTE FIX	23,176,000	27,835,817	31,411,360
370334CL6	GENERAL MILLS INC CALLABLE NOTES FIXED 2	2,336,000	2,373,092	2,590,133
370334CD4	GENERAL MILLS INC CALLABLE NOTES FIXED 3	2,085,000	2,085,630	2,100,992
370334CJ1	GENERAL MILLS INC CALLABLE NOTES FIXED 4	211,000	209,320	295,816
370334CF9	GENERAL MILLS INC CALLABLE NOTES FIXED 4	480,000	516,726	542,635
370334CG7	GENERAL MILLS INC CALLABLE NOTES FIXED 4	620,000	694,478	743,368
370334CH5	GENERAL MILLS INC CALLABLE NOTES FIXED 4	1,220,000	1,200,173	1,568,944
370334104	GENERAL MILLS INC COMMON STOCK USD 0.1	25,841	1,423,886	1,519,451
37045VAE0	GENERAL MOTORS CO CALLABLE NOTES FIXED 4	5,055,000	5,288,510	5,607,916
37045VAW0	GENERAL MOTORS CO CALLABLE NOTES FIXED 5	1,630,000	1,628,631	1,825,176
37045VAQ3	GENERAL MOTORS CO CALLABLE NOTES FIXED 5	1,929,000	2,189,588	2,429,248
37045VAJ9	GENERAL MOTORS CO CALLABLE NOTES FIXED 5	4,891,000	5,023,024	5,939,777
37045VAH3	GENERAL MOTORS CO CALLABLE NOTES FIXED 5	6,705,000	6,634,955	8,073,356
37045VAP5	GENERAL MOTORS CO CALLABLE NOTES FIXED 5	7,430,000	6,951,598	8,933,461
37045VAT7	GENERAL MOTORS CO CALLABLE NOTES FIXED 5	9,805,000	10,566,699	13,260,478
37045VAV2	GENERAL MOTORS CO CALLABLE NOTES FIXED 6	1,631,000	1,646,256	1,978,354
37045VAK6	GENERAL MOTORS CO CALLABLE NOTES FIXED 6	7,405,000	7,826,257	10,025,555
37045VAL4	GENERAL MOTORS CO CALLABLE NOTES FIXED 6	7,011,000	8,289,215	10,101,028
37045VAF7	GENERAL MOTORS CO CALLABLE NOTES FIXED 6	12,420,000	14,449,639	16,754,207
37045V100	GENERAL MOTORS CO COMMON STOCK USD 0.01	40,608	1,244,555	1,690,917
37045VAR1	GENERAL MOTORS CO NOTES VARIABLE 10/SEP/	580,000	578,728	580,667
37045XCD6	GENERAL MOTORS FINANCIAL CO INC CALLABLE	80,000	74,893	86,453
37045XCW4	GENERAL MOTORS FINANCIAL CO INC CALLABLE	444,000	443,800	486,842
37045XCZ7	GENERAL MOTORS FINANCIAL CO INC CALLABLE	648,000	647,399	664,686
37045XCX0	GENERAL MOTORS FINANCIAL CO INC CALLABLE	715,000	695,091	797,211
37045XBY1	GENERAL MOTORS FINANCIAL CO INC CALLABLE	837,000	800,824	866,571
37045XDB9	GENERAL MOTORS FINANCIAL CO INC CALLABLE	1,305,000	1,333,741	1,438,763
37045XBW5	GENERAL MOTORS FINANCIAL CO INC CALLABLE	1,363,000	1,373,829	1,484,593
37045XCR5	GENERAL MOTORS FINANCIAL CO INC CALLABLE	1,400,000	1,397,748	1,566,670
37045XAW6	GENERAL MOTORS FINANCIAL CO INC CALLABLE	2,315,000	2,281,943	2,380,584
37045XDA1	GENERAL MOTORS FINANCIAL CO INC CALLABLE	2,274,000	2,273,905	2,411,713
37045XCG9	GENERAL MOTORS FINANCIAL CO INC CALLABLE	2,350,000	2,213,941	2,614,281
37045XCP9	GENERAL MOTORS FINANCIAL CO INC CALLABLE	2,991,000	2,990,930	3,082,884
37045XCX2	GENERAL MOTORS FINANCIAL CO INC CALLABLE	2,915,000	2,920,531	3,117,010
37045XAS5	GENERAL MOTORS FINANCIAL CO INC CALLABLE	2,978,000	3,198,016	3,277,885
37045XCV6	GENERAL MOTORS FINANCIAL CO INC CALLABLE	3,350,000	3,344,742	3,577,532
37045XCL8	GENERAL MOTORS FINANCIAL CO INC CALLABLE	3,326,000	3,328,481	3,578,177
B4L0PD4	GENESIS EMERGING MARKETS FUND LTD CLOSEC	245,509	2,112,636	2,986,827
4595739	GENMAB A/S COMMON STOCK DKK 1	2,973	869,342	1,203,666
G3922B107	GENPACT LTD COMMON STOCK USD 0.01	11,025	401,595	455,994
37254BAB6	GENPACT LUXEMBOURG SARL CALLABLE NOTES F	1,865,000	1,843,006	1,901,554
37254BAC4	GENPACT LUXEMBOURG SARL CALLABLE NOTES F	5,475,000	5,473,954	5,961,180
371901109	GENTEX CORP COMMON STOCK USD 0.06	11,925	293,242	404,615
BDRTVP2	GENTING SINGAPORE LTD COMMON STOCK SGD C	252,566	170,462	162,434
372460AA3	GENUINE PARTS CO CALLABLE NOTES FIXED 1.	1,830,000	1,812,963	1,816,001
372460105	GENUINE PARTS CO COMMON STOCK USD 1	4,561	382,313	458,061
372546AT8	GEORGE WASHINGTON UNIVERSITY/THE CALLABL	2,165,000	2,165,000	2,712,117
2956662	GEORGE WESTON LTD COMMON STOCK CAD 0	3,784	278,834	282,404
37310PAD3	GEORGETOWN UNIVERSITY/THE CALLABLE BOND	350,000	350,000	352,377
37310PAC5	GEORGETOWN UNIVERSITY/THE CALLABLE BOND	511,000	511,000	653,068
37310PAB7	GEORGETOWN UNIVERSITY/THE CALLABLE NOTE	1,357,000	1,357,000	1,957,025
373334KM2	GEORGIA POWER CO CALLABLE NOTES FIXED 2.	985,000	984,850	1,028,833
373334KL4	GEORGIA POWER CO CALLABLE NOTES FIXED 2.	3,890,000	3,851,026	4,267,408
373334KN0	GEORGIA POWER CO CALLABLE NOTES FIXED 3.	440,000	467,282	526,552
373334JS1	GEORGIA POWER CO CALLABLE NOTES FIXED 4.	2,435,000	2,429,831	3,198,324
373334KA8	GEORGIA POWER CO CALLABLE NOTES FIXED 4.	4,800,000	4,433,649	6,078,576
373334JW2	GEORGIA POWER CO CALLABLE NOTES FIXED 4.	6,155,000	6,334,020	7,816,050
373334GC9	GEORGIA POWER CO CALLABLE NOTES FIXED 5.	85,000	89,455	113,014
373298BP2	GEORGIA-PACIFIC LLC CALLABLE BOND FIXED	1,000,000	1,204,232	1,358,670
373298BU1	GEORGIA-PACIFIC LLC CALLABLE NOTES FIXED	1,450,000	1,891,408	2,343,766

373654102	GEOTEK COMMUNICATIONS INC COM STK NPV	167,700	168	0
2645443	GERDAU SA COMMON STOCK BRL 0	59,200	168,202	231,138
B1Y47Y7	GERRESHEIMER AG COMMON STOCK EUR 0	1,749	121,451	187,784
BD6K6R3	GESTAMP AUTOMOCION SA COMMON STOCK EUR	39,911	282,956	192,695
7698356	GETINGE AB COMMON STOCK SEK 0.5	14,547	270,787	340,269
B292JQ9	GETLINK SE COMMON STOCK EUR 0.4	29,882	248,263	518,451
BKDT649	GFL ENVIRONMENTAL INC COMMON STOCK CAD	9,188	250,987	267,635
6372167	GIANT MANUFACTURING CO LTD COMMON STOCK	44,588	252,366	436,390
2254645	GILDAN ACTIVEWEAR INC COMMON STOCK CAD 0	79,652	1,778,009	2,225,129
375558BK8	GILEAD SCIENCES INC CALLABLE NOTES FIXED	280,000	297,207	342,037
375558AS2	GILEAD SCIENCES INC CALLABLE NOTES FIXED	460,000	508,489	663,743
375558BX0	GILEAD SCIENCES INC CALLABLE NOTES FIXED	2,293,000	2,291,072	2,308,890
375558BY8	GILEAD SCIENCES INC CALLABLE NOTES FIXED	2,393,000	2,387,416	2,401,232
375558BJ1	GILEAD SCIENCES INC CALLABLE NOTES FIXED	2,775,000	2,827,809	3,351,395
375558BW2	GILEAD SCIENCES INC CALLABLE NOTES FIXED	3,607,000	3,605,738	3,617,965
375558BG7	GILEAD SCIENCES INC CALLABLE NOTES FIXED	3,672,000	3,736,259	4,743,269
375558BT9	GILEAD SCIENCES INC CALLABLE NOTES FIXED	5,789,000	5,743,311	5,745,177
375558AX1	GILEAD SCIENCES INC CALLABLE NOTES FIXED	6,265,000	7,141,097	8,267,607
375558BA0	GILEAD SCIENCES INC CALLABLE NOTES FIXED	6,665,000	6,808,681	8,494,343
375558BD4	GILEAD SCIENCES INC CALLABLE NOTES FIXED	14,535,000	15,143,186	19,264,689
375558BS1	GILEAD SCIENCES INC CALLABLE NOTES FIXED	24,582,000	24,497,867	24,818,970
375558103	GILEAD SCIENCES INC COMMON STOCK USD 0.0	53,499	3,494,000	3,116,852
5980613	GIVAUDAN SA COMMON STOCK CHF 10	105	247,248	443,068
B4PHOC5	GJENSIDIGE FORSIKRING ASA COMMON STOCK N	8,360	153,147	186,885
377372AE7	GLAXOSMITHKLINE CAPITAL INC CALLABLE BON	3,743,000	4,735,894	5,909,823
925288	GLAXOSMITHKLINE PLC COMMON STOCK GBP 25	99,903	2,005,918	1,832,667
98417EAC4	GLENCORE FINANCE CANADA LTD CALLABLE NOT	720,000	830,029	989,698
98417EAN0	GLENCORE FINANCE CANADA LTD CALLABLE NOT	2,140,000	2,256,845	2,711,808
98417EAR1	GLENCORE FINANCE CANADA LTD CALLABLE NOT	4,220,000	4,461,253	5,175,324
378272AH1	GLENCORE FUNDING LLC CALLABLE BOND FIXED	2,820,000	2,862,013	3,149,320
378272AQ1	GLENCORE FUNDING LLC CALLABLE NOTES FIXE	190,000	188,591	214,111
378272AX6	GLENCORE FUNDING LLC CALLABLE NOTES FIXE	470,000	467,812	483,527
378272AY4	GLENCORE FUNDING LLC CALLABLE NOTES FIXE	1,969,000	1,959,983	2,008,085
378272AN8	GLENCORE FUNDING LLC CALLABLE NOTES FIXE	3,635,000	3,603,810	4,111,839
37827X100	GLENCORE PLC ADR USD	59,900	220,868	375,573
B4T3BW6	GLENCORE PLC COMMON STOCK GBP 0.01	477,956	1,485,006	1,522,287
37960JAA6	GLOBAL AIRCRAFT LEASING CO LTD CALLABLE	3,689,050	3,689,050	3,292,477
37959GAA5	GLOBAL ATLANTIC FIN CO CALLABLE NOTES FI	1,000,000	998,474	1,102,220
37890U108	GLOBAL BLOOD THERAPEUTICS INC COMMON STC	1,895	112,496	82,072
891906AF6	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	1,135,000	1,296,375	1,342,853
891906AD1	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	2,000,000	2,003,709	2,011,000
37940XAD4	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	1,900,000	1,894,001	2,068,853
37940XAA0	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	1,970,000	1,969,604	2,109,634
37940XAB8	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	2,066,000	2,119,451	2,286,112
37940XAC6	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	2,937,000	3,246,269	3,621,585
37940X102	GLOBAL PAYMENTS INC COMMON STOCK USD 0	11,493	1,540,032	2,475,822
L44385109	GLOBANT SA COMMON STOCK USD 1.2	1,251	200,580	272,230
3.7959E+106	GLOBE LIFE INC COMMON STOCK USD 1	3,401	259,444	322,959
379577208	GLOBUS MEDICAL INC COMMON STOCK USD 0.00	2,406	116,416	156,919
361841AH2	GLP CAPITAL LP / GLP FINANCING II INC CA	1,000,000	1,084,588	1,147,670
361841AK5	GLP CAPITAL LP / GLP FINANCING II INC CA	975,000	1,025,069	1,154,849
361841AN9	GLP CAPITAL LP / GLP FINANCING II INC CA	1,520,000	1,518,795	1,595,650
361841AP4	GLP CAPITAL LP / GLP FINANCING II INC CA	1,487,000	1,489,250	1,615,269
361841AL3	GLP CAPITAL LP / GLP FINANCING II INC CA	1,698,000	1,724,482	1,964,501
361841AQ2	GLP CAPITAL LP / GLP FINANCING II INC CA	2,105,000	2,123,066	2,297,018
361841AJ8	GLP CAPITAL LP / GLP FINANCING II INC CA	2,200,000	2,322,590	2,475,176
B8RBZV7	GLP J-REIT REIT JPY	43	57,363	67,720
36259PAE6	GM FINANCIAL AUTOMOBILE LEASING TRUST 20	535,000	534,913	542,179
36259PAD8	GM FINANCIAL AUTOMOBILE LEASING TRUST 20	873,000	872,887	879,598
36255PAD2	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	135,711	135,681	136,323
36258NAC6	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	752,000	751,823	768,289
36260KAD6	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	1,540,000	1,539,584	1,546,655
361886CH5	GMF FLOORPLAN OWNER REVOLVING TRUST 202C	1,700,000	1,699,607	1,710,055
361886CM4	GMF FLOORPLAN OWNER REVOLVING TRUST 202C	5,141,000	5,139,678	5,169,409
B06CMQ9	GMO PAYMENT GATEWAY INC COMMON STOCK JF	400	28,518	53,620
4501093	GN STORE NORD AS COMMON STOCK DKK 4	18,235	276,324	1,460,359
	GNDI Holdings II Luxemborg, SCSp		0	5,482,491
38373VPS3	GNMA 2002-64 SG FLOATING 16/SEP/2032	547,442	(1,391)	1,513
38374ESP3	GNMA 2003-103 SA FLOATING 16/FEB/2033	831,614	(2,234)	115,550
38374EP35	GNMA 2003-110 S FLOATING 20/OCT/2033	480,642	(947)	69,856
38373SF77	GNMA 2003-24 S FLOATING 16/MAR/2033	413,553	(1,101)	37,375
38373QTX9	GNMA 2003-42 SA FLOATING 16/JUL/2031	979,836	7,083	5,381
38374BY33	GNMA 2003-69 SB FLOATING 16/AUG/2033	552,237	(1,483)	33,205
38374B7B3	GNMA 2003-80 SA FLOATING 16/SEP/2033	500,509	(1,344)	30,203
38374FNT7	GNMA 2004-11 SB FLOATING 20/FEB/2034	656,027	53,615	135,202
38374GZK1	GNMA 2004-32 HS FLOATING 16/MAY/2034	940,118	(2,525)	151,076
38374HYW4	GNMA 2004-59 NS FLOATING 16/AUG/2034	644,849	(1,732)	103,455
38374JQT6	GNMA 2004-81 SK FLOATING 16/OCT/2034	934,040	(2,353)	151,607
38374JPK6	GNMA 2004-88 SM FLOATING 16/OCT/2034	444,898	(1,102)	58,818
38374JJ72	GNMA 2004-91 PS FLOATING 16/NOV/2034	1,218,549	(3,019)	211,690
38374NGD3	GNMA 2006-28 VS FLOATING 20/JUN/2036	36,756	77,577	119,096
38375JD69	GNMA 2007-18 CO ZEROCPN 20/MAR/2035	32,921	60,404	32,101
38375QU23	GNMA 2008-51 SA FLOATING 20/JUN/2038	242,931	47,940	50,478
38375YDS8	GNMA 2008-82 SL FLOATING 20/SEP/2038	205,992	(415)	33,606
38377FKT7	GNMA 2010-62 OD ZEROCPN 16/MAY/2037	314,097	1,158,112	292,779
38375C5W6	GNMA 2012-116 DI 2.5% 20/SEP/2027	1,560,434	109,675	84,822
38378GPE2	GNMA 2012-141 WA VARIABLE 16/NOV/2041	160,649	170,262	180,184
38375B5R9	GNMA 2013-H19 DF FLOATING 20/MAY/2063	915,393	914,257	919,301
38375B6F4	GNMA 2013-H20 FB FLOATING 20/AUG/2063	1,655,430	1,687,480	1,670,322
38375B8J4	GNMA 2013-H23 TA FLOATING 20/SEP/2063	686,359	685,910	690,546
38379LAB2	GNMA 2015-42 AI 3% 20/MAY/2039	194,587	11,130	3,655
38376RHR0	GNMA 2015-H27 FA FLOATING 20/SEP/2065	3,190,475	3,190,475	3,225,810
38375UXM7	GNMA 2016-H11 F FLOATING 20/MAY/2066	5,068,596	5,050,859	5,135,350
38376RVV5	GNMA 2016-H14 FA FLOATING 20/JUN/2066	849,208	846,040	860,428
38380H3A8	GNMA 2017-167 BQ 2.5% 20/AUG/2044	621,041	596,685	644,398

38380UXM0	GNMA 2018-11 PC 2.75% 20/DEC/2047	967,309	1,008,344	1,008,755
38381Y5P5	GNMA 2019-132 NA 3.5% 20/SEP/2049	741,604	755,510	780,943
38381RD22	GNMA 2019-31 JC 3.5% 20/MAR/2049	428,179	438,147	453,202
38382HLM0	GNMA 2020-112 MS FLOATING 20/AUG/2050	14,808,666	3,431,923	3,322,937
3617LC4N5	GNMA I MORTPASS 3% 15/NOV/2049 SF PN# BP	678,183	719,192	706,721
36180NAU9	GNMA I MORTPASS 3.5% 15/APR/2043 SF PN#	153,272	159,882	164,144
36192YDV6	GNMA I MORTPASS 3.5% 15/DEC/2045 SF PN#	338,385	352,978	362,868
3617MFVC1	GNMA I MORTPASS 3.5% 15/JAN/2050 SF PN#	453,364	477,662	476,205
36185BDX1	GNMA I MORTPASS 3.5% 15/JUL/2045 SF PN#	47,661	49,717	52,272
36180HHA9	GNMA I MORTPASS 3.5% 15/MAY/2043 SF PN#	267,732	279,278	285,413
36291FPX0	GNMA I MORTPASS 4% 15/APR/2045 SF PN# 62	421,329	448,913	479,919
36197MRM2	GNMA I MORTPASS 4% 15/APR/2047 SF PN# AZ	73,039	75,196	77,874
3617ACHV5	GNMA I MORTPASS 4% 15/APR/2047 SF PN# BA	274,893	292,975	294,622
3622A2P22	GNMA I MORTPASS 4% 15/AUG/2045 SP PN# 78	1,348,946	1,437,260	1,473,143
3617B4JZ1	GNMA I MORTPASS 4% 15/AUG/2047 SF PN# BC	33,676	34,671	36,177
3617B4HP5	GNMA I MORTPASS 4% 15/AUG/2047 SF PN# BC	57,040	58,725	60,669
3617G02L3	GNMA I MORTPASS 4% 15/DEC/2047 SF PN# BE	24,732	25,462	26,337
36197DZB7	GNMA I MORTPASS 4% 15/FEB/2047 SF PN# AZ	214,774	228,903	230,112
36196YDX8	GNMA I MORTPASS 4% 15/JAN/2047 SF PN# AY	38,723	41,271	41,667
3622A2U91	GNMA I MORTPASS 4% 15/JUL/2046 SP PN# 78	1,867,552	1,989,818	2,039,516
3617AU2B5	GNMA I MORTPASS 4% 15/JUL/2047 SF PN# BB	464,389	492,252	494,161
3617B4GK7	GNMA I MORTPASS 4% 15/JUL/2047 SF PN# BC	58,277	59,998	61,959
3617ALZA1	GNMA I MORTPASS 4% 15/JUN/2047 SF PN# BA	42,054	43,296	44,692
3622A2N32	GNMA I MORTPASS 4% 15/MAR/2045 SP PN# 78	682,733	727,431	745,586
3617ALXP0	GNMA I MORTPASS 4% 15/MAY/2047 SF PN# BA	47,075	48,465	50,268
3620AMMP4	GNMA I MORTPASS 4% 15/OCT/2040 SF PN# 73	384,576	411,256	433,367
3620C1Z74	GNMA I MORTPASS 4.5% 15/APR/2041 SF PN#	343,310	373,350	386,324
36194W4J5	GNMA I MORTPASS 4.5% 15/AUG/2046 SF PN#	15,487	16,204	17,090
3622A23F7	GNMA I MORTPASS 4.5% 15/AUG/2047 SP PN#	145,040	151,522	160,986
36193M4J8	GNMA I MORTPASS 4.5% 15/DEC/2046 SF PN#	85,858	89,829	94,700
36196UX89	GNMA I MORTPASS 4.5% 15/JAN/2047 SF PN#	12,497	13,075	13,770
36297FRC8	GNMA I MORTPASS 4.5% 15/JUL/2039 SF PN#	15,975	17,373	17,879
3617AET89	GNMA I MORTPASS 4.5% 15/JUN/2047 SF PN#	20,508	21,457	22,617
36196UYT2	GNMA I MORTPASS 4.5% 15/MAR/2047 SF PN#	611,569	639,854	682,639
3620A2EW2	GNMA I MORTPASS 5% 15/AUG/2039 SF PN# 71	106,908	118,668	117,948
3620ALK29	GNMA I MORTPASS 5% 15/FEB/2040 SF PN# 73	420,589	466,854	474,652
3620A93Z2	GNMA I MORTPASS 5% 15/JAN/2040 SF PN# 72	765,435	849,633	869,649
36297F2V3	GNMA I MORTPASS 5% 15/NOV/2039 SF PN# 71	3,654	4,056	4,209
36216AJQ5	GNMA I MORTPASS 7% 15/AUG/2028 SF PN# 15	3,891	3,803	4,237
36209UR24	GNMA I MORTPASS 7% 15/AUG/2028 SF PN# 48	77	75	79
36206WK38	GNMA I MORTPASS 7% 15/DEC/2025 SF PN# 42	2,235	2,274	2,280
36208LN86	GNMA I MORTPASS 7% 15/JAN/2028 SF PN# 45	7,301	8,134	7,412
36225AU24	GNMA I MORTPASS 7% 15/JUL/2027 SP PN# 78	25,595	25,872	28,734
36208TPN4	GNMA I MORTPASS 7% 15/JUL/2028 SF PN# 46	1,825	1,783	1,831
36209PSP3	GNMA I MORTPASS 7% 15/JUL/2028 SF PN# 47	548	535	613
36208EX32	GNMA I MORTPASS 7% 15/JUN/2028 SF PN# 44	2,611	2,648	2,864
36209NH21	GNMA I MORTPASS 7% 15/JUN/2028 SF PN# 47	3,106	3,036	3,118
36209CSP2	GNMA I MORTPASS 7% 15/MAR/2028 SF PN# 46	22	23	22
36206PXC9	GNMA I MORTPASS 7% 15/NOV/2025 SF PN# 41	17,897	18,208	19,228
36208VUH6	GNMA I MORTPASS 7% 15/NOV/2027 SF PN# 46	1,935	2,153	2,128
36206LT74	GNMA I MORTPASS 7% 15/OCT/2025 SF PN# 41	2,408	2,450	2,441
36206FTE2	GNMA I MORTPASS 7% 15/OCT/2025 SF PN# 41	3,082	3,136	3,133
36208E6R9	GNMA I MORTPASS 7% 15/OCT/2027 SF PN# 44	3,333	3,394	3,346
36210FCP9	GNMA I MORTPASS 7% 15/OCT/2028 SF PN# 49	484	473	489
36206FSE3	GNMA I MORTPASS 7% 15/SEP/2025 SF PN# 41	1,050	1,068	1,051
36206KHF1	GNMA I MORTPASS 7% 15/SEP/2025 SF PN# 41	6,061	6,166	6,217
36208MBU8	GNMA I MORTPASS 7% 15/SEP/2028 SF PN# 45	2,460	2,494	2,526
36208UAM9	GNMA I MORTPASS 7% 15/SEP/2028 SF PN# 46	5,248	5,322	5,823
36209T3X5	GNMA I MORTPASS 7% 15/SEP/2028 SF PN# 48	4,141	4,047	4,264
36210CA60	GNMA I MORTPASS 7% 15/SEP/2028 SF PN# 48	16,921	17,160	17,383
36209KWT1	GNMA I MORTPASS 7.5% 15/APR/2028 SF PN#	300	299	307
36209AKN9	GNMA I MORTPASS 7.5% 15/APR/2028 SF PN#	485	482	487
36209KVQ8	GNMA I MORTPASS 7.5% 15/APR/2028 SF PN#	8,192	8,403	8,224
36209KW20	GNMA I MORTPASS 7.5% 15/APR/2028 SF PN#	14,654	15,038	14,822
36209WBE1	GNMA I MORTPASS 7.5% 15/AUG/2028 SF PN#	4,872	4,849	4,891
36209DBR4	GNMA I MORTPASS 7.5% 15/AUG/2028 SF PN#	5,642	5,616	5,869
36224YM55	GNMA I MORTPASS 7.5% 15/DEC/2022 SF PN#	366	374	371
36210DEL1	GNMA I MORTPASS 7.5% 15/DEC/2028 SF PN#	7,012	6,980	7,041
36208VXW0	GNMA I MORTPASS 7.5% 15/JAN/2028 SF PN#	2,650	2,638	2,767
36208WED1	GNMA I MORTPASS 7.5% 15/JUL/2028 SF PN#	344	342	345
36209TBQ1	GNMA I MORTPASS 7.5% 15/JUL/2028 SF PN#	40,028	39,843	41,057
36209HHY4	GNMA I MORTPASS 7.5% 15/JUN/2028 SF PN#	2,298	2,287	2,339
36208RX58	GNMA I MORTPASS 7.5% 15/JUN/2028 SF PN#	4,259	4,240	4,465
36209NFQ0	GNMA I MORTPASS 7.5% 15/JUN/2028 SF PN#	4,909	4,886	5,383
36225BDE5	GNMA I MORTPASS 7.5% 15/MAR/2029 SP PN#	34,839	34,679	40,845
36207UTN8	GNMA I MORTPASS 7.5% 15/MAY/2028 SF PN#	583	580	591
36209KY36	GNMA I MORTPASS 7.5% 15/MAY/2028 SF PN#	11,093	11,042	11,641
36224NLA9	GNMA I MORTPASS 7.5% 15/NOV/2022 SF PN#	101	103	101
36224QU95	GNMA I MORTPASS 7.5% 15/NOV/2022 SF PN#	269	275	273
36207KFJ4	GNMA I MORTPASS 7.5% 15/NOV/2028 SF PN#	1,730	1,722	1,737
36209WPW6	GNMA I MORTPASS 7.5% 15/NOV/2028 SF PN#	7,999	7,962	8,273
36224KEK1	GNMA I MORTPASS 7.5% 15/OCT/2022 SF PN#	183	187	184
36224TTQ3	GNMA I MORTPASS 7.5% 15/OCT/2022 SF PN#	355	363	357
36224NFK4	GNMA I MORTPASS 7.5% 15/OCT/2022 SF PN#	377	385	382
36209VYS7	GNMA I MORTPASS 7.5% 15/OCT/2028 SF PN#	633	630	641
36207QMC8	GNMA I MORTPASS 7.5% 15/OCT/2028 SF PN#	17,785	17,703	17,858
36224KEH8	GNMA I MORTPASS 7.5% 15/SEP/2022 SF PN#	806	822	809
36208YL31	GNMA I MORTPASS 7.5% 15/SEP/2028 SF PN#	878	873	891
36206AR21	GNMA I MORTPASS 8% 15/APR/2026 SF PN# 40	2,078	2,097	2,265
36203LDW9	GNMA I MORTPASS 8% 15/JUL/2023 SF PN# 35	4,039	4,066	4,269
36204P4F6	GNMA I MORTPASS 8% 15/JUN/2025 SF PN# 37	12,543	12,843	13,596
36203HAY7	GNMA I MORTPASS 8% 15/MAR/2023 SF PN# 34	514	518	521
36204LD57	GNMA I MORTPASS 8% 15/NOV/2023 SF PN# 37	3,338	3,361	3,480
36205XV35	GNMA I MORTPASS 9% 15/AUG/2024 SF PN# 40	1,426	1,463	1,541
36205XWP5	GNMA I MORTPASS 9% 15/SEP/2024 SF PN# 40	2,666	2,734	2,771

36179VZQ6	GNMA II MORTPASS 2% 20/DEC/2050 SF PN# M	11,970,000	12,439,385	12,526,246
36179VZR4	GNMA II MORTPASS 2.5% 20/DEC/2050 SF PN#	998,000	1,048,524	1,057,411
36179VSH4	GNMA II MORTPASS 3% 20/AUG/2050 SF PN# M	6,990,501	7,372,200	7,349,882
36179TSF3	GNMA II MORTPASS 3% 20/FEB/2048 SF PN# M	1,126,793	1,192,288	1,179,110
36179VQT0	GNMA II MORTPASS 3% 20/JUL/2050 SF PN# M	6,382,489	6,724,013	6,697,784
36179VMD9	GNMA II MORTPASS 3% 20/MAY/2050 SF PN# M	3,366,626	3,573,339	3,522,602
36179U6U1	GNMA II MORTPASS 3% 20/NOV/2049 SF PN# M	3,512,571	3,670,953	3,684,651
36193QNF6	GNMA II MORTPASS 3.5% 20/APR/2046 SF PN#	1,271,629	1,317,726	1,388,797
3617G1E38	GNMA II MORTPASS 3.5% 20/JAN/2048 SF PN#	615,887	619,159	680,229
36194GP57	GNMA II MORTPASS 3.5% 20/JUL/2046 SF PN#	1,648,092	1,658,907	1,853,625
3622A2ZK1	GNMA II MORTPASS 3.5% 20/JUL/2047 SP PN#	5,781,329	5,821,075	6,397,040
3622A2XY3	GNMA II MORTPASS 3.5% 20/MAR/2047 SP PN#	4,457,721	4,649,960	4,936,659
36196DYM5	GNMA II MORTPASS 3.5% 20/NOV/2046 SF PN#	1,688,821	1,699,903	1,898,724
3617GGTU9	GNMA II MORTPASS 4% 20/APR/2048 SF PN# B	182,107	187,357	202,448
3617GGSX4	GNMA II MORTPASS 4% 20/APR/2048 SF PN# B	237,903	244,538	262,490
3617GGSLO	GNMA II MORTPASS 4% 20/APR/2048 SF PN# B	298,873	306,648	326,133
3617B0YH2	GNMA II MORTPASS 4% 20/APR/2048 SF PN# B	401,385	413,677	449,394
3617G0JC5	GNMA II MORTPASS 4% 20/APR/2048 SF PN# B	729,656	752,230	785,081
36179TV69	GNMA II MORTPASS 4% 20/APR/2048 SF PN# M	495,720	519,363	532,022
3617JWB30	GNMA II MORTPASS 4% 20/JUL/2049 SF PN# B	764,096	805,943	834,531
36179TAL9	GNMA II MORTPASS 4% 20/JUN/2047 SF PN# M	3,786,279	3,985,772	4,086,304
3617JNHB6	GNMA II MORTPASS 4% 20/JUN/2049 SF PN# B	445,244	467,455	486,300
36179SYT8	GNMA II MORTPASS 4% 20/MAR/2047 SF PN# M	1,038,670	1,086,060	1,120,767
3617GGQ81	GNMA II MORTPASS 4% 20/MAR/2048 SF PN# B	167,204	171,776	182,043
36179TUB9	GNMA II MORTPASS 4% 20/MAR/2048 SF PN# M	2,160,201	2,253,528	2,327,314
36179TXV2	GNMA II MORTPASS 4% 20/MAY/2048 SF PN# M	1,439,415	1,506,494	1,548,350
3617JLT5	GNMA II MORTPASS 4% 20/MAY/2049 SF PN# B	328,874	342,556	359,187
36179TV77	GNMA II MORTPASS 4.5% 20/APR/2048 SF PN#	68,904	71,779	74,564
3617J2YE7	GNMA II MORTPASS 4.5% 20/APR/2049 SF PN#	262,976	277,769	288,125
36179TES0	GNMA II MORTPASS 4.5% 20/AUG/2047 JM PN#	301,002	312,677	319,468
36179UMM1	GNMA II MORTPASS 4.5% 20/FEB/2049 SF PN#	1,081,511	1,139,389	1,170,292
3622AACC6	GNMA II MORTPASS 4.5% 20/FEB/2049 SP PN#	994,238	1,042,707	1,108,198
3617BFRL8	GNMA II MORTPASS 4.5% 20/JAN/2048 SF PN#	596,148	620,366	644,978
36179UKY7	GNMA II MORTPASS 4.5% 20/JAN/2049 SF PN#	645,998	682,108	699,067
3617H3RJ4	GNMA II MORTPASS 4.5% 20/JUL/2048 SF PN#	18,138	18,926	19,433
3617H6P42	GNMA II MORTPASS 4.5% 20/JUL/2048 SF PN#	63,441	66,196	68,338
3617H4C66	GNMA II MORTPASS 4.5% 20/JUL/2048 SF PN#	136,790	142,732	148,431
3617G44R0	GNMA II MORTPASS 4.5% 20/JUN/2048 SF PN#	42,060	43,887	45,730
36179TZ65	GNMA II MORTPASS 4.5% 20/JUN/2048 SF PN#	1,091,526	1,160,102	1,181,151
3617J2XW8	GNMA II MORTPASS 4.5% 20/MAR/2049 SF PN#	138,248	145,830	151,138
36202FGD2	GNMA II MORTPASS 4.5% 20/MAY/2040 SF PN#	96,437	99,488	107,436
36179TXW0	GNMA II MORTPASS 4.5% 20/MAY/2048 SF PN#	199,318	207,509	215,708
3617JLTA9	GNMA II MORTPASS 4.5% 20/MAY/2049 SF PN#	187,985	199,154	206,671
3617JHFA3	GNMA II MORTPASS 4.5% 20/MAY/2049 SF PN#	222,680	235,605	243,839
3617JLSR3	GNMA II MORTPASS 4.5% 20/MAY/2049 SF PN#	255,332	270,153	280,707
36179TLK9	GNMA II MORTPASS 4.5% 20/NOV/2047 JM PN#	1,368,533	1,423,984	1,452,233
36202FLP9	GNMA II MORTPASS 4.5% 20/OCT/2040 SF PN#	451,201	490,032	502,669
3617HJDD7	GNMA II MORTPASS 4.5% 20/SEP/2048 SF PN#	427,837	442,009	465,106
36202EDE6	GNMA II MORTPASS 5% 20/APR/2035 SF PN# 0	94,072	102,351	107,229
36202ESA8	GNMA II MORTPASS 5% 20/APR/2038 SF PN# 0	203,968	221,533	232,044
36202E4H9	GNMA II MORTPASS 5% 20/APR/2039 SF PN# 0	2,373	2,582	2,719
36179MA26	GNMA II MORTPASS 5% 20/APR/2042 SF PN# M	239,305	260,366	270,937
36179NLC1	GNMA II MORTPASS 5% 20/AUG/2043 SF PN# M	131,259	142,272	150,101
3617BFTE2	GNMA II MORTPASS 5% 20/AUG/2048 SF PN# B	1,607,550	1,698,854	1,767,373
36179T7M1	GNMA II MORTPASS 5% 20/AUG/2048 SF PN# M	753,784	802,554	824,354
3620ACVP6	GNMA II MORTPASS 5% 20/DEC/2039 SF PN# 0	15,824	17,901	18,071
36179UHU9	GNMA II MORTPASS 5% 20/DEC/2048 JM PN# M	397,751	408,962	429,357
36179UH62	GNMA II MORTPASS 5% 20/DEC/2048 SF PN# M	702,673	744,395	768,409
3622AACB8	GNMA II MORTPASS 5% 20/JAN/2049 SP PN# 7	2,570,524	2,733,592	2,940,577
36202FHY5	GNMA II MORTPASS 5% 20/JUL/2040 SF PN# 0	15,736	16,740	17,994
36179MG87	GNMA II MORTPASS 5% 20/JUL/2042 SF PN# M	138,765	150,977	159,233
36179T4R3	GNMA II MORTPASS 5% 20/JUL/2048 SF PN# M	466,724	510,479	512,234
36179TZ73	GNMA II MORTPASS 5% 20/JUN/2048 SF PN# M	2,369,994	2,514,711	2,591,920
36179TUD5	GNMA II MORTPASS 5% 20/MAR/2048 SF PN# M	1,640,253	1,708,938	1,814,890
3622AAFV1	GNMA II MORTPASS 5% 20/MAR/2049 SP PN# 7	187,611	200,392	209,267
36179TXX8	GNMA II MORTPASS 5% 20/MAY/2048 SF PN# M	759,728	826,204	830,914
36202FMC7	GNMA II MORTPASS 5% 20/NOV/2040 SF PN# 0	9,077	9,868	10,408
3622A2R79	GNMA II MORTPASS 5% 20/NOV/2045 SP PN# 7	33,766	38,134	37,528
36241KVY1	GNMA II MORTPASS 5% 20/OCT/2038 SP PN# 7	137,628	149,305	156,898
36202FLQ7	GNMA II MORTPASS 5% 20/OCT/2040 SF PN# 0	3,236	3,521	3,697
3617HF3Z7	GNMA II MORTPASS 5% 20/OCT/2048 SF PN# B	306,603	323,658	339,551
36202FKP0	GNMA II MORTPASS 5% 20/SEP/2040 SF PN# 0	392,058	418,214	448,330
3617BFTQ5	GNMA II MORTPASS 5% 20/SEP/2048 SF PN# B	582,547	613,950	646,674
36225CBP0	GNMA II MORTPASS ARM 20/FEB/2027 AR PN#	8,360	8,584	8,631
36225CM29	GNMA II MORTPASS ARM 20/FEB/2030 AR PN#	145	149	147
36225DB94	GNMA II MORTPASS ARM 20/JUL/2034 AR PN#	420,947	431,530	439,258
36179QSL6	GNMA II MORTPASS ARM 20/OCT/2044 AT PN#	122,488	126,480	126,327
380237107	GODADDY INC COMMON STOCK USD 0.001	16,642	1,122,641	1,380,454
38046W105	GOHEALTH INC COMMON STOCK USD 0.0001	1,332	16,986	18,195
BJDQNP3	GOLD FIELDS OROGEN HOLDINGS BVI LTD CALL	400,000	483,000	485,000
38143VAA7	GOLDMAN SACHS CAPITAL I CALLABLE BOND FI	6,948,000	8,515,035	9,704,897
38141GWZ3	GOLDMAN SACHS GROUP INC/THE CALLABLE BON	8,969,000	8,931,302	10,640,463
38141GWM2	GOLDMAN SACHS GROUP INC/THE CALLABLE MED	935,000	929,036	971,128
38141EC31	GOLDMAN SACHS GROUP INC/THE CALLABLE MED	14,716,000	15,932,120	20,357,673
38141GWL4	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	430,000	434,990	495,369
38148LAC0	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	940,000	939,684	1,037,440
38141GXX4	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	1,215,000	1,272,391	1,306,915
38148LAE6	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	1,500,000	1,495,170	1,684,125
38141GXD1	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	1,955,000	1,955,562	1,993,259
38141GXL3	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	2,309,000	2,309,000	2,318,351
38141GVS0	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	1,725,000	1,962,346	2,402,373
38141GWQ3	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	2,206,000	2,208,059	2,416,519
38141GWV2	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	2,870,000	2,870,000	3,321,795
38143YAC7	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	2,990,000	3,774,008	4,373,533
38141GXM1	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	4,413,000	4,413,000	4,461,499

38141GXH2	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	7,095,000	7,042,274	8,348,403
38148YAC2	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	8,429,000	8,568,681	8,600,109
38141GWB6	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	8,120,000	7,973,872	9,266,544
38145GAH3	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	20,578,000	20,107,909	23,101,686
38141GXA7	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	19,901,000	20,213,787	25,441,239
38148YAA6	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	21,440,000	21,371,188	26,164,090
38141G104	GOLDMAN SACHS GROUP INC/THE COMMON STOC	10,776	2,042,965	2,841,739
38141GVM3	GOLDMAN SACHS GROUP INC/THE MEDIUM TERM	3,655,000	3,700,005	4,038,665
38141GVR2	GOLDMAN SACHS GROUP INC/THE NOTES FIXED	1,910,000	1,902,329	2,190,388
38148LAF3	GOLDMAN SACHS GROUP INC/THE NOTES FIXED	7,780,000	7,989,111	10,842,052
38141GGM0	GOLDMAN SACHS GROUP INC/THE NOTES FIXED	14,219,000	17,318,203	22,269,371
38141GFD1	GOLDMAN SACHS GROUP INC/THE NOTES FIXED	27,415,000	29,495,994	41,949,336
38173MAA0	GOLUB CAPITAL BDC INC CALLABLE NOTES FIX	1,008,000	1,007,209	1,026,134
B5VVFL2	GOODBABY INTERNATIONAL HOLDINGS LTD COM	32,000	11,746	4,333
B03FYZ4	GOODMAN GROUP REIT AUD 0	18,060	142,979	263,530
BNCHP82	GOODMAN HK FINANCE MEDIUM TERM NOTE FIXE	200,000	213,620	217,160
38239KAA6	GOODMAN US FINANCE FOUR LLC CALLABLE NOT	630,000	629,049	733,761
38239JAA9	GOODMAN US FINANCE THREE LLC CALLABLE NO	1,200,000	1,196,114	1,308,348
38376GGH7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATIC	1,733,253	312,063	17
38376GCX6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATIC	3,139,811	15,331	31
38374HUJ7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATIC	5,007,911	519,103	50
38378BZJ1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATIC	13,093,093	409,905	87,061
6365866	GPT GROUP/THE REIT AUD 0	20,766	80,932	72,108
38406JAJ7	GRACE TRUST 2020-GRCE 2020-GRCE D VARIAB	791,000	741,979	787,590
384109104	GRACO INC COMMON STOCK USD 1	5,366	269,920	388,230
384313508	GRAFTECH INTERNATIONAL LTD COMMON STOCK	2,176	21,575	23,196
ABC9999H9	GRAHAM ABSOLUTE RETURN LTD	488,084	49,999,999	55,529,318
384637104	GRAHAM HOLDINGS CO COMMON STOCK USD 1	129	56,457	68,806
38526M106	GRAND CANYON EDUCATION INC COMMON STOC	3,578	351,647	333,148
388689101	GRAPHIC PACKAGING HOLDING CO COMMON STO	19,879	284,577	336,750
38937LAB7	GRAY OAK PIPELINE LLC CALLABLE NOTES FIX	160,000	159,995	167,123
38937LAC5	GRAY OAK PIPELINE LLC CALLABLE NOTES FIX	640,000	639,116	659,629
38937LAA9	GRAY OAK PIPELINE LLC CALLABLE NOTES FIX	885,000	884,380	898,771
6235000	GREAT EASTERN HOLDINGS LTD COMMON STOCK	10,100	109,682	152,839
391164AF7	GREAT PLAINS ENERGY INC CALLABLE NOTES S	2,690,000	3,020,413	2,840,317
39122@AA7	GREAT RIV HYDRO LLC BOND	5,000,000	5,000,000	6,457,150
39152TAA8	GREAT WOLF TRUST 2019-WOLF 2019-WOLF A F	775,000	720,570	757,511
2384951	GREAT-WEST LIFECO INC COMMON STOCK CAD 0	13,621	335,217	324,488
391399AA0	GREAT-WEST LIFECO US FINANCE 2020 LP CAL	2,400,000	2,400,000	2,410,560
39530LAB6	GREENKO DUTCH BV CALLABLE NOTES FIXED 5.	200,000	200,000	207,000
39538WEA2	GREENPOINT MORTGAGE FUNDING TRUST 2005-A	106,276	106,258	92,808
G4162#AE5	GREENSANDS FINANCING PLC	3,000,000	3,000,000	3,527,760
39809AAA6	GREYWOLF CLO VII LTD 2018-2A A1 FLOATING	500,000	500,000	498,582
39813#AA9	GRIDFLEX GENERATION LLC NOTES FIXED 5.21	7,347,960	7,347,960	7,908,389
39808CA*6	GRIDIRON FUNDING .LLC SENIOR SECURED NOT	6,000,000	6,000,000	7,229,880
BY3DX6	GRIFOLS SA COMMON STOCK EUR 0.25	3,198	80,943	93,440
39874R101	GROCERY OUTLET HOLDING CORP COMMON STO	2,295	86,226	90,079
7097328	GROUPE BRUXELLES LAMBERT SA COMMON STO	1,185	101,522	119,646
40009VAA6	GROWTHPOINT PROPERTIES INTERNATIONAL PTY	900,000	900,000	949,824
400110102	GRUBHUB INC COMMON STOCK USD 0.0001	2,984	217,215	221,622
40052VAE4	GRUPO BIMBO SAB DE CV CALLABLE NOTES FIX	605,000	707,154	751,337
40052VAC9	GRUPO BIMBO SAB DE CV CALLABLE NOTES FIX	2,600,000	2,511,455	2,941,510
40049JAZ0	GRUPO TELEvisa SAB CALLABLE BOND FIXED 6	1,406,000	1,383,550	1,968,077
40049JBE6	GRUPO TELEvisa SAB CALLABLE NOTES FIXED	895,000	933,819	1,134,332
40049JBA4	GRUPO TELEvisa SAB CALLABLE NOTES FIXED	1,969,000	1,940,897	2,369,568
40049JBC0	GRUPO TELEvisa SAB CALLABLE NOTES FIXED	6,150,000	6,116,643	8,520,948
B01RJV3	GS HOLDINGS CORP COMMON STOCK KRW 5000	442	14,300	15,279
6204828	GS HOME SHOPPING INC COMMON STOCK KRW 50	531	93,369	67,945
36258FAF6	GS MORTGAGE-BACKED SECURITIES TRUST 2020-	1,169,491	1,189,814	1,187,656
36192CAGO	GS MORTGAGE SECURITIES CORP II 2013-GC10	9,243,125	264,558	253,305
36256AAA0	GS MORTGAGE SECURITIES CORP TRUST 2018-L	645,000	645,000	633,680
36251SAN8	GS MORTGAGE SECURITIES CORP TRUST 2018-T	325,000	325,000	307,924
36251SAA6	GS MORTGAGE SECURITIES CORP TRUST 2018-T	325,000	325,000	322,275
36197XAK0	GS MORTGAGE SECURITIES TRUST 2013-GCJ12	269,000	277,671	282,788
36252RAM1	GS MORTGAGE SECURITIES TRUST 2014-GC18 2	967,000	1,027,948	1,048,709
36252RAJ8	GS MORTGAGE SECURITIES TRUST 2014-GC18 2	1,318,104	1,393,329	1,370,440
36250GAN5	GS MORTGAGE SECURITIES TRUST 2015-GC30 2	7,398,174	7,315,811	7,953,318
36250VAD4	GS MORTGAGE SECURITIES TRUST 2015-GC34 2	354,000	352,285	394,078
36251XAR8	GS MORTGAGE SECURITIES TRUST 2016-GS4 20	228,000	233,103	254,728
36254CAX8	GS MORTGAGE SECURITIES TRUST 2017-GS7 20	6,652,521	377,143	371,100
36255NAV7	GS MORTGAGE SECURITIES TRUST 2018-GS9 20	16,349,918	434,660	440,210
36255NAZ8	GS MORTGAGE SECURITIES TRUST 2018-GS9 20	800,000	817,365	837,321
36258YBL1	GS MORTGAGE SECURITIES TRUST 2020-GC45 2	240,000	246,987	267,750
36258YBJ6	GS MORTGAGE SECURITIES TRUST 2020-GC45 2	8,817,449	438,161	437,980
36258YBG2	GS MORTGAGE SECURITIES TRUST 2020-GC45 2	3,023,000	3,112,260	3,364,981
36264KAV2	GS MORTGAGE SECURITIES TRUST 2020-GSA2 2	409,000	421,253	421,170
36264KAU4	GS MORTGAGE SECURITIES TRUST 2020-GSA2 2	511,000	516,094	515,549
36258KAS7	GS MORTGAGE-BACKED SECURITIES TRUST 2020	1,730,291	1,781,707	1,777,241
36229RKA6	GSR MORTGAGE LOAN TRUST 2003-6F 2003-6F	18,926	20,900	23,754
36242DJ20	GSR MORTGAGE LOAN TRUST 2005-AR2 2005-AR	1,158	1,104	1,141
362341LF4	GSR MORTGAGE LOAN TRUST 2005-AR5 2005-AR	401,018	317,165	377,782
362341RX9	GSR MORTGAGE LOAN TRUST 2005-AR6 2005-AR	242,011	240,364	249,171
3622MWAR4	GSR MORTGAGE LOAN TRUST 2007-3F 2007-3F	273,404	190,165	243,229
362290AC2	GSR MORTGAGE LOAN TRUST 2007-AR1 2007-AR	284,998	246,900	230,121
40131M109	GUARDANT HEALTH INC COMMON STOCK USD 0.0	2,666	254,702	343,594
401378AD6	GUARDIAN LIFE INSURANCE CO OF AMERICA/TH	660,000	652,525	739,886
401378AC8	GUARDIAN LIFE INSURANCE CO OF AMERICA/TH	2,140,000	2,242,034	3,001,136
401378AB0	GUARDIAN LIFE INSURANCE CO OF AMERICA/TH	3,590,000	3,577,474	4,791,035
6358004	GUD HOLDINGS LTD COMMON STOCK AUD 0	28,999	236,077	262,707
40171V100	GUIDEWIRE SOFTWARE INC COMMON STOCK USD	2,693	242,694	346,670
402740AD6	GULFSTREAM NATURAL GAS SYSTEM LLC CALLAB	2,815,000	2,814,119	3,204,286
6392949	GWA GROUP LTD COMMON STOCK AUD 0	29,144	62,711	78,487
404999658	H & F CORPORATE INVESTORS VII, LTD.	100	0	56,935,603
7085259	H LUNDBECK A/S COMMON STOCK DKK 5	1,197	49,555	41,084
	H&F EFS AIV I, L.P.			13,531,090

	H&F Flashdance AIV I, L.P.		4,854,779	8,165,382
	H&F Wand AIV I, L.P.			10,644,005
93671105	H&R BLOCK INC COMMON STOCK USD 0	6,269	115,525	99,426
404530AC1	HACKENSACK MERIDIAN HEALTH INC CALLABLE	415,000	416,024	419,694
404530AD9	HACKENSACK MERIDIAN HEALTH INC CALLABLE	934,000	934,000	963,655
404530AB3	HACKENSACK MERIDIAN HEALTH INC CALLABLE	950,000	1,001,661	1,205,892
404530AA5	HACKENSACK MERIDIAN HEALTH INC CALLABLE	1,020,000	1,011,106	1,379,550
405024100	HAEMONETICS CORP COMMON STOCK USD 0.01	1,616	148,618	191,900
3A9068S	HAFNIA HLDGS A/S A NPV	1,288,800	654,773	0
405217100	HAIR CELESTIAL GROUP INC/THE COMMON STOC	2,628	87,383	105,514
B05LZ02	HAKUHODO DY HOLDINGS INC COMMON STOCK JF	23,260	280,739	318,784
406216AS0	HALLIBURTON CO BOND FIXED 7.6% 15/AUG/20	1,867,000	2,514,503	2,220,087
406216BL4	HALLIBURTON CO CALLABLE NOTES FIXED 2.92	470,000	469,888	495,357
406216BD2	HALLIBURTON CO CALLABLE NOTES FIXED 3.5%	42,000	41,744	44,877
406216BA8	HALLIBURTON CO CALLABLE NOTES FIXED 4.5%	1,580,000	1,458,782	1,725,139
406216BE0	HALLIBURTON CO CALLABLE NOTES FIXED 4.75	2,110,000	2,085,762	2,384,363
406216BJ9	HALLIBURTON CO CALLABLE NOTES FIXED 4.85	8,212,000	7,940,941	9,583,650
406216BK6	HALLIBURTON CO CALLABLE NOTES FIXED 5% 1	13,621,000	14,253,808	16,192,236
406216AY7	HALLIBURTON CO CALLABLE NOTES FIXED 7.45	945,000	1,234,209	1,358,182
406216101	HALLIBURTON CO COMMON STOCK USD 2.5	130,005	2,169,206	2,457,095
405207	HALMA PLC COMMON STOCK GBP 10	22,116	616,637	740,369
406375AA3	HALSEY POINT CLO I LTD 2019-1A A1A1 FLOA	800,000	794,462	801,100
6405870	HAMAMATSU PHOTONICS KK COMMON STOCK JPY	1,500	49,857	85,718
B0RNRFS	HANA FINANCIAL GROUP INC COMMON STOCK KR	3,244	115,564	103,027
410345102	HANESBRANDS INC COMMON STOCK USD 0.01	46,241	663,163	674,194
6408352	HANG LUNG GROUP LTD COMMON STOCK HKD 0	47,000	144,401	116,866
6030506	HANG LUNG PROPERTIES LTD COMMON STOCK HI	20,734	45,646	54,684
6408374	HANG SENG BANK LTD COMMON STOCK HKD 0	15,427	336,281	266,008
B7T5KQ0	HANKOOK TIRE & TECHNOLOGY CO LTD COMMON	2,744	101,106	99,525
6408664	HANKYU HANSHIN HOLDINGS INC COMMON STOCI	2,445	85,999	81,228
4511809	HANNOVER RUECK SE COMMON STOCK EUR 0	3,002	298,095	478,605
410867105	HANOVER INSURANCE GROUP INC/THE COMMON :	4,269	347,305	499,131
6407768	HANWHA SOLUTIONS CORP COMMON STOCK KRW	15,379	223,902	678,131
411990211	HARBORVEST INTERNATIONAL PEP IV DIRECT F	100	0	102,227
41161PTS2	HARBORVIEW MORTGAGE LOAN TRUST 2005-10 2	4,200,244	(7,661)	224,159
41161PLR2	HARBORVIEW MORTGAGE LOAN TRUST 2005-2 20	157,540	157,548	148,186
41161PA86	HARBORVIEW MORTGAGE LOAN TRUST 2006-1 20	760,327	734,081	718,071
4119900A3	HARBOURVEST INTL PEP V DIRECT/1133 WEST	100	47,806	267,620
411990914	HARBOUTVEST INTL PEP V/1133 WEST	100	0	2,269,782
0F9552B	HARD ROCK NORTHERN INDIANA - DELAYED DRA	146,622	142,223	142,223
0F9572B	HARD ROCK NORTHERN INDIANA - TERM LOAN B	2,023,378	1,962,677	2,030,966
41242*BF8	HARDWOOD FUNDING LLC SERIES DD	4,000,000	4,000,000	4,538,960
41242*BG6	HARDWOOD FUNDING LLC SERIES EE	2,000,000	2,000,000	2,312,660
B1V20M2	HARGREAVES LANSDOWN PLC COMMON STOCK C	3,542	77,447	73,836
41283LAY1	HARLEY-DAVIDSON FINANCIAL SERVICES INC C	401,000	400,451	434,359
41283LAU9	HARLEY-DAVIDSON FINANCIAL SERVICES INC C	1,010,000	1,012,373	1,045,279
412822108	HARLEY-DAVIDSON INC COMMON STOCK USD 0.0	20,962	531,255	769,305
6108179	HARMONIC DRIVE SYSTEMS INC COMMON STOCK	400	32,045	35,721
413875AN5	HARRIS CORP CALLABLE NOTES FIXED 6.15% 1	1,000,000	1,168,389	1,478,580
416518AC2	HARTFORD FINANCIAL SERVICES GROUP INC CA	725,000	840,943	1,044,551
416515AP9	HARTFORD FINANCIAL SERVICES GROUP INC CA	4,518,000	5,665,682	6,757,030
416515BB9	HARTFORD FINANCIAL SERVICES GROUP INC/TH	105,000	93,191	132,402
416515BF0	HARTFORD FINANCIAL SERVICES GROUP INC/TH	355,000	405,539	416,585
416515104	HARTFORD FINANCIAL SERVICES GROUP INC/TH	11,593	474,557	567,825
416515BA1	HARTFORD FINANCIAL SERVICES GROUP INC/TH	535,000	666,781	808,326
416515BD5	HARTFORD FINANCIAL SERVICES GROUP INC/TH	685,000	678,374	903,501
41652PAC3	HARTFORD HEALTHCARE CORP BOND FIXED 3.44	4,643,000	4,643,000	4,898,272
418056A20	HASBRO INC CALLABLE NOTES FIXED 3.9% 19/	870,000	867,499	985,284
418056107	HASBRO INC COMMON STOCK USD 0.5	4,135	344,475	386,788
6415523	HAW PAR CORP LTD COMMON STOCK SGD 0	11,793	88,761	95,475
419866H#8	HAWAIIAN ELECTRIC COMPANY NOTES FIXED 3.	8,000,000	8,000,000	9,002,480
419870100	HAWAIIAN ELECTRIC INDUSTRIES INC COMMON	3,478	126,732	123,086
419870F@4	HAWAIIAN ELECTRIC INDUSTRIES INC NOTES F	2,000,000	2,000,000	2,252,700
416102	HAYS PLC COMMON STOCK GBP 1	341,766	585,268	668,063
40412C101	HCA HEALTHCARE INC COMMON STOCK USD 0.01	16,559	1,988,714	2,723,293
404119BU2	HCA INC CALLABLE BOND FIXED 4.5% 15/FEB/	7,475,000	7,364,589	8,694,920
404119BX6	HCA INC CALLABLE NOTES FIXED 4.125% 15/J	3,000,000	2,984,910	3,480,240
404119BN8	HCA INC CALLABLE NOTES FIXED 5% 15/MAR/2	4,850,000	5,056,224	5,456,105
404119BY4	HCA INC CALLABLE NOTES FIXED 5.125% 15/J	5,186,000	5,635,160	6,635,954
404119BQ1	HCA INC CALLABLE NOTES FIXED 5.25% 15/AP	2,530,000	2,768,963	2,954,230
404119BT5	HCA INC CALLABLE NOTES FIXED 5.25% 15/JU	500,000	500,000	591,750
404119BZ1	HCA INC CALLABLE NOTES FIXED 5.25% 15/JU	8,213,000	9,934,370	10,847,730
404119BV0	HCA INC CALLABLE NOTES FIXED 5.5% 15/JUN	10,203,000	12,031,849	13,628,249
404119BW8	HCA INC CALLABLE NOTES FIXED 5.875% 01/F	350,000	350,000	421,218
404119BS7	HCA INC CALLABLE NOTES FIXED 5.875% 15/F	425,000	448,953	488,750
40414LAE9	HCP INC CALLABLE NOTES FIXED 6.75% 01/FE	4,575,000	4,727,676	6,721,773
42217KBA3	HEALTH CARE REIT INC CALLABLE NOTES FIXE	1,150,000	1,136,977	1,221,116
42217KAX4	HEALTH CARE REIT INC CALLABLE NOTES FIXE	1,155,000	1,313,930	1,614,863
42218SAF5	HEALTH CARE SERVICE CORP A MUTUAL LEGAL	2,270,000	2,261,440	2,374,715
42218SAH1	HEALTH CARE SERVICE CORP A MUTUAL LEGAL	3,770,000	3,831,567	4,077,971
421946AM6	HEALTHCARE REALTY TRUST INC CALLABLE NOT	1,100,000	1,091,324	1,104,961
42225UAH7	HEALTHCARE TRUST OF AMERICA HOLDINGS LP	210,000	208,360	210,002
42225UAD6	HEALTHCARE TRUST OF AMERICA HOLDINGS LP	2,500,000	2,687,129	2,831,100
42225P501	HEALTHCARE TRUST OF AMERICA INC REIT USD	7,074	189,194	194,818
40414LAQ2	HEALTHPEAK PROPERTIES INC CALLABLE NOTES	185,000	184,853	208,835
42250PAB9	HEALTHPEAK PROPERTIES INC CALLABLE NOTES	1,662,000	1,659,607	1,791,353
42250PAA1	HEALTHPEAK PROPERTIES INC CALLABLE NOTES	2,930,000	2,931,811	3,206,885
40414LAJ8	HEALTHPEAK PROPERTIES INC CALLABLE NOTES	3,758,000	3,839,839	4,113,356
42250P103	HEALTHPEAK PROPERTIES INC REIT USD 1	17,510	484,846	529,327
422806208	HEICO CORP COMMON STOCK USD 0.01	2,527	182,305	295,811
422806109	HEICO CORP COMMON STOCK USD 0.01	6,195	717,125	820,218
5120679	HEIDELBERGCEMENT AG COMMON STOCK EUR 0	12,958	863,859	970,628
B0CCH46	HEINEKEN HOLDING NV COMMON STOCK EUR 1.6	1,209	109,953	113,978
7792559	HEINEKEN NV COMMON STOCK EUR 1.6	12,634	622,970	1,410,109
	Hellman & Friedman Capital Partners VI (Cayman), L.P.			45,734

423992544	HELLMAN & FRIEDMAN CAPITAL PARTNERS VIII	100	77,820,453	130,888,299
423996776	HELLMAN & FRIEDMAN VII/1133 WEST LLC	100	0	625,682
BYWH8S0	HELLOFRESH SE COMMON STOCK EUR	33,098	967,420	2,559,414
423452101	HELMERICH & PAYNE INC COMMON STOCK USD 0	15,630	338,067	361,991
BK6QWFO	HELVETIA HOLDING AG COMMON STOCK CHF 0.0	1,220	97,084	128,908
526885	HENDERSON EUROPEAN FOCUS TRUST PLC CLOS	70,569	1,100,486	1,398,732
419929	HENDERSON EUROTRUST PLC CLOSED-END FUNCI	156,400	2,200,111	3,190,830
6420538	HENDERSON LAND DEVELOPMENT CO LTD COMM	15,028	73,542	58,629
906506	HENDERSON SMALLER COMPANIES INVESTMENT	142,161	1,560,807	2,052,093
5002465	HENKEL AG & CO KGAA COMMON STOCK EUR 0	1,088	105,444	104,967
5076705	HENKEL AG & CO KGAA PREFERENCE EUR 0	4,181	406,227	472,176
5687431	HENNES & MAURITZ AB COMMON STOCK SEK 0	15,122	311,478	316,708
806407102	HENRY SCHEIN INC COMMON STOCK USD 0.01	4,621	265,184	308,960
422864	HERALD INVESTMENT TRUST PLC CLOSED-END F	300,108	3,552,205	9,209,723
G4412G101	HERBALIFE NUTRITION LTD COMMON STOCK USD	19,347	903,322	929,623
5253973	HERMES INTERNATIONAL COMMON STOCK EUR 0	336	194,333	361,615
427866BE7	HERSHEY CO/THE CALLABLE NOTES FIXED 1.7%	1,400,000	1,396,986	1,440,376
427866BC1	HERSHEY CO/THE CALLABLE NOTES FIXED 2.05	720,000	719,508	761,796
427866BG2	HERSHEY CO/THE CALLABLE NOTES FIXED 2.65	770,000	767,517	815,784
427866BB3	HERSHEY CO/THE CALLABLE NOTES FIXED 3.12	785,000	784,220	897,318
427866108	HERSHEY CO/THE COMMON STOCK USD 1	8,731	1,199,595	1,329,993
42809HAD9	HESS CORP CALLABLE BOND FIXED 5.6% 15/FE	2,492,000	2,627,057	3,041,137
42809HAC1	HESS CORP CALLABLE BOND FIXED 6% 15/JAN/	7,760,000	8,066,082	9,586,394
023551AF1	HESS CORP CALLABLE BOND FIXED 7.875% 01/	907,000	1,168,520	1,192,233
42809HAH0	HESS CORP CALLABLE NOTES FIXED 5.8% 01/A	3,561,000	3,847,543	4,530,910
023551AM6	HESS CORP CALLABLE NOTES FIXED 7.125% 15	3,670,000	4,236,151	4,792,800
023551AJ3	HESS CORP CALLABLE NOTES FIXED 7.3% 15/A	3,976,000	4,660,144	5,202,039
42809H107	HESS CORP COMMON STOCK USD 1	8,898	365,869	469,725
42824CBJ7	HEWLETT PACKARD ENTERPRISE CO CALLABLE N	1,455,000	1,453,512	1,495,042
42824CBF5	HEWLETT PACKARD ENTERPRISE CO CALLABLE N	3,790,000	3,866,461	4,302,029
42824CAY5	HEWLETT PACKARD ENTERPRISE CO CALLABLE N	3,850,000	4,690,587	5,074,608
42824C109	HEWLETT PACKARD ENTERPRISE CO COMMON ST	41,894	454,777	496,444
428236BR3	HEWLETT-PACKARD CO CALLABLE NOTES FIXED	5,797,000	6,484,976	7,573,665
B1XFTL2	HEXAGON AB COMMON STOCK SEK 0.22	9,529	521,208	869,991
428291108	HEXCEL CORP COMMON STOCK USD 0.01	2,693	112,462	130,584
	HFCP VI AIV, L.P.			1,017,195
	HFCP VI Domestic AIV, L.P.			991,944
42981CAA6	HIGH STREET FUNDING TRUST I CALLABLE NOT	300,000	300,000	345,017
43103QAA6	HIGHLANDS HOLDINGS BOND ISSUER LTD / HIG	2,780,000	2,780,000	2,967,650
431284108	HIGHWOODS PROPERTIES INC REIT USD 0.01	14,851	643,381	588,545
431282AT9	HIGHWOODS REALTY LP CALLABLE NOTES FIXED	173,000	172,292	176,472
6416322	HIKARI TSUSHIN INC COMMON STOCK JPY	1,400	292,337	327,880
B0LCW08	HIKMA PHARMACEUTICALS PLC COMMON STOCK	1,836	59,106	63,195
431571AB4	HILLENBRAND INC CALLABLE NOTES FIXED 5%	2,000,000	1,997,398	2,242,500
431475102	HILL-ROM HOLDINGS INC COMMON STOCK USD 0	2,165	188,059	212,105
432833AH4	HILTON DOMESTIC OPERATING CO INC CALLABL	190,000	190,456	206,625
432833AG6	HILTON DOMESTIC OPERATING CO INC CALLABL	400,000	402,898	425,000
432833AL5	HILTON DOMESTIC OPERATING CO INC CALLABL	1,350,000	1,424,000	1,424,399
43300A203	HILTON WORLDWIDE HOLDINGS INC COMMON STC	8,863	703,351	986,097
6428305	HINO MOTORS LTD COMMON STOCK JPY	47,444	508,674	403,925
43599HP03	HIPEP V-ASIA PACIFIC & ROTWP/1133 WEST L	100	0	9,739,493
433992641	HIPEP VI ASIA PACIFIC	100	9,627,686	61,930,732
298995861	HIPEP VI EUROPEAN SMALL-MEDIUM BUYOUT FU	100	0	33,208,313
433999786	HIPEP VII ASIA PACIFIC FUND L.P.	100	32,866,627	68,650,392
43399AL20	HIPEP VII EUROPE LP COMMON STOCK USD	100	12,280,138	26,631,912
6428725	HIROSE ELECTRIC CO LTD COMMON STOCK JPY	924	124,226	140,061
6428907	HISAMITSU PHARMACEUTICAL CO INC COMMON S	479	22,063	28,440
BVZHXQ9	HISCOX LTD COMMON STOCK GBP 6.5	11,520	118,411	156,528
6429405	HITACHI CONSTRUCTION MACHINERY CO LTD CO	1,249	28,202	35,445
6429104	HITACHI LTD COMMON STOCK JPY	93,730	2,831,765	3,690,372
6429201	HITACHI METALS LTD COMMON STOCK JPY	24,398	352,974	370,064
BJ3WDZ1	HK ELECTRIC INVESTMENTS & HK ELECTRIC IN	26,615	26,771	26,190
B4TXDZ3	HKT TRUST AND HKT LTD SHARE STAPLED UNIT	40,000	59,335	51,897
5108664	HOCHTIEF AG COMMON STOCK EUR 0	13,237	1,332,851	1,288,402
436106AB4	HOLLYFRONTIER CORP CALLABLE NOTES FIXED	1,602,000	1,600,302	1,637,260
436106108	HOLLYFRONTIER CORP COMMON STOCK USD 0.01	4,819	112,053	124,571
436440101	HOLOGIC INC COMMON STOCK USD 0.01	8,328	416,676	606,528
437076CB6	HOME DEPOT INC/THE CALLABLE NOTES FIXED	243,000	254,682	271,215
437076BW1	HOME DEPOT INC/THE CALLABLE NOTES FIXED	800,000	795,122	962,560
437076BD3	HOME DEPOT INC/THE CALLABLE NOTES FIXED	900,000	887,114	1,280,538
437076BY7	HOME DEPOT INC/THE CALLABLE NOTES FIXED	2,401,000	2,495,720	2,729,193
437076AV4	HOME DEPOT INC/THE CALLABLE NOTES FIXED	1,825,000	2,454,764	2,819,789
437076AU6	HOME DEPOT INC/THE CALLABLE NOTES FIXED	2,245,000	2,535,635	3,283,133
437076BX9	HOME DEPOT INC/THE CALLABLE NOTES FIXED	3,455,000	3,777,058	4,850,094
437076BP6	HOME DEPOT INC/THE CALLABLE NOTES FIXED	4,130,000	4,565,774	5,163,904
437076CC4	HOME DEPOT INC/THE CALLABLE NOTES FIXED	4,561,000	4,534,644	5,375,595
437076BH4	HOME DEPOT INC/THE CALLABLE NOTES FIXED	6,233,000	6,605,866	8,268,822
437076BA9	HOME DEPOT INC/THE CALLABLE NOTES FIXED	7,362,000	7,305,061	9,576,195
437076AS1	HOME DEPOT INC/THE CALLABLE NOTES FIXED	6,620,000	7,414,511	10,036,913
437076BF8	HOME DEPOT INC/THE CALLABLE NOTES FIXED	9,315,000	9,891,656	12,382,709
437076BS0	HOME DEPOT INC/THE CALLABLE NOTES FIXED	10,611,000	11,030,077	13,551,308
437076CD2	HOME DEPOT INC/THE CALLABLE NOTES FIXED	11,670,000	12,463,297	13,888,117
437076BZ4	HOME DEPOT INC/THE CALLABLE NOTES FIXED	13,373,000	14,131,843	15,428,698
437076102	HOME DEPOT INC/THE COMMON STOCK USD 0.05	50,710	10,081,051	13,469,590
BYTTFB6	HOMESERVE PLC COMMON STOCK GBP 2.69231	76,217	502,850	1,067,894
43813FAC7	HONDA AUTO RECEIVABLES 2017-4 OWNER TRUS	9,898	9,897	9,910
43813DAB4	HONDA AUTO RECEIVABLES 2020-2 OWNER TRUS	308,437	308,414	309,137
43813DAD0	HONDA AUTO RECEIVABLES 2020-2 OWNER TRUS	632,000	631,890	644,813
43813DAC2	HONDA AUTO RECEIVABLES 2020-2 OWNER TRUS	982,000	981,923	991,580
43813KAD4	HONDA AUTO RECEIVABLES 2020-3 OWNER TRUS	1,864,000	1,863,504	1,870,219
6435145	HONDA MOTOR CO LTD COMMON STOCK JPY	17,294	465,896	481,994
438516CB0	HONEYWELL INTERNATIONAL INC CALLABLE NOT	430,000	429,962	445,519
438516CA2	HONEYWELL INTERNATIONAL INC CALLABLE NOT	2,250,000	2,234,032	2,464,155
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCI	28,549	4,129,020	6,072,372
6436557	HONG KONG & CHINA GAS CO LTD COMMON STOC	112,404	199,736	167,870

6267359	HONG KONG EXCHANGES & CLEARING LTD COMM	12,849	384,294	704,273
6434915	HONGKONG LAND HOLDINGS LTD COMMON STOCK	20,899	143,447	86,313
G46188101	HORIZON THERAPEUTICS PLC	6,329	311,458	462,966
440452100	HORMEL FOODS CORP COMMON STOCK USD 0.01	9,055	385,109	422,054
B3FF8W8	HOSHIZAKI CORP COMMON STOCK JPY	7,600	621,558	697,099
44107P104	HOST HOTELS & RESORTS INC REIT USD 0.01	22,654	298,619	331,428
44107TAX4	HOST HOTELS & RESORTS LP CALLABLE NOTES	500,000	497,875	528,475
44107TZA29	HOST HOTELS & RESORTS LP CALLABLE NOTES	2,200,000	2,139,410	2,317,788
4423313K8	HOUSTON TEX TAXABLE PENSION OBLG BDS 201	710,000	710,000	877,035
44267D107	HOWARD HUGHES CORP/THE COMMON STOCK US	1,258	94,739	99,294
443201108	HOWMET AEROSPACE INC COMMON STOCK USD	43,034	957,802	1,228,190
6441506	HOYA CORP COMMON STOCK JPY	33,308	2,494,746	4,603,663
40434LAA3	HP INC CALLABLE NOTES FIXED 2.2% 17/JUN/	1,285,000	1,282,313	1,360,481
40434LAB1	HP INC CALLABLE NOTES FIXED 3% 17/JUN/20	520,000	518,651	573,773
40434L105	HP INC COMMON STOCK USD 0.01	52,405	969,708	1,288,639
597433AC5	HSBC BANK PLC PUTABLE NOTES FIXED 7.65%	6,731,000	8,452,427	8,370,672
404201AD9	HSBC BANK USA NA NOTES FIXED 7% 15/JAN/2	10,050,000	14,012,585	15,964,727
404280AS8	HSBC HOLDINGS PLC CALLABLE BOND VARIABLE	200,000	208,500	216,000
BDS6RN2	HSBC HOLDINGS PLC CALLABLE BOND VARIABLE	200,000	208,500	217,000
BFM4XM7	HSBC HOLDINGS PLC CALLABLE BOND VARIABLE	500,000	682,620	750,968
404280BL2	HSBC HOLDINGS PLC CALLABLE BOND VARIABLE	740,000	740,000	805,675
404280AT6	HSBC HOLDINGS PLC CALLABLE BOND VARIABLE	3,700,000	3,700,000	4,043,730
404280BP3	HSBC HOLDINGS PLC CALLABLE BOND VARIABLE	4,415,000	4,384,575	4,955,838
BYXL2Z6	HSBC HOLDINGS PLC CALLABLE MEDIUM TERM N	2,400,000	2,873,706	3,273,486
404280CE7	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	650,000	650,226	692,198
404280CK3	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	810,000	810,000	836,584
404280BM0	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	835,000	820,089	877,401
404280CG2	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	1,040,000	1,040,000	1,080,706
404280CH0	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	1,470,000	1,470,000	1,577,075
404280BW8	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	2,300,000	2,300,000	2,337,973
404280BT5	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	2,160,000	2,448,435	2,555,388
404280CL1	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	3,175,000	3,161,465	3,250,343
404280BS7	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	4,000,000	4,012,619	4,314,680
404280CC1	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	4,000,000	4,000,000	4,619,000
404280CN7	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	4,540,000	4,540,000	4,619,995
404280BK4	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	4,488,000	4,586,536	5,125,161
404280CJ6	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	8,584,000	8,583,420	8,779,372
404280CM9	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	8,746,000	8,748,302	8,893,982
404280BZ1	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	9,955,000	10,640,059	10,869,168
6158163	HSBC HOLDINGS PLC COMMON STOCK GBP 0.5	21,465	207,532	112,808
540528	HSBC HOLDINGS PLC COMMON STOCK GBP 0.5	494,359	3,398,621	2,560,132
404280BB4	HSBC HOLDINGS PLC NOTES FIXED 3.9% 25/MA	1,900,000	1,893,293	2,168,736
404280AP4	HSBC HOLDINGS PLC NOTES FIXED 4.25% 14/M	1,925,000	1,961,223	2,123,930
404280AU3	HSBC HOLDINGS PLC NOTES FIXED 4.25% 18/A	19,348,000	19,049,762	21,982,617
404280AW9	HSBC HOLDINGS PLC NOTES FIXED 4.3% 08/MA	7,050,000	7,339,004	8,122,728
404280CF4	HSBC HOLDINGS PLC NOTES FIXED 4.95% 31/M	4,835,000	4,907,811	6,061,156
404280AM1	HSBC HOLDINGS PLC NOTES FIXED 6.1% 14/JA	2,178,000	2,869,942	3,317,791
404280AG4	HSBC HOLDINGS PLC NOTES FIXED 6.5% 02/MA	9,262,000	10,455,382	13,414,062
404280AH2	HSBC HOLDINGS PLC NOTES FIXED 6.5% 15/SE	16,363,000	19,610,366	23,944,796
404280AJ8	HSBC HOLDINGS PLC NOTES FIXED 6.8% 01/JU	2,805,000	3,432,507	4,248,818
404280AE9	HSBC HOLDINGS PLC NOTES FIXED 7.35% 27/N	150,000	140,634	207,387
404280AF6	HSBC HOLDINGS PLC NOTES FIXED 7.625% 17/	1,070,000	1,475,416	1,561,900
760719BH6	HSBC USA INC BOND FIXED 7.2% 15/JUL/2097	505,000	673,076	860,788
443510607	HUBBELL INC COMMON STOCK USD 0.01	1,754	217,138	275,010
443573100	HUBSPOT INC COMMON STOCK USD 0.001	1,804	470,212	715,178
444097109	HUDSON PACIFIC PROPERTIES INC REIT USD 0	4,872	132,683	117,025
44409MAB2	HUDSON PACIFIC PROPERTIES LP CALLABLE NO	700,000	690,641	817,691
44416*AF3	HUDSON TRANSMISSION PARTNERS LLC	892,016	892,016	1,062,365
44416*AG1	HUDSON TRANSMISSION PARTNERS LLC BOND FI	5,116,277	5,116,277	6,093,333
44416*AE6	HUDSON TRANSMISSION PARTNETS LLC	1,168,849	1,168,849	1,392,064
6805317	HULIC CO LTD COMMON STOCK JPY	3,400	30,142	37,311
444859BJ0	HUMANA INC CALLABLE NOTES FIXED 2.9% 15/	2,200,000	2,197,531	2,300,122
444859BK7	HUMANA INC CALLABLE NOTES FIXED 3.125% 1	1,040,000	1,039,050	1,148,285
444859BA9	HUMANA INC CALLABLE NOTES FIXED 3.15% 01	1,365,000	1,367,236	1,425,661
444859BD3	HUMANA INC CALLABLE NOTES FIXED 3.85% 01	1,305,000	1,303,631	1,444,296
444859BF8	HUMANA INC CALLABLE NOTES FIXED 3.95% 15	1,720,000	1,718,042	1,979,496
444859BL5	HUMANA INC CALLABLE NOTES FIXED 3.95% 15	2,495,000	2,944,318	3,050,088
444859BB7	HUMANA INC CALLABLE NOTES FIXED 4.625% 0	2,430,000	2,462,237	3,114,604
444859BG6	HUMANA INC CALLABLE NOTES FIXED 4.8% 15/	3,430,000	4,138,167	4,581,828
444859BE1	HUMANA INC CALLABLE NOTES FIXED 4.95% 01	4,215,000	4,577,025	5,680,808
444859AZ5	HUMANA INC CALLABLE NOTES FIXED 8.15% 15	4,796,000	6,604,889	7,668,612
444859102	HUMANA INC COMMON STOCK USD 0.166	8,294	2,832,342	3,402,779
446150104	HUNTINGTON BANCSHARES INC/OH COMMON STC	96,997	955,884	1,225,072
446413AL0	HUNTINGTON INGALLS INDUSTRIES INC CALLAB	2,490,000	2,490,000	2,791,190
446413106	HUNTINGTON INGALLS INDUSTRIES INC COMMON	1,285	208,015	219,067
447011107	HUNTSMAN CORP COMMON STOCK USD 0.01	6,482	135,100	162,957
44701QBE1	HUNTSMAN INTERNATIONAL LLC CALLABLE NOTE	2,050,000	2,109,385	2,361,949
448055AJ2	HUSKY ENERGY INC CALLABLE NOTES FIXED 3.	500,000	512,809	515,195
448055AP8	HUSKY ENERGY INC CALLABLE NOTES FIXED 4.	1,820,000	1,819,010	2,025,005
B12PJ24	HUSQVARNA AB COMMON STOCK SEK 2	4,424	35,319	57,370
69375MAA1	HUTAMA KARYA PERSERO PT CALLABLE MEDIUM	256,000	254,943	286,080
44841DAB8	HUTCHISON WHAMPOA INTERNATIONAL 14 LTD B	510,000	525,898	558,394
448579AG7	HYATT HOTELS CORP CALLABLE NOTES FIXED 4	2,600,000	2,596,531	2,857,816
448579102	HYATT HOTELS CORP COMMON STOCK USD 0.01	1,130	64,090	83,903
BYXXJY9	HYDRO ONE LTD COMMON STOCK CAD	16,106	277,779	362,195
448814DX8	HYDRO-QUEBEC BOND FIXED 8.4% 15/JAN/2022	320,000	387,889	345,622
44891ABK2	HYUNDAI CAPITAL AMERICA CALLABLE MEDIUM	265,000	264,817	313,514
44891ABCO	HYUNDAI CAPITAL AMERICA CALLABLE MEDIUM	1,110,000	1,109,921	1,150,293
44891ABP1	HYUNDAI CAPITAL AMERICA CALLABLE MEDIUM	1,220,000	1,219,681	1,279,146
44891ABM8	HYUNDAI CAPITAL AMERICA CALLABLE MEDIUM	2,030,000	2,028,251	2,054,056
44891ABE6	HYUNDAI CAPITAL AMERICA CALLABLE MEDIUM	3,010,000	3,009,095	3,102,166
44891ABQ9	HYUNDAI CAPITAL AMERICA CALLABLE MEDIUM	3,472,000	3,471,798	3,475,750
44891ABN6	HYUNDAI CAPITAL AMERICA CALLABLE MEDIUM	5,265,000	5,265,780	5,397,994
44920UAK4	HYUNDAI CAPITAL SERVICES INC NOTES FIXED	2,398,000	2,390,448	2,486,678
BD4HFT1	HYUNDAI HEAVY INDUSTRIES HOLDINGS CO LTD	138	38,698	36,015

6451055	HYUNDAI MOTOR CO COMMON STOCK KRW 5000	4,425	538,080	782,104
BJ2ZH37	IA FINANCIAL CORP INC COMMON STOCK CAD 0	5,253	213,569	227,520
449253103	IAA INC COMMON STOCK USD 0.01	4,355	170,983	282,988
44891N109	IAC/INTERACTIVECORP COMMON STOCK USD 0.0	2,438	193,654	461,635
29266MAF6	IBERDROLA INTERNATIONAL BV CALLABLE NOTE	250,000	256,415	383,208
B288C92	IBERDROLA SA COMMON STOCK EUR 0.75	144,433	1,139,754	2,067,636
6456102	IBIDEN CO LTD COMMON STOCK JPY	1,100	51,595	51,300
B0S1651	ICA GRUPPEN AB COMMON STOCK SEK 2.5	1,062	41,973	53,135
6455530	ICL GROUP LTD COMMON STOCK ILS 1	103,802	403,308	528,903
G4705A100	ICON PLC COMMON STOCK USD 0.06	1,015	197,109	197,905
44930G107	ICU MEDICAL INC COMMON STOCK USD 0.1	631	137,626	135,343
451107106	IDACORP INC COMMON STOCK USD 0	7,743	764,567	743,560
45138LBF9	IDAHO POWER CO CALLABLE MEDIUM TERM NOTE	1,725,000	1,955,869	2,235,100
B1FF8P7	IDEMITSU KOSAN CO LTD COMMON STOCK JPY	2,024	56,355	44,501
45167RAG9	IDEX CORP CALLABLE NOTES FIXED 3% 01/MAY	3,488,000	3,482,149	3,840,009
45167R104	IDEX CORP COMMON STOCK USD 0.01	2,446	357,783	487,243
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD	5,769	1,964,021	2,883,750
B06QFB7	IG GROUP HOLDINGS PLC COMMON STOCK GBP 0	37,960	277,480	447,287
2469375	IGM FINANCIAL INC COMMON STOCK CAD 0	4,034	109,293	109,273
45174XAA0	IHC HEALTH SERVICES INC CALLABLE BOND FI	1,008,000	1,299,248	1,309,513
6466985	IHI CORP COMMON STOCK JPY	17,800	423,591	352,914
44962LAH0	IHS MARKIT LTD CALLABLE NOTES FIXED 3.62	1,250,000	1,246,985	1,363,475
44962LAG2	IHS MARKIT LTD CALLABLE NOTES FIXED 4.12	3,815,000	3,806,506	4,148,050
44962LAJ6	IHS MARKIT LTD CALLABLE NOTES FIXED 4.25	2,679,000	2,776,244	3,254,610
44962LAB3	IHS MARKIT LTD CALLABLE NOTES FIXED 4.75	150,000	162,022	172,140
44962LAF4	IHS MARKIT LTD CALLABLE NOTES FIXED 4.75	900,000	896,652	1,108,377
G47567105	IHS MARKIT LTD COMMON STOCK USD 0.01	12,889	858,690	1,157,819
BFDTBS3	IIDA GROUP HOLDINGS CO LTD COMMON STOCK	37,200	763,070	750,882
44965TAA5	ILFC E-CAPITAL TRUST I CALLABLE BOND VAR	5,420,000	3,894,104	3,631,400
44965UAA2	ILFC E-CAPITAL TRUST II CALLABLE BOND VA	1,145,000	828,705	791,664
7759435	ILIAD SA COMMON STOCK EUR 0	149	22,921	30,646
452151LF8	ILLINOIS ST GO BDS 2003 12/JUN/2003 01/J	10,985,000	10,648,795	11,822,167
452308109	ILLINOIS TOOL WORKS INC COMMON STOCK USD	15,971	2,430,833	3,256,167
452327109	ILLUMINA INC COMMON STOCK USD 0.01	5,394	1,395,398	1,995,780
B011GL4	IMERYS SA COMMON STOCK EUR 2	1,364	93,885	64,521
45254NML8	IMPAC CMB TRUST SERIES 2005-1 2005-1 1A1	863,770	566,420	852,816
45257EAB0	IMPAC SECURED ASSETS TRUST 2006-5 2006-5	280,896	111,771	281,751
45257HAA5	IMPACT FUNDING AFFORDABLE MULTIFAMILY HO	668,441	733,130	722,952
453140AE5	IMPERIAL BRANDS FINANCE PLC CALLABLE NOT	1,040,000	1,048,551	1,084,283
45262BAB9	IMPERIAL BRANDS FINANCE PLC CALLABLE NOT	1,200,000	1,195,917	1,328,232
45262BAC7	IMPERIAL BRANDS FINANCE PLC CALLABLE NOT	2,375,000	2,356,571	2,654,633
45262BAA1	IMPERIAL BRANDS FINANCE PLC CALLABLE NOT	2,700,000	2,714,343	2,891,565
453140AF2	IMPERIAL BRANDS FINANCE PLC CALLABLE NOT	10,275,000	10,410,116	11,571,911
454492	IMPERIAL BRANDS PLC COMMON STOCK GBP 10	10,261	340,947	215,373
2454241	IMPERIAL OIL LTD COMMON STOCK CAD 0	12,560	371,613	238,187
453140AB1	IMPERIAL TOBACCO FINANCE PLC CALLABLE NO	1,700,000	1,735,020	1,779,696
B61TVQ0	INCHCAPE PLC COMMON STOCK GBP 10	55,359	496,223	486,956
45326YA*8	INCITEC PIVOT LIMITED SERIES A	5,000,000	5,000,000	5,845,500
6673042	INCITEC PIVOT LTD COMMON STOCK AUD 0	311,760	412,183	548,499
45337C102	INCYTE CORP COMMON STOCK USD 0.001	5,919	532,484	514,835
45378YAA2	INDEPENDENCE PLAZA TRUST 2018-INDP 2018-	2,190,000	2,189,945	2,338,125
454089103	INDIA FUND INC/THE CLOSED-END FUND USD 0	17,849	343,737	356,266
454889AM8	INDIANA MICHIGAN POWER CO CALLABLE NOTES	1,000,000	1,245,079	1,426,210
454889AT3	INDIANA MICHIGAN POWER CO CALLABLE NOTES	1,575,000	1,566,307	2,036,444
454889AQ9	INDIANA MICHIGAN POWER CO CALLABLE NOTES	1,610,000	1,691,634	2,106,170
455170AA8	INDIANA UNIVERSITY HEALTH INC OBLIGATED	1,780,000	1,780,000	2,258,144
455434BH2	INDIANAPOLIS POWER & LIGHT CO CALLABLE B	2,720,000	3,411,657	3,798,942
455434BS8	INDIANAPOLIS PWR & LIGHT 4.7% 01/SEP/204	280,000	307,909	353,223
89799M034	INDIGO CAPITAL V/1133 WEST LLC	100	0	530,867
74445PAD4	INDONESIA ASAHAN ALUMINIUM PERSERO PT BO	2,877,000	3,499,003	3,928,313
74445PAE2	INDONESIA ASAHAN ALUMINIUM PERSERO PT CA	2,109,000	2,100,505	2,327,282
BP9DL90	INDUSTRIA DE DISENO TEXTIL SA COMMON STO	42,746	1,222,024	1,361,941
456472AD1	INDUSTRIAS PENOLES SAB DE CV CALLABLE NO	1,195,000	1,195,000	1,385,842
456472AB5	INDUSTRIAS PENOLES SAB DE CV CALLABLE NO	1,415,000	1,500,268	1,591,875
456472AC3	INDUSTRIAS PENOLES SAB DE CV CALLABLE NO	1,725,000	1,740,493	2,240,344
B1VSK10	INDUSTRIVARDEN AB COMMON STOCK SEK 2.5	1,258	42,412	42,002
B1VSK54	INDUSTRIVARDEN AB COMMON STOCK SEK 2.5	1,688	33,708	54,571
45660N6S9	INDYMAC INDX MORTGAGE LOAN TRUST 2004-AR	21,056	20,611	21,362
45660LDG1	INDYMAC INDX MORTGAGE LOAN TRUST 2005-AR	155,204	155,886	155,981
45660LVL0	INDYMAC INDX MORTGAGE LOAN TRUST 2005-AR	817,409	613,078	782,641
5889505	INFINEON TECHNOLOGIES AG COMMON STOCK EL	47,477	1,148,263	1,823,460
45674CAA1	INFOR INC CALLABLE NOTES FIXED 1.75% 15/	500,000	499,410	519,370
BMJ6DW5	INFORMA PLC COMMON STOCK GBP 0.1	34,305	280,771	257,444
B20P4R4	INFRASTRUTTURE WIRELESS ITALIANE SPA COM	3,433	34,429	41,710
456837AR4	ING GROEP NV CALLABLE BOND VARIABLE USD	700,000	700,000	760,816
BYVGLB2	ING GROEP NV CALLABLE BOND VARIABLE USD	800,000	857,600	835,800
BZ57390	ING GROEP NV COMMON STOCK EUR 0.01	76,062	866,810	711,115
456837AK9	ING GROEP NV NOTES FIXED 4.1% 02/OCT/202	2,222,000	2,221,642	2,441,134
45687V106	INGERSOLL RAND INC	11,244	362,192	512,277
457187102	INGREDION INC COMMON STOCK USD 0.01	2,174	179,125	171,029
B10RB15	INPEX CORP COMMON STOCK JPY	159,400	1,393,632	858,409
45772F107	INPHI CORP COMMON STOCK USD	1,550	184,097	248,729
45781W109	INSIGHT SELECT INCOME FUND CLOSED-END FU	223,315	4,135,008	4,770,008
45780KAQ9	INSITE ISSUER LLC 2020-1A B 2.488% 15/SE	2,000,000	2,000,000	2,024,023
45784P101	INSULET CORP COMMON STOCK USD 0.001	2,132	394,301	545,003
6271026	INSURANCE AUSTRALIA GROUP LTD COMMON STC	94,712	395,633	343,497
B04YJV1	INTACT FINANCIAL CORP COMMON STOCK CAD 0	7,081	555,122	837,715
457985208	INTEGRA LIFESCIENCES HOLDINGS CORP COMM	2,315	122,526	150,290
458140BH2	INTEL CORP CALLABLE NOTES FIXED 2.45% 15	1,280,000	1,356,937	1,388,493
458140BK5	INTEL CORP CALLABLE NOTES FIXED 3.1% 15/	5,164,000	5,199,132	5,685,357
458140BJ8	INTEL CORP CALLABLE NOTES FIXED 3.25% 15/	12,712,000	13,190,760	14,228,033
458140BG4	INTEL CORP CALLABLE NOTES FIXED 3.734% 0	6,616,000	6,773,712	7,906,517
458140AY6	INTEL CORP CALLABLE NOTES FIXED 4.1% 11/	2,155,000	2,203,590	2,744,802
458140AV2	INTEL CORP CALLABLE NOTES FIXED 4.1% 19/	385,000	388,754	490,067
458140BL3	INTEL CORP CALLABLE NOTES FIXED 4.6% 25/	925,000	924,190	1,221,185

	458140BM1	INTEL CORP CALLABLE NOTES FIXED 4.75% 25	21,925,000	29,687,671	30,597,653
	458140BN9	INTEL CORP CALLABLE NOTES FIXED 4.95% 25	3,390,000	3,421,382	5,034,862
	458140100	INTEL CORP COMMON STOCK USD 0.001	197,001	9,385,149	9,814,590
	L5137LAK1	Intelsat Jackson Holdings S.A.-DIP Facil	43,744	43,744	44,750
	L5137LAF2	Intelsat Jackson Holdings S.A.-Tranche B	200,000	197,000	203,357
	BDD54N3	INTER PIPELINE LTD COMMON STOCK CAD 0	44,498	760,289	414,593
	45841N107	INTERACTIVE BROKERS GROUP INC COMMON STC	2,384	107,128	145,233
	4581X0DL9	INTER-AMERICAN DEVELOPMENT BANK BOND FIX	775,000	774,701	788,854
	5704608	INTERAMERICANGRD400 (COM REGD)	900	4,788	0
	45866FAE4	INTERCONTINENTAL EXCHANGE INC CALLABLE N	230,000	225,503	237,044
	45866FAM6	INTERCONTINENTAL EXCHANGE INC CALLABLE N	700,000	699,321	704,759
	45866FAJ3	INTERCONTINENTAL EXCHANGE INC CALLABLE N	1,600,000	1,587,824	1,863,257
	45866FAN4	INTERCONTINENTAL EXCHANGE INC CALLABLE N	3,084,000	3,078,002	3,107,962
	45866FAP9	INTERCONTINENTAL EXCHANGE INC CALLABLE N	3,467,000	3,446,373	3,558,676
	45866FAL8	INTERCONTINENTAL EXCHANGE INC CALLABLE N	4,845,000	4,825,503	5,129,660
	45866FAQ7	INTERCONTINENTAL EXCHANGE INC CALLABLE N	10,505,000	10,597,557	10,961,883
	45866FAH7	INTERCONTINENTAL EXCHANGE INC CALLABLE N	10,147,000	10,692,462	12,832,487
	45866F104	INTERCONTINENTAL EXCHANGE INC COMMON STC	18,019	1,493,649	2,077,411
	45857P806	INTERCONTINENTAL HOTELS GROUP PLC ADR US	6,003	315,615	390,915
	BHJYC05	INTERCONTINENTAL HOTELS GROUP PLC COMMO	3,595	181,076	230,475
	210530IB	INTEREST RATE SWAP - IRS	639,900,000	0	(227,721)
	221465IB	INTEREST RATE SWAP - IRS	12,100,000	0	(147,192)
	221407IB	INTEREST RATE SWAP - IRS	11,000,000	0	(133,811)
	221116IB	INTEREST RATE SWAP - IRS	5,200,000	0	(120,877)
	221842IB	INTEREST RATE SWAP - IRS	15,400,000	0	(87,235)
	221153IB	INTEREST RATE SWAP - IRS	4,000,000	0	(63,373)
	210528IB	INTEREST RATE SWAP - IRS	179,200,000	0	(54,831)
	210492IB	INTEREST RATE SWAP - IRS	144,900,000	0	(53,002)
	221456IB	INTEREST RATE SWAP - IRS	3,000,000	0	(36,494)
	221857IB	INTEREST RATE SWAP - IRS	2,800,000	0	(29,354)
	221761IB	INTEREST RATE SWAP - IRS	17,140,000	0	(20,635)
	221458IB	INTEREST RATE SWAP - IRS	1,300,000	0	(15,814)
	211044IB	INTEREST RATE SWAP - IRS	39,100,000	0	(8,876)
	221816IB	INTEREST RATE SWAP - IRS	1,000,000	0	(5,665)
	221867IB	INTEREST RATE SWAP - IRS	500,000	0	771
	221877IB	INTEREST RATE SWAP - IRS	15,700,000	0	5,352
	221859IB	INTEREST RATE SWAP - IRS	6,700,000	0	6,537
	221878IB	INTEREST RATE SWAP - IRS	34,900,000	0	11,897
	221853IB	INTEREST RATE SWAP - IRS	19,200,000	0	18,732
	211050IB	INTEREST RATE SWAP - IRS	575,000,000	0	26,012
	211049IB	INTEREST RATE SWAP - IRS	642,000,000	0	29,043
	221469IB	INTEREST RATE SWAP - IRS	2,200,000	0	40,904
	221467IB	INTEREST RATE SWAP - IRS	1,900,000	0	47,012
	221860IB	INTEREST RATE SWAP - IRS	49,100,000	0	47,902
	211053IB	INTEREST RATE SWAP - IRS	1,112,100,000	0	50,310
	221855IB	INTEREST RATE SWAP - IRS	56,700,000	0	55,317
	221378IB	INTEREST RATE SWAP - IRS	1,800,000	0	61,382
	221264IB	INTEREST RATE SWAP - IRS	1,400,000	0	73,864
	221263IB	INTEREST RATE SWAP - IRS	1,500,000	0	79,140
	221468IB	INTEREST RATE SWAP - IRS	4,500,000	0	83,668
	221424IB	INTEREST RATE SWAP - IRS	2,800,000	0	95,483
	221841IB	INTEREST RATE SWAP - IRS	13,900,000	0	106,654
	221397IB	INTEREST RATE SWAP - IRS	5,700,000	0	194,376
	221406IB	INTEREST RATE SWAP - IRS	11,000,000	0	375,112
	221466IB	INTEREST RATE SWAP - IRS	12,100,000	0	412,624
	210673IB	INTEREST RATE SWAP - IRS	4,900,000	0	506,448
	221101IB	INTEREST RATE SWAP - IRS	7,000,000	0	1,179,676
	221107IB	INTEREST RATE SWAP - IRS	8,000,000	0	1,348,201
	221117IB	INTEREST RATE SWAP - IRS	8,000,000	0	1,348,201
	221111IB	INTEREST RATE SWAP - IRS	4,100,000	0	1,646,410
	210675IB	INTEREST RATE SWAP - IRS	77,400,000	0	3,321,489
*	459200KL4	INTERNATIONAL BUSINESS MACHINES CORP CAL	450,000	446,353	479,615
*	459200JY8	INTERNATIONAL BUSINESS MACHINES CORP CAL	895,000	897,054	969,536
*	459200KJ9	INTERNATIONAL BUSINESS MACHINES CORP CAL	955,000	951,695	984,338
*	459200JZ5	INTERNATIONAL BUSINESS MACHINES CORP CAL	878,000	876,588	992,105
*	459200HF1	INTERNATIONAL BUSINESS MACHINES CORP CAL	1,375,000	1,350,252	1,704,038
*	459200KH3	INTERNATIONAL BUSINESS MACHINES CORP CAL	2,275,000	2,271,194	2,362,792
*	459200KC4	INTERNATIONAL BUSINESS MACHINES CORP CAL	4,452,000	4,708,698	5,846,055
*	459200KB6	INTERNATIONAL BUSINESS MACHINES CORP CAL	5,330,000	5,363,144	6,748,313
*	459200KK6	INTERNATIONAL BUSINESS MACHINES CORP CAL	7,256,000	7,211,473	7,807,166
*	459200101	INTERNATIONAL BUSINESS MACHINES CORP COM	44,160	5,454,160	5,558,861
	459506101	INTERNATIONAL FLAVORS & FRAGRANCES INC C	3,474	398,312	378,110
	G4863A108	INTERNATIONAL GAME TECHNOLOGY PLC COMM	1	13	17
	460146CM3	INTERNATIONAL PAPER CO CALLABLE NOTES FI	194,000	212,651	255,742
	460146CS0	INTERNATIONAL PAPER CO CALLABLE NOTES FI	450,000	449,557	589,352
	460146CK7	INTERNATIONAL PAPER CO CALLABLE NOTES FI	810,000	805,953	1,090,025
	460146CN1	INTERNATIONAL PAPER CO CALLABLE NOTES FI	1,095,000	1,059,008	1,517,856
	460146CH4	INTERNATIONAL PAPER CO CALLABLE NOTES FI	3,810,000	4,283,189	5,580,278
	460146CC5	INTERNATIONAL PAPER CO CALLABLE NOTES FI	4,605,000	6,263,837	7,791,430
	460146CF8	INTERNATIONAL PAPER CO CALLABLE NOTES FI	5,050,000	6,182,393	8,092,373
	460146103	INTERNATIONAL PAPER CO COMMON STOCK USD	12,778	538,272	635,322
	B1YKG04	INTERNATIONAL PERSONAL FINANCE PLC COMM	76,121	273,069	84,804
	460690BN9	INTERPUBLIC GROUP OF COS INC/THE CALLABL	1,585,000	1,584,533	1,624,720
	460690BQ2	INTERPUBLIC GROUP OF COS INC/THE CALLABL	1,491,000	1,640,792	2,042,923
	460690100	INTERPUBLIC GROUP OF COS INC/THE COMMON	19,123	387,811	449,773
	461070AR5	INTERSTATE POWER AND LIGHT CO CALLABLE B	767,000	769,501	881,743
	461070AK0	INTERSTATE POWER AND LIGHT CO CALLABLE B	2,190,000	2,269,940	2,784,826
	461070AP9	INTERSTATE POWER AND LIGHT CO CALLABLE N	700,000	776,979	833,630
	461127E#5	INTERTEK FINANCE	5,000,000	5,000,000	5,159,000
	3163836	INTERTEK GROUP PLC COMMON STOCK GBP 1	25,746	469,622	1,987,729
	4076836	INTESA SANPAOLO SPA COMMON STOCK EUR 0	501,814	1,184,590	1,174,326
	46115HAW7	INTESA SANPAOLO SPA MEDIUM TERM NOTE FIX	2,025,000	2,028,849	2,316,614
	46115HAD9	INTESA SANPAOLO SPA MEDIUM TERM NOTE FIX	3,450,000	3,769,559	3,477,462
	46115HAT4	INTESA SANPAOLO SPA MEDIUM TERM NOTE FIX	3,240,000	3,139,388	3,544,819
	46115HAZ0	INTESA SANPAOLO SPA NOTES FIXED 3.125% 1	3,970,000	3,960,948	4,111,134

46115HBC0	INTESA SANPAOLO SPA NOTES FIXED 3.375% 1	870,000	876,441	910,942
46115HBB2	INTESA SANPAOLO SPA NOTES FIXED 3.875% 1	2,410,000	2,405,530	2,644,903
46115HBL0	INTESA SANPAOLO SPA NOTES FIXED 4% 23/SE	4,000,000	3,975,752	4,509,480
46115HBE6	INTESA SANPAOLO SPA NOTES FIXED 4.375% 1	3,170,000	2,941,650	3,746,813
46115HBN6	INTESA SANPAOLO SPA NOTES FIXED 4.7% 23/	5,090,000	5,143,220	6,387,034
46124HAA4	INTUIT INC CALLABLE NOTES FIXED .65% 15/	720,000	719,857	726,026
461202103	INTUIT INC COMMON STOCK USD 0.01	12,084	2,502,657	4,590,107
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD	5,919	2,777,305	4,842,334
453530	INVESCO ASIA TRUST PLC CLOSED-END FUND G	120,303	306,637	584,613
46132L107	INVESCO BOND FUND CLOSED-END FUND USD 1	20,210	404,487	440,174
G491BT108	INVESCO LTD COMMON STOCK USD 0.2	12,247	209,375	213,465
B1FL3C7	INVESCO PERPETUAL UK SMALLER COS INVESTM	29,649	148,376	207,507
4.609E+107	INVESCO QQQ TRUST SERIES 1 ETP USD	5,200	1,585,098	1,631,448
AAW9900A2	INVESTEC EMERGING MARKETS EQUITY FUND OP	666,925	93,000,000	116,305,119
BZ404X1	INVESTMENT AB LATOUR COMMON STOCK SEK 0	1,539	33,394	37,423
5679591	INVESTOR AB COMMON STOCK SEK 6.25	4,938	209,488	360,284
46187W107	INVITATION HOMES INC REIT USD 0.01	18,203	464,479	540,629
462222100	IONIS PHARMACEUTICALS INC COMMON STOCK U	4,253	205,683	240,465
462260100	IOVANCE BIOTHERAPEUTICS INC	4,468	136,383	207,315
462613AN0	IPALCO ENTERPRISES INC CALLABLE NOTES FI	1,855,000	1,853,435	2,141,486
462613AM2	IPALCO ENTERPRISES INC CALLABLE NOTES FI	2,855,000	2,881,561	3,111,864
44980X109	IPG PHOTONICS CORP COMMON STOCK USD 0.00	2,010	310,519	449,818
BS7K5S1	IPH LTD COMMON STOCK AUD	13,600	48,588	67,479
B0R7JF1	IPSEN SA COMMON STOCK EUR 1	3,552	374,350	295,097
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD 0.01	6,755	857,077	1,210,293
LX1854050	IRB Holding Corp.-2020 Replacement Term	972,500	970,069	966,145
BLP5857	IRISH CONTINENTAL GROUP PLC UNIT EUR 0.0	47,152	135,152	259,618
46284V101	IRON MOUNTAIN INC REIT USD 0.01	9,308	256,261	274,400
464289511	ISHARES 10+ YEAR INVESTMENT GRADE CORPOR	49,000	2,945,528	3,577,980
46432F842	ISHARES CORE MSCI EAFE ETF ETP USD	51,097	3,383,460	3,530,292
464287242	ISHARES IBOX \$ INVESTMENT GRADE CORPORA	637,045	79,144,568	87,995,026
464286103	ISHARES MSCI AUSTRALIA ETF ETP USD	208,937	4,191,071	5,004,041
464287465	ISHARES MSCI EAFE ETF ETP USD	13,561	961,815	989,411
464286608	ISHARES MSCI EUROZONE ETF ETP USD	83,498	3,029,311	3,680,592
464286707	ISHARES MSCI FRANCE ETF ETP USD	130,437	3,452,151	4,338,335
464286806	ISHARES MSCI GERMANY ETF ETP USD	130,384	3,632,588	4,142,300
46434G822	ISHARES MSCI JAPAN ETF ETP USD	96,033	5,024,226	6,487,989
464286749	ISHARES MSCI SWITZERLAND ETF ETP USD	102,714	3,761,228	4,589,262
464287655	ISHARES RUSSELL 2000 ETF ETP USD	813,793	109,226,112	159,552,256
464287689	ISHARES RUSSELL 3000 ETF ETP USD	66,800	13,126,281	14,933,140
6451271	ISRAEL DISCOUNT BANK LTD COMMON STOCK IL	12,226	48,610	47,064
46507MAE2	ISRAEL ELECTRIC CORP LTD CALLABLE BOND F	3,115,000	3,551,100	3,534,964
BSKPF53	ISRAEL ELECTRIC CORP LTD CALLABLE BOND F	3,600,000	3,572,316	4,063,032
ILS	ISRAELI SHEKEL		27,885	27,959
BKJ9RT5	ISS A/S COMMON STOCK DKK 1	11,034	266,195	191,170
6467104	ISUZU MOTORS LTD COMMON STOCK JPY	51,308	504,505	487,015
465685AQ8	ITC HOLDINGS CORP CALLABLE NOTES FIXED 2	1,994,000	2,105,371	2,179,502
465685AM7	ITC HOLDINGS CORP CALLABLE NOTES FIXED 2	13,892,000	13,949,697	14,456,154
465685AJ4	ITC HOLDINGS CORP CALLABLE NOTES FIXED 3	4,400,000	4,387,545	4,795,340
465685AH8	ITC HOLDINGS CORP CALLABLE NOTES FIXED 5	3,051,000	3,363,164	4,075,526
6455789	ITO EN LTD COMMON STOCK JPY	600	46,387	37,949
6467803	ITOCHU CORP COMMON STOCK JPY	22,366	370,351	642,092
6200194	ITOCHU TECHNO-SOLUTIONS CORP COMMON STC	15,000	406,968	535,377
450636B*5	ITR CONCESSION COMPANY LLC	4,000,000	4,000,000	4,621,120
450636B@3	ITR CONCESSION COMPANY LLC	6,000,000	6,000,000	7,075,140
45073V108	ITT INC COMMON STOCK USD 1	14,577	914,539	1,122,721
3398649	ITV PLC COMMON STOCK GBP 10	503,514	765,103	735,081
832696AT5	J M SMUCKER CO/THE CALLABLE NOTES FIXED	2,240,000	2,285,469	2,527,872
832696A05	J M SMUCKER CO/THE COMMON STOCK USD 0	3,588	403,149	414,773
B019KW7	J SAINSBURY PLC COMMON STOCK GBP 28.5714	18,841	53,988	58,077
46650TAL6	J.P. MORGAN MORTGAGE TRUST 2019-2 2019-2	189,369	188,559	189,382
46653KAA6	JAB HOLDINGS BV CALLABLE NOTES FIXED 2.2	800,000	799,966	804,296
466313103	JABIL INC COMMON STOCK USD 0.001	27,126	786,374	1,153,669
426281101	JACK HENRY & ASSOCIATES INC COMMON STOCK	6,305	989,611	1,021,347
469814107	JACOBS ENGINEERING GROUP INC COMMON STO	4,060	316,706	442,378
6471439	JAFCO GROUP CO LTD COMMON STOCK JPY	5,300	195,278	264,371
47032@AR2	JAMES CAMPBELL CO LLC	3,000,000	3,000,000	3,343,050
47032@AS0	JAMES CAMPBELL COMPANY LLC SERIES 2017-B	2,000,000	2,000,000	2,328,160
47030M106	JAMES HARDIE INDUSTRIES PLC ADR USD 0.59	5,381	68,871	159,600
B60QWJ2	JAMES HARDIE INDUSTRIES PLC CDI	63,593	1,138,997	1,875,514
47047LAA7	JAMESTOWN CLO VI-R LTD 2018-6RA A1 FLOAT	500,000	500,000	498,838
47074L105	JAMF HOLDING CORP COMMON STOCK USD	1,004	32,922	30,040
B8BRV46	JAPAN AIRLINES CO LTD COMMON STOCK JPY	1,700	53,917	32,849
6472175	JAPAN AIRPORT TERMINAL CO LTD COMMON STO	500	20,570	30,268
471048CD8	JAPAN BANK FOR INTERNATIONAL COOPERATION	596,000	595,601	624,322
6743882	JAPAN EXCHANGE GROUP INC COMMON STOCK JI	23,500	530,601	600,446
6093491	JAPAN LIFELINE CO LTD COMMON STOCK JPY	5,900	71,370	92,976
BYT8165	JAPAN POST BANK CO LTD COMMON STOCK JPY	4,200	45,592	34,456
BYT8143	JAPAN POST HOLDINGS CO LTD COMMON STOCK	82,700	851,979	643,049
BYT8154	JAPAN POST INSURANCE CO LTD COMMON STOCK	2,400	41,853	49,095
6397580	JAPAN REAL ESTATE INVESTMENT CORP REIT J	14	82,351	80,817
6513342	JAPAN RETAIL FUND INVESTMENT CORP REIT J	27	55,010	49,060
47109U104	JAPAN SMALLER CAPITALIZATION FUND INC CL	531,158	4,750,762	4,801,668
6474535	JAPAN TOBACCO INC COMMON STOCK JPY	18,954	463,346	385,891
JPY	JAPANESE YEN		1,360,118	1,369,061
6472119	JARDINE MATHESON HOLDINGS LTD COMMON STC	14,756	682,102	826,336
6472960	JARDINE STRATEGIC HOLDINGS LTD COMMON ST	21,900	557,730	544,872
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK US	1,754	247,843	289,498
445658107	JB HUNT TRANSPORT SERVICES INC COMMON ST	7,048	885,949	963,109
46590V100	JBG SMITH PROPERTIES REIT USD 0.01	3,948	121,613	123,454
7136663	JCDECAUX SA COMMON STOCK EUR 0	19,662	545,393	448,190
BYX91H5	JD SPORTS FASHION PLC COMMON STOCK GBP 0	113,412	1,094,821	1,333,245
47215PAF3	JD.COM INC CALLABLE NOTES FIXED 4.125% 1	1,865,000	1,946,262	2,082,515
47232MAE2	JEFFERIES FINANCE LLC / JFIN CO-ISSUER C	200,000	204,500	207,064
LX190068	Jefferies Finance LLC-2020 Term Loan LIB	1,695,750	1,678,793	1,697,870

LX1803630	Jefferies Finance LLC-Closing Date Term	1,184,962	1,167,188	1,178,297
47233W109	JEFFERIES FINANCIAL GROUP INC COMMON STO	7,349	137,881	180,785
47233JBH0	JEFFERIES GROUP LLC / JEFFERIES GROUP CA	1,565,000	1,508,667	1,824,133
472319AC6	JEFFERIES GROUP LLC CALLABLE BOND FIXED	4,030,000	4,323,315	5,374,690
472319AM4	JEFFERIES GROUP LLC CALLABLE NOTES FIXED	74,000	79,312	101,646
47233JDX3	JEFFERIES GROUP LLC CALLABLE NOTES FIXED	2,030,000	2,009,493	2,130,465
B1Y1SQ7	JERONIMO MARTINS SGPS SA COMMON STOCK EL	2,640	43,444	44,641
477143AJ0	JETBLUE 2019-1 CLASS A PASS THROUGH TRUS	1,503,901	1,503,901	1,387,410
477143AH4	JETBLUE 2019-1 CLASS AA PASS THROUGH TRU	635,858	635,858	635,429
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD 0.	8,858	128,165	128,795
6543792	JFE HOLDINGS INC COMMON STOCK JPY	10,488	126,995	100,365
46659*AF4	JM FAMILY ENTERPRISES, INC.	6,000,000	6,000,000	6,749,820
47770VBQ2	JOBOSHO BEVERAGE SYS OHIO STATEWIDE LIQ	1,580,000	1,580,000	1,704,283
24422EVE6	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	462,000	462,073	471,225
24422EVG1	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	600,000	599,880	602,916
410123103	JOHN HANCOCK INCOME SECURITIES TRUST CLO	188,691	2,610,078	2,968,109
478045AA5	JOHN SEVIER COMBINED CYCLE GENERATION LL	2,282,510	2,401,794	2,889,543
968223206	JOHN WILEY & SONS INC COMMON STOCK USD 1	1,406	53,573	64,198
B5N0P84	JOHN WOOD GROUP PLC COMMON STOCK GBP 4.	65,495	466,281	277,717
478111AC1	JOHNS HOPKINS HEALTH SYSTEM CORP/THE CAL	400,000	417,668	498,436
478115AF5	JOHNS HOPKINS UNIVERSITY CALLABLE BOND F	1,853,000	1,853,000	1,954,063
478160AL8	JOHNSON & JOHNSON BOND FIXED 4.95% 15/MA	375,000	410,400	525,420
478160CQ5	JOHNSON & JOHNSON CALLABLE NOTES FIXED 1	1,200,000	1,199,676	1,208,952
478160CS1	JOHNSON & JOHNSON CALLABLE NOTES FIXED 2	2,935,000	2,910,650	2,948,119
478160CT9	JOHNSON & JOHNSON CALLABLE NOTES FIXED 2	6,520,000	6,453,136	6,782,104
478160CR3	JOHNSON & JOHNSON CALLABLE NOTES FIXED 2	17,908,000	17,867,040	18,058,964
478160CM4	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	920,000	1,054,931	1,139,724
478160CG7	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	1,805,000	1,903,085	2,315,905
478160BU7	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	3,413,000	3,436,328	4,214,918
478160CF9	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	5,605,000	5,564,458	6,852,897
478160BV5	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	6,446,000	6,510,133	8,220,519
478160CL6	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	10,338,000	10,201,356	12,506,499
478160BJ2	JOHNSON & JOHNSON CALLABLE NOTES FIXED 4	2,400,000	2,503,725	3,203,976
478160104	JOHNSON & JOHNSON COMMON STOCK USD 1	119,238	14,908,571	18,765,676
47837RAA8	JOHNSON CONTROLS INTERNATIONAL PLC / TYC	2,240,000	2,233,253	2,286,435
478375AU2	JOHNSON CONTROLS INTERNATIONAL PLC CALLA	35,000	41,675	46,003
478375AH1	JOHNSON CONTROLS INTERNATIONAL PLC CALLA	335,000	391,498	475,010
478375AR9	JOHNSON CONTROLS INTERNATIONAL PLC CALLA	445,000	442,337	504,105
478375AL2	JOHNSON CONTROLS INTERNATIONAL PLC CALLA	1,360,000	1,280,731	1,793,364
478375AN8	JOHNSON CONTROLS INTERNATIONAL PLC CALLA	1,697,000	1,735,185	2,329,608
478375AS7	JOHNSON CONTROLS INTERNATIONAL PLC CALLA	8,200,000	8,158,160	11,258,682
G51502105	JOHNSON CONTROLS INTERNATIONAL PLC COMM	29,661	1,122,378	1,381,906
BZ4BQC7	JOHNSON MATTHEY PLC COMMON STOCK GBP 11	12,461	331,588	413,064
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD	1,667	180,837	247,333
46627MD6	JP MORGAN ALTERNATIVE LOAN TRUST 2006-A1	1,653,164	1,131,967	1,414,708
46635TAN2	JP MORGAN CHASE COMMERCIAL MORTGAGE SEC	742,185	3,023	3,825
46638UAE6	JP MORGAN CHASE COMMERCIAL MORTGAGE SEC	7,507,595	236,444	178,674
46639EAC6	JP MORGAN CHASE COMMERCIAL MORTGAGE SEC	8,824,890	295,274	201,647
46649VAA9	JP MORGAN CHASE COMMERCIAL MORTGAGE SEC	390,855	390,855	384,974
46591PAG7	JP MORGAN CHASE COMMERCIAL MORTGAGE SEC	491,000	494,696	464,001
46645UAV9	JP MORGAN CHASE COMMERCIAL MORTGAGE SEC	19,875,207	552,940	522,541
46590RAK5	JP MORGAN CHASE COMMERCIAL MORTGAGE SEC	850,000	860,731	903,403
46626LBK5	JP MORGAN MORTGAGE ACQUISITION CORP 2005	900,000	883,149	879,926
466247LZ4	JP MORGAN MORTGAGE TRUST 2005-A1 2005-A1	16,927	15,959	16,086
4.66247E+79	JP MORGAN MORTGAGE TRUST 2006-A1 2006-A1	153,033	146,375	133,886
46630GAV7	JP MORGAN MORTGAGE TRUST 2007-A1 2007-A1	324,125	320,947	321,885
46631NEZ8	JP MORGAN MORTGAGE TRUST 2007-S3 2007-S3	6,564	5,383	6,946
46649TAE6	JP MORGAN MORTGAGE TRUST 2018-3 2018-3 A	1,025,677	1,038,031	1,032,594
46651BAL4	JP MORGAN MORTGAGE TRUST 2019-6 2019-6 A	1,790,913	1,787,013	1,791,632
46591KAZ6	JP MORGAN MORTGAGE TRUST 2019-8 2019-8 A	437,302	436,301	438,484
46643ABD4	JPMBB COMMERCIAL MORTGAGE SECURITIES TRI	346,000	362,003	372,569
46644FAC5	JPMBB COMMERCIAL MORTGAGE SECURITIES TRI	1,100,006	1,096,790	1,160,952
46644ABG6	JPMBB COMMERCIAL MORTGAGE SECURITIES TRI	2,531,946	2,607,904	2,657,519
481992709	JPMC B MORTGAGE PRIVATE PLMT FD	7,085,143	113,177,036	372,395,103
46590TAF2	JPMBB COMMERCIAL MORTGAGE SECURITIES TRI	121,000	124,630	132,206
46590TAG0	JPMBB COMMERCIAL MORTGAGE SECURITIES TRI	12,404,617	597,098	565,923
46652JAY8	JPMBB COMMERCIAL MORTGAGE SECURITIES TRI	6,874,156	753,329	781,616
46652JBB7	JPMBB COMMERCIAL MORTGAGE SECURITIES TRI	800,000	822,713	878,939
BKZGVH6	JPMORGAN AMERICAN INVESTMENT TRUST PLC/F	241,250	1,658,749	1,902,811
* 46625HHF0	JPMORGAN CHASE & CO BOND FIXED 6.4% 15/M	10,675,000	13,134,384	16,530,131
* 059438AH4	JPMORGAN CHASE & CO BOND FIXED 7.625% 15	1,560,000	1,956,524	2,133,534
* 059438AG6	JPMORGAN CHASE & CO BOND FIXED 7.75% 15/	965,000	1,243,316	1,248,922
* 46647PBM7	JPMORGAN CHASE & CO BOND VARIABLE 22/APR	10,670,000	11,198,783	11,926,606
* 06423AAJ2	JPMORGAN CHASE & CO CALLABLE BOND FIXED	8,110,000	9,328,584	12,068,572
* 46625HJQ4	JPMORGAN CHASE & CO CALLABLE BOND VARIAB	455,000	455,000	510,829
* 46625HHA1	JPMORGAN CHASE & CO CALLABLE BOND VARIAB	1,661,000	1,660,700	1,657,595
* 31945HAB1	JPMORGAN CHASE & CO CALLABLE BOND VARIAB	3,010,000	2,822,938	2,812,062
* 48128BAG6	JPMORGAN CHASE & CO CALLABLE BOND VARIAB	4,075,000	4,075,000	4,207,438
* 48128BAH4	JPMORGAN CHASE & CO CALLABLE BOND VARIAB	4,500,000	4,500,000	4,573,125
* 46625HQQW3	JPMORGAN CHASE & CO CALLABLE NOTES FIXED	1,005,000	992,548	1,124,816
* 46625HRS1	JPMORGAN CHASE & CO CALLABLE NOTES FIXED	2,600,000	2,899,520	2,907,736
* 46647PBA3	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	255,000	255,000	293,018
* 46647PAU0	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	395,000	395,000	428,480
* 46647PAV8	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	710,000	710,000	848,869
* 46647PAY2	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	850,000	850,000	936,386
* 46647PBT2	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	1,094,000	1,093,849	1,106,362
* 46625HRY8	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	1,416,000	1,383,894	1,627,508
* 46647PBL9	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	1,530,000	1,530,000	1,644,536
* 46647PBF2	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	2,000,000	1,983,640	2,123,060
* 46647PBJ4	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	2,490,000	2,597,806	3,063,024
* 46647PBU9	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	3,360,000	3,367,471	3,391,886
* 46647PAN6	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	3,190,000	3,197,534	4,021,569
* 46647PBPO	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	4,631,000	4,631,396	5,078,308
* 46647PBQ8	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	5,010,000	5,019,870	5,143,767
* 46647PAR7	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	4,600,000	4,600,000	5,400,584

*	46647PAK2	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	4,855,000	5,008,697	6,153,567
*	46647PBE5	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	6,755,000	6,776,942	7,344,914
*	46647PAH9	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	8,905,000	8,897,583	9,602,529
*	46647PAM8	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	8,581,000	8,565,326	9,759,085
*	46647PBD7	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	8,558,000	9,038,182	9,927,622
*	46647PBV7	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	10,125,000	10,225,884	10,391,389
*	46647PAA4	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	8,220,000	8,575,231	10,765,570
*	46647PBR6	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	16,951,000	16,976,661	17,993,147
*	46647PAJ5	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	24,380,000	24,086,630	29,690,452
*	46647PAL0	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	26,206,000	26,986,809	32,981,037
*	46625H100	JPMORGAN CHASE & CO COMMON STOCK USD 1	134,035	11,949,934	17,031,827
*	46647PBN5	JPMORGAN CHASE & CO NOTES	16,690,000	17,382,789	18,582,980
*	46625HJZ4	JPMORGAN CHASE & CO NOTES FIXED 4.125% 1	4,900,000	5,032,189	5,728,394
*	46625HJN5	JPMORGAN CHASE & CO NOTES FIXED 4.25% 01	5,500,000	5,773,721	6,522,230
*	46625HLL2	JPMORGAN CHASE & CO NOTES FIXED 4.95% 01	6,409,000	6,603,006	9,079,758
*	48126BAA1	JPMORGAN CHASE & CO NOTES FIXED 5.4% 06/	7,285,000	8,647,644	10,843,941
*	46625HHV5	JPMORGAN CHASE & CO NOTES FIXED 5.5% 15/	4,425,000	5,001,728	6,506,918
*	46625HJB7	JPMORGAN CHASE & CO NOTES FIXED 5.6% 15/	3,075,000	3,829,983	4,651,860
*	46625HJM3	JPMORGAN CHASE & CO NOTES FIXED 5.625% 1	6,005,000	6,035,319	9,041,368
	B17XWW4	JPMORGAN EUROPEAN INVESTMENT TRUST PLC -	1,351,765	2,443,449	2,489,904
	B18JK16	JPMORGAN EUROPEAN INVESTMENT TRUST PLC -	1,299,869	3,854,828	5,348,336
	BMTS0Z3	JPMORGAN EUROPEAN SMALLER COS TRUST PLC	1,830,811	7,229,667	12,037,636
	316581	JPMORGAN JAPAN SMALL CAP GROWTH & INCOM	625,371	2,584,317	5,129,105
	174002	JPMORGAN JAPANESE INVESTMENT TRUST PLC/F	1,471,193	6,688,417	14,700,756
	6470986	JSR CORP COMMON STOCK JPY	9,603	235,187	267,316
	6497082	JTEKT CORP COMMON STOCK JPY	9,600	114,692	74,479
	B4R2R50	JULIUS BAER GROUP LTD COMMON STOCK CHF 0	2,466	103,704	142,277
	48203RAD6	JUNIPER NETWORKS INC CALLABLE NOTES FIXE	1,330,000	1,382,453	1,750,546
	48203R104	JUNIPER NETWORKS INC COMMON STOCK USD 0.	10,691	261,867	240,654
	B53P200	JUPITER FUND MANAGEMENT PLC COMMON STOC	94,448	383,813	364,594
	346340	JUPITER US SMALLER COMPANIES PLC CLOSED-	91,628	1,222,895	1,493,617
	BYQ7HZ6	JUST EAT TAKEAWAY.COM NV COMMON STOCK EI	6,984	462,705	789,583
	BYW5T14	KAISA GROUP HOLDINGS LTD CALLABLE BOND F	200,000	202,100	201,659
	BYW5T25	KAISA GROUP HOLDINGS LTD CALLABLE BOND F	800,000	805,750	818,411
	48305QAE3	KAISER FOUNDATION HOSPITALS CALLABLE BON	13,409,000	13,961,143	15,359,875
	48305QAD5	KAISER FOUNDATION HOSPITALS CALLABLE NOT	6,766,000	6,874,874	8,812,174
	6481320	KAJIMA CORP COMMON STOCK JPY	4,663	65,810	62,417
	6689533	KAKAKU.COM INC COMMON STOCK JPY	10,800	245,637	296,034
	6483489	KANSAI ELECTRIC POWER CO INC/THE COMMON	141,173	1,432,442	1,331,398
	6483746	KANSAI PAINT CO LTD COMMON STOCK JPY	15,948	428,663	490,434
	485170BE3	KANSAS CITY SOUTHERN CALLABLE NOTES FIXE	245,000	260,176	272,391
	485170BB9	KANSAS CITY SOUTHERN CALLABLE NOTES FIXE	220,000	254,165	276,965
	485170AV6	KANSAS CITY SOUTHERN CALLABLE NOTES FIXE	400,000	404,944	416,716
	485170BA1	KANSAS CITY SOUTHERN CALLABLE NOTES FIXE	400,000	377,868	438,256
	485170BC7	KANSAS CITY SOUTHERN CALLABLE NOTES FIXE	6,910,000	6,998,525	8,083,594
	485170302	KANSAS CITY SOUTHERN COMMON STOCK USD 0.	3,078	424,200	628,312
	485537401	KAO CORP ADR USD	2,745	33,755	42,383
	6483809	KAO CORP COMMON STOCK JPY	11,598	568,476	895,308
	6888794	KASIKORNBANK PCL FOREIGN SH. THB 10	67,000	252,295	254,940
	6484620	KAWASAKI HEAVY INDUSTRIES LTD COMMON STO	28,400	413,536	639,272
	486606106	KAYNE ANDERSON ENERGY INFRASTRUCTURE FL	52,800	239,591	303,600
	48126PAA0	KAZMUNAYGAS NATIONAL CO JSC CALLABLE MED	1,000,000	1,000,000	1,092,540
	48667QAS4	KAZMUNAYGAS NATIONAL CO JSC MEDIUM TERM	430,000	425,871	617,609
	4497749	KBC GROUP NV COMMON STOCK EUR 0	8,508	565,827	596,283
	BL61XC6	KCC GLASS CORP COMMON STOCK KRW 1000	1,413	79,736	47,867
	48667L106	KDDI CORP ADR USD	3,900	54,343	57,876
	6248990	KDDI CORP COMMON STOCK JPY	77,902	2,035,729	2,313,405
	6487232	KEIHAN HOLDINGS CO LTD COMMON STOCK JPY	1,000	39,112	47,896
	6487306	KEIKYU CORP COMMON STOCK JPY	2,278	44,631	39,031
	6487362	KEIO CORP COMMON STOCK JPY	1,115	57,821	86,396
	6487425	KEISEI ELECTRIC RAILWAY CO LTD COMMON ST	1,310	41,423	44,282
	487836BP2	KELLOGG CO CALLABLE NOTES FIXED 3.25% 01	910,000	959,934	1,023,222
	487836BQ0	KELLOGG CO CALLABLE NOTES FIXED 4.5% 01/	742,000	895,971	953,952
	487836108	KELLOGG CO COMMON STOCK USD 0.25	8,167	516,807	508,232
	488401100	KEMPER CORP COMMON STOCK USD 0.1	2,010	152,611	154,428
	491674BL0	KENTUCKY UTILITIES CO CALLABLE BOND FIXE	580,000	590,275	754,186
	491674BJ5	KENTUCKY UTILITIES CO CALLABLE BOND FIXE	3,595,000	3,641,247	4,654,447
	491674BM8	KENTUCKY UTILITIES CO CALLABLE BOND FIXE	4,275,000	4,292,898	4,844,302
	491674BG1	KENTUCKY UTILITIES CO CALLABLE BOND FIXE	3,950,000	4,571,585	5,455,661
	B1VQ5C0	KEPPEL CORP LTD COMMON STOCK SGD 0	15,511	69,619	63,140
	5505072	KERING SA COMMON STOCK EUR 4	818	340,565	594,914
	4519579	KERRY GROUP PLC COMMON STOCK EUR 0.125	1,726	169,695	250,254
	4490005	KESKO OYJ COMMON STOCK EUR 0	2,913	76,675	74,991
	49271V100	KEURIG DR PEPPER INC	14,510	493,167	464,320
	49271VAD2	KEURIG DR PEPPER INC CALLABLE NOTES FIXE	405,000	405,000	571,455
	26138EAT6	KEURIG DR PEPPER INC CALLABLE NOTES FIXE	905,000	948,189	1,163,124
	49271VAK6	KEURIG DR PEPPER INC CALLABLE NOTES FIXE	1,024,000	1,171,973	1,226,455
	49271VAF7	KEURIG DR PEPPER INC CALLABLE NOTES FIXE	1,585,000	1,897,986	1,929,104
	49271VAC4	KEURIG DR PEPPER INC CALLABLE NOTES FIXE	3,020,000	3,020,000	4,043,659
	49271VAH3	KEURIG DR PEPPER INC CALLABLE NOTES FIXE	4,100,000	4,406,417	4,727,054
	49327V2A1	KEYBANK NA/CLEVELAND OH MEDIUM TERM NOTE	1,200,000	1,244,066	1,347,324
	493267108	KEYCORP COMMON STOCK USD 1	31,592	423,969	518,425
	6490995	KEYENCE CORP COMMON STOCK JPY	1,968	504,498	1,105,564
	B3SGMV5	KEYERA CORP COMMON STOCK CAD 0	10,782	277,259	191,436
	49338L103	KEYSIGHT TECHNOLOGIES INC COMMON STOCK L	7,020	566,677	927,272
	BK96BB6	KEYSTONE INVESTMENT TRUST PLC CLOSED-END	704,126	2,879,225	3,243,642
	6490809	KIKKOMAN CORP COMMON STOCK JPY	1,589	61,587	110,350
	49427F108	KILROY REALTY CORP REIT USD 0.01	3,738	231,216	214,561
	49427RAL6	KILROY REALTY LP CALLABLE NOTES FIXED 4.	2,000,000	1,988,880	2,243,520
	49427RAK8	KILROY REALTY LP CALLABLE NOTES FIXED 4.	3,800,000	3,761,952	4,405,910
	494368BV4	KIMBERLY-CLARK CORP CALLABLE NOTES FIXED	50,000	43,592	59,207
	494368CA9	KIMBERLY-CLARK CORP CALLABLE NOTES FIXED	555,000	552,313	625,335
	494368CB7	KIMBERLY-CLARK CORP CALLABLE NOTES FIXED	740,000	739,474	852,169
	494368BW2	KIMBERLY-CLARK CORP CALLABLE NOTES FIXED	1,000,000	993,084	1,295,720
	494368103	KIMBERLY-CLARK CORP COMMON STOCK USD 1.2	19,076	2,570,476	2,572,017

49446RAX7	KIMCO REALTY CORP CALLABLE NOTES FIXED 1	208,000	207,072	214,831
49446RAK5	KIMCO REALTY CORP CALLABLE NOTES FIXED 3	1,350,000	1,292,419	1,422,158
49446RAM1	KIMCO REALTY CORP CALLABLE NOTES FIXED 4	345,000	350,180	390,281
49446RAT6	KIMCO REALTY CORP CALLABLE NOTES FIXED 4	665,000	654,185	780,883
49446RAQ2	KIMCO REALTY CORP CALLABLE NOTES FIXED 4	810,000	791,894	903,976
49446R109	KIMCO REALTY CORP REIT USD 0.01	75,700	990,107	1,136,257
494550BD7	KINDER MORGAN ENERGY PARTNERS LP CALLABL	220,000	247,283	286,999
494550BN5	KINDER MORGAN ENERGY PARTNERS LP CALLABL	479,000	460,297	561,862
494550AT3	KINDER MORGAN ENERGY PARTNERS LP CALLABL	1,367,000	1,215,595	1,716,706
494550BK1	KINDER MORGAN ENERGY PARTNERS LP CALLABL	2,010,000	2,078,591	2,451,939
494550AQ9	KINDER MORGAN ENERGY PARTNERS LP CALLABL	2,038,000	2,416,930	2,856,583
494550BS4	KINDER MORGAN ENERGY PARTNERS LP CALLABL	2,810,000	2,580,387	3,076,557
494550BH8	KINDER MORGAN ENERGY PARTNERS LP CALLABL	3,794,000	4,072,998	5,016,313
494550BU9	KINDER MORGAN ENERGY PARTNERS LP CALLABL	5,255,000	5,201,778	6,641,374
494550AV6	KINDER MORGAN ENERGY PARTNERS LP CALLABL	6,885,000	7,933,516	9,420,814
494550BP0	KINDER MORGAN ENERGY PARTNERS LP CALLABL	11,991,000	11,047,220	14,086,787
494550AV8	KINDER MORGAN ENERGY PARTNERS LP CALLABL	13,741,000	14,489,212	17,833,345
28368EAD8	KINDER MORGAN INC CALLABLE MEDIUM TERM N	240,000	332,552	342,739
28368EAE6	KINDER MORGAN INC CALLABLE MEDIUM TERM N	1,800,000	2,195,951	2,602,242
49456BAS0	KINDER MORGAN INC CALLABLE NOTES FIXED 3	2,150,000	2,022,798	2,136,778
49456BAF8	KINDER MORGAN INC CALLABLE NOTES FIXED 4	3,100,000	3,213,243	3,537,100
49456BAJ0	KINDER MORGAN INC CALLABLE NOTES FIXED 5	2,689,000	2,754,597	3,282,677
49456BAG6	KINDER MORGAN INC CALLABLE NOTES FIXED 5	4,186,000	3,636,880	5,158,743
49456BAH4	KINDER MORGAN INC CALLABLE NOTES FIXED 5	5,860,000	6,606,695	7,530,865
49456BAQ4	KINDER MORGAN INC CALLABLE NOTES FIXED 5	6,110,000	6,770,281	7,771,065
49456B101	KINDER MORGAN INC COMMON STOCK USD 0.01	63,130	1,001,796	862,987
B01H720	KING SLIDE WORKS CO LTD COMMON STOCK TWD	7,000	70,129	73,991
BFNF021	KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE	900,000	891,657	1,005,183
80413TAC3	KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE	1,200,000	1,177,072	1,455,300
BYQ6MG9	KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE	2,900,000	2,861,691	3,212,330
495724403	KINGFISHER PLC ADR USD 0	31,657	181,020	232,679
3319521	KINGFISHER PLC COMMON STOCK GBP 15.7143	22,555	77,544	83,369
4491235	KINGSPAN GROUP PLC COMMON STOCK EUR 0.13	1,660	84,182	116,585
BN2C4W4	KINNEVIK AB COMMON STOCK SEK 0.1	2,608	65,283	131,947
496902AK3	KINROSS GOLD CORP CALLABLE NOTES FIXED 6	1,000,000	1,141,689	1,375,270
B03Z841	KINROSS GOLD CORP COMMON STOCK CAD 0	159,624	871,538	1,170,242
6492968	KINTETSU GROUP HOLDINGS CO LTD COMMON ST	1,840	84,388	80,554
BB22L96	KION GROUP AG COMMON STOCK EUR	749	57,499	65,214
497266106	KIRBY CORP COMMON STOCK USD 0.1	1,866	90,970	96,715
6493745	KIRIN HOLDINGS CO LTD COMMON STOCK JPY	74,489	1,338,467	1,756,078
BD4G349	KIRKLAND LAKE GOLD LTD COMMON STOCK CAD	12,837	474,112	530,005
48251W104	KKR & CO INC	17,316	558,862	701,125
	KKR Asian Fund (Ireland III ELP) ILP			488,462
482999091	KKR ASIAN FUND II LP	100	11,724,579	26,295,551
89799N743	KKR ASIAN FUND L.P./1133 WEST	100	0	(37,801)
48250AAA1	KKR GROUP FINANCE CO III LLC CALLABLE BO	9,085,000	9,182,176	11,925,425
48252DAA3	KKR GROUP FINANCE CO VII LLC CALLABLE NO	800,000	790,326	891,256
48252MAA3	KKR GROUP FINANCE CO VIII LLC CALLABLE N	4,125,000	4,088,336	4,577,925
482480AJ9	KLA CORP CALLABLE NOTES FIXED 3.3% 01/MA	3,016,000	3,075,968	3,403,405
482480AE0	KLA CORP CALLABLE NOTES FIXED 4.65% 01/N	400,000	398,992	455,292
482480AH3	KLA CORP CALLABLE NOTES FIXED 5% 15/MAR/	2,490,000	2,550,730	3,458,112
482480100	KLA CORP COMMON STOCK USD 0.001	5,045	798,254	1,306,201
2813347	KLABIN SA PREFERENCE BRL 0	392,300	273,329	393,493
BJ0K6Z9	KLABIN SA UNIT BRL 0	77,600	288,225	395,455
7582556	KLEPIERRE SA REIT EUR 1.4	28,666	534,746	645,016
499049104	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	4,058	156,300	169,706
BD2P9X9	KNORR-BREMSE AG COMMON STOCK EUR	11,888	1,348,017	1,624,448
6149457	KOBAYASHI PHARMACEUTICAL CO LTD COMMON S	6,500	575,901	793,888
B14RJB7	KOBE BUSSAN CO LTD COMMON STOCK JPY	1,300	40,562	40,041
500255AV6	KOHL'S CORP CALLABLE NOTES FIXED 5.55% 1	3,090,000	2,951,253	3,328,641
500255104	KOHL'S CORP COMMON STOCK USD 0.01	5,090	126,413	207,112
6496324	KOITO MANUFACTURING CO LTD COMMON STOCK	4,500	253,302	305,971
6496584	KOMATSU LTD COMMON STOCK JPY	9,512	217,253	259,577
6496681	KONAMI HOLDINGS CORP COMMON STOCK JPY	5,512	203,248	309,648
B09M9D2	KONE OYJ COMMON STOCK EUR 0	21,134	1,244,902	1,718,556
BD0Q398	KONINKLIJKE AHOLD DELHAIZE NV COMMON STO	36,349	736,838	1,027,813
B0HZL93	KONINKLIJKE DSM NV COMMON STOCK EUR 1.5	1,828	174,397	314,920
5956078	KONINKLIJKE KPN NV COMMON STOCK EUR 0.04	207,875	575,239	632,557
500472AC9	KONINKLIJKE PHILIPS NV CALLABLE NOTES FI	6,310,000	8,555,187	9,820,316
5986622	KONINKLIJKE PHILIPS NV COMMON STOCK EUR	24,729	812,621	1,324,659
500472303	KONINKLIJKE PHILIPS NV NY REG SHRS USD	3,334	134,453	180,603
N4281@CG8	KONINKLIJKE VOPAK NV 3.68 19JUN24	1,000,000	1,000,000	1,060,670
5809428	KONINKLIJKE VOPAK NV COMMON STOCK EUR 0.	715	33,085	37,609
N4281@CJ2	KONINKLIJKE VOPAK NV NOTES FIXED 4.07% 1	1,000,000	1,000,000	1,112,970
6194468	KOSE CORP COMMON STOCK JPY	900	126,474	153,421
500688106	KOSMOS ENERGY LTD COMMON STOCK USD 0.01	1	4	2
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD 0.01	48,710	1,761,796	1,688,289
42307TAH1	KRAFT HEINZ FOODS CO CALLABLE BOND FIXED	6,465,000	8,128,059	9,256,005
50077LAK2	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	1,000,000	1,012,050	1,101,270
50077LBA3	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	1,710,000	1,710,000	1,842,286
50077LAT3	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	2,443,000	2,444,711	2,795,378
50077LAM8	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	15,229,000	15,462,537	17,939,631
50076QAE6	KRAFT HEINZ FOODS CO NOTES FIXED 5% 04/J	3,020,000	3,145,882	3,543,275
50076QAR7	KRAFT HEINZ FOODS CO NOTES FIXED 6.875%	8,755,000	10,216,859	12,131,453
501044DF5	KROGER CO/THE CALLABLE NOTES FIXED 3.875	350,000	312,833	410,092
501044DN8	KROGER CO/THE CALLABLE NOTES FIXED 3.95%	746,000	743,224	905,995
501044DG3	KROGER CO/THE CALLABLE NOTES FIXED 4.45%	4,035,000	4,133,771	5,077,926
501044DK4	KROGER CO/THE CALLABLE NOTES FIXED 4.65%	2,231,000	2,413,130	2,903,490
501044CR0	KROGER CO/THE CALLABLE NOTES FIXED 5% 15	560,000	573,585	741,714
501044CT6	KROGER CO/THE CALLABLE NOTES FIXED 5.15%	800,000	804,423	1,095,912
501044DM0	KROGER CO/THE CALLABLE NOTES FIXED 5.4%	2,977,000	3,419,332	4,315,221
501044CK5	KROGER CO/THE CALLABLE NOTES FIXED 6.9%	2,550,000	2,974,408	3,849,735
501044101	KROGER CO/THE COMMON STOCK USD 1	25,147	762,044	798,669
48266XAB1	KSA SUKUK LTD MEDIUM TERM NOTE FIXED 3.6	2,700,000	2,700,000	3,029,859
48268K101	KT CORP ADR USD	4,550	62,663	50,096

6505316	KT CORP COMMON STOCK KRW 5000	5,555	167,573	122,729
6497509	KUBOTA CORP COMMON STOCK JPY	10,988	171,937	239,566
B142S60	KUEHNE + NAGEL INTERNATIONAL AG COMMON S	4,155	696,580	943,859
6497662	KURARAY CO LTD COMMON STOCK JPY	101,845	1,035,123	1,082,125
6497963	KURITA WATER INDUSTRIES LTD COMMON STOCK	1,110	26,630	42,413
BF1TGW4	KUWAIT INTERNATIONAL GOVERNMENT BOND BOI	3,100,000	3,069,806	3,526,250
BF29F82	KWG GROUP HOLDINGS LTD CALLABLE BOND FIX	300,000	307,500	308,401
6499260	KYOCERA CORP COMMON STOCK JPY	9,596	526,666	587,964
6499550	KYOWA KIRIN CO LTD COMMON STOCK JPY	2,860	49,806	77,951
6499806	KYUSHU ELECTRIC POWER CO INC COMMON STO	3,934	38,971	33,836
BD2BST6	KYUSHU RAILWAY CO COMMON STOCK JPY	1,500	47,036	32,326
501797104	L BRANDS INC COMMON STOCK USD 0.5	13,364	384,867	497,007
4538002	L E LUNDBERGFORETAGEN AB COMMON STOCK S	775	26,473	41,578
413875AE5	L3HARRIS TECHNOLOGIES INC BOND FIXED 7%	2,720,000	3,132,607	3,443,411
502431AM1	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	790,000	882,983	947,273
502431AL3	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	865,000	847,366	999,525
413875AV5	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	925,000	939,515	1,109,149
413875AR6	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	1,000,000	1,000,000	1,122,400
502431AF6	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	2,090,000	2,085,991	2,309,220
502431AJ8	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	2,450,000	2,532,294	2,646,368
413875AT2	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	3,120,000	3,307,599	4,313,837
413875AS4	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	3,669,000	3,799,487	4,795,677
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK U	7,004	1,105,732	1,323,896
BG0SC10	LA FRANCAISE DES JEUX SAEM COMMON STOCK	897	34,433	41,058
50512#AB8	LA STADIUM FINANCE COMPANY LLC	3,000,000	3,000,000	3,577,680
50540RAW4	LABORATORY CORP OF AMERICA HOLDINGS CALL	720,000	718,676	764,021
50540RAW2	LABORATORY CORP OF AMERICA HOLDINGS CALL	990,000	987,696	1,094,267
50540RAQ5	LABORATORY CORP OF AMERICA HOLDINGS CALL	1,275,000	1,273,088	1,408,824
50540RA09	LABORATORY CORP OF AMERICA HOLDINGS COM	3,147	481,247	640,572
50543LAA0	LABRADOR AVIATION FINANCE LTD 2016-1A 20	8,010,463	7,862,124	7,571,043
505861AC8	LAFARGE SA CALLABLE NOTES FIXED 7.125% 1	10,450,000	12,607,481	15,233,383
50587KAB7	LAFARGEHOLCIM FINANCE US LLC CALLABLE NO	900,000	908,872	1,120,302
50587KAA9	LAFARGEHOLCIM FINANCE US LLC CALLABLE NO	3,750,000	3,437,587	4,122,150
7110753	LAFARGEHOLCIM LTD COMMON STOCK CHF 2	48,375	2,308,109	2,660,775
512807AV0	LAM RESEARCH CORP CALLABLE NOTES FIXED 1	1,940,000	1,919,128	2,016,009
512807AV8	LAM RESEARCH CORP CALLABLE NOTES FIXED 2	2,155,000	2,149,459	2,322,056
512807AX6	LAM RESEARCH CORP CALLABLE NOTES FIXED 3	8,036,000	8,452,229	9,013,981
512807AT5	LAM RESEARCH CORP CALLABLE NOTES FIXED 4	2,295,000	2,469,540	3,317,331
512807108	LAM RESEARCH CORP COMMON STOCK USD 0.001	7,715	1,946,005	3,643,563
512816109	LAMAR ADVERTISING CO REIT USD 0.001	2,789	177,437	232,101
513075BT7	LAMAR MEDIA CORP CALLABLE NOTES FIXED 4%	1,350,000	1,358,109	1,400,625
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK U:	12,995	805,919	1,023,226
514666AM8	LAND O' LAKES INC CALLABLE BOND FIXED 7.	10,096,000	10,365,258	9,868,840
BYW0PQ6	LAND SECURITIES GROUP PLC REIT GBP 10.66	7,503	86,611	69,106
514992932	LANDMARK EQUITY IX CO INVT IBM	100	1,258,044	407,692
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD 0.0	7,583	805,000	1,021,127
515110BX1	LANDWIRTSCHAFTLICHE RENTENBANK NOTES FIX	1,202,000	1,196,518	1,206,147
B05M8B7	LANXESS AG COMMON STOCK EUR	861	51,549	66,116
517834AH0	LAS VEGAS SANDS CORP CALLABLE NOTES FIXE	1,390,000	1,380,525	1,454,538
517834AG2	LAS VEGAS SANDS CORP CALLABLE NOTES FIXE	2,640,000	2,655,170	2,796,209
517834AE7	LAS VEGAS SANDS CORP CALLABLE NOTES FIXE	3,270,000	3,259,318	3,499,194
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD 0.	10,782	532,999	642,607
6506267	LASERTEC CORP COMMON STOCK JPY	800	65,727	93,835
6266914	LAWSON INC COMMON STOCK JPY	2,772	153,605	129,008
52107QAK1	LAZARD GROUP LLC CALLABLE NOTES FIXED 4.	800,000	793,928	938,112
G54050102	LAZARD LTD COMMON STOCK USD 0.01	3,279	110,951	138,702
521865AZ8	LEAR CORP CALLABLE NOTES FIXED 5.25% 15/	4,257,000	4,539,955	5,255,159
521865204	LEAR CORP COMMON STOCK USD 0.01	2,127	216,735	338,257
52206AAD2	LEASEPLAN CORP NV MEDIUM TERM NOTE FIXED	900,000	897,966	950,994
B9G6L89	LEG IMMOBILIEN AG COMMON STOCK EUR	748	93,632	116,287
560399	LEGAL & GENERAL GROUP PLC COMMON STOCK C	64,738	205,854	235,570
524660107	LEGGETT & PLATT INC COMMON STOCK USD 0.0	4,290	164,486	190,047
B11ZRK9	LEGRAND SA COMMON STOCK EUR 4	35,367	2,147,955	3,158,950
52521MAB8	LEHMAN ABS MORTGAGE LOAN TRUST 2007-1 2A	274,700	274,700	208,755
524ESCWH9	LEHMAN BROTHERS HOLDINGS INC BOND FIXED	6,200,000	5,863,748	0
524ESCUB4	LEHMAN BROTHERS HOLDINGS INC BOND FIXED	7,000,000	6,538,210	0
524ESC7N4	LEHMAN BROTHERS HOLDINGS INC BOND FIXED	20,990,000	20,078,116	2,099
525ESC2P3	LEHMAN BROTHERS HOLDINGS INC BOND FIXED	800,000	664,000	8,960
524ESCR36	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM	370,000	342,302	0
524ESCR44	LEHMAN BROTHERS HOLDINGS INC NOTES FIXED	1,410,664	1,350,076	141
760248W	LEHMAN ESCROW RECEIPT	1,239,505	860,641	0
LSIOPNTA5	LEHMAN SWAP BANKRUPTCY	549,846	109,969	2,468
525221JY4	LEHMAN XS TRUST 2006-5 2006-5 2A4A STEP	29,185	19,396	29,471
525221DJ3	LEHMAN XS TRUST SERIES 2005-6 2005-6 3A3	967,449	593,794	634,091
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD 0.0	8,096	622,754	851,052
52532XAG0	LEIDOS INC CALLABLE NOTES FIXED 2.3% 15/	2,810,000	2,796,812	2,861,139
52532XAA3	LEIDOS INC CALLABLE NOTES FIXED 2.95% 15	240,000	239,244	252,506
52532XAC9	LEIDOS INC CALLABLE NOTES FIXED 3.625% 1	200,000	199,284	223,618
52532XAE5	LEIDOS INC CALLABLE NOTES FIXED 4.375% 1	3,105,000	3,124,139	3,718,082
85440KAC8	LELAND STANFORD JUNIOR UNIVERSITY/THE CA	275,000	275,000	283,107
85440KAD6	LELAND STANFORD JUNIOR UNIVERSITY/THE CA	5,326,000	5,326,000	5,505,380
52567D107	LEMONADE INC COMMON STOCK USD 0.00001	410	22,536	50,225
52603B107	LENDINGTREE INC COMMON STOCK USD 0.01	352	100,567	96,374
6512004	LENDLEASE CORP LTD STAPLED SECURITY AUD	7,159	76,795	72,368
526057B26	LENNAR CORP CALLABLE NOTES FIXED 4.5% 30	982,000	1,070,649	1,085,110
526057CV4	LENNAR CORP CALLABLE NOTES FIXED 5% 15/J	980,000	1,042,276	1,153,950
526057CT9	LENNAR CORP CALLABLE NOTES FIXED 5.25% 0	845,000	994,603	1,001,325
526057CR3	LENNAR CORP CALLABLE NOTES FIXED 5.875% 5	16,536,000	19,032,857	19,099,080
526057302	LENNAR CORP COMMON STOCK USD 0.1	529	25,967	32,375
526057104	LENNAR CORP COMMON STOCK USD 0.1	8,763	514,353	668,003
526107AF4	LENNOX INTERNATIONAL INC CALLABLE NOTES	1,030,000	1,027,155	1,048,190
526107AE7	LENNOX INTERNATIONAL INC CALLABLE NOTES	1,125,000	1,124,057	1,150,886
526107107	LENNOX INTERNATIONAL INC COMMON STOCK US	1,124	242,121	307,942
526250AB1	LENOVO GROUP LTD CALLABLE NOTES FIXED 3.	2,900,000	2,900,000	3,048,219
B0DJNG0	LEONARDO SPA COMMON STOCK EUR 4.4	46,815	854,450	338,528

527298BQ5	LEVEL 3 FINANCING INC CALLABLE NOTES FIX	1,000,000	1,089,148	1,110,520
527298BP7	LEVEL 3 FINANCING INC CALLABLE NOTES FIX	2,000,000	2,006,715	2,177,240
52729KAP1	Level 3 Financing, Inc.-Tranche B 2027 T	2,091,433	2,094,047	2,061,368
529990905	LEXINGTON CAP PARTNERS III - IBM	100	0	985,987
529043AE1	LEXINGTON REALTY TRUST CALLABLE NOTES FI	1,475,000	1,466,292	1,535,446
6537030	LG CORP COMMON STOCK KRW 5000	3,020	171,798	243,257
530307107	LIBERTY BROADBAND CORP COMMON STOCK USE	816	93,832	128,585
530307305	LIBERTY BROADBAND CORP COMMON STOCK USE	5,243	609,328	830,334
531229870	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE T	816	26,163	31,000
531229854	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE U	6,421	222,025	273,535
531229409	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM TRAC	2,658	92,217	114,799
531229607	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM TRAC	5,670	193,415	246,702
53079EBG8	LIBERTY MUTUAL GROUP INC CALLABLE NOTES	3,400,000	3,590,333	4,177,716
53079EBK9	LIBERTY MUTUAL GROUP INC CALLABLE NOTES	5,424,000	5,713,287	6,474,086
53079EBJ2	LIBERTY MUTUAL GROUP INC CALLABLE NOTES	12,430,000	10,694,845	14,884,925
53223X107	LIFE STORAGE INC REIT USD 0.01	3,761	383,987	449,026
533900106	LINCOLN ELECTRIC HOLDINGS INC COMMON STO	1,858	158,611	215,993
534187BA6	LINCOLN NATIONAL CORP CALLABLE NOTES FIX	5,503,000	7,106,365	8,419,975
534187109	LINCOLN NATIONAL CORP COMMON STOCK USD 0	6,248	248,114	314,337
G5494J103	LINDE PLC COMMON STOCK USD 0.001	22,239	3,989,882	5,860,199
B0PB4M7	LINK REIT REIT HKD 0	21,859	215,945	199,030
6518808	LION CORP COMMON STOCK JPY	6,975	137,192	168,759
53621@AH9	LION INDUSTRIAL PROPERTIES, LP SERIES A	7,000,000	7,000,000	8,075,480
535919401	LIONS GATE ENTERTAINMENT CORP COMMON STC	1,868	24,426	21,239
535919500	LIONS GATE ENTERTAINMENT CORP COMMON STC	3,747	44,739	38,894
537008104	LITTELFUSE INC COMMON STOCK USD 0.01	765	144,921	194,815
53767#AB4	LITTLEFUSE, INC SERIES A	5,000,000	5,000,000	5,106,450
53767#AC2	LITTLEFUSE, INC SERIES B	5,000,000	5,000,000	5,592,850
538034AV1	LIVE NATION ENTERTAINMENT INC CALLABLE N	1,000,000	1,069,625	1,118,520
538034109	LIVE NATION ENTERTAINMENT INC COMMON STO	4,603	221,953	338,228
6900212	LIXIL CORP COMMON STOCK JPY	32,157	565,969	695,808
501889208	LKQ CORP COMMON STOCK USD 0.01	34,841	1,057,235	1,227,797
B7KDP57	LLOYDS BANK PLC MEDIUM TERM NOTE STEP CP	1,200,000	918,000	990,143
539439AU3	LLOYDS BANKING GROUP PLC CALLABLE BOND V	2,780,000	2,780,000	3,197,000
BKX5B75	LLOYDS BANKING GROUP PLC CALLABLE BOND V	3,433,000	4,653,013	5,795,533
53944YAJ2	LLOYDS BANKING GROUP PLC CALLABLE NOTES	800,000	800,000	897,000
870612	LLOYDS BANKING GROUP PLC COMMON STOCK G	3,535,811	2,363,845	1,761,246
53944YAC7	LLOYDS BANKING GROUP PLC NOTES FIXED 3%	590,000	588,983	605,151
53944YAH6	LLOYDS BANKING GROUP PLC NOTES FIXED 3.9	450,000	449,493	494,636
539439AS8	LLOYDS BANKING GROUP PLC NOTES FIXED 4.0	3,000,000	3,202,569	3,278,340
539439AR0	LLOYDS BANKING GROUP PLC NOTES FIXED 4.3	400,000	399,117	476,060
53944YAE3	LLOYDS BANKING GROUP PLC NOTES FIXED 4.3	8,025,000	7,951,234	9,833,354
539439AM1	LLOYDS BANKING GROUP PLC NOTES FIXED 4.5	6,310,000	6,347,079	7,216,936
53944YAB9	LLOYDS BANKING GROUP PLC NOTES FIXED 4.6	2,275,000	2,270,612	2,618,275
539439AN9	LLOYDS BANKING GROUP PLC NOTES FIXED 5.3	782,000	899,510	1,079,582
2521800	LOBLAW COS LTD COMMON STOCK CAD 0	24,891	1,053,329	1,227,161
B3PG229	L'OCCITANE INTERNATIONAL SA COMMON STOCK	58,908	103,424	146,779
539830BC2	LOCKHEED MARTIN CORP CALLABLE BOND FIXED	3,540,000	3,525,888	4,274,939
539830BP3	LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	1,270,000	1,267,381	1,332,408
539830AZ2	LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	1,040,000	1,148,450	1,391,406
539830BK4	LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	2,945,000	3,028,247	3,880,303
539830BD0	LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	4,535,000	4,587,781	5,682,718
539830BQ1	LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	6,123,000	6,315,447	6,620,065
539830BB4	LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	5,513,000	5,152,370	7,163,978
539830BN8	LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	6,588,000	6,132,652	8,720,404
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD 1	11,613	3,925,177	4,122,383
540424108	LOEWS CORP COMMON STOCK USD 0.01	7,758	297,031	349,265
B18ZRK2	LOGITECH INTERNATIONAL SA COMMON STOCK C	23,861	1,315,445	2,319,291
B0SWJX3	LONDON STOCK EXCHANGE GROUP PLC COMMON	3,358	195,665	413,487
	Lone Star Europe Holdings (U.S.), L.P.			11,601,327
541993622	LONE STAR FUND IV/BULLSHEAD LLC	200	0	493,781
54299V017	LONE STAR FUND IX (US), L.P.	100	5,919,353	23,946,967
542990924	LONE STAR FUND V - BULLSHEAD I	100	43,360,588	21,075,066
542998711	LONE STAR FUND VI	100	0	38,900,536
541996948	LONE STAR FUND VII (U.S.), L.P.	100	0	743,002
U54998577	LONE STAR FUND VIII(BERMUDA) LP	100	(1,075,511)	(4,789,185)
892994Q15	LONE STAR REAL ESTATE FUND (US) L.P.	100	0	7,623,204
542995873	LONE STAR REAL ESTATE FUND II (U.S.), L.	100	0	1,350,848
54251WAD4	LONG BEACH MORTGAGE LOAN TRUST 2006-9 20	285,375	152,386	127,488
7333378	LONZA GROUP AG COMMON STOCK CHF 1	811	210,668	521,858
6092313	LOPEZ HOLDINGS CORP COMMON STOCK PHP 1	176,000	17,421	13,633
4057808	L'OREAL SA COMMON STOCK EUR 0.2	3,694	895,803	1,404,752
54438CPA4	LOS ANGELES CALIF CMNTY COLLEGE DIST GO	222,000	310,735	398,947
544646ZR6	LOS ANGELES CALIF UNI SCH DIST GO BDS 20	8,200,000	9,906,580	12,334,276
546676AY3	LOUISVILLE GAS AND ELECTRIC CO CALLABLE	3,155,000	3,153,057	4,076,012
546676AV9	LOUISVILLE GAS AND ELECTRIC CO CALLABLE	3,215,000	3,491,541	4,156,416
548661DX2	LOWE'S COS INC CALLABLE NOTES FIXED 1.3%	285,000	284,804	287,514
548661DY0	LOWE'S COS INC CALLABLE NOTES FIXED 1.7%	12,273,000	12,230,085	12,434,758
548661DZ7	LOWE'S COS INC CALLABLE NOTES FIXED 3% 1	28,528,000	29,055,439	30,514,119
548661DH7	LOWE'S COS INC CALLABLE NOTES FIXED 3.37	1,300,000	1,254,488	1,450,982
548661DR5	LOWE'S COS INC CALLABLE NOTES FIXED 3.65	1,200,000	1,286,488	1,400,364
548661DN4	LOWE'S COS INC CALLABLE NOTES FIXED 3.7%	7,605,000	7,514,997	9,017,629
548661DQ7	LOWE'S COS INC CALLABLE NOTES FIXED 4.05	5,895,000	5,711,106	7,379,479
548661DE4	LOWE'S COS INC CALLABLE NOTES FIXED 4.25	1,321,000	1,346,663	1,581,409
548661DJ3	LOWE'S COS INC CALLABLE NOTES FIXED 4.37	500,000	600,299	627,925
548661DS3	LOWE'S COS INC CALLABLE NOTES FIXED 4.55	1,213,000	1,262,766	1,633,292
548661CX3	LOWE'S COS INC CALLABLE NOTES FIXED 4.65	655,000	742,215	862,969
548661107	LOWE'S COS INC COMMON STOCK USD 0.5	40,577	4,571,548	6,513,014
50212V100	LPL FINANCIAL HOLDINGS INC COMMON STOCK	7,039	507,217	733,605
502998999	LSF SEG INVESTMENTS, L.P.	100	226,121	0
	LSF VIII International 2, L.P.		1,092,110	4,863,097
	LSF VIII International Finance, L.P.		5,542,633	24,680,998
	LSF VIII International, L.P.		(25,321)	(112,755)
550021109	LULULEMON ATHLETICA INC COMMON STOCK USE	3,691	812,676	1,284,579
156700BC9	LUMEN TECHNOLOGIES INC CALLABLE NOTES FI	600,000	600,000	619,500

55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD 0	2,427	186,681	230,080
7187627	LUNDIN ENERGY AB COMMON STOCK SEK 0.01	36,756	884,048	994,923
2866857	LUNDIN MINING CORP COMMON STOCK CAD 0	32,322	185,050	286,687
4061412	LVMH MOET HENNESSY LOUIS VUITTON SE COMM	4,767	1,547,907	2,979,907
50247VAB5	LYB INTERNATIONAL FINANCE BV CALLABLE NO	550,000	610,350	709,687
50247WAB3	LYB INTERNATIONAL FINANCE II BV CALLABLE	720,000	697,530	802,865
50249AAF0	LYB INTERNATIONAL FINANCE III LLC CALLAB	233,000	232,261	237,082
50249AAAG8	LYB INTERNATIONAL FINANCE III LLC CALLAB	756,000	750,176	777,765
50249AAJ2	LYB INTERNATIONAL FINANCE III LLC CALLAB	924,000	924,204	1,009,683
50249AAB9	LYB INTERNATIONAL FINANCE III LLC CALLAB	1,246,000	1,245,048	1,348,334
50249AAK9	LYB INTERNATIONAL FINANCE III LLC CALLAB	4,015,000	3,963,328	4,312,070
50249AAA1	LYB INTERNATIONAL FINANCE III LLC CALLAB	3,865,000	3,872,845	4,517,876
50249AAH6	LYB INTERNATIONAL FINANCE III LLC CALLAB	5,313,000	5,420,183	5,603,887
50249AAD5	LYB INTERNATIONAL FINANCE III LLC CALLAB	14,388,000	14,626,423	16,766,912
55087P104	LYFT INC COMMON STOCK USD 0.00001	7,865	221,769	386,407
552081AM3	LYONDELLBASELL INDUSTRIES NV CALLABLE BO	240,000	237,197	288,998
N53745100	LYONDELLBASELL INDUSTRIES NV COMMON STOC	10,603	682,765	971,871
BKFB1C6	M&G PLC COMMON STOCK GBP 0.05	154,645	445,099	418,450
55261F104	M&T BANK CORP COMMON STOCK USD 0.5	11,565	1,326,709	1,472,225
B02K2M3	M3 INC COMMON STOCK JPY	18,000	1,226,521	1,698,620
6551030	MABUCHI MOTOR CO LTD COMMON STOCK JPY	1,800	63,329	78,367
554382101	MACERICH CO/THE REIT USD 0.01	136	3,889	1,451
55448QAS5	MACK-CALI REALTY LP CALLABLE NOTES FIXED	1,500,000	1,440,275	1,481,460
55448QAQ9	MACK-CALI REALTY LP CALLABLE NOTES FIXED	4,000,000	4,035,125	3,980,880
556079AC5	MACQUARIE BANK LTD NOTES FIXED 3.624% 03	2,155,000	2,155,000	2,359,208
55608D101	MACQUARIE GLOBAL INFRASTRUCTURE TOTAL RE	35,374	593,871	717,738
55608JAL2	MACQUARIE GROUP LTD CALLABLE MEDIUM TERM	3,273,000	3,273,000	3,516,871
B28YTC2	MACQUARIE GROUP LTD COMMON STOCK AUD 0	12,180	990,892	1,301,532
55608B105	MACQUARIE INFRASTRUCTURE CORP COMMON S	2,365	93,073	88,806
55616XAG2	MACY'S RETAIL HOLDINGS INC CALLABLE NOTE	1,250,000	1,198,617	949,188
55616XAN7	MACY'S RETAIL HOLDINGS LLC CALLABLE BOND	3,590,000	3,585,167	3,572,050
55616XAH0	MACY'S RETAIL HOLDINGS LLC CALLABLE NOTE	398,000	390,467	382,578
55820RAC6	MADISON PARK FUNDING XXV LTD 2017-25A A2	1,000,000	960,876	1,000,050
55826T102	MADISON SQUARE GARDEN ENTERTAINMENT COF	600	38,751	63,024
55825T103	MADISON SQUARE GARDEN SPORTS CORP COMM	609	89,857	112,117
6554705	MAEDA CORP COMMON STOCK JPY	25,600	237,090	227,374
B015YX4	MAGELLAN FINANCIAL GROUP LTD COMMON STOC	1,327	45,695	54,947
559079AK4	MAGELLAN HEALTH INC CALLABLE NOTES FIXED	5,901,000	5,808,743	6,210,803
559080AL0	MAGELLAN MIDSTREAM PARTNERS LP CALLABLE	780,000	770,707	898,427
559080AN6	MAGELLAN MIDSTREAM PARTNERS LP CALLABLE	1,810,000	1,799,008	2,278,500
559080AG1	MAGELLAN MIDSTREAM PARTNERS LP CALLABLE	2,200,000	2,208,755	2,825,790
559080AM8	MAGELLAN MIDSTREAM PARTNERS LP CALLABLE	3,715,000	3,715,624	4,231,348
559080AP1	MAGELLAN MIDSTREAM PARTNERS LP CALLABLE	5,576,000	6,013,790	6,284,096
559222401	MAGNA INTERNATIONAL INC COMMON STOCK CAL	23,270	1,263,659	1,647,516
2554475	MAGNA INTERNATIONAL INC COMMON STOCK CAL	24,060	1,064,185	1,701,763
6614159	MAJOR CINEPLEX GROUP PCL FOREIGN SH. THB	187,800	86,938	114,711
56081#BN9	MAJOR LEAGUE BASEBALL TRUST SERIES 32	1,000,000	1,000,000	1,175,820
6555805	MAKITA CORP COMMON STOCK JPY	4,542	174,950	227,441
6560973	MANDOM CORP COMMON STOCK JPY	3,300	94,481	54,273
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK U	7,028	427,496	739,205
56418H100	MANPOWERGROUP INC COMMON STOCK USD 0.01	1,880	139,502	169,538
56501R106	MANULIFE FINANCIAL CORP COMMON STOCK CAD	673	11,495	11,993
2492519	MANULIFE FINANCIAL CORP COMMON STOCK CAD	94,943	1,600,022	1,687,958
B5143W8	MAPLETREE COMMERCIAL TRUST REIT SGD 0	21,800	38,715	35,133
B0D6P43	MAPLETREE LOGISTICS TRUST REIT SGD 0	29,629	42,886	45,061
56577PAE9	MARATHON CLO IX LTD 2017-9A A2 FLOATING	1,000,000	994,292	977,053
565849AL0	MARATHON OIL CORP CALLABLE NOTES FIXED 3	124,000	131,223	132,922
565849AP1	MARATHON OIL CORP CALLABLE NOTES FIXED 4	819,000	781,061	910,425
565849AM8	MARATHON OIL CORP CALLABLE NOTES FIXED 5	1,946,000	2,187,931	2,216,494
565849AB2	MARATHON OIL CORP CALLABLE NOTES FIXED 6	1,298,000	1,424,183	1,600,019
565849AE6	MARATHON OIL CORP CALLABLE NOTES FIXED 6	1,935,000	2,192,692	2,391,815
565849106	MARATHON OIL CORP COMMON STOCK USD 1	25,297	169,365	168,731
56585AAJ1	MARATHON PETROLEUM CORP CALLABLE NOTES	651,000	595,705	736,574
56585AAM4	MARATHON PETROLEUM CORP CALLABLE NOTES	805,000	791,930	994,755
56585ABE1	MARATHON PETROLEUM CORP CALLABLE NOTES	1,785,000	1,696,564	1,978,673
56585ABA9	MARATHON PETROLEUM CORP CALLABLE NOTES	3,755,000	3,813,138	4,156,823
56585AAF9	MARATHON PETROLEUM CORP CALLABLE NOTES	4,465,000	5,153,514	5,994,709
56585ABH4	MARATHON PETROLEUM CORP CALLABLE NOTES	6,149,000	6,984,892	7,044,048
56585ABC5	MARATHON PETROLEUM CORP CALLABLE NOTES	6,040,000	6,902,397	7,199,559
56585AAH5	MARATHON PETROLEUM CORP CALLABLE NOTES	7,433,000	6,728,674	8,538,436
56585A102	MARATHON PETROLEUM CORP COMMON STOCK U	21,018	707,073	869,304
56608KAA1	MARBLE POINT CLO XIV LTD 2018-2A A1 FLOA	2,000,000	1,997,983	1,998,292
566244109	MARCHFIRST INC COM STK USD0.001	129,668	2,753,055	0
570535AU8	MARKEL CORP CALLABLE NOTES FIXED 3.35% 1	500,000	499,207	562,175
570535AM6	MARKEL CORP CALLABLE NOTES FIXED 3.625%	1,600,000	1,596,300	1,701,792
570535AV6	MARKEL CORP CALLABLE NOTES FIXED 4.15% 1	3,465,000	3,457,459	4,391,160
570535AS3	MARKEL CORP CALLABLE NOTES FIXED 4.3% 01	1,813,000	1,787,584	2,294,243
570535AQ7	MARKEL CORP CALLABLE NOTES FIXED 5% 05/A	900,000	892,591	1,211,715
570535AT1	MARKEL CORP CALLABLE NOTES FIXED 5% 20/M	70,000	69,709	96,474
570535AV4	MARKEL CORP CALLABLE NOTES VARIABLE USD	4,630,000	4,626,481	5,121,938
570535104	MARKEL CORP COMMON STOCK USD 0	1,232	1,424,401	1,273,026
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK U	1,198	431,233	683,531
571903BD4	MARRIOTT INTERNATIONAL INC/MD CALLABLE N	362,000	403,305	423,431
571903BF9	MARRIOTT INTERNATIONAL INC/MD CALLABLE N	430,000	426,995	470,239
571903AY9	MARRIOTT INTERNATIONAL INC/MD CALLABLE N	500,000	496,405	553,095
571903AV3	MARRIOTT INTERNATIONAL INC/MD CALLABLE N	800,000	790,521	861,608
571900BB4	MARRIOTT INTERNATIONAL INC/MD CALLABLE N	1,000,000	996,294	1,066,080
571903BE2	MARRIOTT INTERNATIONAL INC/MD CALLABLE N	2,347,000	2,490,720	2,754,158
571903202	MARRIOTT INTERNATIONAL INC/MD COMMON STO	10,498	1,027,138	1,384,896
57169*BD8	MARS INC	4,000,000	4,000,000	4,330,160
57169*BF3	MARS INC BND/CORP	2,000,000	2,000,000	2,289,920
571676AL9	MARS INC CALLABLE NOTES FIXED 1.625% 16/	2,475,000	2,481,426	2,454,903
571676AN5	MARS INC CALLABLE NOTES FIXED 2.375% 16/	2,750,000	2,749,141	2,816,468
571676AC9	MARS INC CALLABLE NOTES FIXED 3.6% 01/AP	1,615,000	1,609,476	1,946,576
571676AD7	MARS INC CALLABLE NOTES FIXED 3.875% 01/	2,440,000	2,445,324	2,988,561

571676AF2	MARS INC CALLABLE NOTES FIXED 3.95% 01/A	610,000	616,370	777,299
571676AE5	MARS INC CALLABLE NOTES FIXED 3.95% 01/A	1,560,000	1,556,695	1,854,247
571676AG0	MARS INC CALLABLE NOTES FIXED 4.125% 01/	2,190,000	2,194,524	2,896,056
571676AH8	MARS INC CALLABLE NOTES FIXED 4.2% 01/AP	2,405,000	2,673,587	3,196,341
57169*BK2	MARS INCORPORATED SERIES W BOND FIXED 3.	4,000,000	4,000,000	4,811,520
571748BN1	MARSH & MCLENNAN COS INC CALLABLE NOTES	730,000	724,158	772,858
571748BD3	MARSH & MCLENNAN COS INC CALLABLE NOTES	760,000	889,968	999,810
571748BF8	MARSH & MCLENNAN COS INC CALLABLE NOTES	1,380,000	1,380,951	1,522,085
571748BC5	MARSH & MCLENNAN COS INC CALLABLE NOTES	1,930,000	2,128,570	2,557,096
571748BH4	MARSH & MCLENNAN COS INC CALLABLE NOTES	3,660,000	3,683,403	4,926,250
571748BJ0	MARSH & MCLENNAN COS INC CALLABLE NOTES	4,349,000	5,222,551	6,304,267
571748I02	MARSH & MCLENNAN COS INC COMMON STOCK U:	16,461	1,536,248	1,925,937
571748AK8	MARSH & MCLENNAN COS INC NOTES FIXED 5.8	200,000	229,784	287,658
573284AN6	MARTIN MARIETTA MATERIALS INC CALLABLE N	850,000	846,223	947,835
573284AU0	MARTIN MARIETTA MATERIALS INC CALLABLE N	835,000	871,690	997,892
573284I06	MARTIN MARIETTA MATERIALS INC COMMON STO	3,040	685,774	863,269
6569464	MARUBENI CORP COMMON STOCK JPY	17,784	108,929	118,181
6569527	MARUI GROUP CO LTD COMMON STOCK JPY	9,493	146,933	166,607
57385LAA6	MARVELL TECHNOLOGY GROUP LTD CALLABLE NC	2,820,000	2,814,918	3,051,691
G5876H105	MARVELL TECHNOLOGY GROUP LTD COMMON ST	21,415	632,213	1,018,069
57421CAW4	MARYLAND ST HEALTH & HIGHER EDL FACS AUT	850,000	850,000	881,161
57421CAV6	MARYLAND ST HEALTH & HIGHER EDL FACS AUT	2,270,000	2,270,000	2,353,332
574599BM7	MASCO CORP CALLABLE NOTES FIXED 4.5% 15/	955,000	1,191,357	1,197,694
574599I06	MASCO CORP COMMON STOCK USD 1	8,545	367,403	469,377
574795I00	MASIMO CORP COMMON STOCK USD 0.001	1,587	291,970	425,919
575634AU4	MASSACHUSETTS ELECTRIC CO CALLABLE NOTES	900,000	900,000	901,530
575634AT7	MASSACHUSETTS ELECTRIC CO CALLABLE NOTES	1,420,000	1,420,000	1,719,180
575718AF8	MASSACHUSETTS INSTITUTE OF TECHNOLOGY CA	2,276,000	2,300,915	2,885,353
575718AC6	MASSACHUSETTS INSTITUTE OF TECHNOLOGY CA	3,231,000	3,231,254	3,746,894
575718AA9	MASSACHUSETTS INSTITUTE OF TECHNOLOGY CA	2,960,000	3,976,906	5,191,248
575718AB7	MASSACHUSETTS INSTITUTE OF TECHNOLOGY CA	4,030,000	4,061,289	6,137,892
575767AN8	MASSACHUSETTS MUTUAL LIFE INSURANCE CO C	725,000	636,283	800,444
575767AQ1	MASSACHUSETTS MUTUAL LIFE INSURANCE CO C	2,648,000	2,685,133	2,892,702
575767AL2	MASSACHUSETTS MUTUAL LIFE INSURANCE CO C	4,690,000	4,669,055	6,442,794
57604TAD8	MASSACHUSETTS ST TRANSN FD REV REV BDS A	115,000	115,000	166,390
57636QAR5	MASTERCARD INC CALLABLE NOTES FIXED 3.3%	1,800,000	1,795,534	2,053,584
57636QAP9	MASTERCARD INC CALLABLE NOTES FIXED 3.35	780,000	778,604	906,937
57636QAL8	MASTERCARD INC CALLABLE NOTES FIXED 3.65	2,180,000	2,314,733	2,708,279
57636QAH7	MASTERCARD INC CALLABLE NOTES FIXED 3.8%	2,170,000	2,135,073	2,736,999
57636QAQ7	MASTERCARD INC CALLABLE NOTES FIXED 3.85	19,267,000	21,865,694	24,868,302
57636QAK0	MASTERCARD INC CALLABLE NOTES FIXED 3.95	2,500,000	2,747,466	3,232,525
57636QI04	MASTERCARD INC COMMON STOCK USD 0.0001	37,683	8,052,720	13,450,570
576434FK5	MASTR ALTERNATIVE LOAN TRUST 2003-5 2003	123,568	121,727	127,806
576434V68	MASTR ALTERNATIVE LOAN TRUST 2005-6 2005	596,321	459,893	546,247
55265K5V7	MASTR ASSET SECURITIZATION TRUST 2004-1	527,811	462,490	546,821
57667L107	MATCH GROUP INC COMMON STOCK USD 0.001	7,109	544,634	1,074,810
B249GCO	MATSUMOTOKIYOSHI HOLDINGS CO LTD COMMON	3,700	117,509	157,683
577081I02	MATTEL INC COMMON STOCK USD 1	11,152	158,342	194,602
12429TAD6	MAUSER PACKAGING SOLUTIONS HOLDING CO CA	500,000	500,000	509,865
57772K101	MAYIM INTEGRATED PRODUCTS INC COMMON STC	10,915	653,619	967,615
578454AC4	MAYO CLINIC CALLABLE BOND FIXED 4% 15/NO	470,000	470,000	596,764
4563640	MAYR MELNHOF KARTON AG COMMON STOCK EUI	450	80,328	90,849
6900308	MAZDA MOTOR CORP COMMON STOCK JPY	5,757	72,390	38,586
BYNVD08	MCCARTHY & STONE PLC COMMON STOCK GBP 8	46,131	116,320	75,544
579780206	MCCORMICK & CO INC/MD COMMON STOCK USD 0	12,672	1,057,575	1,211,443
58013MFQ2	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	255,000	253,269	298,873
58013MFP4	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	470,000	510,952	539,151
58013MEV6	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	1,040,000	1,079,605	1,184,654
58013MFM1	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	1,126,000	1,125,543	1,187,176
58013MEF7	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	1,040,000	1,268,616	1,569,183
58013MFL3	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	2,012,000	2,008,797	2,086,464
58013MER1	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	1,885,000	1,776,454	2,170,238
58013MEC4	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	2,100,000	2,567,970	3,162,306
58013MEZ3	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	2,640,000	2,692,545	3,414,444
58013MEV2	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	5,159,000	5,253,901	6,694,783
58013MEN0	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	5,749,000	6,364,553	6,742,140
58013MFC3	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	6,707,000	6,955,091	8,714,673
58013MFK5	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	7,785,000	8,356,262	9,135,853
58013MFA7	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	10,000,000	10,541,801	13,586,400
58013MFH2	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	13,416,000	15,221,355	17,562,617
58013MEK6	MCDONALD'S CORP CALLABLE NOTES FIXED 4.8	595,000	626,009	788,655
580135I01	MCDONALD'S CORP COMMON STOCK USD 0.01	26,394	4,658,777	5,663,625
6371863	MCDONALD'S HOLDINGS CO JAPAN LTD COMMON	36,900	1,788,748	1,787,011
581557BQ7	MCKESSON CORP CALLABLE NOTES FIXED .9% 0	1,720,000	1,719,341	1,728,600
581557BN4	MCKESSON CORP CALLABLE NOTES FIXED 4.75%	310,000	318,181	381,430
58155QI03	MCKESSON CORP COMMON STOCK USD 0.01	5,835	848,553	1,014,823
552676AQ1	MDC HOLDINGS INC CALLABLE NOTES FIXED 6%	3,040,000	3,035,583	4,075,272
55276VAK8	MDGH - GMTN BV CALLABLE MEDIUM TERM NOTE	1,680,000	1,680,000	1,921,920
552690I09	MDU RESOURCES GROUP INC COMMON STOCK U:	37,519	990,305	988,250
582839AG1	MEAD JOHNSON NUTRITION CO CALLABLE NOTES	490,000	473,889	651,480
BH0VTS2	MEBUKI FINANCIAL GROUP INC COMMON STOCK	244,400	550,702	480,539
584021I09	MEDALLIA INC COMMON STOCK USD	2,710	72,497	90,026
B1Z5HY9	MEDIA NUSANTARA CITRA TBK PT COMMON STOC	1,090,400	143,289	88,474
B01G2K0	MEDIASET ESPANA COMUNICACION SA COMMON :	9,870	97,056	51,446
BRTNNQ5	MEDIBANK PVT LTD COMMON STOCK AUD	99,297	193,876	230,634
AAH997819	MEDICAL CARD SYSTEM, INC	347,553	0	1,229,284
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD 0.	16,868	289,747	367,554
4574813	MEDIOBANCA BANCA DI CREDITO FINANZIARIO	23,695	234,761	218,600
6782090	MEDIPAL HOLDINGS CORP COMMON STOCK JPY	43,138	850,843	809,738
58506YAS1	MEDSTAR HEALTH INC CALLABLE BOND FIXED 3	981,000	981,000	1,119,488
585055BT2	MEDTRONIC INC CALLABLE NOTES FIXED 4.375	4,357,000	4,333,981	5,867,136
585055BU9	MEDTRONIC INC CALLABLE NOTES FIXED 4.625	2,730,000	3,045,918	3,873,242
G5960L103	MEDTRONIC PLC	56,484	5,410,295	6,616,536
552704AE8	MEG ENERGY CORP CALLABLE NOTES FIXED 7.1	1,750,000	1,752,116	1,806,875
575809	MEGGITT PLC COMMON STOCK GBP 5	42,451	293,474	270,702

B3ZC078	MEGMILK SNOW BRAND CO LTD COMMON STOCK	8,000	182,042	171,011
B60DQV3	MEIJI HOLDINGS CO LTD COMMON STOCK JPY	3,466	262,096	243,723
585270AC5	MEIJI YASUDA LIFE INSURANCE CO CALLABLE	200,000	200,000	242,454
585464100	MELCO RESORTS & ENTERTAINMENT LTD ADR US	24,033	397,807	445,812
58547DAE9	MELCO RESORTS FINANCE LTD CALLABLE NOTES	1,600,000	1,628,000	1,704,800
58547DA01	MELCO RESORTS FINANCE LTD CALLABLE NOTES	3,220,000	3,224,211	3,343,004
58547DAA7	MELCO RESORTS FINANCE LTD CALLABLE NOTES	3,800,000	3,769,375	3,915,976
58551VAA0	MELLO WAREHOUSE SECURITIZATION TRUST 201	605,000	605,000	605,375
58551TAA5	MELLON CAPITAL IV CALLABLE NOTES VARIABL	300,000	270,563	297,750
585525FN3	MELLON RESIDENTIAL FUNDING CORP MOR PS T	10,948	9,094	10,931
BZ1G432	MELROSE INDUSTRIES PLC COMMON STOCK GBP	137,857	241,572	335,524
58601VAC6	MEMORIAL HEALTH SERVICES CALLABLE NOTES	1,475,000	1,475,000	1,577,660
586054AB4	MEMORIAL SLOAN-KETTERING CANCER CENTER C	835,000	906,607	1,103,837
586054AD0	MEMORIAL SLOAN-KETTERING CANCER CENTER C	1,073,000	1,073,000	1,141,758
586054AC2	MEMORIAL SLOAN-KETTERING CANCER CENTER C	1,347,000	1,475,238	1,799,861
BG0GM14	MERCARI INC COMMON STOCK JPY	5,700	248,938	252,579
58933YA28	MERCK & CO INC CALLABLE NOTES FIXED 1.45	750,000	743,908	760,440
58933YBA2	MERCK & CO INC CALLABLE NOTES FIXED 2.35	9,187,000	9,163,630	9,506,432
58933YBB0	MERCK & CO INC CALLABLE NOTES FIXED 2.45	4,257,000	4,193,048	4,407,570
58933YAT2	MERCK & CO INC CALLABLE NOTES FIXED 3.7%	5,986,000	6,064,747	7,459,813
58933YAV7	MERCK & CO INC CALLABLE NOTES FIXED 3.9%	4,730,000	4,699,898	5,973,186
58933YAW5	MERCK & CO INC CALLABLE NOTES FIXED 4% 0	3,255,000	3,377,779	4,296,047
58933YAJ4	MERCK & CO INC CALLABLE NOTES FIXED 4.15	440,000	507,360	572,273
58933Y105	MERCK & CO INC COMMON STOCK USD 0.5	110,207	7,863,798	9,014,933
4741844	MERCK KGAA COMMON STOCK EUR 0	2,570	290,495	441,334
589400AB6	MERCURY GENERAL CORP CALLABLE NOTES FIXE	2,825,000	2,936,571	3,128,236
589400100	MERCURY GENERAL CORP COMMON STOCK USD 1	916	41,254	47,824
B8W6K56	MERCURY NZ LTD COMMON STOCK NZD	6,857	17,766	32,239
589378108	MERCURY SYSTEMS INC COMMON STOCK USD 0.0	7,882	608,812	694,089
6584445	MERIDA INDUSTRY CO LTD COMMON STOCK TWD	2,000	7,404	16,798
BWFD052	MERIDIAN ENERGY LTD COMMON STOCK NZD 0	13,294	34,519	71,022
Q5995*AA6	MERIDIAN FINCO PTY LTD SERIES 2014-1	4,000,000	4,108,480	4,073,520
59023VAA8	MERRILL LYNCH & CO INC CALLABLE NOTES FI	1,220,000	1,440,764	2,080,112
59022CAJ2	MERRILL LYNCH & CO INC CALLABLE NOTES FI	23,636,000	26,408,572	34,426,543
589929W87	MERRILL LYNCH MORTGAGE INVESTORS TRUST M	44,030	42,912	43,104
59020UZ65	MERRILL LYNCH MORTGAGE INVESTORS TRUST M	97,904	96,069	96,476
589929R26	MERRILL LYNCH MORTGAGE INVESTORS TRUST M	97,885	96,442	98,799
59020UAC9	MERRILL LYNCH MORTGAGE INVESTORS TRUST S	62,002	61,424	62,565
59099M919	METALMARK CAPITAL/1133 WEST	100	0	307,253
B0744W4	METCASH LTD COMMON STOCK AUD 0	44,130	85,241	115,099
591539AA9	METHODIST HOSPITAL/THE CALLABLE BOND FIX	2,175,000	2,175,000	2,218,652
59156RAV0	METLIFE INC CALLABLE BOND FIXED 10.75% 0	2,020,000	3,030,133	3,460,866
59156RBL1	METLIFE INC CALLABLE BOND FIXED 4.721% 1	7,914,000	8,234,751	10,859,670
59156RAJ7	METLIFE INC CALLABLE BOND FIXED 6.375% 1	1,595,000	2,037,952	2,426,202
59156RAP3	METLIFE INC CALLABLE BOND FIXED 6.4% 15/	11,399,000	12,516,191	14,743,923
59156RBS6	METLIFE INC CALLABLE BOND FIXED 9.25% 08	1,550,000	1,985,684	2,363,192
59156RBN7	METLIFE INC CALLABLE NOTES FIXED 4.05% 0	1,040,000	1,047,661	1,333,436
59156RBD9	METLIFE INC CALLABLE NOTES FIXED 4.125% 0	325,000	331,153	407,154
59156RBR8	METLIFE INC CALLABLE NOTES FIXED 4.6% 13	850,000	925,372	1,173,408
59156RBG2	METLIFE INC CALLABLE NOTES FIXED 4.875% 0	450,000	486,066	640,197
59156RAM0	METLIFE INC CALLABLE NOTES FIXED 5.7% 15	4,490,000	5,325,735	6,606,002
59156RAY4	METLIFE INC CALLABLE NOTES FIXED 5.875% 0	2,905,000	3,303,324	4,425,041
59156R108	METLIFE INC COMMON STOCK USD 0.01	24,994	960,186	1,173,468
2583952	METRO INC/CN COMMON STOCK CAD 0	12,332	391,452	549,810
591894CB4	METROPOLITAN EDISON CO CALLABLE BOND FIX	2,315,000	2,309,843	2,525,781
591894CC2	METROPOLITAN EDISON CO CALLABLE NOTES FI	516,000	550,986	583,988
592125AM0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C	920,000	1,082,474	1,394,416
59217GCK3	METROPOLITAN LIFE GLOBAL FUNDING I NOTES	795,000	773,091	888,047
592173AE8	METROPOLITAN LIFE INSURANCE CO NOTES FIX	1,445,000	1,679,132	1,870,365
592688105	METTLER-TOLEDO INTERNATIONAL INC COMMON	766	592,252	872,995
59319WAA9	MF1 2020-FL3 LTD 2020-FL3 A FLOATING 15/	786,000	786,000	792,101
552727109	MFS CHARTER INCOME TRUST CLOSED-END FUNCI	97,459	695,946	854,715
552939100	MFS GOVERNMENT MARKETS INCOME TRUST CLC	370,490	2,053,365	1,700,549
55273C107	MFS INTERMEDIATE INCOME TRUST CLOSED-END	2,421,520	11,456,966	9,225,991
552848103	MGIC INVESTMENT CORP COMMON STOCK USD 1	10,909	108,017	136,908
55300RAA9	MGM CHINA HOLDINGS LTD CALLABLE NOTES FI	200,000	205,500	206,500
55300RAB7	MGM CHINA HOLDINGS LTD CALLABLE NOTES FI	700,000	734,708	739,858
552953CD1	MGM RESORTS INTERNATIONAL CALLABLE NOTES	303,000	288,307	320,635
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK	15,273	331,670	481,252
LX1680140	MH Sub I, LLC (Micro Holding Corp.)-Amen	1,161,000	1,156,646	1,148,595
59447TXB4	MICHIGAN FIN AUTH REV REF TAXABLE SCH LN	2,760,000	2,760,000	2,893,418
59447TXX6	MICHIGAN FIN AUTH REV TAXABLE HOSP REF B	695,000	695,000	783,251
59447TXW8	MICHIGAN FIN AUTH REV TAXABLE HOSP REF B	1,565,000	1,576,009	1,727,494
BJ1F4N7	MICRO FOCUS INTERNATIONAL PLC COMMON STC	20,740	511,826	120,235
595017AQ7	MICROCHIP TECHNOLOGY INC CALLABLE NOTES	2,882,000	2,882,000	3,014,169
595017AV6	MICROCHIP TECHNOLOGY INC CALLABLE NOTES	18,803,000	18,806,730	18,849,067
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK U	17,127	1,695,211	2,365,410
595112BL6	MICRON TECHNOLOGY INC CALLABLE NOTES FIX	1,100,000	1,100,000	1,224,806
595112BM4	MICRON TECHNOLOGY INC CALLABLE NOTES FIX	1,135,000	1,211,029	1,341,513
595112BR3	MICRON TECHNOLOGY INC CALLABLE NOTES FIX	1,537,000	1,537,086	1,601,585
595112BP7	MICRON TECHNOLOGY INC CALLABLE NOTES FIX	1,600,000	1,624,503	1,872,896
595112BN2	MICRON TECHNOLOGY INC CALLABLE NOTES FIX	1,600,000	1,600,000	2,001,424
595112BQ5	MICRON TECHNOLOGY INC CALLABLE NOTES FIX	2,800,000	2,799,849	3,436,020
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD	39,001	1,712,469	2,932,095
594918CC6	MICROSOFT CORP CALLABLE NOTES FIXED 2.52	68,807,000	71,243,860	72,559,734
594918CD4	MICROSOFT CORP CALLABLE NOTES FIXED 2.67	12,010,000	11,787,962	13,015,237
594918BY9	MICROSOFT CORP CALLABLE NOTES FIXED 3.3%	1,425,000	1,615,238	1,626,011
594918BS2	MICROSOFT CORP CALLABLE NOTES FIXED 3.45	7,930,000	8,046,240	9,778,721
594918BC7	MICROSOFT CORP CALLABLE NOTES FIXED 3.5%	1,360,000	1,350,188	1,675,112
594918AR5	MICROSOFT CORP CALLABLE NOTES FIXED 3.5%	2,025,000	2,105,244	2,493,079
594918BT0	MICROSOFT CORP CALLABLE NOTES FIXED 3.7%	25,890,000	26,976,006	32,828,261
594918BD5	MICROSOFT CORP CALLABLE NOTES FIXED 3.75	1,800,000	878,586	2,313,594
594918BU7	MICROSOFT CORP CALLABLE NOTES FIXED 3.95	8,497,000	7,245,771	11,668,675
594918BE3	MICROSOFT CORP CALLABLE NOTES FIXED 4% 1	565,000	719,737	775,982
594918BZ6	MICROSOFT CORP CALLABLE NOTES FIXED 4.1%	12,013,000	8,079,140	15,766,342

594918BK9	MICROSOFT CORP CALLABLE NOTES FIXED 4.2%	500,000	498,679	656,480
594918104	MICROSOFT CORP COMMON STOCK USD 0.000006	327,505	44,073,439	72,843,662
594918AJ3	MICROSOFT CORP NOTES FIXED 4.5% 01/OCT/2	500,000	289,918	701,430
594918AM6	MICROSOFT CORP NOTES FIXED 5.3% 08/FEB/2	500,000	290,820	752,680
59522J103	MID-AMERICA APARTMENT COMMUNITIES INC RE	3,698	397,683	468,500
59523UAN7	MID-AMERICA APARTMENTS LP CALLABLE NOTES	30,000	29,873	33,937
59523UAA5	MID-AMERICA APARTMENTS LP CALLABLE NOTES	201,000	203,033	219,235
59523UAQ0	MID-AMERICA APARTMENTS LP CALLABLE NOTES	197,000	207,144	230,929
59523UAM9	MID-AMERICA APARTMENTS LP CALLABLE NOTES	240,000	241,886	271,718
59523UAS6	MID-AMERICA APARTMENTS LP CALLABLE NOTES	580,000	577,087	577,862
59523UAL1	MID-AMERICA APARTMENTS LP CALLABLE NOTES	2,060,000	2,040,707	2,244,061
595620AT2	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	670,000	669,468	795,786
595620AN5	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	725,000	886,173	940,318
595620AP0	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	1,005,000	1,005,486	1,307,445
595620AR6	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	1,130,000	1,230,549	1,420,184
595620AS4	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	3,738,000	3,719,701	4,570,303
595620AV7	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	4,650,000	4,624,757	5,345,687
595620AL9	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	4,020,000	4,654,598	5,499,601
595620AU9	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	7,465,000	7,639,554	10,022,733
595620AE5	MIDAMERICAN ENERGY CO CALLABLE MEDIUM TE	1,126,000	1,366,565	1,645,931
59562EAH8	MIDAMERICAN ENERGY CO CALLABLE MEDIUM TE	2,733,000	3,494,860	3,928,442
59524QAA3	MID-ATLANTIC INTERSTATE TRANSMISSION LLC	305,000	335,231	341,042
596278101	MIDDLEBY CORP/THE COMMON STOCK USD 0.01	1,785	171,360	230,122
597861AA1	MIDMICHIGAN HEALTH CALLABLE BOND FIXED 3	596,000	596,000	664,534
59833CAC6	MIDWEST CONNECTOR CAPITAL CO LLC CALLABL	1,100,000	1,098,559	1,153,086
59833CAB8	MIDWEST CONNECTOR CAPITAL CO LLC CALLABL	2,610,000	2,609,061	2,655,727
59833CAA0	MIDWEST CONNECTOR CAPITAL CO LLC CALLABL	4,585,000	4,641,850	4,699,625
599191AA1	MILEAGE PLUS HOLDINGS LLC / MILEAGE PLUS	2,460,000	2,457,372	2,644,500
6642406	MINEBEA MITSUMI INC COMMON STOCK JPY	3,900	55,547	77,362
60284MAB8	MINERA MEXICO SA DE CV CALLABLE NOTES FI	2,585,000	2,455,880	2,989,578
6161978	MIRVAC GROUP REIT AUD 0	42,156	78,494	85,878
605417CB8	MISSISSIPPI POWER CO CALLABLE NOTES FIXE	483,000	472,560	562,941
605417BZ6	MISSISSIPPI POWER CO CALLABLE NOTES FIXE	890,000	974,377	1,072,557
60636AMQ3	MISSOURI ST HEALTH & EDL FACS AUTH EDL F	415,000	415,000	521,680
6595179	MISUMI GROUP INC COMMON STOCK JPY	3,000	64,990	98,358
BOJQTJ0	MITSUBISHI CHEMICAL HOLDINGS CORP COMMON	89,273	530,504	539,728
6596785	MITSUBISHI CORP COMMON STOCK JPY	14,171	349,593	348,768
6597045	MITSUBISHI ELECTRIC CORP COMMON STOCK JP	19,305	262,426	291,132
6596729	MITSUBISHI ESTATE CO LTD COMMON STOCK JP	24,488	454,629	393,013
6596923	MITSUBISHI GAS CHEMICAL CO INC COMMON ST	1,593	22,957	36,552
6597067	MITSUBISHI HEAVY INDUSTRIES LTD COMMON S	32,049	1,069,367	979,676
6596848	MITSUBISHI LOGISTICS CORP COMMON STOCK J	7,700	201,202	230,452
6597089	MITSUBISHI MATERIALS CORP COMMON STOCK J	19,100	429,909	401,443
6598446	MITSUBISHI MOTORS CORP COMMON STOCK JPY	138,300	275,973	290,678
606822AJ3	MITSUBISHI UFJ FINANCIAL GROUP INC BOND	2,050,000	2,050,000	2,255,328
606822AQ7	MITSUBISHI UFJ FINANCIAL GROUP INC BOND	3,100,000	3,100,000	3,125,234
606822BV5	MITSUBISHI UFJ FINANCIAL GROUP INC CALLA	8,058,000	8,058,000	8,106,026
6335171	MITSUBISHI UFJ FINANCIAL GROUP INC COMM0	129,935	654,718	574,007
606822BS2	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	630,000	630,000	647,205
606822BB9	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	916,000	916,000	1,170,446
606822BR4	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	1,100,000	1,100,000	1,188,385
606822BM5	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	1,290,000	1,296,677	1,453,662
606822BJ2	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	1,400,000	1,400,000	1,500,716
606822BA1	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	1,880,000	1,918,251	2,038,202
606822BK9	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	1,915,000	1,915,000	2,332,566
606822BE3	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	2,022,000	2,037,611	2,556,374
606822AL8	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	3,000,000	3,027,477	3,089,880
606822AZ7	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	4,100,000	4,110,209	4,144,485
606822BN3	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	4,320,000	4,354,806	4,563,648
6268976	MITSUBISHI UFJ LEASE & FINANCE CO LTD CO	3,940	19,558	18,890
6597302	mitsui & co LTD COMMON STOCK JPY	17,254	260,040	315,768
6597368	mitsui chemicals inc common stock jpy	17,259	381,216	505,676
6597603	mitsui fudosan co ltd common stock jpy	9,933	233,999	207,665
6597777	MIURA CO LTD COMMON STOCK JPY	900	38,433	50,211
6916703	MIZRAHI TEFAHOT BANK LTD COMMON STOCK IL	1,451	30,117	33,554
60687YBF5	MIZUHO FINANCIAL GROUP INC CALLABLE NOTE	4,600,000	4,600,000	4,676,314
6591014	MIZUHO FINANCIAL GROUP INC COMMON STOCK	25,536	403,065	323,389
60687YAN9	MIZUHO FINANCIAL GROUP INC NOTES VARIABL	1,800,000	1,800,000	1,820,232
55306N104	MKS INSTRUMENTS INC COMMON STOCK USD 0	1,773	182,036	266,748
607409109	MOBILE TELESYSTEMS PJSC ADR USD	14,790	128,638	132,371
B151P43	MODERN TIMES GROUP MTG AB COMMON STOCK	8,332	131,838	148,834
60770K107	MODERNA INC COMMON STOCK USD 0.0001	15,061	899,882	1,573,423
608190AL8	MOHAWK INDUSTRIES INC CALLABLE NOTES FIX	200,000	199,766	223,632
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD 0	3,198	344,498	450,758
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD 0	1,908	288,566	405,793
60871RAG5	MOLSON COORS BEVERAGE CO CALLABLE NOTES	740,000	747,990	806,726
60871RAH3	MOLSON COORS BEVERAGE CO CALLABLE NOTES	2,237,000	2,227,946	2,566,868
60871R209	MOLSON COORS BEVERAGE CO COMMON STOCK	9,611	474,704	434,321
60871RAD2	MOLSON COORS BREWING CO CALLABLE NOTES F	7,730,000	8,365,738	9,674,018
BK9S758	MOMENTUM METROPOLITAN HOLDINGS COMMON	255,905	243,646	274,568
BGLP232	MONCLER SPA COMMON STOCK EUR 0	2,035	85,579	124,845
60920LAE4	MONDELEZ INTERNATIONAL HOLDINGS NETHERLA	690,000	697,624	709,769
60920LAF1	MONDELEZ INTERNATIONAL HOLDINGS NETHERLA	1,005,000	1,003,323	1,058,587
609207AT2	MONDELEZ INTERNATIONAL INC CALLABLE NOTE	40,000	39,641	43,935
609207AY1	MONDELEZ INTERNATIONAL INC CALLABLE NOTE	2,195,000	2,189,873	2,229,110
609207AW5	MONDELEZ INTERNATIONAL INC CALLABLE NOTE	6,044,000	5,908,544	6,141,248
609207105	MONDELEZ INTERNATIONAL INC COMMON STOCK	48,917	2,467,244	2,860,177
B1CRLC4	MONDI PLC COMMON STOCK GBP 0.2	5,229	109,329	122,906
60937P106	MONGODB INC COMMON STOCK USD 0.001	1,632	312,521	585,953
609992128	MONITOR CLIPPER EQUITY PARTNERS III	100	1,839,733	4,003,526
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STO	2,196	424,335	804,241
610202BP7	MONONGAHELA POWER CO CALLABLE BOND FIXE	1,040,000	1,094,162	1,408,326
B1GHR88	MONOTARO CO LTD COMMON STOCK JPY	7,600	200,149	386,459
61174X109	MONSTER BEVERAGE CORP COMMON STOCK US	12,436	789,798	1,150,081
454351	MONTANARO EUROPEAN SMALLER COS TRUST PL	65,335	544,293	1,475,842

BZ1H9L8	MONTANARO UK SMALLER COMPANIES INVESTME	141,798	174,927	281,055
615369AU9	MOODY'S CORP CALLABLE NOTES FIXED 2.55%	8,888,000	8,575,471	8,322,368
615369AK1	MOODY'S CORP CALLABLE NOTES FIXED 2.625%	1,175,000	1,173,159	1,225,936
615369AT2	MOODY'S CORP CALLABLE NOTES FIXED 3.25%	1,105,000	1,159,847	1,226,473
615369AB1	MOODY'S CORP CALLABLE NOTES FIXED 4.5% 0	1,100,000	1,137,883	1,161,952
615369AC9	MOODY'S CORP CALLABLE NOTES FIXED 4.875%	635,000	624,751	873,544
615369AC9	MOODY'S CORP CALLABLE NOTES FIXED 4.875%	2,525,000	2,570,682	2,843,226
615369105	MOODY'S CORP COMMON STOCK USD 0.01	9,526	1,929,235	2,764,826
61764RBG2	MORGAN STANLEY BANK OF AMERICA MERRILL L	2,996,138	114,773	119,728
61766RBE5	MORGAN STANLEY BANK OF AMERICA MERRILL L	572,000	576,017	528,486
61691GAS9	MORGAN STANLEY BANK OF AMERICA MERRILL L	1,128,000	1,160,678	1,291,344
61764RBF4	MORGAN STANLEY BANK OF AMERICA MERRILL L	1,285,000	1,362,072	1,394,380
61765LAU4	MORGAN STANLEY BANK OF AMERICA MERRILL L	3,489,000	3,680,972	3,906,684
61761JQK8	MORGAN STANLEY CALLABLE BOND VARIABLE US	4,204,000	4,117,521	4,173,731
6174468K8	MORGAN STANLEY CALLABLE MEDIUM TERM NOTI	325,000	325,000	326,043
6174468T9	MORGAN STANLEY CALLABLE MEDIUM TERM NOTI	701,000	701,000	702,626
6174468R3	MORGAN STANLEY CALLABLE MEDIUM TERM NOTI	707,000	707,146	712,812
6174468C6	MORGAN STANLEY CALLABLE MEDIUM TERM NOTI	699,000	795,555	799,915
61761J3R8	MORGAN STANLEY CALLABLE MEDIUM TERM NOTI	1,250,000	1,185,243	1,397,213
61746BEC6	MORGAN STANLEY CALLABLE MEDIUM TERM NOTI	1,820,000	1,820,000	1,854,562
61746BDZ6	MORGAN STANLEY CALLABLE MEDIUM TERM NOTI	2,123,000	2,181,531	2,435,230
6174468Q5	MORGAN STANLEY CALLABLE MEDIUM TERM NOTI	2,630,000	2,635,034	2,777,911
6174468U6	MORGAN STANLEY CALLABLE MEDIUM TERM NOTI	4,027,000	4,027,058	4,055,793
6174468G7	MORGAN STANLEY CALLABLE MEDIUM TERM NOTI	3,370,000	3,553,192	4,099,302
6174468L6	MORGAN STANLEY CALLABLE MEDIUM TERM NOTI	5,785,000	5,796,180	6,298,419
61746BCY0	MORGAN STANLEY CALLABLE MEDIUM TERM NOTI	6,375,000	7,506,104	8,133,863
61744YAK4	MORGAN STANLEY CALLABLE MEDIUM TERM NOTI	10,040,000	10,353,402	11,462,668
61746BDQ6	MORGAN STANLEY CALLABLE MEDIUM TERM NOTI	10,472,000	10,748,951	11,601,091
6174468P7	MORGAN STANLEY CALLABLE MEDIUM TERM NOTI	11,140,000	11,366,598	12,956,934
6174468N2	MORGAN STANLEY CALLABLE MEDIUM TERM NOTI	10,275,000	12,542,159	16,542,236
61747YDY8	MORGAN STANLEY CALLABLE MEDIUM TERM NOTI	18,068,000	19,320,719	24,140,835
61744YAL2	MORGAN STANLEY CALLABLE MEDIUM TERM NOTI	20,485,000	20,440,063	25,247,353
61746BEF9	MORGAN STANLEY CALLABLE NOTES FIXED 3.62	4,425,000	4,406,871	5,067,599
61746BDJ2	MORGAN STANLEY CALLABLE NOTES FIXED 3.75	1,330,000	1,346,295	1,425,986
61746BEG7	MORGAN STANLEY CALLABLE NOTES FIXED 4.37	1,790,000	1,893,682	2,436,799
6174468V4	MORGAN STANLEY CALLABLE NOTES VARIABLE 1	3,818,000	3,818,000	3,846,406
61744YAQ1	MORGAN STANLEY CALLABLE NOTES VARIABLE 2	3,605,000	3,592,481	3,878,836
61744YAR9	MORGAN STANLEY CALLABLE NOTES VARIABLE 2	3,260,000	3,529,842	4,233,469
61763QAA9	MORGAN STANLEY CAP I TR 2014-CPT VAR 13J	1,338,000	1,378,059	1,347,561
617458AS3	MORGAN STANLEY CAPITAL I TRUST 2011-C1 2	1,330,000	1,423,879	1,330,695
61691ABM4	MORGAN STANLEY CAPITAL I TRUST 2015-UBS8	20,208,098	726,721	736,426
61691EBB0	MORGAN STANLEY CAPITAL I TRUST 2016-UBS1	19,391,922	584,846	599,141
61691RAE6	MORGAN STANLEY CAPITAL I TRUST 2018-H4 2	1,045,000	1,176,278	1,249,681
61691MAL1	MORGAN STANLEY CAPITAL I TRUST 2018-SUN	644,000	644,000	618,983
61691MAA5	MORGAN STANLEY CAPITAL I TRUST 2018-SUN	644,000	644,000	634,310
61771MAV2	MORGAN STANLEY CAPITAL I TRUST 2019-H7 2	901,377	826,762	979,456
61691UBF5	MORGAN STANLEY CAPITAL I TRUST 2019-L3 2	13,213,893	642,556	648,194
61691UBH1	MORGAN STANLEY CAPITAL I TRUST 2019-L3 2	715,000	735,741	796,044
61692BBP4	MORGAN STANLEY CAPITAL I TRUST 2020-HR8	1,158,000	1,192,199	1,203,089
61770KBB0	MORGAN STANLEY CAPITAL I TRUST 2020-L4 2	541,000	555,761	570,939
617468103	MORGAN STANLEY CHINA A SHARE FUND INC CL	33,481	747,106	741,604
617446448	MORGAN STANLEY COMMON STOCK USD 0.01	53,952	2,267,359	3,697,331
61744H105	MORGAN STANLEY EMERGING MARKETS DEBT FU	317,960	2,746,102	2,944,310
6174467Y9	MORGAN STANLEY MEDIUM TERM NOTE FIXED 4.	860,000	858,714	1,013,931
61747YDU6	MORGAN STANLEY MEDIUM TERM NOTE FIXED 4.	2,455,000	2,557,534	2,664,240
6174467X1	MORGAN STANLEY MEDIUM TERM NOTE FIXED 5%	990,000	986,263	1,183,377
BV7T424	MORGAN STANLEY MEDIUM TERM NOTE STEP CPT	5,700,000	4,899,746	4,890,651
61748HVU2	MORGAN STANLEY MORTGAGE LOAN TRUST 2006	318,005	264,560	239,256
61748HWT4	MORGAN STANLEY MORTGAGE LOAN TRUST 2006	326,375	201,909	270,764
61748HYQ8	MORGAN STANLEY MORTGAGE LOAN TRUST 2006	682,698	339,076	543,611
61756HBH2	MORGAN STANLEY MORTGAGE LOAN TRUST 2007	188,975	154,562	166,979
61751JAB7	MORGAN STANLEY MORTGAGE LOAN TRUST 2007	175,851	149,217	175,243
61754VAE1	MORGAN STANLEY MORTGAGE LOAN TRUST 2007	447,480	445,441	330,743
617482V92	MORGAN STANLEY NOTES FIXED 6.375% 24/JUL	2,685,000	3,327,644	4,385,061
617446HD4	MORGAN STANLEY NOTES FIXED 7.25% 01/APR/	5,330,000	6,537,624	8,225,523
6169901M9	MORGAN STANLEY RE V INTL/BULLSHEAD LLC	100	0	10,021,509
616991113	MORGAN STANLEY RE VI INTL/1133 WEST LLC	100	186,627,360	0
617700109	MORNINGSTAR INC COMMON STOCK USD 0	706	93,846	163,488
61911CAA1	MORTGAGE EQUITY CONVERSION ASSET TRUST 2	3,253,831	2,651,200	3,152,485
61945CAC8	MOSAIC CO/THE CALLABLE NOTES FIXED 4.05%	1,354,000	1,334,472	1,533,175
61945CAD5	MOSAIC CO/THE CALLABLE NOTES FIXED 5.45%	1,565,000	1,669,441	1,945,702
61945CAE3	MOSAIC CO/THE CALLABLE NOTES FIXED 5.625	395,000	427,210	511,628
61945C103	MOSAIC CO/THE COMMON STOCK USD 0.01	19,791	362,468	455,391
61980AAD5	MOTIVA ENTERPRISES LLC CALLABLE NOTES FI	1,415,000	1,788,322	1,756,694
620076BT5	MOTOROLA SOLUTIONS INC CALLABLE NOTES FI	1,400,000	1,397,334	1,427,062
620076BF5	MOTOROLA SOLUTIONS INC CALLABLE NOTES FI	2,000,000	2,026,215	2,234,600
620076BE8	MOTOROLA SOLUTIONS INC CALLABLE NOTES FI	2,995,000	3,000,269	3,814,013
620076BN8	MOTOROLA SOLUTIONS INC CALLABLE NOTES FI	3,880,000	3,982,250	4,648,318
620076BL2	MOTOROLA SOLUTIONS INC CALLABLE NOTES FI	5,000,000	4,992,680	6,032,150
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD	9,127	1,263,555	1,552,138
623115AF9	MOUNT SINAI HOSPITALS GROUP INC CALLABLE	1,250,000	1,250,541	1,364,850
623115AE2	MOUNT SINAI HOSPITALS GROUP INC CALLABLE	5,481,000	5,484,011	6,280,897
B02L486	MOWI AS	4,721	96,107	105,316
553205AC9	MP CLO III LTD 2013-1A AR FLOATING 20/OC	1,000,000	1,000,081	996,355
62481RAC2	MP CLO IV LTD 2013-2A ARR FLOATING 25/JU	1,000,000	1,000,000	995,768
55336VAE0	MPLX LP CALLABLE BOND FIXED 4.5% 15/JUL/	3,350,000	3,513,166	3,648,753
55336VBR0	MPLX LP CALLABLE NOTES FIXED 1.75% 01/MA	312,000	311,329	322,892
55336VBQ2	MPLX LP CALLABLE NOTES FIXED 2.65% 15/AU	1,494,000	1,492,746	1,565,727
55336VAA8	MPLX LP CALLABLE NOTES FIXED 4% 15/FEB/2	1,070,000	1,027,915	1,195,779
55336VAR1	MPLX LP CALLABLE NOTES FIXED 4% 15/MAR/2	3,115,000	3,193,116	3,583,994
55336VAK6	MPLX LP CALLABLE NOTES FIXED 4.125% 01/M	1,150,000	1,130,365	1,326,341
55336VBN9	MPLX LP CALLABLE NOTES FIXED 4.25% 01/DE	2,440,000	2,408,183	2,864,975
55336VAM2	MPLX LP CALLABLE NOTES FIXED 4.5% 15/APR	13,290,000	13,194,789	15,201,368
55336VAN0	MPLX LP CALLABLE NOTES FIXED 4.7% 15/APR	10,498,000	10,693,083	12,449,368
55336VAS9	MPLX LP CALLABLE NOTES FIXED 4.8% 15/FEB	810,000	805,906	978,934

55336VAP5	MPLX LP CALLABLE NOTES FIXED 4.9% 15/APR	4,695,000	4,671,868	5,580,195
55336VBP4	MPLX LP CALLABLE NOTES FIXED 5.2% 01/DEC	6,610,000	6,597,890	7,986,533
55336VAL4	MPLX LP CALLABLE NOTES FIXED 5.2% 01/MAR	8,924,000	9,040,953	10,855,868
55336VAT7	MPLX LP CALLABLE NOTES FIXED 5.5% 15/FEB	12,199,000	12,518,819	16,063,765
1F2546B	MPT OPERATING PARTNERSHIP LP / MPT FINAN	1,000,000	1,292,350	1,388,017
55342UAJ3	MPT OPERATING PARTNERSHIP LP / MPT FINAN	1,890,000	1,881,541	2,019,938
55342UAH7	MPT OPERATING PARTNERSHIP LP / MPT FINAN	2,910,000	2,911,219	3,095,513
624998985	MS REF VII - SPECIAL GLOBAL	100	0	9,474,821
B2Q4CS1	MS&AD INSURANCE GROUP HOLDINGS INC COMM	10,788	286,533	328,201
553498106	MSA SAFETY INC COMMON STOCK USD 0	1,182	144,969	176,579
553530106	MSC INDUSTRIAL DIRECT CO INC COMMON STOC	2,615	186,576	220,680
55354G100	MSCI INC COMMON STOCK USD 0.01	2,873	750,929	1,282,881
6290054	MTR CORP LTD COMMON STOCK HKD 0	16,159	95,040	90,341
B09DHL9	MTU AERO ENGINES AG COMMON STOCK EUR	4,876	954,351	1,273,151
5294121	MUENCHENER RUECKVERSICHERUNGS-GESELLS	1,487	329,314	441,755
62548LAA0	MULTICARE HEALTH SYSTEM CALLABLE BOND FI	1,866,000	1,866,000	1,938,382
626207YF5	MUNICIPAL ELEC AUTH GA ELEC AUTHORITY BD	3,887,000	4,453,380	5,911,155
626207YS7	MUNICIPAL ELEC AUTH GA ELEC BDS PLANT VO	3,024,000	3,105,721	4,371,343
6610403	MURATA MANUFACTURING CO LTD COMMON STO	6,134	273,009	553,721
626717102	MURPHY OIL CORP COMMON STOCK USD 1	8,555	94,803	103,516
611112	MURRAY INCOME TRUST PLC CLOSED-END FUND	103,092	2,789,881	1,172,468
628312AD2	MUTUAL OF OMAHA INSURANCE CO CALLABLE NO	1,830,000	1,838,039	1,907,958
55499T546	MW AMERICAS TOPS LONG ONLY FUND LP	100	279,501,706	841,819,367
AAT9960B1	MW EUREKA FUND	436,798	90,000,000	108,616,663
628530BK2	MYLAN INC CALLABLE NOTES FIXED 4.55% 15/	300,000	295,442	356,640
628530BJ5	MYLAN INC CALLABLE NOTES FIXED 5.2% 15/A	2,915,000	2,857,178	3,794,922
6687571	NABTESCO CORP COMMON STOCK JPY	1,200	33,986	52,535
B1FSSM3	NAGACORP LTD COMMON STOCK HKD 0.0125	170,000	179,909	222,754
6619864	NAGOYA RAILROAD CO LTD COMMON STOCK JPY	1,900	51,374	50,093
631005BJ3	NARRAGANSETT ELECTRIC CO/THE CALLABLE NO	1,530,000	1,530,000	1,735,219
63111XAC5	NASDAQ INC CALLABLE NOTES FIXED .445% 21	240,000	240,000	240,281
63111XAE1	NASDAQ INC CALLABLE NOTES FIXED 2.5% 21/	2,040,000	2,040,000	2,013,684
63111XAB7	NASDAQ INC CALLABLE NOTES FIXED 3.25% 28	5,775,000	5,885,916	6,345,628
631103AF5	NASDAQ INC CALLABLE NOTES FIXED 4.25% 01	2,550,000	2,593,367	2,828,613
631103108	NASDAQ INC COMMON STOCK USD 0.01	3,724	364,331	494,324
632525AS0	NATIONAL AUSTRALIA BANK LTD CALLABLE MED	1,300,000	1,300,000	1,459,926
6624608	NATIONAL AUSTRALIA BANK LTD COMMON STOCK	86,987	1,535,104	1,516,992
632525AU5	NATIONAL AUSTRALIA BANK LTD MEDIUM TERM	572,000	572,000	581,512
2077303	NATIONAL BANK OF CANADA COMMON STOCK CAI	16,571	663,515	931,826
621520	NATIONAL EXPRESS GROUP PLC COMMON STOCK	39,086	138,634	126,840
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD 1	2,830	122,104	116,398
BDR05C0	NATIONAL GRID PLC COMMON STOCK GBP 12.43	37,389	434,843	442,092
49337WAJ9	NATIONAL GRID USA CALLABLE NOTES FIXED 5	200,000	226,316	267,126
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK	4,202	150,387	184,636
637071AK7	NATIONAL OILWELL VARCO INC CALLABLE NOTE	350,000	292,631	356,052
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK	11,661	187,820	160,106
637417AN6	NATIONAL RETAIL PROPERTIES INC CALLABLE	910,000	907,321	936,772
637417AH9	NATIONAL RETAIL PROPERTIES INC CALLABLE	2,100,000	2,094,939	2,367,876
637417106	NATIONAL RETAIL PROPERTIES INC REIT USD	5,549	200,576	227,065
637432NG6	NATIONAL RURAL UTILITIES COOPERATIVE FIN	230,000	229,547	256,174
637432CT0	NATIONAL RURAL UTILITIES COOPERATIVE FIN	700,000	981,614	1,102,514
637432NR2	NATIONAL RURAL UTILITIES COOPERATIVE FIN	1,475,000	1,467,953	1,963,446
637432NT8	NATIONAL RURAL UTILITIES COOPERATIVE FIN	5,540,000	5,559,781	7,300,612
637639AB1	NATIONAL SECURITIES CLEARING CORP CALLAB	2,100,000	2,096,450	2,173,836
63861CAD1	NATIONSTAR MORTGAGE HOLDINGS INC CALLABL	500,000	500,000	522,610
BBQ3366	NATIONWIDE BUILDING SOCIETY BOND VARIABL	1,150,000	2,397,163	2,782,977
63861VAA5	NATIONWIDE BUILDING SOCIETY CALLABLE MED	485,000	476,663	515,977
63861VAE7	NATIONWIDE BUILDING SOCIETY CALLABLE MED	600,000	635,019	699,030
63861VAB3	NATIONWIDE BUILDING SOCIETY CALLABLE MED	800,000	800,000	929,592
638612AJ0	NATIONWIDE FINANCIAL SERVICES INC CALLAB	250,000	250,115	299,058
638612AL5	NATIONWIDE FINANCIAL SERVICES INC CALLAB	370,000	409,298	446,953
638612AM3	NATIONWIDE FINANCIAL SERVICES INC CALLAB	1,872,000	1,863,549	2,084,828
638671AL1	NATIONWIDE MUTUAL INSURANCE CO CALLABLE	1,150,000	1,212,639	1,281,963
638671AN7	NATIONWIDE MUTUAL INSURANCE CO CALLABLE	3,925,000	3,916,047	4,610,776
638671AK3	NATIONWIDE MUTUAL INSURANCE CO CALLABLE	3,185,000	4,109,131	5,545,308
63874MAA0	NATIXIS COMMERCIAL MORTGAGE SECURITIES T	597,019	597,019	587,771
B1HDJL2	NATIXIS SA COMMON STOCK EUR 11.2	205,001	655,550	699,562
5650422	NATURGY ENERGY GROUP SA COMMON STOCK E	3,147	74,577	73,006
780099CH8	NATWEST GROUP PLC BOND FIXED 5.125% 28/M	6,572,000	6,612,024	7,424,980
780099CE5	NATWEST GROUP PLC BOND FIXED 6.125% 15/D	950,000	944,455	1,044,782
BGB6MY6	NATWEST GROUP PLC CALLABLE MEDIUM TERM N	600,000	696,127	774,762
780097BN0	NATWEST GROUP PLC CALLABLE NOTES VARIABL	340,000	340,000	353,784
780097BG5	NATWEST GROUP PLC CALLABLE NOTES VARIABL	500,000	498,406	600,875
780097BL4	NATWEST GROUP PLC CALLABLE NOTES VARIABL	700,000	714,308	833,938
BDHDFM9	NATWEST GROUP PLC CALLABLE NOTES VARIABL	1,400,000	1,461,091	1,448,594
780097BH3	NATWEST GROUP PLC CALLABLE NOTES VARIABL	1,543,000	1,554,976	1,571,237
780097BM2	NATWEST GROUP PLC CALLABLE NOTES VARIABL	1,735,000	1,711,926	1,846,665
78009PEH0	NATWEST GROUP PLC CALLABLE NOTES VARIABL	1,600,000	1,609,073	1,967,152
780097BQ3	NATWEST GROUP PLC CALLABLE NOTES VARIABL	2,098,000	2,105,489	2,298,086
780097BP5	NATWEST GROUP PLC CALLABLE NOTES VARIABL	2,725,000	2,725,000	2,957,633
639057AB4	NATWEST GROUP PLC CALLABLE NOTES VARIABL	3,335,000	3,291,830	3,449,090
780097BJ9	NATWEST GROUP PLC CALLABLE NOTES VARIABL	4,245,000	4,338,689	4,634,733
780097BK6	NATWEST GROUP PLC CALLABLE NOTES VARIABL	9,061,000	9,438,358	10,024,094
780097BB6	NATWEST GROUP PLC CALLABLE NOTES VARIABL	10,367,000	10,529,314	10,726,839
B7T7721	NATWEST GROUP PLC COMMON STOCK GBP	52,223	138,627	119,679
780097BD2	NATWEST GROUP PLC NOTES FIXED 3.875% 12/	6,415,000	6,414,584	6,960,532
780097BA8	NATWEST GROUP PLC NOTES FIXED 4.8% 05/AP	1,000,000	1,044,250	1,180,790
780097AZ4	NATWEST GROUP PLC NOTES FIXED 6% 19/DEC/	6,325,000	6,418,935	7,228,590
63906AAA8	NATWEST MARKETS PLC MEDIUM TERM NOTE FIX	2,500,000	2,499,128	2,635,650
63906YAA6	NATWEST MARKETS PLC NOTES FIXED 2.375% 2	7,140,000	7,117,223	7,427,528
63938C108	NAVIENT CORP COMMON STOCK USD 0.01	33,849	440,555	332,397
63939NAC7	NAVIENT PRIVATE EDUCATION LOAN TRUST 201	275,308	285,976	281,815
63942AAA4	NAVIENT PRIVATE EDUCATION LOAN TRUST 202	1,914,000	1,913,634	1,916,439
63940VAB8	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	119,686	119,674	122,033
63940PAB1	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	185,212	185,124	188,885

63941XAA5	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	220,939	220,922	223,104
63941TAA4	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	341,307	344,907	348,371
63941JAA6	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	429,845	429,844	440,146
63941GAB0	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	470,000	469,804	482,643
63941CAC7	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	482,000	479,985	484,563
63941FAC0	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	524,000	524,000	524,604
63935CAB7	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	528,000	527,809	545,338
63941FAB2	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	784,000	790,920	820,756
63940YAB2	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	857,000	861,026	882,956
63935BAA1	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	961,000	960,918	970,773
63941UAA1	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	1,034,772	1,034,579	1,042,561
63941HAA0	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	1,225,903	1,235,683	1,249,124
63941CAB9	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	1,267,000	1,266,437	1,325,037
63940UAB0	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	1,292,788	1,288,248	1,370,690
63941BAB1	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	1,319,431	1,318,845	1,379,808
63890BAB2	NAVIENT STUDENT LOAN TRUST 2018-EA 2018-	480,919	480,856	498,009
63941LAB9	NAVIENT STUDENT LOAN TRUST 2019-B 2019-B	1,013,000	1,012,946	1,061,743
63946BAG5	NBCUNIVERSAL MEDIA LLC CALLABLE NOTES FI	9,336,000	11,682,556	14,258,966
63946BAJ9	NBCUNIVERSAL MEDIA LLC NOTES FIXED 4.45%	8,481,000	8,595,738	11,106,039
63947U107	NCINO INC COMMON STOCK USD 0.0005	468	37,231	33,888
62886HAR2	NCL CORP LTD CALLABLE NOTES FIXED 12.25%	2,460,000	2,439,430	2,952,000
62886HAP6	NCL CORP LTD CALLABLE NOTES FIXED 3.625%	1,550,000	1,568,610	1,472,500
6.2886E+112	NCR CORP COMMON STOCK USD 0.01	8,555	230,404	321,411
6640400	NEC CORP COMMON STOCK JPY	9,348	295,657	501,602
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD 0.0	5,618	150,678	95,506
64031QBC4	NELNET STUDENT LOAN TRUST 2004-3 2004-3	361,101	351,352	355,178
64031QBK6	NELNET STUDENT LOAN TRUST 2004-4 2004-4	812,498	800,162	804,286
64031QBR1	NELNET STUDENT LOAN TRUST 2005-1 2005-1	2,355,782	2,309,228	2,294,906
64031QBX8	NELNET STUDENT LOAN TRUST 2005-2 2005-2	1,922,336	1,895,184	1,864,418
64031QCD1	NELNET STUDENT LOAN TRUST 2005-3 2005-3	1,687,804	1,661,105	1,661,956
64031QJC8	NELNET STUDENT LOAN TRUST 2005-4 2005-4	186,783	179,315	177,503
5633962	NEMETSCHKE SE COMMON STOCK EUR 0	10,663	767,320	788,022
B06YV46	NESTE OYJ COMMON STOCK EUR 0	4,601	118,866	333,044
641062AL8	NESTLE HOLDINGS INC CALLABLE NOTES FIXED	1,725,000	1,707,549	2,162,512
641062AN4	NESTLE HOLDINGS INC CALLABLE NOTES FIXED	4,825,000	4,762,466	6,420,049
7123870	NESTLE SA COMMON STOCK CHF 0.1	66,200	6,136,927	7,808,148
6036548	NET ONE SYSTEMS CO LTD COMMON STOCK JPY	9,100	167,466	320,829
64110D104	NETAPP INC COMMON STOCK USD 0.001	11,004	533,727	728,905
BK4PGH9	NETFLIX INC CALLABLE NOTES FIXED 3.875%	800,000	896,200	1,130,364
64110LAS5	NETFLIX INC CALLABLE NOTES FIXED 4.875%	250,000	271,520	281,925
64110L106	NETFLIX INC COMMON STOCK USD 0.001	15,249	5,503,002	8,245,592
Q6568@AA9	NETWORK FINANCE CO.PTY LTD(ENDEAVOUR ENE	5,000,000	5,000,000	5,669,800
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK	4,393	407,648	421,069
641423CD8	NEVADA POWER CO CALLABLE BOND FIXED 2.4%	595,000	593,593	640,321
641423CE6	NEVADA POWER CO CALLABLE BOND FIXED 3.12	1,115,000	1,114,578	1,234,729
641423B20	NEVADA POWER CO CALLABLE NOTES FIXED 5.3	995,000	1,085,476	1,319,181
641423CA4	NEVADA POWER CO CALLABLE NOTES FIXED 5.4	850,000	902,535	1,146,344
641423BP2	NEVADA POWER CO CALLABLE NOTES FIXED 6.6	1,915,000	2,387,794	2,924,262
641423BU1	NEVADA POWER CO CALLABLE NOTES FIXED 6.7	601,000	727,487	912,108
643529AB6	NEW CENTURY ALTERNATIVE MORTGAGE LOAN TI	437,210	228,354	157,377
6435EV108	NEW CENTURY FINANCIAL CORP MD COM STK US	15,033	753,337	0
644188BF0	NEW ENGLAND POWER CO CALLABLE NOTES FIXE	1,260,000	1,304,239	1,487,443
4630276	NEW EUROPE HOTELSORD DMO.01	30,000	212,903	0
644465106	NEW GERMANY FUND INC/THE CLOSED-END FUNC	178,138	2,655,660	3,389,966
646139X83	NEW JERSEY ST TPK AUTH TPK REV REV BDS 2	7,315,000	8,726,492	11,944,664
6461366R7	NEW JERSEY ST TRANSN TR FD AUTH SYS TAXA	830,000	830,000	872,546
6461366S5	NEW JERSEY ST TRANSN TR FD AUTH SYS TAXA	5,740,000	5,756,836	5,945,951
646136X55	NEW JERSEY ST TRANSN TR FD AUTH TRANSPOR	5,205,000	5,864,322	6,183,852
64829B100	NEW RELIC INC COMMON STOCK USD 0.001	1,659	102,759	108,499
64828T201	NEW RESIDENTIAL INVESTMENT CORP REIT USD	13,407	133,292	133,266
64829VAA4	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2018	941,108	1,008,824	996,728
64830QAA2	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2019	245,345	245,345	247,221
64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2019	358,575	358,575	365,231
64830NAA9	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2019	2,899,617	2,915,498	3,048,128
64828XAA1	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2020	1,238,139	1,258,042	1,301,012
64831CAA2	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2020	1,625,686	1,625,672	1,637,510
64831BAA4	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2020	2,197,309	2,197,289	2,202,450
TRY	NEW TURKISH LIRA		1,037	1,084
BM94GQ4	NEW WORLD DEVELOPMENT CO LTD COMMON ST	15,794	87,301	73,533
649322AD6	NEW YORK AND PRESBYTERIAN HOSPITAL/THE C	915,000	914,964	1,197,131
649322AA2	NEW YORK AND PRESBYTERIAN HOSPITAL/THE C	1,225,000	1,283,029	1,536,052
649322AF1	NEW YORK AND PRESBYTERIAN HOSPITAL/THE C	3,268,000	3,268,000	3,805,913
649445103	NEW YORK COMMUNITY BANCORP INC COMMON S	14,602	149,557	154,051
64952GAF5	NEW YORK LIFE INSURANCE CO CALLABLE NOTE	540,000	745,115	837,221
64952GAT5	NEW YORK LIFE INSURANCE CO CALLABLE NOTE	4,510,000	4,528,301	5,394,997
64952GAQ1	NEW YORK LIFE INSURANCE CO CALLABLE NOTE	5,924,000	5,910,479	7,960,138
64990GWW8	NEW YORK ST DORM AUTH REVS NON ST SUPPOR	1,430,000	1,430,000	1,506,291
64990FRB2	NEW YORK ST DORM AUTH ST PERS INCOME TAX	2,135,000	2,135,000	2,324,823
64990FXE9	NEW YORK ST DORM AUTH ST PERS INCOME TAX	11,295,000	11,381,977	12,316,972
650009S53	NEW YORK ST TWY AUTH GEN REV TAXABLE BDS	2,100,000	2,100,000	2,276,778
650111107	NEW YORK TIMES CO/THE COMMON STOCK USD 0	5,290	191,482	273,863
NZD	NEW ZEALAND DOLLAR		56,131	56,997
65120FAD6	NEWCREST FINANCE PTY LTD CALLABLE NOTES	1,525,000	1,531,446	1,684,454
65120FAB0	NEWCREST FINANCE PTY LTD CALLABLE NOTES	2,325,000	2,342,723	3,222,125
65120FAE4	NEWCREST FINANCE PTY LTD CALLABLE NOTES	3,075,000	3,114,090	3,758,665
6637101	NEWCREST MINING LTD COMMON STOCK AUD 0	22,347	339,781	444,552
651229AW6	NEWELL BRANDS INC CALLABLE NOTES FIXED 4	1,785,000	1,801,712	1,966,178
651229AV8	NEWELL BRANDS INC CALLABLE NOTES FIXED 4	2,420,000	2,470,612	2,538,314
651229AY2	NEWELL BRANDS INC CALLABLE NOTES FIXED 6	4,170,000	4,361,192	5,316,750
651229106	NEWELL BRANDS INC COMMON STOCK USD 1	12,489	310,128	265,141
651290AP3	NEWFIELD EXPLORATION CO CALLABLE NOTES F	4,225,000	4,378,198	4,388,296
65158NAB8	NEWMARK GROUP INC CALLABLE NOTES FIXED 6	600,000	613,950	651,876
651587107	NEWMARKET CORP COMMON STOCK USD 0	1,522	678,444	606,197
651639AY2	NEWMONT CORP CALLABLE NOTES FIXED 2.25%	5,423,000	5,374,795	5,707,328
651639AX4	NEWMONT CORP CALLABLE NOTES FIXED 2.8% 0	2,575,000	2,541,686	2,810,844

651639AV8	NEWMONT CORP CALLABLE NOTES FIXED 5.45%	673,000	751,179	953,944
651639AV6	NEWMONT CORP CALLABLE NOTES FIXED 5.875%	2,985,000	2,906,696	4,342,996
651639106	NEWMONT CORP COMMON STOCK USD 1.6	35,973	1,781,487	2,154,423
651639AP1	NEWMONT MINING CORP CALLABLE NOTES FIXED	4,575,000	5,543,578	6,224,882
651639AM8	NEWMONT MINING CORP CALLABLE NOTES FIXED	5,509,000	5,975,865	8,337,927
65249B208	NEWS CORP COMMON STOCK USD	3,998	52,094	71,044
65249B109	NEWS CORP COMMON STOCK USD 0.01	12,551	160,142	225,541
652CVR994	NEWSTAR FINANCIAL INC COMMON STOCK USD	856	462	462
BJ1F880	NEXI SPA COMMON STOCK EUR	4,595	76,494	91,867
B63QM77	NEXON CO LTD COMMON STOCK JPY	10,000	140,666	308,005
65336K103	NEXSTAR MEDIA GROUP INC COMMON STOCK US	1,419	123,076	154,941
3208986	NEXT PLC COMMON STOCK GBP 10	2,840	188,178	275,088
65339KBQ2	NEXTERA ENERGY CAPITAL HOLDINGS INC CALL	315,000	314,553	340,776
302570AX4	NEXTERA ENERGY CAPITAL HOLDINGS INC CALL	723,000	617,657	631,215
65339KBH2	NEXTERA ENERGY CAPITAL HOLDINGS INC CALL	1,100,000	1,096,656	1,231,802
65339KBG4	NEXTERA ENERGY CAPITAL HOLDINGS INC CALL	1,430,000	1,430,000	1,545,816
65339KAV2	NEXTERA ENERGY CAPITAL HOLDINGS INC CALL	2,395,000	2,395,000	2,622,525
65339KBR0	NEXTERA ENERGY CAPITAL HOLDINGS INC CALL	10,882,000	10,875,744	11,408,906
65339F101	NEXTERA ENERGY INC COMMON STOCK USD 0.01	81,725	4,382,124	6,305,084
G6599AA76	NEXXTDRIVE	100	0	133,418
6619507	NGK INSULATORS LTD COMMON STOCK JPY	20,364	315,175	314,005
6619604	NGK SPARK PLUG CO LTD COMMON STOCK JPY	35,960	624,931	614,049
62912XAC8	NGPL PIPECO LLC CALLABLE NOTES FIXED 7.7	525,000	581,599	709,790
6640767	NH FOODS LTD COMMON STOCK JPY	2,771	121,972	121,849
65364UAH9	NIAGARA MOHAWK POWER CORP CALLABLE BON	790,000	789,993	984,964
BYYT1T6	NIBE INDUSTRIER AB COMMON STOCK SEK 0.15	16,876	425,880	554,208
6647133	NICE LTD COMMON STOCK ILS 1	679	78,649	190,326
6640682	NIDEC CORP COMMON STOCK JPY	6,448	429,219	810,645
LX1624600	Nielsen Finance LLC (VNU, Inc.)-Class B-	96,018	95,777	95,857
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK USD 0.	34,921	670,657	728,801
B1DN466	NIHON M&A CENTER INC COMMON STOCK JPY	1,600	64,316	106,930
654106AK9	NIKE INC CALLABLE NOTES FIXED 2.85% 27/M	690,000	689,064	781,680
654106AL7	NIKE INC CALLABLE NOTES FIXED 3.25% 27/M	4,635,000	4,963,219	5,391,386
654106AG8	NIKE INC CALLABLE NOTES FIXED 3.375% 01/	2,280,000	2,212,431	2,702,096
654106AM5	NIKE INC CALLABLE NOTES FIXED 3.375% 27/	11,165,000	12,139,843	13,812,668
654106AD5	NIKE INC CALLABLE NOTES FIXED 3.625% 01/	870,000	1,005,674	1,061,096
654106AE3	NIKE INC CALLABLE NOTES FIXED 3.875% 01/	763,000	901,143	990,389
654106103	NIKE INC COMMON STOCK USD 0	48,275	4,768,451	6,829,464
654111202	NIKON CORP ADR USD	8,830	77,116	55,276
6642321	NIKON CORP COMMON STOCK JPY	29,900	197,986	188,531
BGQV183	NINE ENTERTAINMENT CO HOLDINGS LTD COMM	96,199	119,532	172,218
654445303	NINTENDO CO LTD ADR USD	1,741	92,594	140,185
6639550	NINTENDO CO LTD COMMON STOCK JPY	6,630	2,521,501	4,227,351
6396800	NIPPON BUILDING FUND INC REIT JPY	16	101,387	92,673
6642127	NIPPON EXPRESS CO LTD COMMON STOCK JPY	714	38,209	47,925
654579AC6	NIPPON LIFE INSURANCE CO CALLABLE NOTES	1,290,000	1,290,000	1,399,650
6640507	NIPPON PAINT HOLDINGS CO LTD COMMON STOC	1,900	94,427	208,504
6640541	NIPPON SANSO HOLDINGS CORP COMMON STOCK	27,960	502,477	518,876
6640563	NIPPON SHINYAKU CO LTD COMMON STOCK JPY	2,800	230,409	183,602
6470588	NIPPON SHOKUBAI CO LTD COMMON STOCK JPY	2,200	131,278	123,163
6642569	NIPPON STEEL CORP COMMON STOCK JPY	43,509	529,158	559,639
6640927	NIPPON SUISAN KAISHA LTD COMMON STOCK JP	20,700	72,778	85,410
6641373	NIPPON TELEGRAPH & TELEPHONE CORP COMM	92,470	1,745,442	2,369,407
6644060	NIPPON TELEVISION HOLDINGS INC COMMON ST	31,140	480,841	339,013
6643960	NIPPON YUSEN KK COMMON STOCK JPY	61,714	857,250	1,435,779
65473QA26	NISOURCE FINANCE CORP CALLABLE NOTES FIX	454,000	552,715	634,601
65473QBB8	NISOURCE FINANCE CORP CALLABLE NOTES FIX	3,765,000	3,818,858	5,156,469
65473PAK1	NISOURCE INC CALLABLE NOTES FIXED .95% 1	10,653,000	10,626,798	10,717,344
65473PAL9	NISOURCE INC CALLABLE NOTES FIXED 1.7% 1	12,231,000	12,179,211	12,169,845
65473QBE2	NISOURCE INC CALLABLE NOTES FIXED 3.49%	1,690,000	1,713,323	1,916,342
65473PAJ4	NISOURCE INC CALLABLE NOTES FIXED 3.6% 0	6,014,000	6,730,897	6,959,220
65473QBG7	NISOURCE INC CALLABLE NOTES FIXED 3.95%	2,619,000	2,638,910	3,217,180
65473QBF9	NISOURCE INC CALLABLE NOTES FIXED 4.375%	3,151,000	3,279,202	3,997,705
65473QBC6	NISOURCE INC CALLABLE NOTES FIXED 4.8% 1	15,019,000	15,027,824	19,671,135
65473QBD4	NISOURCE INC CALLABLE NOTES FIXED 5.65%	1,214,000	1,501,166	1,746,266
65473QAX1	NISOURCE INC CALLABLE NOTES FIXED 5.95%	2,976,000	3,618,349	4,254,757
65473P105	NISOURCE INC COMMON STOCK USD 0.01	12,414	292,631	284,777
65479MAC0	NISSAN AUTO RECEIVABLES 2020-A OWNER TRU	1,362,000	1,361,878	1,387,254
6641588	NISSAN CHEMICAL CORP COMMON STOCK JPY	37,400	1,641,242	2,340,104
654744A08	NISSAN MOTOR CO LTD ADR USD	23,340	156,742	251,839
654744AB7	NISSAN MOTOR CO LTD CALLABLE NOTES FIXED	518,000	520,011	554,633
BKX8NY5	NISSAN MOTOR CO LTD CALLABLE NOTES FIXED	600,000	791,831	796,274
BKVH9J1	NISSAN MOTOR CO LTD CALLABLE NOTES FIXED	1,100,000	1,415,064	1,422,085
654744AC5	NISSAN MOTOR CO LTD CALLABLE NOTES FIXED	2,997,000	3,193,147	3,310,276
654744AA9	NISSAN MOTOR CO LTD CALLABLE NOTES FIXED	4,055,000	4,055,000	4,239,908
654744AD3	NISSAN MOTOR CO LTD CALLABLE NOTES FIXED	6,552,000	6,766,074	7,377,683
6642860	NISSAN MOTOR CO LTD COMMON STOCK JPY	49,900	292,979	270,657
6640961	NISSHIN SEIFUN GROUP INC COMMON STOCK JP	1,997	36,973	31,741
6641760	NISSIN FOODS HOLDINGS CO LTD COMMON STOC	681	42,424	58,308
6644800	NITORI HOLDINGS CO LTD COMMON STOCK JPY	4,860	944,743	1,017,707
654802206	NITTO DENKO CORP ADR USD	1,988	45,461	89,023
6641801	NITTO DENKO CORP COMMON STOCK JPY	36,718	2,138,817	3,282,553
62919Q102	NMC HEALTH PLC ADR USD	1,104	45,420	229
629334103	NN GROUP NV ADR USD	9,700	227,956	209,132
BNG8PQ9	NN GROUP NV COMMON STOCK EUR 0.12	11,405	447,728	495,807
655044AQ8	NOBLE ENERGY INC CALLABLE NOTES FIXED 3.	703,000	790,019	807,642
655044AP0	NOBLE ENERGY INC CALLABLE NOTES FIXED 3.	2,982,000	3,162,540	3,470,452
655044AN5	NOBLE ENERGY INC CALLABLE NOTES FIXED 4.	1,688,000	1,576,432	2,404,117
655044AR6	NOBLE ENERGY INC CALLABLE NOTES FIXED 4.	3,333,000	3,575,413	4,343,399
655044AG0	NOBLE ENERGY INC CALLABLE NOTES FIXED 5.	6,125,000	6,673,107	8,798,256
655044AJ4	NOBLE ENERGY INC CALLABLE NOTES FIXED 5.	6,933,000	6,573,167	9,756,464
655044AE5	NOBLE ENERGY INC CALLABLE NOTES FIXED 6%	2,290,000	2,777,134	3,483,571
654902204	NOKIA OYJ ADR USD 0	387,127	1,568,763	1,513,667
654902AC9	NOKIA OYJ CALLABLE NOTES FIXED 6.625% 15	5,145,000	5,438,942	6,571,760
5902941	NOKIA OYJ COMMON STOCK EUR 0	61,352	291,735	236,537

65536PAD2	NOMURA ASSET ACCEPTANCE CORP ALTERNATIV	498,327	269,933	161,738
65535VP06	NOMURA ASSET ACCEPTANCE CORP ALTERNATIV	505,002	504,667	497,829
65535VRZ3	NOMURA ASSET ACCEPTANCE CORP ALTERNATIV	1,847,197	1,012,014	1,512,968
6646237	NOMURA CO LTD COMMON STOCK JPY	11,800	116,171	97,376
65535H208	NOMURA HOLDINGS INC ADR USD	3,372	16,810	17,973
6643108	NOMURA HOLDINGS INC COMMON STOCK JPY	325,257	1,384,719	1,716,936
65535HAR0	NOMURA HOLDINGS INC NOTES FIXED 1.851% 1	1,000,000	1,000,000	1,039,280
65535HAP4	NOMURA HOLDINGS INC NOTES FIXED 2.648% 1	1,970,000	1,970,000	2,103,901
65535HAS8	NOMURA HOLDINGS INC NOTES FIXED 2.679% 1	1,803,000	1,803,000	1,908,764
65535HAQ2	NOMURA HOLDINGS INC NOTES FIXED 3.103% 1	1,806,000	1,832,945	1,971,105
B1CWJM5	NOMURA REAL ESTATE HOLDINGS INC COMMON S	1,412	26,211	31,223
BYSJJF4	NOMURA REAL ESTATE MASTER FUND INC REIT	45	71,445	64,332
6390921	NOMURA RESEARCH INSTITUTE LTD COMMON STO	48,601	1,115,429	1,739,365
BRJ6JV1	NON-STANDARD FINANCE PLC COMMON STOCK G	77,910	102,968	3,376
65557DAL5	NORDEA BANK ABP CALLABLE MEDIUM TERM NOT	200,000	197,766	218,376
BFM0SV9	NORDEA BANK ABP COMMON STOCK SEK 1	564	3,809	4,604
BYZF9J9	NORDEA BANK ABP COMMON STOCK SEK 1	34,653	298,295	283,636
65557CAV9	NORDEA BANK ABP MEDIUM TERM NOTE FIXED 3	4,175,000	4,170,910	4,512,632
G6363#AX5	NORDIC AVIATION CAPITAL 29 DAC	2,047,853	1,953,265	1,535,890
G6363#AT4	NORDIC AVIATION CAPITAL 29 DAC 6.58 03/1	6,190,900	5,814,987	4,643,175
BHWV258	NORDIC ENTERTAINMENT GROUP AB COMMON ST	8,332	205,112	465,270
655663102	NORDSON CORP COMMON STOCK USD 0	1,866	283,829	374,973
655664AH3	NORDSTROM INC BOND FIXED 6.95% 15/MAR/20	4,000,000	4,942,588	4,549,920
655664AR1	NORDSTROM INC CALLABLE NOTES FIXED 5% 15	4,245,000	4,104,268	3,995,776
655664100	NORDSTROM INC COMMON STOCK USD 0	3,524	78,045	109,984
655844BH0	NORFOLK SOUTHERN CORP CALLABLE BOND FIXE	1,175,000	1,208,047	1,603,746
655844CD8	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	140,000	138,768	159,702
655844BT4	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	345,000	344,544	384,158
655844BR8	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	350,000	367,494	463,782
655844BN7	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	1,002,000	1,057,681	1,240,807
655844BX5	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	1,810,000	1,763,544	2,206,915
655844CF3	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	2,230,000	2,262,509	2,429,563
655844BV9	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	2,300,000	2,182,335	2,927,969
655844BZ0	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	2,792,000	2,726,210	3,272,392
655844CC0	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	2,680,000	2,832,784	3,370,556
655844CB2	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	3,940,000	3,976,230	5,153,481
655844BM9	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	7,465,000	7,621,431	9,051,611
655844BY3	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	7,197,000	7,193,720	9,143,429
655844CH9	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	13,156,000	10,087,303	14,345,434
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USE	9,321	1,614,509	2,214,763
656531605	NORSK HYDRO ASA ADR USD	10,800	32,310	49,464
B11HK39	NORSK HYDRO ASA COMMON STOCK NOK 1.098	352,627	1,052,144	1,641,648
R6236*AA2	NORSPAN LNG VIII AS	6,687,787	6,687,787	8,080,853
BJ00Z30	NORTH AMERICAN INCOME TRUST PLC CLOSED-E	751,667	2,381,162	2,512,216
66285WFB7	NORTH TEX TWY AUTH REV FIRST TIER REV BD	482,000	657,312	835,855
6350260	NORTHAM PLATINUM LTD COMMON STOCK ZAR 0.	19,711	121,287	281,171
664675AT2	NORTHEASTERN UNIVERSITY CALLABLE BOND FI	74,000	74,000	78,114
665501AL6	NORTHERN NATURAL GAS CO CALLABLE NOTES F	2,200,000	2,567,400	2,673,506
6717456	NORTHERN STAR RESOURCES LTD COMMON STO	7,904	77,666	77,398
665772CA5	NORTHERN STATES POWER CO/MN CALLABLE BOI	810,000	886,156	1,108,509
665772CB3	NORTHERN STATES POWER CO/MN CALLABLE BOI	1,000,000	1,077,936	1,503,850
665772CP2	NORTHERN STATES POWER CO/MN CALLABLE BOI	1,511,000	1,587,032	1,834,173
665772CL1	NORTHERN STATES POWER CO/MN CALLABLE BOI	1,805,000	1,910,216	2,333,378
665772CC1	NORTHERN STATES POWER CO/MN CALLABLE BOI	1,690,000	2,366,995	2,559,083
665772CS6	NORTHERN STATES POWER CO/MN CALLABLE BOI	2,895,000	2,841,513	3,066,674
665772CQ0	NORTHERN STATES POWER CO/MN CALLABLE BOI	2,595,000	2,601,494	3,197,481
665772CR8	NORTHERN STATES POWER CO/MN CALLABLE BOI	4,117,000	4,059,091	4,642,247
665772CJ6	NORTHERN STATES POWER CO/MN CALLABLE BOI	4,115,000	4,180,971	4,783,317
665859AQ7	NORTHERN TRUST CORP CALLABLE BOND VARIAE	900,000	900,000	960,750
665859AS3	NORTHERN TRUST CORP CALLABLE NOTES VARIA	1,812,000	1,812,000	1,986,858
665859104	NORTHERN TRUST CORP COMMON STOCK USD 1.	6,245	496,706	581,659
B68XHC3	NORTHLAND POWER INC COMMON STOCK CAD 0.	9,367	322,131	335,786
666807BN1	NORTHROP GRUMMAN CORP CALLABLE NOTES FI	353,000	365,990	399,176
666807BD3	NORTHROP GRUMMAN CORP CALLABLE NOTES FI	365,000	415,166	499,835
666807BM3	NORTHROP GRUMMAN CORP CALLABLE NOTES FI	563,000	575,023	612,353
666807BG6	NORTHROP GRUMMAN CORP CALLABLE NOTES FI	572,000	573,321	614,791
666807BQ4	NORTHROP GRUMMAN CORP CALLABLE NOTES FI	619,000	618,913	642,472
666807BJ0	NORTHROP GRUMMAN CORP CALLABLE NOTES FI	1,899,000	1,979,813	2,315,375
666807BT8	NORTHROP GRUMMAN CORP CALLABLE NOTES FI	2,605,000	2,662,821	3,600,631
666807BH4	NORTHROP GRUMMAN CORP CALLABLE NOTES FI	3,168,000	3,402,415	4,224,876
666807BU5	NORTHROP GRUMMAN CORP CALLABLE NOTES FI	11,493,000	14,401,617	17,084,804
666807BP6	NORTHROP GRUMMAN CORP CALLABLE NOTES FI	17,040,000	17,418,916	21,380,429
666807102	NORTHROP GRUMMAN CORP COMMON STOCK US	5,082	1,438,187	1,548,587
666807AW2	NORTHROP GRUMMAN SYSTEMS CORP CALLABLE	520,000	678,711	798,834
666807AQ5	NORTHROP GRUMMAN SYSTEMS CORP NOTES FI	500,000	596,807	663,860
667274AD6	NORTHWELL HEALTHCARE INC CALLABLE BOND F	1,371,000	1,371,000	1,571,742
667274AC8	NORTHWELL HEALTHCARE INC CALLABLE BOND F	2,628,000	2,628,000	3,153,022
667274AA2	NORTHWELL HEALTHCARE INC CALLABLE NOTES	515,000	467,010	590,391
667294BB7	NORTHWEST AIRLINES 2002-1 CLASS G-2 PASS	85,322	90,762	84,834
667469AA8	NORTHWEST FLORIDA TIMBER FINANCE LLC NOT	1,295,000	1,277,506	1,351,941
66775VAB1	NORTHWEST PIPELINE LLC CALLABLE NOTES FI	4,705,000	4,720,493	5,383,461
668138AC4	NORTHWESTERN MUTUAL LIFE INSURANCE CO/TH	2,385,000	2,372,958	2,771,132
668138AA8	NORTHWESTERN MUTUAL LIFE INSURANCE CO/TH	9,540,000	9,508,339	11,235,353
668444AS1	NORTHWESTERN UNIVERSITY CALLABLE BOND FI	19,000	19,000	20,248
668444AC6	NORTHWESTERN UNIVERSITY CALLABLE BOND FI	1,550,000	1,550,000	2,050,247
66860JAA6	NORTHWOODS CAPITAL XI-B LTD 2018-11BA A1	492,590	492,590	488,105
668771108	NORTONLIFELOCK INC COMMON STOCK 0.01	17,831	392,193	370,528
G66721104	NORWEGIAN CRUISE LINE HOLDINGS LTD COMMO	10,206	236,564	259,539
87054#AA6	NOTES FIXED 5.32% 30/SEP/2040 USD	8,000,000	8,000,000	8,000,000
7103065	NOVARTIS AG COMMON STOCK CHF 0.5	42,082	3,326,273	3,982,306
66989HAK4	NOVARTIS CAPITAL CORP CALLABLE NOTES FIX	395,000	398,698	517,442
66989HAF5	NOVARTIS CAPITAL CORP CALLABLE NOTES FIX	530,000	491,874	657,290
66989HAH1	NOVARTIS CAPITAL CORP CALLABLE NOTES FIX	2,765,000	2,838,296	3,806,963
66989HAS7	NOVARTIS CAPITAL CORP CALLABLE NOTES FIX	6,715,000	6,687,129	7,358,767
66987XEW1	NOVASTAR MORTGAGE FUNDING TRUST SERIES 2	401,453	241,843	391,716

670100205	NOVO NORDISK A/S ADR USD	17,113	1,086,388	1,195,343
BHC8X90	NOVO NORDISK A/S COMMON STOCK DKK 0.2	79,871	3,731,345	5,601,539
G6674U108	NOVOCURE LTD COMMON STOCK USD 0	6,049	493,094	1,046,719
B798FW0	NOVOZYMES A/S COMMON STOCK DKK 2	12,167	602,875	699,000
629377CN0	NRG ENERGY INC CALLABLE NOTES FIXED 2% 0	3,575,000	3,573,474	3,707,197
629377CP5	NRG ENERGY INC CALLABLE NOTES FIXED 2.45	4,270,000	4,264,085	4,495,584
629377CL4	NRG ENERGY INC CALLABLE NOTES FIXED 4.45	740,000	739,134	858,141
629377508	NRG ENERGY INC COMMON STOCK USD 0.01	29,649	954,896	1,113,320
6544687	NS SOLUTIONS CORP COMMON STOCK JPY	5,300	147,331	156,056
6641544	NSK LTD COMMON STOCK JPY	46,282	384,929	401,653
6125639	NTT DATA CORP COMMON STOCK JPY	61,100	539,737	835,024
67018T105	NU SKIN ENTERPRISES INC COMMON STOCK USD	1,656	73,811	90,467
67020Y100	NUANCE COMMUNICATIONS INC COMMON STOCK	9,125	225,605	402,321
670346AR6	NUCOR CORP CALLABLE NOTES FIXED 2% 01/JU	954,000	952,689	1,010,305
670346AS4	NUCOR CORP CALLABLE NOTES FIXED 2.7% 01/	1,797,000	1,876,223	1,976,035
670346AT2	NUCOR CORP CALLABLE NOTES FIXED 2.979% 1	1,780,000	1,787,297	1,851,975
670346AM7	NUCOR CORP CALLABLE NOTES FIXED 4% 01/AU	1,275,000	1,309,917	1,377,523
670346105	NUCOR CORP COMMON STOCK USD 0.4	9,795	445,879	520,996
67059N108	NUTANIX INC COMMON STOCK USD 0.000025	5,932	166,139	189,053
67077MAQ1	NUTRIEN LTD CALLABLE BOND FIXED 6.125% 1	125,000	133,630	179,381
67077MAN8	NUTRIEN LTD CALLABLE NOTES FIXED 4.125%	1,385,000	1,378,442	1,649,341
67077MAT5	NUTRIEN LTD CALLABLE NOTES FIXED 4.2% 01	265,000	264,237	316,866
67077MAR9	NUTRIEN LTD CALLABLE NOTES FIXED 4.9% 01	295,000	279,150	377,656
67077MAU2	NUTRIEN LTD CALLABLE NOTES FIXED 5% 01/A	1,596,000	1,766,907	2,207,220
67077MAS7	NUTRIEN LTD CALLABLE NOTES FIXED 5.25% 1	540,000	602,714	735,485
67077MAP3	NUTRIEN LTD CALLABLE NOTES FIXED 7.125%	450,000	490,558	646,547
67077M108	NUTRIEN LTD COMMON STOCK USD	17,997	609,343	866,736
BDRJLN0	NUTRIEN LTD COMMON STOCK USD	41,688	1,692,959	2,003,904
67079BAB6	NUTRITION & BIOSCIENCES INC CALLABLE NOT	1,486,000	1,486,000	1,501,766
67079BAD2	NUTRITION & BIOSCIENCES INC CALLABLE NOT	3,710,000	3,724,603	3,821,374
67079BAF7	NUTRITION & BIOSCIENCES INC CALLABLE NOT	5,987,000	6,053,444	6,503,558
67079BAE0	NUTRITION & BIOSCIENCES INC CALLABLE NOT	6,123,000	6,151,793	6,579,776
67079BAC4	NUTRITION & BIOSCIENCES INC CALLABLE NOT	6,726,000	6,736,381	6,932,286
67071L106	NUVEEN AMT-FREE MUNICIPAL CREDIT INCOME	74,220	1,151,676	1,245,412
670657105	NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME	440,701	6,047,560	6,654,585
67077P101	NUVEEN EMERGING MARKETS DEBT 2022 TARGET	25,335	188,534	189,506
67072B107	NUVEEN GEORGIA QUALITY MUNICIPAL INCOME	20,451	241,743	267,295
67075G103	NUVEEN GLOBAL HIGH INCOME FUND CLOSED-EN	66,480	769,476	1,033,764
670671106	NUVEEN INTERMEDIATE DURATION MUNICIPAL T	602,337	7,841,611	8,360,438
670677103	NUVEEN INTERMEDIATE DURATION QUALITY MUN	139,921	1,894,852	2,061,036
67061Q107	NUVEEN MARYLAND QUALITY MUNICIPAL INCOME	56,130	714,887	791,994
670979103	NUVEEN MICHIGAN QUALITY MUNICIPAL INCOME	98,224	1,350,207	1,449,786
67070X101	NUVEEN MUNICIPAL CREDIT INCOME FUND CLOS	42,292	660,440	681,747
67069Y102	NUVEEN NEW JERSEY QUALITY MUNICIPAL INCO	184,248	2,584,915	2,647,644
670656107	NUVEEN NEW YORK AMT-FREE QUALITY MUNICIP	34,914	464,581	472,386
670972108	NUVEEN PENNSYLVANIA QUALITY MUNICIPAL IN	186,430	2,468,251	2,697,642
67066V101	NUVEEN QUALITY MUNICIPAL INCOME FUND CLO	590,989	8,207,136	9,083,501
6706ER101	NUVEEN S&P 500 BUY-WRITE INCOME FUND CLO	434,738	4,996,382	5,599,425
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD 0.01	10,805	231,039	251,648
67066GAF1	NVIDIA CORP CALLABLE NOTES FIXED 2.85% 0	108,000	120,464	121,494
67066GAG9	NVIDIA CORP CALLABLE NOTES FIXED 3.5% 01	10,165,000	10,492,751	12,207,352
67066GAH7	NVIDIA CORP CALLABLE NOTES FIXED 3.5% 01	14,567,000	15,741,008	17,671,062
67066GAJ3	NVIDIA CORP CALLABLE NOTES FIXED 3.7% 01	3,565,000	3,906,930	4,580,633
67066G104	NVIDIA CORP COMMON STOCK USD 0.001	26,246	8,049,493	13,705,661
62944TAF2	NVR INC CALLABLE NOTES FIXED 3% 15/MAY/2	1,100,000	1,098,050	1,203,884
62944T105	NVR INC COMMON STOCK USD 0.01	170	562,648	693,576
62954HAC2	NXP BV / NXP FUNDING LLC / NXP USA INC C	337,000	337,542	371,559
62954HAA6	NXP BV / NXP FUNDING LLC / NXP USA INC C	1,099,000	1,133,179	1,258,498
62954HAB4	NXP BV / NXP FUNDING LLC / NXP USA INC C	3,139,000	3,231,279	3,741,123
62954HAD0	NXP BV / NXP FUNDING LLC / NXP USA INC N	1,430,000	1,428,189	1,621,641
62947QAY4	NXP BV / NXP FUNDING LLC CALLABLE NOTES	115,000	124,946	146,533
62947QAX6	NXP BV / NXP FUNDING LLC CALLABLE NOTES	1,210,000	1,448,046	1,457,760
62947QAW8	NXP BV / NXP FUNDING LLC CALLABLE NOTES	2,500,000	2,500,000	2,634,875
62947QAV0	NXP BV / NXP FUNDING LLC CALLABLE NOTES	2,750,000	2,874,981	3,005,833
62947QAZ1	NXP BV / NXP FUNDING LLC CALLABLE NOTES	3,914,000	3,979,204	4,414,679
62954RAA4	NYU LANGONE HOSPITALS CALLABLE BOND FIXE	5,653,000	5,653,000	5,915,186
62952EAB3	NYU LANGONE HOSPITALS CALLABLE NOTES FIX	335,000	335,000	470,826
67181A107	OAK STREET HEALTH INC COMMON STOCK USD 0	3,976	195,967	243,172
67181DA09	OAK STREET INVESTMENT GRADE NET LEASE FU	1,657,588	1,657,522	1,670,807
67401PAB4	OAKTREE SPECIALTY LENDING CORP CALLABLE	2,360,000	2,341,292	2,443,756
6656407	OBAYASHI CORP COMMON STOCK JPY	64,279	466,292	554,102
6136749	OBIC CO LTD COMMON STOCK JPY	2,000	217,930	401,569
67112FAD2	OBX 2018-1 TRUST 2018-1 A2 FLOATING 25/J	494,163	494,163	492,898
67083Q101	OCA INC COM STK USD0.01	10,687	107	107
B3MBS74	OCADO GROUP PLC COMMON STOCK GBP 2	5,255	84,187	164,283
674599CN3	OCCIDENTAL PETROLEUM CORP CALLABLE NOTE:	181,000	176,675	147,515
674599CR4	OCCIDENTAL PETROLEUM CORP CALLABLE NOTE:	300,000	299,793	280,500
674599DH5	OCCIDENTAL PETROLEUM CORP CALLABLE NOTE:	430,000	618,493	468,700
674599CL7	OCCIDENTAL PETROLEUM CORP CALLABLE NOTE:	850,000	853,487	694,833
674599CE3	OCCIDENTAL PETROLEUM CORP CALLABLE NOTE:	725,000	625,862	724,311
674599DK8	OCCIDENTAL PETROLEUM CORP CALLABLE NOTE:	885,000	813,411	750,038
674599CS2	OCCIDENTAL PETROLEUM CORP CALLABLE NOTE:	2,225,000	2,215,156	2,036,253
674599DF9	OCCIDENTAL PETROLEUM CORP CALLABLE NOTE:	3,139,000	3,762,117	3,286,533
674599CY9	OCCIDENTAL PETROLEUM CORP CALLABLE NOTE:	3,950,000	3,931,449	3,329,060
674599CW3	OCCIDENTAL PETROLEUM CORP CALLABLE NOTE:	3,835,000	3,830,783	3,691,188
674599DQ5	OCCIDENTAL PETROLEUM CORP CALLABLE NOTE:	3,820,000	4,287,509	3,844,219
674599DL6	OCCIDENTAL PETROLEUM CORP CALLABLE NOTE:	6,230,000	7,331,402	6,321,456
674599DC6	OCCIDENTAL PETROLEUM CORP CALLABLE NOTE:	9,275,000	10,172,204	9,682,544
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK	27,246	603,718	471,628
674599162	OCCIDENTAL PETROLEUM CORP EQUITY WRT 03/	2,108	0	14,355
674599DG7	OCCIDENTAL PETROLEUM CORP PUTABLE NOTES	11,500,000	4,918,064	5,290,000
675553AA9	ODHSNER CLINIC FOUNDATION CALLABLE BOND	650,000	650,000	892,177
6656106	ODAKYU ELECTRIC RAILWAY CO LTD COMMON ST	3,125	68,977	98,068
67576GAC1	ODEBRECHT OFFSHORE DRILLING FINANCE LTD	148,285	98,331	140,130
67576GAD9	ODEBRECHT OFFSHORE DRILLING FINANCE LTD	1,101,001	806,002	151,355

67576JAB7	ODEBRECHT OIL & GAS FINANCE LTD CALLABLE	144,861	98,278	761
B1577G7	OESTERREICHISCHE POST AG COMMON STOCK E	5,763	181,860	202,373
67111BAC4	OFSI FUND IX LTD 2018-1A A FLOATING 15/J	1,000,000	986,489	991,962
670837103	OGE ENERGY CORP COMMON STOCK USD 0.01	6,492	202,464	206,835
677050AJ5	OGLETHORPE POWER CORP CALLABLE BOND FIXI	1,050,000	1,014,741	1,112,601
677050AG1	OGLETHORPE POWER CORP CALLABLE BOND FIXI	1,085,000	1,351,282	1,433,730
677050AK2	OGLETHORPE POWER CORP CALLABLE BOND FIXI	1,530,000	1,558,549	1,720,439
677050AH9	OGLETHORPE POWER CORP CALLABLE BOND FIXI	1,495,000	1,531,057	1,848,867
677052AA0	OGLETHORPE POWER CORP CALLABLE BOND FIXI	2,125,000	2,557,528	2,633,236
677050AL0	OGLETHORPE POWER CORP CALLABLE BOND FIXI	3,005,000	2,986,649	3,192,272
677050AN6	OGLETHORPE POWER CORP CALLABLE BOND FIXI	3,300,000	3,374,260	4,190,373
677050AP1	OGLETHORPE POWER CORP CALLABLE BOND FIXI	5,700,000	5,617,372	6,125,334
677347CF1	OHIO EDISON CO CALLABLE BOND FIXED 8.25%	2,577,000	3,841,809	3,918,921
677347CE4	OHIO EDISON CO CALLABLE NOTES FIXED 6.87	670,000	844,965	908,399
67740QAH9	OHIO NATIONAL FINANCIAL SERVICES INC CAL	4,555,000	4,544,866	4,762,070
677415CR0	OHIO POWER CO CALLABLE NOTES FIXED 4% 01	360,000	425,410	452,470
677415CQ2	OHIO POWER CO CALLABLE NOTES FIXED 4.15%	860,000	883,019	1,090,523
677415CF6	OHIO POWER CO CALLABLE NOTES FIXED 6.6%	2,995,000	2,970,699	4,159,756
677632PA3	OHIO ST UNIV GEN RCPTS TAXABLE GEN RECEI	517,000	527,356	751,708
67777JAK4	OHIOHEALTH CORP CALLABLE BOND FIXED 3.04	416,000	416,000	455,374
6657604	OIL SEARCH LTD COMMON STOCK AUD 0	62,802	166,005	179,791
670852102	OIS OPTICAL IMAGING SYSTEMS INC COM STK	13,200	825	0
6657701	OJI HOLDINGS CORP COMMON STOCK JPY	63,810	331,349	362,792
678858BM2	OKLAHOMA GAS & ELECTRIC CO CALLABLE NOTE	200,000	205,295	267,022
678858BU4	OKLAHOMA GAS AND ELECTRIC CO CALLABLE NO	665,000	663,243	760,368
679295105	OKTA INC COMMON STOCK USD	3,734	567,861	949,407
679580100	OLD DOMINION FREIGHT LINE INC COMMON STO	4,028	561,434	786,185
680223104	OLD REPUBLIC INTERNATIONAL CORP COMMON S	9,208	151,514	181,490
680617AC1	OLEODUCTO CENTRAL SA CALLABLE NOTES FIXE	227,000	247,024	246,411
680665205	OLIN CORP COMMON STOCK USD 1	4,628	85,436	113,664
681116109	OLLIE'S BARGAIN OUTLET HOLDINGS INC COMM	1,775	136,579	145,142
68163W109	OLYMPUS CORP ADR USD	21,066	198,291	463,663
6658801	OLYMPUS CORP COMMON STOCK JPY	64,912	952,562	1,418,702
89799U176	OLYMPUS GROWTH FUND V/1133 WEST LLC	100	13,072	6,176,666
681996872	OLYMPUS GROWTH FUND VI LP	100	25,742,049	55,305,014
681936BB5	OMEGA HEALTHCARE INVESTORS INC CALLABLE	800,000	788,640	870,912
681936BD1	OMEGA HEALTHCARE INVESTORS INC CALLABLE	1,000,000	991,310	1,094,560
681936100	OMEGA HEALTHCARE INVESTORS INC REIT USD	7,304	221,109	265,281
G6764#AA0	OMEGA LEASING (NO 9) LIMITED	3,157,895	3,157,895	3,230,747
681919106	OMNICOM GROUP INC COMMON STOCK USD 0.15	8,913	537,543	555,904
6659428	OMRON CORP COMMON STOCK JPY	3,832	180,691	341,464
4651459	OMV AG COMMON STOCK EUR 0	5,108	232,369	206,246
682189105	ON SEMICONDUCTOR CORP COMMON STOCK USE	13,160	235,612	430,727
68233JBP8	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	325,000	372,793	403,712
68233DAT4	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	300,000	388,856	454,689
68233JAH7	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	485,000	485,306	690,824
68233JAR5	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	1,005,000	1,042,100	1,047,351
68233JBG8	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	985,000	1,015,890	1,276,028
68233JBUT	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	1,435,000	1,433,436	1,606,712
68233JBB9	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	1,735,000	1,666,661	2,119,181
68233JAS3	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	1,623,000	1,866,005	2,319,738
68233DAP2	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	1,600,000	2,146,401	2,476,224
68233JAF1	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	2,020,000	2,417,832	3,364,108
68233JBW3	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	2,427,000	2,813,398	3,693,384
68233JAT1	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	3,155,000	3,302,021	4,177,946
68233JBR4	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	12,442,000	12,282,890	14,188,359
68233JBV5	ONCOR ELECTRIC DELIVERY CO LLC NOTES	4,270,000	4,257,552	5,302,315
68235PAC3	ONE GAS INC CALLABLE NOTES FIXED 4.5% 01	885,000	875,707	1,182,652
68235PAF5	ONE GAS INC CALLABLE NOTES FIXED 4.658%	850,000	849,992	1,113,500
85172FAN9	ONEMAIN FINANCE CORP CALLABLE NOTES FIXE	300,000	300,000	354,750
85172FAD1	ONEMAIN FINANCE CORP CALLABLE NOTES FIXE	500,000	505,625	526,250
85172FAM1	ONEMAIN FINANCE CORP CALLABLE NOTES FIXE	500,000	499,951	580,625
85172FAQ2	ONEMAIN FINANCE CORP CALLABLE NOTES FIXE	500,000	500,000	593,750
68268W103	ONEMAIN HOLDINGS INC COMMON STOCK USD 0.	14,410	505,939	693,986
682680BA0	ONEOK INC CALLABLE NOTES FIXED 2.2% 15/S	1,000,000	1,027,156	1,033,380
682680BB8	ONEOK INC CALLABLE NOTES FIXED 3.1% 15/M	1,889,000	1,662,896	2,012,333
682680AY9	ONEOK INC CALLABLE NOTES FIXED 3.4% 01/S	647,000	649,455	692,426
682680AS2	ONEOK INC CALLABLE NOTES FIXED 4% 13/JUL	1,500,000	1,451,189	1,672,560
682680AW3	ONEOK INC CALLABLE NOTES FIXED 4.35% 15/	3,880,000	3,917,208	4,400,308
682680AZ6	ONEOK INC CALLABLE NOTES FIXED 4.45% 01/	3,657,000	3,402,799	3,846,506
682680BC6	ONEOK INC CALLABLE NOTES FIXED 4.5% 15/M	997,000	980,375	1,045,444
682680AU7	ONEOK INC CALLABLE NOTES FIXED 4.55% 15/	5,200,000	5,175,985	5,950,776
682680AT0	ONEOK INC CALLABLE NOTES FIXED 4.95% 13/	376,000	371,022	420,097
682680AV5	ONEOK INC CALLABLE NOTES FIXED 5.2% 15/J	2,810,000	2,739,457	3,279,832
682680AN3	ONEOK INC CALLABLE NOTES FIXED 6% 15/JUN	195,000	216,199	238,807
682680BE2	ONEOK INC CALLABLE NOTES FIXED 6.35% 15/	100,000	99,688	128,212
682680BF9	ONEOK INC CALLABLE NOTES FIXED 7.15% 15/	7,033,000	7,301,728	9,712,925
682680103	ONEOK INC COMMON STOCK USD 0.01	14,224	473,584	545,917
68268NAD5	ONEOK PARTNERS LP CALLABLE NOTES FIXED 6	900,000	1,090,401	1,159,983
68268NAC7	ONEOK PARTNERS LP CALLABLE NOTES FIXED 6	3,655,000	4,329,945	4,618,129
68268NAC8	ONEOK PARTNERS LP CALLABLE NOTES FIXED 6	4,318,000	4,450,637	5,188,768
2659518	ONEX CORP COMMON STOCK CAD 0	4,022	250,809	230,649
6660107	ONO PHARMACEUTICAL CO LTD COMMON STOCK	3,950	84,477	118,907
68327LAC0	ONTARIO TEACHERS' CADILLAC FAIRVIEW PROP	1,000,000	998,773	1,144,620
6483821	ONWARD HOLDINGS CO LTD COMMON STOCK JPY	19,700	145,532	39,497
2260824	OPEN TEXT CORP COMMON STOCK EUR 0	25,019	917,745	1,135,870
68389FHC1	OPTION ONE MORTGAGE LOAN TRUST 2005-2 20	2,000,000	365,541	1,948,568
68389XBT1	ORACLE CORP CALLABLE NOTES FIXED 2.5% 01	1,120,000	1,119,648	1,203,731
68389XBR5	ORACLE CORP CALLABLE NOTES FIXED 2.625%	259,000	258,829	271,098
68389XBU8	ORACLE CORP CALLABLE NOTES FIXED 2.8% 01	1,693,000	1,689,615	1,867,176
68389XBV6	ORACLE CORP CALLABLE NOTES FIXED 2.95% 0	9,025,000	9,143,635	10,091,214
68389XBS3	ORACLE CORP CALLABLE NOTES FIXED 2.95% 1	1,544,000	1,659,360	1,679,810
68389XBN4	ORACLE CORP CALLABLE NOTES FIXED 3.25% 1	1,840,000	2,071,470	2,099,606
68389XBW4	ORACLE CORP CALLABLE NOTES FIXED 3.6% 01	15,500,000	16,123,263	18,153,445
68389XBX2	ORACLE CORP CALLABLE NOTES FIXED 3.6% 01	51,470,000	55,331,578	59,966,668

68389XBP9	ORACLE CORP CALLABLE NOTES FIXED 3.8% 15	7,491,000	7,410,021	9,048,004
68389XB0	ORACLE CORP CALLABLE NOTES FIXED 3.85% 0	11,238,000	11,493,311	13,819,593
68389XBH7	ORACLE CORP CALLABLE NOTES FIXED 3.85% 1	4,205,000	4,220,204	5,077,790
68389XBE4	ORACLE CORP CALLABLE NOTES FIXED 3.9% 15	6,495,000	6,461,874	7,974,691
68389XB3	ORACLE CORP CALLABLE NOTES FIXED 4% 15/J	21,485,000	22,079,545	26,371,978
68389XBQ7	ORACLE CORP CALLABLE NOTES FIXED 4% 15/N	8,536,000	8,934,084	10,541,021
68389XBF1	ORACLE CORP CALLABLE NOTES FIXED 4.125%	6,245,000	6,145,759	7,708,828
68389XAV7	ORACLE CORP CALLABLE NOTES FIXED 4.3% 08	4,980,000	5,226,479	6,302,788
68389XBG9	ORACLE CORP CALLABLE NOTES FIXED 4.375%	6,655,000	6,783,015	8,737,416
68389XAV5	ORACLE CORP CALLABLE NOTES FIXED 4.5% 08	2,790,000	2,925,656	3,634,700
68389XAM7	ORACLE CORP CALLABLE NOTES FIXED 5.375%	8,661,000	9,947,666	12,430,787
68389X105	ORACLE CORP COMMON STOCK USD 0.01	102,724	4,950,658	6,645,216
6141680	ORACLE CORP JAPAN COMMON STOCK JPY	750	55,319	97,704
68389XAE5	ORACLE CORP NOTES FIXED 6.5% 15/APR/2038	755,000	921,749	1,200,201
684060106	ORANGE SA ADR USD	148,400	1,617,463	1,760,024
35177PAL1	ORANGE SA CALLABLE NOTES STEP CPN 01/MAR	6,431,000	8,501,292	10,578,416
5176177	ORANGE SA COMMON STOCK EUR 4	21,662	330,451	257,995
67103HAJ6	O'REILLY AUTOMOTIVE INC CALLABLE NOTES F	353,000	365,939	425,234
67103HAK3	O'REILLY AUTOMOTIVE INC CALLABLE NOTES F	533,000	530,570	533,821
67103HAH0	O'REILLY AUTOMOTIVE INC CALLABLE NOTES F	630,000	690,332	740,867
67103H107	O'REILLY AUTOMOTIVE INC COMMON STOCK USD	5,822	2,406,620	2,634,863
Q7160#AL3	ORICA FINANCE LIMITED SERIES A	3,000,000	3,000,000	3,513,720
6458001	ORICA LTD COMMON STOCK AUD 0	43,440	579,028	507,835
6648891	ORIENTAL LAND CO LTD/JAPAN COMMON STOCK	2,116	205,467	349,234
6214861	ORIGIN ENERGY LTD COMMON STOCK AUD 0	18,750	92,704	68,870
B17NY40	ORION OYJ COMMON STOCK EUR 0.65	19,124	879,411	878,171
6661144	ORIX CORP COMMON STOCK JPY	14,230	216,065	218,388
6527774	ORIX JREIT INC REIT JPY	27	59,660	44,588
B1VQF42	ORKLA ASA COMMON STOCK NOK 1.25	11,999	106,311	121,925
686514AH3	ORLANDO HEALTH OBLIGATED GROUP CALLABLE	1,215,000	1,215,000	1,347,277
686514AF7	ORLANDO HEALTH OBLIGATED GROUP CALLABLE	1,430,000	1,430,000	1,764,692
7339451	ORPEA SA COMMON STOCK EUR 1.25	551	64,930	72,508
BYT16L4	ORSTED AS COMMON STOCK DKK 10	7,977	694,183	1,630,542
6661768	OSAKA GAS CO LTD COMMON STOCK JPY	4,047	76,840	82,786
688239201	OSHKOSH CORP COMMON STOCK USD 0.01	2,202	150,056	189,526
68902VAH0	OTIS WORLDWIDE CORP CALLABLE NOTES FIXED	540,000	540,977	572,314
68902VAM9	OTIS WORLDWIDE CORP CALLABLE NOTES FIXED	4,330,000	4,590,614	5,008,944
68902VAL1	OTIS WORLDWIDE CORP CALLABLE NOTES FIXED	5,245,000	5,300,012	5,695,755
68902VAK3	OTIS WORLDWIDE CORP CALLABLE NOTES FIXED	7,110,000	7,111,051	7,634,931
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD 0.0	72,985	4,498,198	4,930,137
6267058	OTSUKA CORP COMMON STOCK JPY	25,148	985,738	1,327,489
B5LTM93	OTSUKA HOLDINGS CO LTD COMMON STOCK JPY	24,900	1,062,341	1,065,506
69007J106	OUTFRONT MEDIA INC REIT USD 0.01	4,637	79,968	90,700
2218561B	OVERNIGHT INDEX SWAP - OIS	2,900,000	0	(217,598)
2218611B	OVERNIGHT INDEX SWAP - OIS	9,300,000	0	(63,107)
2218661B	OVERNIGHT INDEX SWAP - OIS	3,900,000	0	(26,464)
2218831B	OVERNIGHT INDEX SWAP - OIS	27,500,000	0	(2,073)
2218171B	OVERNIGHT INDEX SWAP - OIS	27,500,000	0	32,619
B0F9V20	OVERSEA-CHINESE BANKING CORP LTD COMMON	34,975	256,496	266,219
292505AD6	OVINTIV INC	1,372,000	1,379,827	1,588,831
292505AK0	OVINTIV INC CALLABLE NOTES FIXED 5.15% 1	2,300,000	2,458,669	2,178,054
292505AE4	OVINTIV INC CALLABLE NOTES FIXED 6.625%	564,000	636,474	629,317
690742AF8	OWENS CORNING CALLABLE NOTES FIXED 3.4%	800,000	767,901	883,408
690742AE1	OWENS CORNING CALLABLE NOTES FIXED 4.2%	2,350,000	2,306,598	2,612,472
690742AG6	OWENS CORNING CALLABLE NOTES FIXED 4.3%	400,000	335,136	480,792
690742AH4	OWENS CORNING CALLABLE NOTES FIXED 4.4%	720,000	849,889	867,082
690742AB7	OWENS CORNING CALLABLE NOTES FIXED 7% 01	1,159,000	1,346,171	1,652,444
690742101	OWENS CORNING COMMON STOCK USD 0.001	3,471	202,099	262,963
69121KAE4	OWL ROCK CAPITAL CORP CALLABLE NOTES FIX	398,000	394,313	403,699
691215AE7	OWNIT MORTGAGE LOAN TRUST SERIES 2004-1	68,976	54,942	69,400
69145LAA2	OXFORD FINANCE LLC / OXFORD FINANCE CO-I	400,000	400,000	399,000
69371RN44	PACCAR FINANCIAL CORP MEDIUM TERM NOTE F	1,345,000	1,343,198	1,356,217
693718108	PACCAR INC COMMON STOCK USD 1	11,034	772,024	952,014
B8180J7	PACIFIC CENTURY PREMIUM DEVELOPMENTS LTD	3	1	0
694308HA8	PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	170,000	164,888	171,068
694308GZ4	PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	6,625,000	7,204,494	7,173,948
694308JJ7	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	640,000	630,472	636,102
694308JH1	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	3,526,000	3,508,828	3,519,160
694308JG3	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	3,690,000	3,684,170	3,703,469
694308JM0	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	4,425,000	4,999,382	5,040,429
694308JF5	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	6,992,000	6,981,980	7,115,199
BM9R011	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	9,490,000	9,332,712	9,432,206
694308JE8	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	10,697,000	10,696,419	10,727,166
694308JQ1	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	11,487,000	12,770,153	12,839,479
694308JP3	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	13,296,000	13,844,572	14,165,558
694308HR1	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	15,620,000	16,291,437	16,214,219
694308JN8	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	13,860,000	16,143,420	16,515,715
694308HW0	PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	488,000	512,934	521,496
694308HS9	PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	1,100,000	1,095,841	1,178,265
694308HD2	PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	1,500,000	1,634,886	1,645,995
694308HP5	PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	2,251,000	2,363,456	2,381,851
694308JC2	PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	2,352,000	2,395,818	2,687,772
694308HY6	PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	3,199,000	3,282,265	3,315,220
694308HN0	PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	4,010,000	4,270,650	4,304,895
694308JB4	PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	6,337,000	6,769,976	6,805,431
694308HG5	PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	6,600,000	7,233,500	7,040,814
694308JK4	PACIFIC GAS AND ELECTRIC COMPANY	1,050,000	1,000,867	1,147,587
694308JL2	PACIFIC GAS AND ELECTRIC COMPANY	3,390,000	3,509,754	3,675,370
6944PL2B4	PACIFIC LIFE GLOBAL FUNDING II MEDIUM TE	5,488,000	5,493,401	5,563,076
69448FAA9	PACIFIC LIFE INSURANCE CO CALLABLE NOTES	4,860,000	4,857,616	5,516,100
694476AE2	PACIFIC LIFECORP CALLABLE NOTES FIXED 3.	2,615,000	2,601,885	2,905,527
BYVTPZ3	PACIFIC NATIONAL FINANCE PTY LTD CALLABL	500,000	482,285	535,323
695114CW6	PACIFICORP CALLABLE BOND FIXED 2.7% 15/S	565,000	564,055	620,952
695114CX4	PACIFICORP CALLABLE BOND FIXED 3.3% 15/M	1,635,000	1,621,850	1,875,541
695114CN6	PACIFICORP CALLABLE BOND FIXED 4.1% 01/F	440,000	527,477	540,892

695114CT3	PACIFICORP CALLABLE BOND FIXED 4.125% 15	7,354,000	7,604,398	9,455,332
695114CV8	PACIFICORP CALLABLE BOND FIXED 4.15% 15/	1,520,000	1,513,168	1,983,022
695114BZ0	PACIFICORP CALLABLE BOND FIXED 5.25% 15/	275,000	315,792	381,004
695114CD8	PACIFICORP CALLABLE BOND FIXED 5.75% 01/	2,075,000	2,406,309	2,954,406
695114CL0	PACIFICORP CALLABLE BOND FIXED 6% 15/JAN	2,015,000	2,546,166	2,996,708
695114CB2	PACIFICORP CALLABLE BOND FIXED 6.1% 01/A	650,000	728,808	937,664
695114CG1	PACIFICORP CALLABLE BOND FIXED 6.25% 15/	5,987,000	7,339,596	8,941,285
695114BT4	PACIFICORP CALLABLE BOND FIXED 7.7% 15/N	1,040,000	1,382,728	1,606,665
695156AV1	PACKAGING CORP OF AMERICA CALLABLE NOTES	340,000	337,108	421,695
695156109	PACKAGING CORP OF AMERICA COMMON STOCK I	3,041	302,500	419,384
695995142	PACVEN WALDEN VENTURES IV L P IBM	100	4,517,475	1,870,149
695995167	PACVEN WALDEN VENTURES V LP IBM	100	0	19,095,121
695263103	PACWEST BANCORP COMMON STOCK USD 0	6,974	212,013	177,140
3023231	PAGEGROUP PLC COMMON STOCK GBP 1	29,964	173,692	183,252
69553P100	PAGERDUTY INC COMMON STOCK USD 0.000005	2,219	59,865	92,532
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD	3,072	595,735	1,091,758
2669272	PAN AMERICAN SILVER CORP COMMON STOCK C	10,324	311,198	355,749
6269861	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	4,400	57,103	101,770
6572707	PANASONIC CORP COMMON STOCK JPY	23,383	205,758	269,625
B44XTX8	PANDORA A/S COMMON STOCK DKK 0.01	31,569	2,224,961	3,533,901
G69996547	PANTHEON GLOBAL SEC FUND III/1133 WEST L	100	0	2,039,464
G69998410	PANTHEON GLOBAL SECONDARY FUND IV, L.P.	100	0	10,340,345
698997913	PANTHEON GLOBAL SECONDARY FUND L P IBM L	100	5,782,308	996,216
899992457	PANTHEON GLOBAL SECONDARY FUND V LP	100	11,659,104	21,637,060
89399W275	PANTHEON GLOBAL SECONDARY II/BULLSHEAD D	100	9,929,760	1,111,239
69888XAA7	PAR PHARMACEUTICAL INC CALLABLE NOTES FI	564,000	554,910	611,940
699149AH3	PARAGUAY GOVERNMENT INTERNATIONAL BOND	436,000	464,568	550,999
69924R108	PARAMOUNT GROUP INC REIT USD 0.01	6,208	65,816	56,120
LX1672790	Parrexel International Corporation-Initia	275,846	273,099	271,709
70014LAA8	PARK AEROSPACE HOLDINGS LTD CALLABLE NOT	154,000	155,600	161,625
70014LAB6	PARK AEROSPACE HOLDINGS LTD CALLABLE NOT	780,000	806,583	850,699
70014LAC4	PARK AEROSPACE HOLDINGS LTD CALLABLE NOT	1,320,000	1,319,780	1,383,268
700162AJ9	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1,000,000	1,000,000	999,608
700517105	PARK HOTELS & RESORTS INC REIT USD 0.01	7,567	115,977	129,774
701094AN4	PARKER-HANNIFIN CORP CALLABLE NOTES FIXE	905,000	902,468	1,027,012
701094AM6	PARKER-HANNIFIN CORP CALLABLE NOTES FIXE	1,030,000	1,029,633	1,104,665
701094AP9	PARKER-HANNIFIN CORP CALLABLE NOTES FIXE	2,740,000	2,748,520	3,429,220
701094104	PARKER-HANNIFIN CORP COMMON STOCK USD 0.	4,158	719,613	1,132,681
BLFHPV8	PARKLAND CORP/CANADA	7,261	250,962	230,198
701877102	PARSLEY ENERGY INC COMMON STOCK MXN 0.01	9,727	135,186	138,123
701885AH8	PARSLEY ENERGY LLC / PARSLEY FINANCE COR	1,070,000	1,114,493	1,171,115
701885AJ4	PARSLEY ENERGY LLC / PARSLEY FINANCE COR	1,530,000	1,530,000	1,606,500
702991266	PARTECH INTL VENTURES V,LP/1133 WEST LLC	100	11,618,243	0
B119QG0	PARTNERS GROUP HOLDING AG COMMON STOCK	779	523,374	916,522
704326107	PAYCHEX INC COMMON STOCK USD 0.01	16,762	1,150,282	1,561,883
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD 0.(	1,600	377,446	723,600
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD	1,123	143,170	231,237
70450YAF0	PAYPAL HOLDINGS INC CALLABLE NOTES FIXED	540,000	539,503	552,917
70450YAG8	PAYPAL HOLDINGS INC CALLABLE NOTES FIXED	758,000	757,927	791,943
70450YAH6	PAYPAL HOLDINGS INC CALLABLE NOTES FIXED	2,000,000	1,997,997	2,141,640
70450YAJ2	PAYPAL HOLDINGS INC CALLABLE NOTES FIXED	7,417,000	7,752,812	8,556,029
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD 0.0	51,370	5,609,915	12,030,854
6574071	PCCW LTD COMMON STOCK HKD 0	42,731	23,820	25,736
B05DVL1	PCHOME ONLINE INC COMMON STOCK TWD 10	31,364	201,073	100,461
69327RAD3	PDC ENERGY INC CONVERTIBLE BOND FIXED 1.	4,793,000	4,673,830	4,656,783
70462GAC2	PEACEHEALTH OBLIGATED GROUP CALLABLE BON	162,000	162,000	175,913
70462GAA6	PEACEHEALTH OBLIGATED GROUP CALLABLE NO	615,000	615,000	826,671
705015105	PEARSON PLC ADR USD	10,337	91,511	94,894
677608	PEARSON PLC COMMON STOCK GBP 25	8,030	85,760	74,685
693304AU1	PECO ENERGY CO CALLABLE BOND FIXED 1.7%	795,000	794,777	802,091
693304AX5	PECO ENERGY CO CALLABLE BOND FIXED 3% 15	1,775,000	1,799,953	1,957,843
693304AV9	PECO ENERGY CO CALLABLE BOND FIXED 3.7%	565,000	562,947	692,588
693304AW7	PECO ENERGY CO CALLABLE BOND FIXED 3.9%	955,000	895,963	1,204,398
693304AS6	PECO ENERGY CO CALLABLE BOND FIXED 4.15%	1,645,000	1,783,811	2,117,707
705573103	PEGASYSYSTEMS INC COMMON STOCK USD 0.01	1,280	115,524	170,573
70614W100	PELTON INTERACTIVE INC COMMON STOCK USD	4,173	386,906	633,128
B4PT2P8	PEMBINA PIPELINE CORP COMMON STOCK CAD 0	27,044	775,957	638,952
708696BX6	PENNSYLVANIA ELECTRIC CO CALLABLE NOTES	1,100,000	1,213,135	1,205,204
708696BY4	PENNSYLVANIA ELECTRIC CO CALLABLE NOTES	1,246,000	1,206,809	1,328,236
708696BZ1	PENNSYLVANIA ELECTRIC CO CALLABLE NOTES	1,250,000	1,330,453	1,366,188
708696BV0	PENNSYLVANIA ELECTRIC CO CALLABLE NOTES	9,600,000	9,941,872	12,140,352
709223A27	PENNSYLVANIA ST TPK COMMN TPK REV REV BD	1,000,000	1,051,935	1,515,360
70959W103	PENSKE AUTOMOTIVE GROUP INC COMMON STOC	4,446	182,646	264,048
709599AH7	PENSKE TRUCK LEASING CO LP / PTL FINANCE	2,000	2,108	2,132
709599BE3	PENSKE TRUCK LEASING CO LP / PTL FINANCE	300,000	299,196	347,259
709599AX2	PENSKE TRUCK LEASING CO LP / PTL FINANCE	473,000	472,434	544,182
709599AZ7	PENSKE TRUCK LEASING CO LP / PTL FINANCE	1,860,000	1,854,180	2,083,330
709599BF0	PENSKE TRUCK LEASING CO LP / PTL FINANCE	2,765,000	2,761,811	3,013,021
ABA9981K4	PENSO FUND PLATFORM SPC SEGREGATED PORT	17,495	5,000,000	26,384,777
709629AR0	PENTAIR FINANCE SARL CALLABLE NOTES FIXE	1,285,000	1,278,025	1,519,153
G7500T104	PENTAIR PLC COMMON STOCK USD 0.01	5,345	216,134	283,766
6680804	PENTA-OCEAN CONSTRUCTION CO LTD COMMON	42,400	227,623	364,268
70975L107	PENUMBRA INC COMMON STOCK USD 0.001	1,071	194,569	187,425
712704105	PEOPLE'S UNITED FINANCIAL INC COMMON STO	31,913	406,023	412,635
71338QAC0	PEPPERDINE UNIVERSITY CALLABLE BOND FIXE	1,410,000	1,410,000	1,504,653
713448CQ9	PEPSICO INC CALLABLE MEDIUM TERM NOTE FI	1,460,000	1,546,706	1,903,752
713448FA1	PEPSICO INC CALLABLE NOTES FIXED 1.4% 25	675,000	672,343	679,759
713448EZ7	PEPSICO INC CALLABLE NOTES FIXED 1.625%	1,855,000	1,847,545	1,903,861
713448EL8	PEPSICO INC CALLABLE NOTES FIXED 2.625%	840,000	837,767	927,293
713448EP9	PEPSICO INC CALLABLE NOTES FIXED 2.875%	215,000	215,413	240,705
713448EM6	PEPSICO INC CALLABLE NOTES FIXED 3.375%	5,127,000	5,222,712	6,221,256
713448DP0	PEPSICO INC CALLABLE NOTES FIXED 3.45% 0	9,262,000	8,859,625	11,199,055
713448ET1	PEPSICO INC CALLABLE NOTES FIXED 3.5% 19	2,265,000	2,349,383	2,716,890
713448CC0	PEPSICO INC CALLABLE NOTES FIXED 3.6% 13	1,010,000	894,117	1,234,069
713448EU8	PEPSICO INC CALLABLE NOTES FIXED 3.625%	8,978,000	10,094,396	11,392,454

713448EV6	PEPSICO INC CALLABLE NOTES FIXED 3.875%	2,510,000	2,671,651	3,362,823
713448DV7	PEPSICO INC CALLABLE NOTES FIXED 4% 02/M	4,643,000	4,731,681	6,141,668
713448CZ9	PEPSICO INC CALLABLE NOTES FIXED 4.6% 17	315,000	426,014	440,956
713448I08	PEPSICO INC COMMON STOCK USD 0.017	56,272	6,687,059	8,345,138
713448BZ0	PEPSICO INC NOTES FIXED 4% 05/MAR/2042 U	225,000	257,330	291,166
B97SH97	PEPTIDREAM INC COMMON STOCK JPY	1,000	50,346	50,753
714046I09	PERKINELMER INC COMMON STOCK USD 1	3,617	333,415	519,040
713990562	PERMIRA EUROPE III/BULLSHEAD I	100	0	136,212
71499Y716	PERMIRA V LP	100	1,908,243	78,681,783
AAG9935F8	PERMIRA VI L.P. 1	100	25,201,335	56,607,324
71427QAB4	PERNOD RICARD INTERNATIONAL FINANCE LLC	1,330,000	1,307,481	1,308,055
71427QAA6	PERNOD RICARD INTERNATIONAL FINANCE LLC	2,255,000	2,246,162	2,233,284
71427QAC2	PERNOD RICARD INTERNATIONAL FINANCE LLC	3,498,000	3,412,478	3,468,407
4682329	PERNOD RICARD SA COMMON STOCK EUR 1.55	4,258	681,242	816,909
G97822103	PERRIGO CO PLC COMMON STOCK USD 0.001	4,428	242,178	198,020
714295AA0	PERRIGO FINANCE UNLIMITED CO CALLABLE BO	652,000	663,255	728,154
71429MAC9	PERRIGO FINANCE UNLIMITED CO CALLABLE NO	2,233,000	2,231,761	2,386,541
89499SP29	PERRY PARTNERS INTERNATIONAL	14,434	9,361,539	5,605,324
682538	PERSIMMON PLC COMMON STOCK GBP 10	24,390	667,435	922,515
B3CY709	PERSOL HOLDINGS CO LTD COMMON STOCK JPY	47,200	859,803	850,784
69370PAG6	PERTAMINA PERSERO PT CALLABLE MEDIUM TER	600,000	600,000	646,176
71568PAA7	PERUSAHAAN LISTRIK NEGARA PT BOND FIXED	2,206,000	2,346,578	2,298,652
71568PAN9	PERUSAHAAN PERSEROAN PERSERO PT PERUSA	700,000	694,022	724,696
71568PAP4	PERUSAHAAN PERSEROAN PERSERO PT PERUSA	1,300,000	1,278,072	1,334,190
71568PAK5	PERUSAHAAN PERSEROAN PERSERO PT PERUSA	4,623,000	4,880,375	5,254,178
71647NBH1	PETROBRAS GLOBAL FINANCE BV CALLABLE NOT	1,170,000	1,279,612	1,344,681
71647NAS8	PETROBRAS GLOBAL FINANCE BV CALLABLE NOT	2,200,000	2,232,598	2,722,698
71647NB0D	PETROBRAS GLOBAL FINANCE BV CALLABLE NOT	2,350,000	2,350,000	2,978,625
71647NBE8	PETROBRAS GLOBAL FINANCE BV CALLABLE NOT	3,405,000	5,282,596	3,805,088
71647NAK5	PETROBRAS GLOBAL FINANCE BV CALLABLE NOT	2,975,000	2,964,950	3,837,750
71644EAG7	PETRO-CANADA CALLABLE NOTES FIXED 5.95%	1,091,000	1,167,903	1,412,725
71644EAJ1	PETRO-CANADA CALLABLE NOTES FIXED 6.8% 1	6,218,000	7,778,109	8,723,232
B0H2K53	PETROFAC LTD COMMON STOCK GBP 0.02	10,720	132,023	20,237
71654V101	PETROLEO BRASILEIRO SA ADR USD	68,900	612,840	762,034
2684532	PETROLEO BRASILEIRO SA PREFERENCE BRL 0	3,400	15,014	18,551
71654QDB5	PETROLEOS MEXICANOS CALLABLE BOND 23/JAN	820,000	819,633	865,920
71654QBT8	PETROLEOS MEXICANOS CALLABLE BOND FIXED	276,750	276,750	288,302
71654QBY7	PETROLEOS MEXICANOS CALLABLE BOND FIXED	530,000	530,000	554,921
71654QDE9	PETROLEOS MEXICANOS CALLABLE BOND FIXED	775,000	775,000	773,063
71654QCL4	PETROLEOS MEXICANOS CALLABLE BOND FIXED	903,000	1,039,130	818,570
71654QBR2	PETROLEOS MEXICANOS CALLABLE BOND FIXED	2,850,000	2,966,096	2,612,025
71654QDD1	PETROLEOS MEXICANOS CALLABLE BOND FIXED	3,760,000	2,823,966	3,791,020
71654QDF6	PETROLEOS MEXICANOS CALLABLE BOND FIXED	5,195,000	4,272,027	4,886,677
71654QCC4	PETROLEOS MEXICANOS CALLABLE MEDIUM TER	14,125,000	13,497,330	13,242,188
716743AR0	PETRONAS CAPITAL LTD CALLABLE MEDIUM TER	630,000	630,000	840,867
BJ62K68	PETS AT HOME GROUP PLC COMMON STOCK GBP	54,107	210,888	307,828
7103526	PEUGEOT SA COMMON STOCK EUR 1	58,019	1,404,366	1,588,027
006ESC917	PFAD ADELPHIA 13.0%<A>	63,730	1,528,458	0
717081E2Z	PFIZER INC CALLABLE NOTES FIXED 2.55% 28	4,830,000	4,847,962	5,158,826
717081FA6	PFIZER INC CALLABLE NOTES FIXED 2.7% 28/	12,950,000	12,966,551	13,912,315
717081ER0	PFIZER INC CALLABLE NOTES FIXED 2.8% 11/	188,000	187,989	193,646
717081EU3	PFIZER INC CALLABLE NOTES FIXED 3.9% 15/	3,530,000	3,536,495	4,435,410
717081EC3	PFIZER INC CALLABLE NOTES FIXED 4% 15/DE	2,100,000	2,090,438	2,658,957
717081EV1	PFIZER INC CALLABLE NOTES FIXED 4% 15/MA	1,911,000	2,137,812	2,511,685
717081EJ8	PFIZER INC CALLABLE NOTES FIXED 4.1% 15/	1,865,000	1,869,363	2,385,727
717081ED1	PFIZER INC CALLABLE NOTES FIXED 4.125% 1	3,713,000	3,899,488	3,865,589
717081EK5	PFIZER INC CALLABLE NOTES FIXED 4.2% 15/	1,670,000	1,666,165	2,247,202
717081DE0	PFIZER INC CALLABLE NOTES FIXED 4.3% 15/	2,395,000	2,338,106	3,143,773
717081DK6	PFIZER INC CALLABLE NOTES FIXED 4.4% 15/	14,274,000	15,079,915	19,095,044
717081DT7	PFIZER INC CALLABLE NOTES FIXED 5.6% 15/	1,055,000	1,281,278	1,546,440
717081CY7	PFIZER INC CALLABLE NOTES FIXED 7.2% 15/	3,780,000	5,081,875	6,534,335
717081I03	PFIZER INC COMMON STOCK USD 0.05	222,510	7,235,693	8,190,593
69331C108	PG&E CORP COMMON STOCK USD 0	42,051	661,852	523,955
AAS9936P2	PGIM FIXED INCOME EMERGING MARKETS LONG	75,000	75,000,000	90,441,383
AAS9919P3	PGIM FIXED INCOME GLOBAL LIQUIDITY RELAT	100,000	100,000,000	114,262,963
69346H100	PGIM HIGH YIELD BOND FUND INC CLOSED-END	89,200	1,056,387	1,338,000
69337BAH7	PHH ALTERNATIVE MORTGAGE TRUST SERIES 20	107,467	95,362	100,742
718172CP2	PHILIP MORRIS INTERNATIONAL INC CALLABLE	1,015,000	1,004,882	1,058,594
718172CH0	PHILIP MORRIS INTERNATIONAL INC CALLABLE	1,800,000	1,792,354	1,933,344
718172CA5	PHILIP MORRIS INTERNATIONAL INC CALLABLE	2,820,000	2,806,943	2,909,845
718172CS6	PHILIP MORRIS INTERNATIONAL INC CALLABLE	6,156,000	6,091,773	6,232,458
718172CR8	PHILIP MORRIS INTERNATIONAL INC CALLABLE	8,472,000	8,445,322	8,507,244
718172I09	PHILIP MORRIS INTERNATIONAL INC COMMON S	74,994	6,175,548	6,208,753
718172BM0	PHILIP MORRIS INTERNATIONAL INC NOTES FI	1,475,000	1,461,438	1,624,432
718172AP4	PHILIP MORRIS INTERNATIONAL INC NOTES FI	1,505,000	1,662,009	1,905,089
718172AC3	PHILIP MORRIS INTERNATIONAL INC NOTES FI	3,795,000	4,490,745	5,790,221
718172AU3	PHILIP MORRIS INTERNATIONAL INC NOTES FI	4,937,000	4,469,533	5,813,071
718172AW9	PHILIP MORRIS INTERNATIONAL INC NOTES FI	6,165,000	6,349,838	7,546,946
718172AM1	PHILIP MORRIS INTERNATIONAL INC NOTES FI	7,580,000	7,878,205	9,461,356
718172BL2	PHILIP MORRIS INTERNATIONAL INC NOTES FI	13,091,000	14,924,673	16,487,853
718172BD0	PHILIP MORRIS INTERNATIONAL INC NOTES FI	13,177,000	13,740,376	17,671,411
718546AW4	PHILLIPS 66 CALLABLE NOTES FIXED 2.15% 1	2,761,000	2,735,079	2,802,884
718546AK0	PHILLIPS 66 CALLABLE NOTES FIXED 4.65% 1	7,190,000	7,453,804	8,710,973
718546AL8	PHILLIPS 66 CALLABLE NOTES FIXED 4.875%	1,685,000	1,962,601	2,125,223
718546AH7	PHILLIPS 66 CALLABLE NOTES FIXED 5.875%	500,000	564,773	695,180
718546I04	PHILLIPS 66 COMMON STOCK USD	14,171	838,259	991,120
718549AD0	PHILLIPS 66 PARTNERS LP CALLABLE NOTES F	475,000	509,314	520,424
718549AG3	PHILLIPS 66 PARTNERS LP CALLABLE NOTES F	1,000,000	998,110	1,047,690
718549AC2	PHILLIPS 66 PARTNERS LP CALLABLE NOTES F	1,080,000	1,012,752	1,171,303
718549AH1	PHILLIPS 66 PARTNERS LP CALLABLE NOTES F	1,285,000	1,299,695	1,336,837
718549AE8	PHILLIPS 66 PARTNERS LP CALLABLE NOTES F	3,085,000	3,278,214	3,456,804
BGXQNP2	PHOENIX GROUP HOLDINGS PLC COMMON STOCK	5,817	55,957	55,709
693344I03	PHP HEALTHCARE CORP COM	2,900	2,356	0
71951QAA0	PHYSICIANS REALTY LP CALLABLE NOTES FIXE	500,000	498,385	554,135
71951QAB8	PHYSICIANS REALTY LP CALLABLE NOTES FIXE	600,000	577,623	652,962

720186AK1	PIEDMONT NATURAL GAS CO INC CALLABLE NOT	500,000	499,413	571,515
720186AG0	PIEDMONT NATURAL GAS CO INC CALLABLE NOT	825,000	824,621	1,063,656
720186AM7	PIEDMONT NATURAL GAS CO INC CALLABLE NOT	2,010,000	2,045,449	2,243,763
720186AH8	PIEDMONT NATURAL GAS CO INC CALLABLE NOT	2,800,000	2,792,932	3,355,772
6688080	PIGEON CORP COMMON STOCK JPY	2,900	124,259	119,517
72132UAA1	PIKES PEAK CLO 3 2019-3A A FLOATING 25/A	500,000	499,609	500,068
72147K108	PILGRIM'S PRIDE CORP COMMON STOCK USD 0.	1,669	31,922	32,729
AAR9939U9	PIMCO COMMODITY ALPHA FUND LTD	37,668	65,000,000	74,450,806
72200Q109	PIMCO FDS PAC INVT MGMT OPEN-END FUND	973,022	11,950,013	12,094,658
722005402	PIMCO FDS PAC INVT MGMT SER SH TERM INST	2,009,249	19,054,792	18,947,221
72346Q104	PINNACLE FINANCIAL PARTNERS INC COMMON S	2,402	112,556	154,689
723484101	PINNACLE WEST CAPITAL CORP COMMON STOCK	3,651	283,482	291,897
72352L106	PINTEREST INC COMMON STOCK USD 0.00001	13,047	440,695	859,797
72352@AA9	PIO PICO HOLDCO ISSUER LLC	4,650,967	4,650,967	5,606,834
723787AQ0	PIONEER NATURAL RESOURCES CO CALLABLE NC	1,420,000	1,408,901	1,407,461
723787107	PIONEER NATURAL RESOURCES CO COMMON STC	5,326	540,142	606,578
72650RBL5	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	1,650,000	1,776,314	1,848,182
72650RBH4	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	2,100,000	2,056,009	2,228,730
72650RBM3	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	2,936,000	2,926,582	3,072,524
72650RBA9	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	3,243,000	3,048,580	3,481,263
72650RBC5	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	4,065,000	3,791,633	3,999,554
72650RBN1	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	3,989,000	4,049,697	4,288,374
72650RBJ0	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	4,841,000	5,052,047	5,412,141
72650RAR3	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	8,956,000	10,635,196	10,932,589
726503AE5	PLAINS ALL AMERICAN PIPELINE LP CALLABLE	1,640,000	1,026,237	1,332,500
72703H101	PLANET FITNESS INC COMMON STOCK USD 0.00	2,600	162,171	201,838
B7S9G98	PLAYTECH PLC COMMON STOCK GBP 0	5,135	47,266	28,168
72941B106	PLURALSIGHT INC COMMON STOCK USD 0.0001	3,355	58,929	70,321
LX1723780	Ply Gem Midco, Inc.-Initial Term Loan LI	2,560,225	2,503,863	2,561,032
693995961	PMI WINDJAMMER M & E II IBM	100	0	72,711
69349LAR9	PNC BANK NA MEDIUM TERM NOTE FIXED 4.05%	3,010,000	3,003,917	3,566,700
693475AZ8	PNC FINANCIAL SERVICES GROUP INC/THE CAL	175,000	174,557	191,723
693475AW5	PNC FINANCIAL SERVICES GROUP INC/THE CAL	2,655,000	2,699,220	3,060,392
693475105	PNC FINANCIAL SERVICES GROUP INC/THE COM	13,791	1,504,083	2,054,859
B5N4QN8	POLA ORBIS HOLDINGS INC COMMON STOCK JPY	844	22,561	17,118
B6832P1	POLAR CAPITAL GLOBAL HEALTHCARE TRUST PL	1,162,140	3,686,221	3,860,267
422002	POLAR CAPITAL TECHNOLOGY TRUST PLC CLOSE	68,620	1,899,047	2,162,093
731068102	POLARIS INC COMMON STOCK USD 0.01	1,889	146,146	179,984
73278L105	POOL CORP COMMON STOCK USD 0.001	5,037	965,610	1,876,283
733174700	POPULAR INC COMMON STOCK USD 0.01	13,293	656,016	748,662
73328P106	PORSCHE AUTOMOBIL HOLDING SE ADR USD	37,200	248,960	260,772
7101069	PORSCHE AUTOMOBIL HOLDING SE PREFERENCE	3,157	199,550	217,859
73358WAH7	PORT AUTH N Y & N J CONSOLIDATED BDS 158	2,280,000	2,673,895	2,695,804
73358WXQ2	PORT AUTH N Y & N J CONSOLIDATED BDS 192	265,000	265,000	367,428
73358WF82	PORT AUTH N Y & N J CONSOLIDATED BDS 201	375,000	375,000	477,540
73358WJA3	PORT AUTH N Y & N J CONSOLIDATED BONDS 1	6,279,000	6,389,618	8,353,205
6693233	POSCO COMMON STOCK KRW 5000	544	108,211	136,213
737446104	POST HOLDINGS INC COMMON STOCK USD 0.01	2,068	174,117	208,889
BYYN701	POSTE ITALIANE SPA COMMON STOCK EUR 1	5,392	57,986	54,890
737679DE7	POTOMAC ELECTRIC POWER CO CALLABLE BOND	1,075,000	1,070,112	1,356,801
737679DG2	POTOMAC ELECTRIC POWER CO CALLABLE BOND	1,435,000	1,434,181	1,557,119
737679DB3	POTOMAC ELECTRIC POWER CO CALLABLE BOND	1,955,000	2,106,365	2,970,544
6435327	POWER ASSETS HOLDINGS LTD COMMON STOCK	14,636	116,686	79,278
2697701	POWER CORP OF CANADA COMMON STOCK CAD (	27,502	604,695	630,992
69355F102	PPD INC COMMON STOCK USD 0.01	5,185	168,414	177,431
693506107	PPG INDUSTRIES INC COMMON STOCK USD 1.67	7,667	816,383	1,105,735
69352PAF0	PPL CAPITAL FUNDING INC CALLABLE NOTES F	56,000	56,304	59,471
69352PAJ2	PPL CAPITAL FUNDING INC CALLABLE NOTES F	397,000	431,867	512,523
69352PAL7	PPL CAPITAL FUNDING INC CALLABLE NOTES F	476,000	476,188	525,276
69352PAM5	PPL CAPITAL FUNDING INC CALLABLE NOTES F	2,735,000	2,926,167	3,186,002
69352PAC6	PPL CAPITAL FUNDING INC CALLABLE NOTES F	6,643,000	7,759,644	7,946,954
69352PAC7	PPL CAPITAL FUNDING INC CALLABLE NOTES V	400,000	340,138	344,992
69351T106	PPL CORP COMMON STOCK USD 0.01	28,204	825,716	795,353
69351UA70	PPL ELECTRIC UTILITIES CORP CALLABLE BON	268,000	306,608	334,743
69351UAU7	PPL ELECTRIC UTILITIES CORP CALLABLE BON	300,000	351,594	373,536
69351UAR4	PPL ELECTRIC UTILITIES CORP CALLABLE BON	898,000	892,550	1,204,496
69351UAW3	PPL ELECTRIC UTILITIES CORP CALLABLE BON	1,345,000	1,328,981	1,468,490
69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD	3,447	346,322	432,392
B4PFFW4	PRADA SPA COMMON STOCK HKD 0.1	21,100	86,160	139,327
BN320L4	PRAIRIESKY ROYALTY LTD COMMON STOCK CAD	34,134	524,572	270,339
740189AP0	PRECISION CASTPARTS CORP CALLABLE BOND F	635,000	632,975	798,843
74051N102	PREMIER INC COMMON STOCK USD 0.01	3,941	136,111	138,329
740816AP8	PRESIDENT AND FELLOWS OF HARVARD COLLEGE	146,000	146,000	155,598
740816AH6	PRESIDENT AND FELLOWS OF HARVARD COLLEGE	500,000	605,345	709,395
74153WCM9	PRICOA GLOBAL FUNDING I MEDIUM TERM NOTE	10,785,000	10,762,352	10,801,501
74159UAC1	PRIME MORTGAGE TRUST 2006-DR1 2006-DR1 2	251,848	242,342	210,791
74164M108	PRIMERICA INC COMMON STOCK USD	4,818	571,156	645,275
74251VAR3	PRINCIPAL FINANCIAL GROUP INC CALLABLE N	1,515,000	1,509,617	1,772,444
74251V102	PRINCIPAL FINANCIAL GROUP INC COMMON STO	8,824	388,230	437,759
74256LBJ7	PRINCIPAL LIFE GLOBAL FUNDING II MEDIUM	12,593,000	12,576,377	13,338,002
742718FH7	PROCTER & GAMBLE CO/THE CALLABLE NOTES F	530,000	528,827	611,175
742718FM6	PROCTER & GAMBLE CO/THE CALLABLE NOTES F	4,160,000	4,141,618	4,165,574
742718109	PROCTER & GAMBLE CO/THE COMMON STOCK US	113,926	12,589,829	15,851,664
743263AP0	PROGRESS ENERGY INC CALLABLE NOTES FIXED	4,160,000	4,582,953	5,892,432
743263AG0	PROGRESS ENERGY INC CALLABLE NOTES FIXED	4,220,000	5,076,384	6,021,223
743263AE5	PROGRESS ENERGY INC CALLABLE NOTES FIXED	25,098,000	32,386,176	37,400,789
74332UAA5	PROGRESS RESIDENTIAL 2018-SFR2 TRUST 201	2,539,000	2,538,942	2,579,884
743315AU7	PROGRESSIVE CORP/THE CALLABLE BOND VARIA	2,525,000	2,525,000	2,632,313
743315AW3	PROGRESSIVE CORP/THE CALLABLE NOTES FIXE	430,000	430,000	495,205
743315AT0	PROGRESSIVE CORP/THE CALLABLE NOTES FIXE	1,300,000	1,676,960	1,739,153
743315AS2	PROGRESSIVE CORP/THE CALLABLE NOTES FIXE	3,758,000	4,489,239	4,929,669
743315AX1	PROGRESSIVE CORP/THE CALLABLE NOTES FIXE	5,710,000	6,644,104	7,405,470
743315103	PROGRESSIVE CORP/THE COMMON STOCK USD 1	19,016	1,373,374	1,880,302
74340W103	PROLOGIS INC REIT USD 0.01	23,937	1,943,804	2,385,561
74340XBR1	PROLOGIS LP CALLABLE NOTES FIXED 1.25% 1	1,820,000	1,813,359	1,802,219

	74340XBQ3	PROLOGIS LP CALLABLE NOTES FIXED 2.125%	3,085,000	3,003,855	2,863,590
	74340XBM2	PROLOGIS LP CALLABLE NOTES FIXED 2.25% 1	700,000	695,317	750,106
	74340XBJ9	PROLOGIS LP CALLABLE NOTES FIXED 4.375%	860,000	1,067,768	1,184,951
	74340*AS3	PROLOGIS TARGETED US	2,000,000	2,000,000	2,158,880
	74340*AL8	PROLOGIS TARGETED US LOGISTICS FD LP SER	5,000,000	5,000,000	5,474,100
	743424103	PROOFPOINT INC COMMON STOCK USD 0.0001	1,840	197,909	250,994
	743606105	PROSPERITY BANCSHARES INC COMMON STOCK I	5,787	361,906	401,386
	74365PAD0	PROSUS NV	1,600,000	1,600,000	1,676,496
	74365PAE8	PROSUS NV CALLABLE NOTES FIXED 3.832% 08	3,525,000	3,524,719	3,459,188
	62856RAD7	PROSUS NV CALLABLE NOTES FIXED 4.85% 06/	2,700,000	2,700,152	3,104,028
	62856RAC9	PROSUS NV CALLABLE NOTES FIXED 5.5% 21/J	7,750,000	7,906,456	8,893,125
	BJDS7L3	PROSUS NV COMMON STOCK EUR 0.05	5,182	400,864	560,241
	743756AC2	PROVIDENCE ST JOSEPH HEALTH OBLIGATED GR	245,000	246,483	289,570
	743756AE8	PROVIDENCE ST JOSEPH HEALTH OBLIGATED GR	880,000	880,000	1,062,802
	743820AA0	PROVIDENCE ST JOSEPH HEALTH OBLIGATED GR	4,895,000	4,893,808	5,237,748
	B1Z4ST8	PROVIDENT FINANCIAL PLC COMMON STOCK GBP	56,958	366,453	239,026
	74387UAJ0	PROVIDENT FUNDING ASSOCIATES LP / PFG FI	100,000	100,000	102,500
	B23SZT9	PROVINCIA DE BUENOS AIRES/GOVERNMENT BON	8,780,000	9,135,530	3,588,825
	74408DAC8	PROVINCIA DE CORDOBA CALLABLE BOND STEP	580,000	558,739	385,706
	B00D9P6	PROXIMUS SADP	19,505	438,336	386,857
	69359NAA9	PRPM 2019-4 LLC 2019-4A A1 STEP 25/NOV/2	2,749,556	2,749,530	2,759,643
	69359GAA4	PRPM 2020-1 LLC 2020-1A A1 STEP 25/FEB/2	2,123,558	2,123,539	2,128,295
	693590AA9	PRPM 2020-2 LLC 2020-2 A1 STEP 25/AUG/20	624,624	624,614	630,576
	693585AA9	PRPM 2020-3 LLC 2020-3 A1 STEP 25/SEP/20	1,301,833	1,301,812	1,312,435
*	74432QCJ2	PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM	1,340,000	1,336,737	1,467,796
*	74432QCA1	PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM	1,282,000	1,670,479	1,672,459
*	74432QCD5	PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM	1,890,000	1,894,831	2,445,509
*	74432QBN4	PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM	2,365,000	3,075,258	3,653,026
*	74432QCF0	PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM	4,360,000	4,345,379	5,290,162
*	744320AY8	PRUDENTIAL FINANCIAL INC CALLABLE NOTES	1,385,000	1,410,391	1,666,917
*	744320AN2	PRUDENTIAL FINANCIAL INC CALLABLE NOTES	1,750,000	1,615,812	1,859,235
*	744320BA9	PRUDENTIAL FINANCIAL INC CALLABLE NOTES	4,541,000	4,142,967	5,517,542
*	744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK US	12,864	911,023	1,004,292
*	709954	PRUDENTIAL PLC COMMON STOCK GBP 5	38,053	662,774	700,663
	AAM9932Y3	PRYSM INC SERIES A PREFERRED STOCK	569,928	520,119	0
	AAM9969Y9	PRYSM INC SERIES B PREFERRED STOCK	106,860	97,521	0
	AAM9952Y8	PRYSM INC SERIES C PREFERRED STOCK	60,577	55,283	0
	AAM9953Y7	PRYSM INC SERIES D PREFERRED STOCK	21,163	19,313	0
	B1W4V69	PRYSMIAN SPA COMMON STOCK EUR 0.1	55,076	1,519,146	1,959,650
	69362BAJ1	PSEG POWER LLC CALLABLE NOTES FIXED 8.62	2,255,000	2,983,334	3,439,123
	693680AC4	PSMC 2018-2 TRUST 2018-2 A3 VARIABLE 25/	226,747	223,158	226,779
	693652AB5	PSMC 2020-2 TRUST 2020-2 A2 VARIABLE 25/	2,888,978	2,966,164	2,949,239
	69370C100	PTC INC COMMON STOCK USD 0.01	3,384	241,699	404,760
	744448CR0	PUBLIC SERVICE CO OF COLORADO CALLABLE B	850,000	878,769	1,105,935
	744448CQ2	PUBLIC SERVICE CO OF COLORADO CALLABLE B	1,060,000	1,250,836	1,377,184
	744448CN9	PUBLIC SERVICE CO OF COLORADO CALLABLE B	1,323,000	1,353,402	1,639,872
	744448BZ3	PUBLIC SERVICE CO OF COLORADO CALLABLE B	3,090,000	4,336,137	4,687,499
	744448CS8	PUBLIC SERVICE CO OF COLORADO CALLABLE B	4,485,000	4,507,021	5,200,313
	744448CG4	PUBLIC SERVICE CO OF COLORADO CALLABLE N	3,135,000	2,945,090	3,767,424
	744482BM1	PUBLIC SERVICE CO OF NEW HAMPSHIRE CALLA	2,280,000	2,278,112	2,770,337
	744533BJ8	PUBLIC SERVICE CO OF OKLAHOMA CALLABLE N	1,000,000	992,950	1,469,480
	74456QBQ8	PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	415,000	413,893	509,666
	74456QBT2	PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	425,000	430,077	511,675
	74456QCE4	PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	566,000	536,554	532,006
	74456QCC8	PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	560,000	559,166	637,067
	74456QCD6	PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	645,000	651,810	681,797
	74456QBU9	PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	640,000	642,793	742,899
	74456QBZ8	PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	825,000	999,494	1,039,706
	74456QBV7	PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	815,000	837,946	1,047,715
	74456QCA2	PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	1,000,000	1,102,286	1,145,550
	74456QAR7	PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	825,000	1,030,926	1,188,644
	74456QBV5	PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	1,130,000	1,128,000	1,209,914
	74456QBA3	PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	2,260,000	2,166,204	2,647,997
	744573A09	PUBLIC SERVICE ENTERPRISE GROUP INC CALL	1,115,000	1,113,028	1,099,368
	744573AN6	PUBLIC SERVICE ENTERPRISE GROUP INC CALL	1,885,000	1,884,314	2,029,240
	744573AP1	PUBLIC SERVICE ENTERPRISE GROUP INC CALL	3,244,000	3,236,701	3,245,006
	744573106	PUBLIC SERVICE ENTERPRISE GROUP INC COMM	16,421	796,871	957,352
	74460D109	PUBLIC STORAGE REIT USD 0.1	6,363	1,314,218	1,469,408
	4380429	PUBLICIS GROUPE SA COMMON STOCK EUR 0.4	2,332	126,680	116,301
	74529JPX7	PUERTO RICO SALES TAX FING CORP SALES TA	2,250,000	2,150,363	2,507,400
	745310AH5	PUGET ENERGY INC CALLABLE NOTES FIXED 3.	590,000	605,494	650,664
	745310AK8	PUGET ENERGY INC CALLABLE NOTES FIXED 4.	2,470,000	2,481,014	2,792,903
	745310AF9	PUGET ENERGY INC CALLABLE NOTES FIXED 5.	161,000	167,390	170,433
	745332CG9	PUGET SOUND ENERGY INC CALLABLE BOND FIX	485,000	568,881	612,356
	745332CE4	PUGET SOUND ENERGY INC CALLABLE BOND FIX	600,000	611,501	742,332
	745332CA2	PUGET SOUND ENERGY INC CALLABLE BOND FIX	1,885,000	2,147,927	2,677,416
	745332CH7	PUGET SOUND ENERGY INC CALLABLE BOND FIX	2,371,000	2,474,172	3,031,229
	745332BW5	PUGET SOUND ENERGY INC CALLABLE NOTES FI	700,000	853,467	1,031,709
	745332CC8	PUGET SOUND ENERGY INC CALLABLE NOTES FI	1,235,000	1,502,294	1,730,951
	745332CJ3	PUGET SOUND ENERGY INC CALLABLE NOTES FI	2,170,000	2,213,568	2,410,610
	745867AW1	PULTEGROUP INC CALLABLE NOTES FIXED 5.5%	7,075,000	8,411,466	8,418,684
	745867101	PULTEGROUP INC COMMON STOCK USD 0.01	27,152	1,105,261	1,170,794
	5064722	PUMA SE COMMON STOCK EUR 0	1,194	66,936	134,814
	74624M102	PURE STORAGE INC COMMON STOCK USD 0.0001	7,835	131,862	177,149
	693656AC4	PVH CORP CALLABLE NOTES FIXED 4.625% 10/	2,410,000	2,400,963	2,715,443
	693656100	PVH CORP COMMON STOCK USD 1	4,919	403,357	461,845
	6710347	QANTAS AIRWAYS LTD COMMON STOCK AUD 0	9,363	45,937	35,041
	6715740	QBE INSURANCE GROUP LTD COMMON STOCK AU	58,629	433,100	385,906
	BYXS699	QIAGEN NV COMMON STOCK USD 0.01	3,179	120,052	165,116
	N72482123	QIAGEN NV COMMON STOCK USD 0.01	28,885	1,363,192	1,526,572
	74736K101	QORVO INC COMMON STOCK USD 0.0001	8,734	904,927	1,452,202
	G7304*AD3	QUADGAS FIN PLC BOND FIXED 3.66% 31/OCT/	5,000,000	5,000,000	5,498,550
	5617096	QUADIENT SA COMMON STOCK EUR 1	4,595	281,583	88,437
	747525BM4	QUALCOMM INC CALLABLE NOTES FIXED 1.65%	2,966,000	2,706,666	2,969,441
	747525BJ1	QUALCOMM INC CALLABLE NOTES FIXED 3.25%	835,000	828,482	969,260

747525AV5	QUALCOMM INC CALLABLE NOTES FIXED 4.3% 2	4,520,000	5,032,719	6,128,578
747525AJ2	QUALCOMM INC CALLABLE NOTES FIXED 4.65%	3,694,000	4,024,653	4,941,464
747525AK9	QUALCOMM INC CALLABLE NOTES FIXED 4.8% 2	7,454,000	7,979,938	10,605,328
747525103	QUALCOMM INC COMMON STOCK USD 0.0001	52,058	4,343,566	7,930,516
74762EAF9	QUANTA SERVICES INC CALLABLE NOTES FIXED	1,105,000	1,101,335	1,184,737
7.4762E+106	QUANTA SERVICES INC COMMON STOCK USD 0.0	4,424	188,600	318,616
2715777	QUEBECOR INC COMMON STOCK CAD 0	8,500	200,411	218,571
74834LBB5	QUEST DIAGNOSTICS INC CALLABLE NOTES FIX	1,200,000	1,197,157	1,321,272
74834LAX8	QUEST DIAGNOSTICS INC CALLABLE NOTES FIX	2,410,000	2,365,635	2,679,221
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD 0	5,745	590,891	684,632
74840LAB8	QUICKEN LOANS LLC CALLABLE NOTES FIXED 5	400,000	370,249	427,000
74838J101	QUIDEL CORP COMMON STOCK USD 0.001	1,206	257,945	216,658
74915M100	QURATE RETAIL INC COMMON STOCK USD 0.01	12,341	113,978	135,381
74915M308	QURATE RETAIL INC PUBLIC	344	65,747	34,056
747262AK9	QVC INC CALLABLE NOTES FIXED 4.375% 15/M	6,010,000	6,007,511	6,302,988
747262AS2	QVC INC CALLABLE NOTES FIXED 4.85% 01/AP	3,920,000	4,046,987	4,223,800
747262AM5	QVC INC CALLABLE NOTES FIXED 5.95% 15/MA	900,000	899,768	945,000
750236AU5	RADIAN GROUP INC CALLABLE NOTES FIXED 4.	100,000	100,000	105,500
B0704T9	RAIFFEISEN BANK INTERNATIONAL AG COMMON	10,682	214,187	218,007
6229597	RAKUTEN INC COMMON STOCK JPY	116,903	1,073,383	1,125,494
748940AA1	RALI SERIES 2006-QS7 TRUST 2006-QS7 A1 6	1,367,056	1,360,541	1,299,586
75116CCP9	RALI SERIES 2007-QS6 TRUST 2007-QS6 A62	225,562	119,486	213,011
731572AA1	RALPH LAUREN CORP CALLABLE NOTES FIXED 1	339,000	338,725	345,166
751212101	RALPH LAUREN CORP COMMON STOCK USD 0.01	1,525	105,377	158,204
760985X22	RAMP SERIES 2004-SL1 TRUST 2004-SL1 A9 6	494,947	494,831	237,870
7609856C0	RAMP SERIES 2004-SL2 TRUST 2004-SL2 A3 7	304,145	313,053	321,417
6041995	RAMSAY HEALTH CARE LTD COMMON STOCK AUD	1,964	99,106	94,235
5228658	RANDSTAD NV COMMON STOCK EUR 0.1	14,213	809,913	925,860
75281AAW9	RANGE RESOURCES CORP CALLABLE BOND FIXE	820,000	808,505	817,958
75281ABA6	RANGE RESOURCES CORP CALLABLE NOTES FIXE	270,000	255,639	263,250
75281AAV5	RANGE RESOURCES CORP CALLABLE NOTES FIXE	840,000	798,960	831,600
75281AA58	RANGE RESOURCES CORP CALLABLE NOTES FIXE	1,110,000	1,033,177	1,048,495
75281ABG3	RANGE RESOURCES CORP CALLABLE NOTES FIXE	2,160,000	2,160,000	2,257,200
214834	RATHBONE BROTHERS PLC COMMON STOCK GBP	4,093	125,517	86,162
5910609	RATIONAL AG COMMON STOCK EUR 0	52	46,350	48,450
754730AG4	RAYMOND JAMES FINANCIAL INC CALLABLE NOT	750,000	761,673	919,988
754730AF6	RAYMOND JAMES FINANCIAL INC CALLABLE NOT	2,100,000	2,154,215	2,877,945
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK	3,984	279,412	381,149
754907103	RAYONIER INC REIT USD 0	4,286	111,919	125,923
913017BP3	RAYTHEON TECHNOLOGIES CORP CALLABLE BON	2,375,000	3,428,344	3,519,394
913017CA5	RAYTHEON TECHNOLOGIES CORP CALLABLE BON	6,888,000	6,955,297	8,719,657
913017DB2	RAYTHEON TECHNOLOGIES CORP CALLABLE NOT	40,000	40,734	43,127
75513ECA7	RAYTHEON TECHNOLOGIES CORP CALLABLE NOT	390,000	512,297	508,010
913017DD8	RAYTHEON TECHNOLOGIES CORP CALLABLE NOT	457,000	456,519	524,138
75513ECJ8	RAYTHEON TECHNOLOGIES CORP CALLABLE NOT	415,000	458,804	529,079
75513ECB5	RAYTHEON TECHNOLOGIES CORP CALLABLE NOT	820,000	1,042,075	1,058,054
75513ECG4	RAYTHEON TECHNOLOGIES CORP CALLABLE NOT	1,226,000	1,215,837	1,324,190
913017CP2	RAYTHEON TECHNOLOGIES CORP CALLABLE NOT	2,660,000	2,830,631	3,313,668
75513ECK5	RAYTHEON TECHNOLOGIES CORP CALLABLE NOT	4,506,000	4,539,095	5,917,820
75513EAC5	RAYTHEON TECHNOLOGIES CORP CALLABLE NOT	6,120,000	6,100,050	6,748,463
913017CJ6	RAYTHEON TECHNOLOGIES CORP CALLABLE NOT	5,991,000	5,917,041	7,109,520
913017CW7	RAYTHEON TECHNOLOGIES CORP CALLABLE NOT	5,732,000	5,731,907	7,227,765
913017CY3	RAYTHEON TECHNOLOGIES CORP CALLABLE NOT	7,896,000	8,204,252	9,413,295
913017CX5	RAYTHEON TECHNOLOGIES CORP CALLABLE NOT	18,144,000	20,878,100	24,632,294
7.5513E+105	RAYTHEON TECHNOLOGIES CORP COMMON STOC	46,377	2,806,208	3,316,419
6198578	REA GROUP LTD COMMON STOCK AUD 0	11,023	753,072	1,266,188
5F1212S	REALGOLD MINING DELISTED	547,000	98,671	0
75606N109	REALPAGE INC COMMON STOCK USD 0.001	2,853	164,016	248,896
756109AS3	REALTY INCOME CORP CALLABLE NOTES FIXED	874,000	864,042	967,064
756109BA1	REALTY INCOME CORP CALLABLE NOTES FIXED	1,100,000	1,083,256	1,103,278
756109AR5	REALTY INCOME CORP CALLABLE NOTES FIXED	1,385,000	1,492,329	1,629,397
756109AX2	REALTY INCOME CORP CALLABLE NOTES FIXED	1,796,000	1,780,170	2,035,982
756109104	REALTY INCOME CORP REIT USD 1	11,171	624,888	694,501
75615P103	REATA PHARMACEUTICALS INC COMMON STOCK I	779	112,371	96,300
B24CGK7	RECKITT BENCKISER GROUP PLC COMMON STOCK	21,085	973,475	1,885,544
75625QAD1	RECKITT BENCKISER TREASURY SERVICES PLC	960,000	985,749	1,026,691
B07DRZ5	RECORDATI INDUSTRIA CHIMICA E FARMACEUTI	1,081	43,887	59,956
BQRRZ00	RECRUIT HOLDINGS CO LTD COMMON STOCK JPY	35,500	1,167,256	1,485,743
BD6FXN3	RED ELECTRICA CORP SA COMMON STOCK EUR 0	4,641	93,520	95,257
89799S395	REDWOOD GROVE INTERNATIONAL CO-INVEST	100	0	839,622
757992581	REDWOOD GROVE INTL/1133 WEST LLC	100	31,315,465	2,173,084
758750103	REGAL BELOIT CORP COMMON STOCK USD 0.01	1,309	110,157	160,758
6730204	REGAL HOTELS INTERNATIONAL HOLDINGS LTD	100	8	35
758849103	REGENCY CENTERS CORP REIT USD 0.01	18,024	850,218	821,714
75884RAX1	REGENCY CENTERS LP CALLABLE NOTES FIXED	100,000	99,837	114,018
75884RAV5	REGENCY CENTERS LP CALLABLE NOTES FIXED	300,000	301,137	329,727
75884RAW3	REGENCY CENTERS LP CALLABLE NOTES FIXED	340,000	329,805	394,165
75884RAZ6	REGENCY CENTERS LP CALLABLE NOTES FIXED	426,000	425,591	455,253
75884RBA0	REGENCY CENTERS LP CALLABLE NOTES FIXED	800,000	798,539	906,200
75884RAY9	REGENCY CENTERS LP CALLABLE NOTES FIXED	2,605,000	2,704,309	3,140,432
75886FAF4	REGENERON PHARMACEUTICALS INC CALLABLE N	1,907,000	1,868,063	1,849,580
75886FAE7	REGENERON PHARMACEUTICALS INC CALLABLE N	2,667,000	2,656,866	2,626,302
75886F107	REGENERON PHARMACEUTICALS INC COMMON S	3,146	1,557,976	1,519,864
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD	42,076	519,018	678,265
7591EPAE0	REGIONS FINANCIAL CORP NOTES FIXED 7.375	1,757,000	2,049,651	2,681,024
75933*1K0	REILLY MTG GROUP INC FHA PJ LN CTF SER 1	1	1	1
759351AN9	REINSURANCE GROUP OF AMERICA INC CALLABL	700,000	698,278	802,676
759351604	REINSURANCE GROUP OF AMERICA INC COMMON	2,195	215,286	254,401
75951AAM0	RELiance STANDARD LIFE GLOBAL FUNDING II	400,000	399,664	410,064
75951AAJ7	RELiance STANDARD LIFE GLOBAL FUNDING II	500,000	499,730	535,950
759509AF9	RELiance STEEL & ALUMINUM CO CALLABLE NO	165,000	164,516	167,586
759509AG7	RELiance STEEL & ALUMINUM CO CALLABLE NO	428,000	426,914	439,740
759509102	RELiance STEEL & ALUMINUM CO COMMON STOC	2,743	266,130	328,474
74949LAD4	RELX CAPITAL INC CALLABLE NOTES FIXED 3%	700,000	701,411	777,294
74949LAC6	RELX CAPITAL INC CALLABLE NOTES FIXED 4%	2,435,000	2,409,813	2,890,589

BYWLC68	RELX PLC COMMON STOCK GBP 14.4397	5,659	88,029	138,689
B2B0DG9	RELX PLC COMMON STOCK GBP 14.4397	83,305	1,257,950	2,041,187
4741714	REMY COINTREAU SA COMMON STOCK EUR 1.6	237	29,776	44,164
759950FF0	RENAISSANCE HOME EQUITY LOAN TRUST 2005-	2,500,000	1,693,387	2,678,005
759996606	RENAISSANCE INSTITUTIONAL DIVERSIFIED AL	100	85,495,000	116,661,756
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK	3,721	637,239	617,016
4712798	RENAULT SA COMMON STOCK EUR 3.81	8,534	693,534	373,398
6635677	RENESAS ELECTRONICS CORP COMMON STOCK J	220,100	1,387,588	2,300,236
B082RF1	RENTOKIL INITIAL PLC COMMON STOCK GBP 1	20,008	100,248	139,375
12669GN64	REPERFORMING LOAN REMIC TRUST 2005-R2 20	206,531	206,621	193,648
759916109	REPLIGEN CORP COMMON STOCK USD 0.01	3,485	502,142	667,831
BZ1DZ96	REPLY SPA COMMON STOCK EUR 0.13	1,422	165,243	165,811
76026T205	REPSOL SA ADR USD	8,700	85,485	87,087
5669354	REPSOL SA COMMON STOCK EUR 1	68,689	784,791	693,367
BMTS428	REPSOL SA RIGHT EUR	75,607	0	25,967
168863DL9	REPUBLIC OF CHILE CALLABLE BOND FIXED 3.	2,125,000	2,002,660	2,436,445
195325DT9	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	456,000	450,077	506,160
195325DS1	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	550,000	550,287	583,688
195325DL6	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	1,181,000	1,293,195	1,314,453
195325DP7	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	7,150,000	7,109,363	8,289,138
V71795AM6	REPUBLIC OF GHANA BOND FIXED 7.625% 16/M	1,320,000	1,232,699	1,399,613
37443GAA9	REPUBLIC OF GHANA BOND FIXED 7.875% 26/M	1,755,000	1,754,562	1,929,043
37443GAC5	REPUBLIC OF GHANA BOND FIXED 8.95% 26/MA	790,000	790,138	823,259
455780CD6	REPUBLIC OF INDONESIA BOND FIXED 3.5% 11	470,000	468,257	525,813
455780CF1	REPUBLIC OF INDONESIA BOND FIXED 4.1% 24	4,750,000	4,693,624	5,517,648
455780CT1	REPUBLIC OF INDONESIA BOND FIXED 4.2% 15	1,200,000	1,190,047	1,427,292
455780CE4	REPUBLIC OF INDONESIA BOND FIXED 4.35% 1	1,600,000	1,587,134	1,904,384
455780CU8	REPUBLIC OF INDONESIA BOND FIXED 4.45% 1	351,000	347,522	429,319
491798AH7	REPUBLIC OF KENYA BOND FIXED 8.25% 28/FE	20,000	20,000	22,863
698299BL7	REPUBLIC OF PANAMA CALLABLE BOND FIXED 3	1,865,000	2,076,159	2,196,056
715638DB5	REPUBLIC OF PERU BOND FIXED 5.35% 12/AUG	800,000	235,870	229,309
715638CZ3	REPUBLIC OF PERU BOND FIXED 5.4% 12/AUG/	400,000	123,702	121,923
BFZYVW83	REPUBLIC OF PERU BOND FIXED 5.94% 12/FEB	100,000	33,915	34,511
BH436F0	REPUBLIC OF PERU BOND FIXED 5.94% 12/FEB	3,100,000	1,048,234	1,067,499
BF8F0J0	REPUBLIC OF PERU BOND FIXED 6.15% 12/AUG	12,000,000	3,797,560	4,032,778
066869B	REPUBLIC OF PERU BOND FIXED 6.35% 12/AUG	400,000	138,609	140,262
B66GQ83	REPUBLIC OF PERU BOND FIXED 8.2% 12/AUG/	3,300,000	1,210,964	1,241,308
715638AX0	REPUBLIC OF PERU BOND FIXED 8.2% 12/AUG/	12,000,000	4,472,301	4,513,848
715638DP4	REPUBLIC OF PERU CALLABLE BOND FIXED 1.8	199,000	199,000	200,592
715638DE9	REPUBLIC OF PERU CALLABLE BOND FIXED 2.3	2,780,000	2,889,212	2,957,920
715638DF6	REPUBLIC OF PERU CALLABLE BOND FIXED 2.7	2,070,000	2,070,039	2,269,776
715638DQ2	REPUBLIC OF PERU CALLABLE BOND FIXED 2.7	2,319,000	2,291,720	2,339,871
715638DR0	REPUBLIC OF PERU CALLABLE BOND FIXED 3.2	80,000	79,117	79,800
836205BA1	REPUBLIC OF SOUTH AFRICA BOND FIXED 4.85	2,100,000	2,100,000	2,228,982
718286CL9	REPUBLIC OF THE PHILIPPINES BOND FIXED 2	468,000	468,000	473,892
BJ0KZ63	REPUBLIC OF THE PHILIPPINES BOND FIXED 4	870,000	935,913	967,240
760759AZ3	REPUBLIC SERVICES INC CALLABLE NOTES FIX	420,000	419,748	421,008
760759AY6	REPUBLIC SERVICES INC CALLABLE NOTES FIX	430,000	429,574	433,272
760759AK6	REPUBLIC SERVICES INC CALLABLE NOTES FIX	500,000	606,496	743,585
760759AU4	REPUBLIC SERVICES INC CALLABLE NOTES FIX	1,225,000	1,223,466	1,308,153
760759AS9	REPUBLIC SERVICES INC CALLABLE NOTES FIX	3,570,000	3,605,255	4,048,523
760759I00	REPUBLIC SERVICES INC COMMON STOCK USD 0	9,388	721,703	904,064
76114HAK1	RESIDENTIAL ASSET SECURITIZATION TRUST 2	62,959	54,145	50,971
761128AJ6	RESIDENTIAL ASSET SECURITIZATION TRUST 2	374,731	293,841	269,343
761152I07	RESMED INC COMMON STOCK USD 0.004	5,982	852,857	1,271,534
6421553	RESONA HOLDINGS INC COMMON STOCK JPY	319,318	1,342,751	1,114,652
BTF8CF0	RESTAURANT BRANDS INTERNATIONAL INC COM	14,172	719,657	865,782
76131V202	RETAIL PROPERTIES OF AMERICA INC REIT US	1	9	9
B1VP0K0	REXEL SA COMMON STOCK EUR 5	9,701	124,431	153,059
76169C100	REXFORD INDUSTRIAL REALTY INC REIT USD 0	4,009	175,372	196,882
76169#AJ2	REYES HOLDINGS LLC BOND FIXED 3.71% 17/O	5,000,000	5,000,000	5,742,600
761713AT3	REYNOLDS AMERICAN INC CALLABLE BOND FIXE	3,883,000	5,021,588	5,395,972
761713BG0	REYNOLDS AMERICAN INC CALLABLE NOTES FIX	1,495,000	1,592,545	1,702,790
761713AZ9	REYNOLDS AMERICAN INC CALLABLE NOTES FIX	3,135,000	3,680,747	4,056,188
761713BV5	REYNOLDS AMERICAN INC CALLABLE NOTES FIX	4,078,000	4,872,733	5,477,162
761713BA3	REYNOLDS AMERICAN INC CALLABLE NOTES FIX	8,207,000	9,271,084	10,372,417
761713BV7	REYNOLDS AMERICAN INC CALLABLE NOTES FIX	7,756,000	10,107,059	11,413,264
761713BB1	REYNOLDS AMERICAN INC CALLABLE NOTES FIX	12,870,000	14,504,106	16,457,513
76171L106	REYNOLDS CONSUMER PRODUCTS INC COMMON	8,106	271,268	243,504
74958DAG3	RFMSI SERIES 2006-S10 TRUST 2006-S10 1A7	1,211,939	922,370	1,170,607
74958TAB9	RFMSI SERIES 2007-SA3 TRUST 2007-SA3 2A1	378,199	312,059	325,058
762992I47	RHO VENTURES V - BULLSHEAD D	100	16,369,026	9,525,032
74999Q782	RHO VENTURES VI LP	100	24,582,450	55,830,585
6738220	RICOH CO LTD COMMON STOCK JPY	24,667	259,942	161,747
BGDT3G2	RIGHTMOVE PLC COMMON STOCK GBP 0.1	174,280	336,050	1,550,414
76680R206	RINGCENTRAL INC COMMON STOCK USD 0.0001	2,518	515,724	954,246
6740582	RINNAI CORP COMMON STOCK JPY	10,800	966,530	1,253,174
U76673AA7	RIO OIL FINANCE TRUST SERIES 2014-1 CALL	170,716	184,783	188,642
BNCB5P1	RIO OIL FINANCE TRUST SERIES 2014-1 CALL	658,474	712,896	727,621
76716XAA0	RIO OIL FINANCE TRUST SERIES 2014-1 CALL	5,975,045	6,140,315	6,602,484
76716XAB8	RIO OIL FINANCE TRUST SERIES 2014-3 CALL	1,184,004	1,141,397	1,370,497
76716XAC6	RIO OIL FINANCE TRUST SERIES 2018-1 CALL	2,254,000	2,254,000	2,524,503
767201AL0	RIO TINTO FINANCE USA LTD CALLABLE NOTES	1,590,000	1,791,113	2,328,491
6220103	RIO TINTO LTD COMMON STOCK AUD 0	27,434	1,756,831	2,409,718
767204I00	RIO TINTO PLC ADR USD	5,163	377,117	388,361
718875	RIO TINTO PLC COMMON STOCK GBP 10	78,614	3,937,829	5,878,139
2229610	RIOCAN REAL ESTATE INVESTMENT TRUST REIT	7,470	135,417	98,212
2345390	RITCHIE BROS AUCTIONEERS INC COMMON STOC	21,997	742,061	1,527,704
76913CBF5	RIVERSIDE CNTY CALIF PENSION OBLIG TAXAB	1,400,000	1,400,000	1,546,524
770323I03	ROBERT HALF INTERNATIONAL INC COMMON STO	3,627	171,196	226,615
771195I04	ROCHE HOLDING AG ADR USD 1	399	12,606	17,492
7710388	ROCHE HOLDING AG COMMON STOCK CHF 0	28,091	7,198,398	9,819,695
77310VAA2	ROCKEFELLER FOUNDATION/THE CALLABLE NOTE	4,832,000	4,832,000	5,033,011
77311W101	ROCKET COS INC COMMON STOCK USD 0.00001	3,082	65,741	62,318
77341DAA5	ROCKFORD TOWER CLO 2017-3 LTD 2017-3A A	500,000	500,105	500,004

77342JAA1	ROCKFORD TOWER CLO 2018-1 LTD 2018-1A A	500,000	500,000	498,496
77340RAR8	ROCKIES EXPRESS PIPELINE LLC CALLABLE NO	1,000,000	998,443	1,040,120
77340RAS6	ROCKIES EXPRESS PIPELINE LLC CALLABLE NO	1,425,000	1,423,598	1,468,064
771993003	ROCKPOINT RE II/BULLSHEAD LLC	100	6,135,954	1,246,111
773990411	ROCKPOINT RE III	100	0	4,649,947
773998570	ROCKPOINT REAL ESTATE FUND IV, L.P.	100	0	9,821,506
772739AL2	ROCK-TENN CO CALLABLE NOTES FIXED 4.9% 0	5,000,000	5,121,598	5,253,900
773903AJ8	ROCKWELL AUTOMATION INC CALLABLE NOTES F	249,000	308,177	336,364
773903109	ROCKWELL AUTOMATION INC COMMON STOCK US	5,700	1,067,734	1,429,617
775109AW1	ROGERS COMMUNICATIONS INC CALLABLE NOTES	380,000	365,853	399,232
775109BG5	ROGERS COMMUNICATIONS INC CALLABLE NOTES	335,000	367,543	427,959
775109BP5	ROGERS COMMUNICATIONS INC CALLABLE NOTES	948,000	941,706	1,120,697
775109BB6	ROGERS COMMUNICATIONS INC CALLABLE NOTES	1,540,000	1,547,727	2,111,294
775109AX9	ROGERS COMMUNICATIONS INC CALLABLE NOTES	1,700,000	1,624,829	2,162,485
775109BN0	ROGERS COMMUNICATIONS INC CALLABLE NOTES	4,725,000	4,777,974	6,117,930
2169051	ROGERS COMMUNICATIONS INC COMMON STOCK	25,438	916,083	1,183,246
6747204	ROHM CO LTD COMMON STOCK JPY	6,549	462,900	633,682
77543R102	ROKU INC COMMON STOCK USD 0.0001	4,408	730,945	1,463,544
775711104	ROLLINS INC COMMON STOCK USD 1	8,187	225,247	319,866
B63H849	ROLLS-ROYCE HOLDINGS PLC COMMON STOCK G	506,566	567,279	770,351
BMTLNNW0	ROLLS-ROYCE PLC CALLABLE NOTES FIXED 4.6	600,000	793,934	792,860
BMTLNX1	ROLLS-ROYCE PLC CALLABLE NOTES FIXED 5.7	200,000	294,960	302,096
776743AM8	ROPER TECHNOLOGIES INC CALLABLE NOTES FI	490,000	489,401	495,914
776743AF3	ROPER TECHNOLOGIES INC CALLABLE NOTES FI	700,000	699,331	834,911
776743AC0	ROPER TECHNOLOGIES INC CALLABLE NOTES FI	1,225,000	1,223,823	1,251,007
776743AN6	ROPER TECHNOLOGIES INC CALLABLE NOTES FI	1,350,000	1,348,209	1,367,132
776743AL0	ROPER TECHNOLOGIES INC CALLABLE NOTES FI	1,955,000	1,951,964	1,947,473
776743AD8	ROPER TECHNOLOGIES INC CALLABLE NOTES FI	1,770,000	1,847,933	2,044,916
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD	3,861	1,190,350	1,664,438
778296103	ROSS STORES INC COMMON STOCK USD 0.01	12,969	1,111,940	1,592,723
77846EAE5	ROSSLYN PORTFOLIO TRUST 2017-ROSS 2017-R	245,711	245,711	246,140
77846EAA3	ROSSLYN PORTFOLIO TRUST 2017-ROSS 2017-R	245,711	245,711	246,260
BVFNZHZ2	ROTORK PLC COMMON STOCK GBP 0.5	31,224	94,690	135,728
2754383	ROYAL BANK OF CANADA COMMON STOCK CAD 0	70,377	4,767,994	5,777,653
78015K7C2	ROYAL BANK OF CANADA MEDIUM TERM NOTE FI	12,253,000	12,428,008	13,034,864
000777AA2	ROYAL BANK OF SCOTLAND NV NOTES FIXED 7.	3,310,000	3,689,659	3,745,000
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK	5,696	381,520	425,434
780259206	ROYAL DUTCH SHELL PLC ADR USD	22,037	737,843	774,380
780259107	ROYAL DUTCH SHELL PLC ADR USD	33,670	828,423	1,131,649
B09CBL4	ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0	2,995	80,296	53,553
B09CBN6	ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0	26,616	448,868	458,529
B03MLX2	ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0	83,594	2,093,136	1,482,981
B03MM40	ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0	115,879	2,306,339	1,994,900
780287108	ROYAL GOLD INC COMMON STOCK USD 0.01	4,120	473,074	438,203
78081BA41	ROYALTY PHARMA PLC CALLABLE NOTES FIXED	102,000	101,308	102,488
78081BAC7	ROYALTY PHARMA PLC CALLABLE NOTES FIXED	870,000	859,456	895,204
78081BAD5	ROYALTY PHARMA PLC CALLABLE NOTES FIXED	3,465,000	3,389,784	3,558,278
78081BAB9	ROYALTY PHARMA PLC CALLABLE NOTES FIXED	3,832,000	3,789,671	3,896,109
78081BAE3	ROYALTY PHARMA PLC CALLABLE NOTES FIXED	5,355,000	5,180,840	5,630,568
78081BAF0	ROYALTY PHARMA PLC CALLABLE NOTES FIXED	10,849,000	10,481,612	11,559,067
G7709Q104	ROYALTY PHARMA PLC COMMON STOCK USD	3,326	137,993	166,466
780915104	ROYCE MICRO-CAP TRUST INC CLOSED-END FUN	418,988	3,485,015	4,240,159
780910105	ROYCE VALUE TRUST INC CLOSED-END FUND US	396,803	5,423,354	6,404,400
LX1853850	RPI Intermediate Finance Trust-Term B-1	65,469	65,306	65,559
749685AU7	RPM INTERNATIONAL INC CALLABLE NOTES FIX	310,000	328,540	380,847
749685AV5	RPM INTERNATIONAL INC CALLABLE NOTES FIX	1,305,000	1,380,048	1,447,937
749685103	RPM INTERNATIONAL INC COMMON STOCK USD 0	4,162	278,659	377,826
BKKMKR2	RSA INSURANCE GROUP PLC COMMON STOCK GB	13,794	97,984	127,729
BYXZ2W5	RUMO SA COMMON STOCK BRL	71,000	268,021	262,993
783186UJ6	RUTGERS ST UNIV N J TAXABLE GO REF BDS 2	2,145,000	2,145,019	2,300,963
4768962	RWE AG COMMON STOCK EUR 0	6,800	165,241	287,627
78349AAB9	RWJ BARNABAS HEALTH INC CALLABLE BOND FI	565,000	567,315	688,164
78349AAC7	RWJ BARNABAS HEALTH INC CALLABLE BOND FI	660,000	682,930	744,889
BVFCZV3	RWS HOLDINGS PLC COMMON STOCK GBP 1	17,200	130,156	126,022
78355HKG3	RYDER SYSTEM INC CALLABLE MEDIUM TERM NO	2,390,000	2,385,596	2,531,942
783549108	RYDER SYSTEM INC COMMON STOCK USD 0.5	1,699	78,638	104,930
6161525	RYMAN HEALTHCARE LTD COMMON STOCK NZD 0	4,093	29,707	44,764
6758455	RYOHIN KEIKAKU CO LTD COMMON STOCK JPY	2,500	53,964	50,971
78409VAS3	S&P GLOBAL INC CALLABLE NOTES FIXED 1.25	620,000	617,105	611,221
78409VAR5	S&P GLOBAL INC CALLABLE NOTES FIXED 2.3%	5,360,000	5,147,163	5,101,326
78409VAP9	S&P GLOBAL INC CALLABLE NOTES FIXED 2.5%	200,000	199,700	218,138
78409VAM6	S&P GLOBAL INC CALLABLE NOTES FIXED 2.95	1,325,000	1,289,199	1,466,258
78409VAQ7	S&P GLOBAL INC CALLABLE NOTES FIXED 3.25	5,915,000	5,951,354	6,910,495
78409VAD6	S&P GLOBAL INC CALLABLE NOTES FIXED 4% 1	2,300,000	2,282,842	2,618,734
78409V104	S&P GLOBAL INC COMMON STOCK USD 1	13,823	3,174,761	4,544,035
6180230	S-1 CORP COMMON STOCK KRW 500	1,563	124,548	122,300
78516FAB5	SABAL TRAIL TRANSMISSION LLC CALLABLE NO	1,355,000	1,356,204	1,642,951
78516FAC3	SABAL TRAIL TRANSMISSION LLC CALLABLE NO	1,820,000	1,817,985	2,307,396
78520LAA8	SABIC CAPITAL II BV BOND FIXED 4% 10/OCT	4,000,000	3,988,023	4,312,000
785592AV8	SABINE PASS LIQUEFACTION LLC CALLABLE NO	1,000,000	1,002,005	1,209,100
785592AU0	SABINE PASS LIQUEFACTION LLC CALLABLE NO	1,490,000	1,654,076	1,708,494
785592AV6	SABINE PASS LIQUEFACTION LLC CALLABLE NO	1,730,000	1,725,863	2,050,534
785592AH9	SABINE PASS LIQUEFACTION LLC CALLABLE NO	2,100,000	2,202,569	2,210,124
785592AM8	SABINE PASS LIQUEFACTION LLC CALLABLE NO	1,916,000	1,978,133	2,234,669
785592AS5	SABINE PASS LIQUEFACTION LLC CALLABLE NO	3,225,000	3,433,208	3,802,501
785592AJ5	SABINE PASS LIQUEFACTION LLC CALLABLE NO	3,775,000	4,023,377	4,315,920
78572XAF8	SABRA HEALTH CARE LP CALLABLE NOTES FIXE	1,210,000	1,208,498	1,297,943
78572XAG6	SABRA HEALTH CARE LP CALLABLE NOTES FIXE	4,350,000	4,296,345	4,575,722
78573M104	SABRE CORP COMMON STOCK USD 0.01	8,902	104,232	107,002
B058TZ6	SAFRAN SA COMMON STOCK EUR 0.2	11,264	1,504,994	1,598,031
B8C3BL0	SAGE GROUP PLC/THE COMMON STOCK GBP 1.05	139,424	1,197,729	1,109,208
78667J108	SAGE THERAPEUTICS INC COMMON STOCK USD 0	1,658	135,354	143,434
BDZZRW1	SAIPEM SPA COMMON STOCK EUR 0	181,112	789,894	488,627
79467BBN4	SALES TAX SECURITIZATION CORP ILL TAXABL	940,000	940,000	1,026,283
79467BCM5	SALES TAX SECURITIZATION CORP ILL TAXABL	895,000	896,122	1,057,255

79467BAR6	SALES TAX SECURITIZATION CORP ILL TAXABL	2,705,000	2,596,099	2,848,419
79466L302	SALESFORCE.COM INC COMMON STOCK USD 0.00	37,862	6,971,344	8,425,431
5226038	SAMPO OYJ COMMON STOCK EUR 0	41,717	1,090,358	1,764,551
67771720	SAMSUNG ELECTRONICS CO LTD COMMON STOCK	43,598	1,570,954	3,250,887
6773812	SAMSUNG ELECTRONICS CO LTD PREFERENCE K	13,950	443,481	945,153
6155250	SAMSUNG FIRE & MARINE INSURANCE CO LTD C	1,957	437,109	337,787
797440BK9	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	500,000	677,607	729,200
797440BU7	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	1,457,000	1,434,591	1,580,335
797440BV3	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	1,658,000	1,797,270	2,084,935
797440BM5	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	2,850,000	2,797,249	3,627,195
797440BY9	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	3,427,000	3,507,440	3,895,985
797440BX1	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	5,055,000	5,052,522	6,304,192
797440BV5	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	6,288,000	6,608,787	7,361,173
797440BZ6	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	8,081,000	8,073,490	8,173,366
798170AN6	SAN JOSE CALIF REDEV AGY SUCCESSOR AGY T	950,000	918,920	1,020,823
80007RAF2	SANDS CHINA LTD CALLABLE BOND FIXED 5.12	11,680,000	11,785,376	13,051,877
80007RAJ4	SANDS CHINA LTD CALLABLE NOTES FIXED 3.8	600,000	625,524	639,276
80007RAGO	SANDS CHINA LTD CALLABLE NOTES FIXED 4.3	600,000	597,626	667,182
80007RAE5	SANDS CHINA LTD CALLABLE NOTES FIXED 5.4	3,520,000	3,584,577	4,119,843
B5B23W2	SANDS CHINA LTD COMMON STOCK HKD 0.01	25,600	124,172	112,419
B1VQ252	SANDVIK AB COMMON STOCK SEK 1.2	90,751	1,253,428	2,224,422
5671735	SANOFI COMMON STOCK EUR 2	31,441	2,654,707	3,027,560
80168NEP0	SANTA CLARA VY CALIF TRANSN AUTH SALES T	2,130,000	2,649,352	2,728,786
802830AR0	SANTANDER CONSUMER AUTO RECEIVABLES TRL	989,000	988,983	997,456
802830AC4	SANTANDER CONSUMER AUTO RECEIVABLES TRL	1,209,000	1,208,816	1,209,996
80283M101	SANTANDER CONSUMER USA HOLDINGS INC COM	12,030	242,116	264,901
80287AAD5	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	260,000	259,978	263,579
80285HAE0	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	283,909	283,868	285,099
80286WAD8	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	385,000	384,943	386,157
80285WAD9	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	421,000	420,960	422,038
80285RAD0	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	497,000	496,943	498,632
80285RAE8	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	794,000	793,891	798,895
80285RAB4	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	879,489	879,482	880,209
80286WAG1	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	1,183,000	1,182,776	1,194,506
80286WAF3	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	1,569,000	1,568,627	1,575,837
80285RAF5	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	1,770,000	1,769,752	1,793,455
80282KAT3	SANTANDER HOLDINGS USA INC CALLABLE BOND	935,000	937,863	965,546
80282KAS5	SANTANDER HOLDINGS USA INC CALLABLE NOTE	429,000	434,282	450,613
80282KAP1	SANTANDER HOLDINGS USA INC CALLABLE NOTE	1,026,000	1,164,093	1,172,564
80282KAE6	SANTANDER HOLDINGS USA INC CALLABLE NOTE	2,445,000	2,448,643	2,773,999
80282KAZ9	SANTANDER HOLDINGS USA INC CALLABLE NOTE	3,150,000	3,173,306	3,420,963
80282KBB1	SANTANDER HOLDINGS USA INC CALLABLE NOTE	8,843,000	8,866,617	9,657,529
80281LAG0	SANTANDER UK GROUP HOLDINGS PLC CALLABLE	600,000	551,045	676,746
BYZGSX8	SANTANDER UK GROUP HOLDINGS PLC CALLABLE	500,000	657,073	713,377
80281LAF2	SANTANDER UK GROUP HOLDINGS PLC CALLABLE	1,100,000	1,100,000	1,133,451
80281LAM7	SANTANDER UK GROUP HOLDINGS PLC CALLABLE	1,315,000	1,315,000	1,334,830
80281LAH8	SANTANDER UK GROUP HOLDINGS PLC CALLABLE	7,515,000	7,511,788	7,909,237
80281LAA3	SANTANDER UK GROUP HOLDINGS PLC MEDIUM T	1,700,000	1,713,889	1,916,886
80281LAB1	SANTANDER UK GROUP HOLDINGS PLC NOTES FI	2,111,000	2,162,826	2,880,016
80283LAX1	SANTANDER UK PLC NOTES FIXED 2.875% 18/J	1,860,000	1,864,433	1,991,911
80283LAA1	SANTANDER UK PLC NOTES FIXED 5% 07/NOV/2	1,031,000	1,037,570	1,135,140
6776606	SANTEN PHARMACEUTICAL CO LTD COMMON STO	3,700	55,030	60,027
6776703	SANTOS LTD COMMON STOCK AUD 0	87,548	363,395	423,579
4846288	SAP SE COMMON STOCK EUR 0	45,045	5,586,918	5,909,410
80307AAA7	SAPPHIRE AVIATION FINANCE II LTD 2020-1A	1,803,714	1,803,688	1,746,193
2112226	SAPUTO INC COMMON STOCK CAD 0	12,005	380,272	335,744
803607100	SAREPTA THERAPEUTICS INC COMMON STOCK US	4,087	522,742	696,793
5843329	SARTORIUS AG PREFERENCE EUR 0	1,139	357,460	478,849
BYZ2QP5	SARTORIUS STEDIM BIOTECH COMMON STOCK EL	1,270	270,492	452,498
80386WAA3	SASOL FINANCING USA LLC CALLABLE NOTES F	2,130,000	2,127,595	2,260,995
80414L2K0	SAUDI ARABIAN OIL CO CALLABLE BOND FIXED	552,000	548,733	562,124
80414L2M6	SAUDI ARABIAN OIL CO CALLABLE BOND FIXED	870,000	859,881	880,779
80414L2H7	SAUDI ARABIAN OIL CO CALLABLE BOND FIXED	962,000	961,684	985,790
80414L2L8	SAUDI ARABIAN OIL CO CALLABLE BOND FIXED	6,219,000	6,160,222	6,306,501
80414L2C8	SAUDI ARABIAN OIL CO MEDIUM TERM NOTE FI	555,000	557,186	588,938
80414L2E4	SAUDI ARABIAN OIL CO MEDIUM TERM NOTE FI	610,000	605,149	715,280
80414L2F1	SAUDI ARABIAN OIL CO MEDIUM TERM NOTE FI	820,000	809,002	992,036
80413MAB0	SAUDI ELECTRICITY GLOBAL SUKUK CO 3 BOND	3,900,000	3,900,000	5,179,746
6784955	SAWAI PHARMACEUTICAL CO LTD COMMON STOC	1,300	75,410	58,928
78410G104	SBA COMMUNICATIONS CORP REIT USD 0.01	3,596	871,310	1,014,539
6309466	SBI HOLDINGS INC/JAPAN COMMON STOCK JPY	2,470	48,128	58,541
78408LAC1	SC JOHNSON & SON INC CALLABLE NOTES FIXE	415,000	413,216	513,895
78408LAA5	SC JOHNSON & SON INC CALLABLE NOTES FIXE	1,000,000	951,834	1,201,140
78410V200	SCE TRUST VI CALLABLE PREFERRED STOCK FI	26,300	632,409	634,882
BLZH0Z7	SCENTRE GROUP REIT AUD 0	54,448	155,998	116,801
80622GAE4	SCENTRE GROUP TRUST 1 / SCENTRE GROUP TR	1,960,000	1,955,590	2,258,802
80622GAD6	SCENTRE GROUP TRUST 1 / SCENTRE GROUP TR	3,708,000	3,685,966	4,106,536
806213AD6	SCENTRE GROUP TRUST 1 / SCENTRE GROUP TR	4,420,000	4,432,563	4,706,283
76025LAA2	SCENTRE GROUP TRUST 2 CALLABLE BOND VARI	6,240,000	6,240,000	6,504,514
76025LAB0	SCENTRE GROUP TRUST 2 CALLABLE BOND VARI	7,415,000	7,415,000	7,820,156
4790534	SCHIBSTED ASA COMMON STOCK NOK 0.5	5,723	94,116	244,843
BWVFKQ3	SCHIBSTED ASA COMMON STOCK NOK 0.5	9,015	181,161	336,722
B11VWH2	SCHINDLER HOLDING AG COMMON STOCK CHF 0.	3,292	859,726	887,848
B11TCY0	SCHINDLER HOLDING AG COMMON STOCK CHF 0.	4,619	1,199,635	1,246,783
80685XAB7	SCHLUMBERGER FINANCE CANADA LTD CALLABLE	1,215,000	1,225,182	1,260,320
80685XAC5	SCHLUMBERGER FINANCE CANADA LTD CALLABLE	1,480,000	1,478,224	1,521,988
806851AK7	SCHLUMBERGER HOLDINGS CORP CALLABLE NOT	1,901,000	1,912,260	2,148,358
806857108	SCHLUMBERGER NV COMMON STOCK USD 0.01	86,423	2,198,741	1,886,614
4834108	SCHNEIDER ELECTRIC SE	14,149	1,211,105	2,048,011
80689H102	SCHNEIDER NATIONAL INC COMMON STOCK USD	1,914	45,486	39,620
802284	SCHRODER JAPAN GROWTH FUND PLC CLOSED-E	1,046,149	2,385,372	2,838,616
B0CRWN5	SCHRODER ORIENTAL INCOME FUND LTD CLOSEC	123,216	398,840	440,445
610841	SCHRODER UK MID CAP FUND PLC CLOSED-END	111,244	724,242	980,819
240549	SCHRODERS PLC COMMON STOCK GBP 100	1,319	50,168	60,166
239581	SCHRODERS PLC COMMON STOCK GBP 100	3,966	114,446	123,877

808625107	SCIENCE APPLICATIONS INTERNATIONAL CORP	1,883	148,194	178,207
B1LB9P6	SCOR SE COMMON STOCK EUR 7.876972	4,223	151,844	136,514
782609	SCOTTISH INVESTMENT TRUST PLC CLOSED-END	206,987	1,686,217	1,974,927
810186106	SCOTTS MIRACLE-GRO CO/THE COMMON STOCK I	8,796	973,539	1,751,635
BYT9340	SCOUT24 AG COMMON STOCK EUR	1,124	85,974	92,212
6858474	SCSK CORP COMMON STOCK JPY	27,700	1,437,159	1,582,934
2629971D1	SDL SOF VII CO-INV/BULLSHEAD HLDGS	100	0	1,736,205
811543107	SEABOARD CORP COMMON STOCK USD 1	8	26,357	24,248
81180WAY7	SEAGATE HDD CAYMAN CALLABLE NOTES FIXED	2,820,000	2,952,548	3,006,825
81181C104	SEAGEN INC COMMON STOCK USD 0.001	3,953	521,394	692,328
81211K100	SEALED AIR CORP COMMON STOCK USD 0.1	11,571	439,731	529,836
35563PML0	SEASONED CREDIT RISK TRANSFER TRUST SERI	2,217,816	2,367,294	2,365,292
35563PQQ5	SEASONED CREDIT RISK TRANSFER TRUST SERI	12,000,000	12,127,432	11,766,235
35563PFE4	SEASONED CREDIT RISK TRANSFER TRUST SERI	10,804,777	12,151,414	12,004,779
4792132	SEB SA COMMON STOCK EUR 1	237	33,612	43,207
6791591	SECOM CO LTD COMMON STOCK JPY	6,558	493,041	604,509
5554041	SECURITAS AB COMMON STOCK SEK 1	3,307	51,700	53,455
81377JAB9	SECURITIZED ASSET BACKED RECEIVABLES LLC	238,455	238,455	75,229
81413PAG0	SECURITY CAPITAL GROUP INC CALLABLE NOTE	1,820,000	2,331,602	2,374,700
B0767Y3	SEEK LTD COMMON STOCK AUD 0	26,840	400,502	590,887
B02RK08	SEGA SAMMY HOLDINGS INC COMMON STOCK JPY	26,064	368,618	410,733
B5ZN1N8	SEGRO PLC REIT GBP 10	12,879	97,839	166,824
784117103	SEI INVESTMENTS CO COMMON STOCK USD 0.01	26,064	1,385,592	1,497,898
BKY6H35	SEIBU HOLDINGS INC COMMON STOCK JPY	48,500	519,208	474,924
6616508	SEIKO EPSON CORP COMMON STOCK JPY	22,902	373,891	339,609
6793821	SEKISUI CHEMICAL CO LTD COMMON STOCK JPY	14,829	238,227	280,652
6793906	SEKISUI HOUSE LTD COMMON STOCK JPY	37,948	668,074	771,861
816851AY5	SEMPRA ENERGY CALLABLE BOND FIXED 3.75%	780,000	815,363	881,650
816851BF5	SEMPRA ENERGY CALLABLE NOTES FIXED 2.9%	4,990,000	4,971,858	5,235,358
816851BA6	SEMPRA ENERGY CALLABLE NOTES FIXED 3.25%	1,700,000	1,581,653	1,899,869
816851BG3	SEMPRA ENERGY CALLABLE NOTES FIXED 3.4%	2,040,000	1,870,692	2,323,397
816851AV1	SEMPRA ENERGY CALLABLE NOTES FIXED 3.55%	1,015,000	1,012,704	1,105,365
816851BH1	SEMPRA ENERGY CALLABLE NOTES FIXED 3.8%	9,815,000	9,526,344	11,368,715
816851BJ7	SEMPRA ENERGY CALLABLE NOTES FIXED 4% 01	3,250,000	3,205,467	3,872,473
816851AP4	SEMPRA ENERGY CALLABLE NOTES FIXED 6% 15	15,505,000	18,825,424	22,238,356
816851109	SEMPRA ENERGY COMMON STOCK USD 0	10,536	1,224,778	1,342,392
6795203	SENKO GROUP HOLDINGS CO LTD COMMON STOC	11,300	81,462	110,105
G8060N102	SENSATA TECHNOLOGIES HOLDING PLC COMMON	4,989	197,022	263,120
81727TAA6	SENSATA TECHNOLOGIES UK FINANCING CO PLC	300,000	310,481	311,814
81743PBW5	SEQUOIA MORTGAGE TRUST 2003-4 2003-4 2A1	65,884	52,110	64,097
81744FJG3	SEQUOIA MORTGAGE TRUST 2005-4 2005-4 2A1	109,783	110,600	112,758
81746NAK4	SEQUOIA MORTGAGE TRUST 2016-3 2016-3 A10	632,879	647,856	638,699
797379	SERCO GROUP PLC COMMON STOCK GBP 2	273,961	690,287	447,517
817565104	SERVICE CORP INTERNATIONAL/US COMMON STO	5,591	215,711	274,518
44106MAW2	SERVICE PROPERTIES TRUST CALLABLE NOTES	300,000	296,862	301,500
44106MAR3	SERVICE PROPERTIES TRUST CALLABLE NOTES	600,000	607,290	603,000
81761TAC9	SERVICEMASTER FUNDING LLC 2020-1 A2II 3.	2,000,000	2,000,000	2,034,080
81762P102	SERVICENOW INC COMMON STOCK USD 0.001	9,388	2,955,801	5,167,437
78413KAB8	SES GLOBAL AMERICAS HOLDINGS GP CALLABLE	1,350,000	1,278,342	1,476,765
B00ZQQ2	SES SA RECEIPT EUR 0	3,897	73,729	36,791
81783H105	SEVEN & I HOLDINGS CO LTD ADR USD	28,955	461,061	514,241
B0F55D6	SEVEN & I HOLDINGS CO LTD COMMON STOCK J	43,491	1,550,187	1,541,320
BRKOMM4	SEVEN GENERATIONS ENERGY LTD COMMON STC	41,900	371,568	271,393
B1FH8J7	SEVERN TRENT PLC COMMON STOCK GBP 97.89	2,550	66,841	79,788
BFFY885	SG HOLDINGS CO LTD COMMON STOCK JPY	3,300	42,553	89,879
78432BAA7	SG RESIDENTIAL MORTGAGE TRUST 2019-3 201	331,569	331,564	336,125
4824778	SGS SA COMMON STOCK CHF 1	937	2,327,806	2,830,239
6800602	SHARP CORP/JAPAN COMMON STOCK JPY	2,100	28,743	31,812
2801836	SHAW COMMUNICATIONS INC COMMON STOCK C#	22,910	441,747	401,734
822582CD2	SHELL INTERNATIONAL FINANCE BV CALLABLE	1,000,000	1,020,772	1,076,560
822582AT9	SHELL INTERNATIONAL FINANCE BV CALLABLE	1,505,000	1,382,060	1,755,838
822582AN2	SHELL INTERNATIONAL FINANCE BV CALLABLE	2,600,000	2,588,140	3,752,242
822582BE1	SHELL INTERNATIONAL FINANCE BV CALLABLE	3,435,000	3,466,558	4,297,391
822582CE0	SHELL INTERNATIONAL FINANCE BV CALLABLE	4,230,000	4,382,031	4,672,458
822582BY7	SHELL INTERNATIONAL FINANCE BV CALLABLE	3,875,000	3,847,126	4,684,488
822582AD4	SHELL INTERNATIONAL FINANCE BV CALLABLE	3,475,000	4,320,196	5,405,189
822582AY8	SHELL INTERNATIONAL FINANCE BV CALLABLE	5,350,000	5,476,737	7,108,010
822582BQ4	SHELL INTERNATIONAL FINANCE BV CALLABLE	7,890,000	8,076,584	9,936,824
822582CH3	SHELL INTERNATIONAL FINANCE BV CALLABLE	9,657,000	9,922,981	10,950,362
822582BF8	SHELL INTERNATIONAL FINANCE BV CALLABLE	8,766,000	9,120,233	11,550,345
B0MP1B0	SHENZHOU INTERNATIONAL GROUP HOLDINGS LT	12,997	100,339	254,782
824348BH8	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	280,000	278,116	339,363
824348AV8	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	515,000	528,234	558,621
824348AQ9	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	500,000	471,160	586,875
824348AS5	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	1,571,000	1,882,065	2,038,247
824348BL9	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	2,150,000	2,149,585	2,245,224
824348BJ4	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	3,465,000	3,542,448	3,812,678
824348BM7	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	3,790,000	3,947,422	4,190,072
824348BK1	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	4,137,000	4,137,301	4,986,698
824348AW6	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	5,300,000	5,106,503	5,987,622
824348AX4	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	4,953,000	5,183,689	6,625,281
824348106	SHERWIN-WILLIAMS CO/THE COMMON STOCK USC	4,108	2,148,948	3,019,010
	Shield, L.P.			2,552
6804369	SHIMADZU CORP COMMON STOCK JPY	52,418	1,783,761	2,035,897
6804035	SHIMAMURA CO LTD COMMON STOCK JPY	202	24,199	21,209
6804820	SHIMANO INC COMMON STOCK JPY	6,575	1,036,233	1,533,816
6804400	SHIMIZU CORP COMMON STOCK JPY	7,014	61,205	50,952
6804585	SHIN-ETSU CHEMICAL CO LTD COMMON STOCK J	16,696	1,567,850	2,917,292
6397502	SHINHAN FINANCIAL GROUP CO LTD COMMON ST	9,143	359,453	269,753
6730936	SHINSEI BANK LTD COMMON STOCK JPY	1,474	23,748	18,146
6804682	SHIONOGI & CO LTD COMMON STOCK JPY	19,812	1,087,201	1,081,317
B05MTR0	SHIP HEALTHCARE HOLDINGS INC COMMON STOC	2,300	103,159	127,871
82481LAB5	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	334,000	332,199	338,355
82481LAC3	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	1,722,000	1,728,663	1,826,060
82481LAD1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	4,000,000	3,921,975	4,474,720

6805265	SHISEIDO CO LTD COMMON STOCK JPY	4,287	247,721	296,305
6805328	SHIZUOKA BANK LTD/THE COMMON STOCK JPY	4,968	40,143	36,378
BX865C7	SHOPIFY INC COMMON STOCK CAD	7,478	3,506,035	8,436,640
5727973	SIEMENS AG COMMON STOCK EUR 0	9,292	978,130	1,336,112
BMTVQK9	SIEMENS ENERGY AG COMMON STOCK EUR	60,440	1,486,555	2,218,541
82620KAM5	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV CAL	550,000	621,835	645,948
82620KAT0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV CAL	555,000	553,103	741,669
82620KAF0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV CAL	4,700,000	4,665,591	6,394,679
B01CP21	SIEMENS GAMESA RENEWABLE ENERGY SA COM	4,658	119,784	188,590
BD594Y4	SIEMENS HEALTHINEERS AG COMMON STOCK EUI	2,830	122,022	145,362
826418BE4	SIERRA PACIFIC POWER CO CALLABLE NOTES F	500,000	692,281	759,840
826418BM6	SIERRA PACIFIC POWER CO CALLABLE NOTES F	1,670,000	1,609,018	1,813,403
826525AB3	SIERRA TIMESHARE 2020-2 RECEIVABLES FUND	1,266,079	1,265,752	1,280,713
826525AC1	SIERRA TIMESHARE 2020-2 RECEIVABLES FUND	1,266,079	1,265,925	1,305,276
82669G104	SIGNATURE BANK/NEW YORK NY COMMON STOCK	1,686	167,658	228,099
BF2DSG3	SIKA AG COMMON STOCK CHF 0.01	1,544	206,001	422,353
827048109	SILGAN HOLDINGS INC COMMON STOCK USD 0.0	2,547	82,924	94,443
B29TTR1	SIME DARBY BHD COMMON STOCK MYR 0.5	141,400	76,676	81,202
828806109	SIMON PROPERTY GROUP INC REIT USD 0.0001	10,500	904,250	895,440
828807DF1	SIMON PROPERTY GROUP LP CALLABLE NOTES F	100,000	98,930	105,043
828807DE4	SIMON PROPERTY GROUP LP CALLABLE NOTES F	1,000,000	1,072,662	1,117,520
828807CL9	SIMON PROPERTY GROUP LP CALLABLE NOTES F	940,000	1,138,425	1,150,128
828807DC8	SIMON PROPERTY GROUP LP CALLABLE NOTES F	1,410,000	1,505,957	1,570,060
828807CS4	SIMON PROPERTY GROUP LP CALLABLE NOTES F	2,005,000	2,032,684	2,180,277
828807CZ8	SIMON PROPERTY GROUP LP CALLABLE NOTES F	2,333,000	2,394,282	2,709,266
828807DK0	SIMON PROPERTY GROUP LP CALLABLE NOTES F	3,530,000	3,523,491	3,741,376
828807DH7	SIMON PROPERTY GROUP LP CALLABLE NOTES F	4,975,000	4,954,906	5,095,196
828807DJ3	SIMON PROPERTY GROUP LP CALLABLE NOTES F	7,120,000	7,166,303	7,943,214
828807CV7	SIMON PROPERTY GROUP LP CALLABLE NOTES F	8,017,000	8,588,329	8,902,959
6811734	SINGAPORE AIRLINES LTD COMMON STOCK SGD	13,717	43,280	44,421
6303866	SINGAPORE EXCHANGE LTD COMMON STOCK SGI	86,312	541,758	606,042
6043214	SINGAPORE TECHNOLOGIES ENGINEERING LTD C	16,439	43,588	47,514
B02PY22	SINGAPORE TELECOMMUNICATIONS LTD COMMON	88,223	222,094	154,198
6810429	SINO LAND CO LTD COMMON STOCK HKD 0	32,215	49,645	41,963
82968B103	SIRIUS XM HOLDINGS INC COMMON STOCK USD	262,944	1,525,484	1,674,953
82967NBA5	SIRIUS XM RADIO INC CALLABLE NOTES FIXED	350,000	366,039	371,879
82981J109	SITE CENTERS CORP REIT USD 0.1	1	10	10
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOC	2,464	75,979	84,022
AAL9968L9	SIXTH CINVEN FUND	100	25,582,698	48,838,073
B2NR3Y6	SJM HOLDINGS LTD COMMON STOCK HKD 0	266,000	301,850	297,429
784305A@3	SJW GROUP NOTES FIXED 3.050% 01/NOV/2029	3,000,000	3,000,000	3,328,710
6450267	SK HYNIX INC COMMON STOCK KRW 5000	3,696	153,149	403,181
4813345	SKANDINAVISKA ENSKILDA BANKEN AB COMMON	17,617	169,168	181,264
7142091	SKANSKA AB COMMON STOCK SEK 0	3,646	71,885	93,097
830566105	SKECHERS USA INC COMMON STOCK USD 0.001	4,342	124,524	156,051
B1Q3J35	SKF AB COMMON STOCK SEK 2.5	4,092	70,449	106,329
B0C5VF4	SKY NETWORK TELEVISION LTD COMMON STOCK	228,392	93,782	26,475
Q8513#AF8	SKYCITY AUCKLAND HOLDINGS LTD BOND VARIA	10,000,000	10,000,000	10,629,300
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USC	5,418	608,175	828,304
78444FAG1	SL GREEN OPERATING PARTNERSHIP LP CALLAB	2,000,000	2,000,000	1,995,360
78440X101	SL GREEN REALTY CORP REIT USD 0.01	2,362	146,631	140,728
83088V102	SLACK TECHNOLOGIES INC COMMON STOCK USD	12,376	377,473	522,762
78444LAD5	SLC STUDENT LOAN TRUST 2008-1 2008-1 A4A	326,250	331,959	333,023
78442PGD2	SLM CORP CALLABLE NOTES FIXED 4.2% 29/OC	500,000	500,000	528,125
78442P106	SLM CORP COMMON STOCK USD 0.2	12,153	107,073	150,576
78442GFM3	SLM STUDENT LOAN TRUST 2003-1 2003-1 A5C	293,450	286,298	279,209
78442GNK8	SLM STUDENT LOAN TRUST 2004-10 2004-10 A	1,781,661	1,781,661	1,777,730
78443XAD0	SLM STUDENT LOAN TRUST 2007-2 2007-2 A4	939,803	883,454	905,020
78445JAA5	SLM STUDENT LOAN TRUST 2008-9 2008-9 A F	2,844,615	2,833,073	2,843,271
78446WAC1	SLM STUDENT LOAN TRUST 2012-1 2012-1 A3	1,264,694	1,261,204	1,230,631
78446YAA1	SLM STUDENT LOAN TRUST 2012-2 2012-2 A F	2,493,032	2,464,764	2,377,386
78447GAC5	SLM STUDENT LOAN TRUST 2012-6 2012-6 A3	360,351	364,461	355,253
83200N103	SMARTSHEET INC COMMON STOCK USD	3,576	172,856	247,781
78449FAB7	SMB PRIVATE EDUCATION LOAN TRUST 2016-A	735,029	728,573	759,815
78449GAB5	SMB PRIVATE EDUCATION LOAN TRUST 2016-B	377,277	372,257	387,857
78449KAC4	SMB PRIVATE EDUCATION LOAN TRUST 2016-C	394,840	394,840	397,888
83189DAC4	SMB PRIVATE EDUCATION LOAN TRUST 2017-B	487,919	487,919	487,811
78449QAB3	SMB PRIVATE EDUCATION LOAN TRUST 2018-C	223,215	223,123	241,599
78449TAB7	SMB PRIVATE EDUCATION LOAN TRUST 2019-A	1,708,362	1,722,398	1,807,975
78449XAA0	SMB PRIVATE EDUCATION LOAN TRUST 2020-B	1,150,714	1,150,486	1,154,614
78449VAB2	SMB PRIVATE EDUCATION LOAN TRUST 2020-PT	1,032,000	1,015,093	1,043,081
78449DAB2	SMB PRIVATE EDUCATION LOAN TRUST 2020-PT	2,690,000	2,695,031	2,715,108
78448TAE2	SMBC AVIATION CAPITAL FINANCE DAC CALLAB	300,000	301,242	318,666
78448TAB8	SMBC AVIATION CAPITAL FINANCE DAC CALLAB	1,880,000	1,878,592	1,929,500
6763965	SMC CORP COMMON STOCK JPY	1,332	531,831	812,140
83192PAA6	SMITH & NEPHEW PLC CALLABLE NOTES FIXED	2,025,000	2,025,000	2,062,908
922320	SMITH & NEPHEW PLC COMMON STOCK GBP 0.2	67,114	1,211,019	1,385,296
832248BC1	SMITHFIELD FOODS INC CALLABLE NOTES FIXE	340,000	336,170	359,747
832248AZ1	SMITHFIELD FOODS INC CALLABLE NOTES FIXE	400,000	442,250	444,348
832248BB3	SMITHFIELD FOODS INC CALLABLE NOTES FIXE	1,800,000	1,828,037	2,143,044
832248BA5	SMITHFIELD FOODS INC CALLABLE NOTES FIXE	2,940,000	2,910,644	2,965,990
B1WY233	SMITHS GROUP PLC COMMON STOCK GBP 37.5	4,242	80,732	87,240
B1RR828	SMURFIT KAPPA GROUP PLC COMMON STOCK EUI	2,957	103,508	137,630
7251470	SNAM SPA COMMON STOCK EUR 0	21,181	94,656	119,240
833034AM3	SNAP-ON INC CALLABLE NOTES FIXED 3.1% 01	3,662,000	3,816,175	4,135,975
833034101	SNAP-ON INC COMMON STOCK USD 1	1,746	239,924	298,810
83368RAZ5	SOCIETE GENERALE SA CALLABLE MEDIUM TERM	996,000	996,000	1,004,795
83368RAY8	SOCIETE GENERALE SA CALLABLE MEDIUM TERM	2,744,000	2,744,000	2,971,450
83368JKG4	SOCIETE GENERALE SA CALLABLE NOTES VARIA	1,010,000	1,036,392	1,034,270
83370RAA6	SOCIETE GENERALE SA CALLABLE NOTES VARIA	1,290,000	1,290,000	1,367,877
83367TBV0	SOCIETE GENERALE SA CALLABLE NOTES VARIA	1,400,000	1,400,000	1,510,250
5966516	SOCIETE GENERALE SA COMMON STOCK EUR 1.2	8,777	303,014	182,801
83368RAT9	SOCIETE GENERALE SA MEDIUM TERM NOTE FIX	1,780,000	1,779,144	1,940,716
83368RAV4	SOCIETE GENERALE SA MEDIUM TERM NOTE FIX	14,505,000	14,499,743	15,362,100
83368RAK8	SOCIETE GENERALE SA NOTES FIXED 4% 12/JA	1,072,000	1,183,680	1,207,887

83367TBR9	SOCIETE GENERALE SA NOTES FIXED 4.75% 24	1,840,000	1,968,091	2,086,082
BRJZTL8	SOCIETY OF LLOYD'S BOND FIXED 4.75% 30/O	300,000	416,905	462,172
7062713	SODEXO SA COMMON STOCK EUR 4	8,188	707,945	693,476
83405TAA1	SOFI CONSUMER LOAN PROGRAM 2019-3 TRUST	230,548	230,530	232,973
78469PAB0	SOFI PROFESSIONAL LOAN PROGRAM 2016-A LL	184,992	186,998	187,918
83404LAA9	SOFI PROFESSIONAL LOAN PROGRAM 2016-D LL	23,379	23,456	23,485
78470RAA5	SOFI PROFESSIONAL LOAN PROGRAM 2016-E LL	59,370	59,370	59,304
83404FAA2	SOFI PROFESSIONAL LOAN PROGRAM 2017-A LL	48,916	48,916	48,916
83404KAA1	SOFI PROFESSIONAL LOAN PROGRAM 2017-E LL	38,721	38,721	38,681
83404KAC7	SOFI PROFESSIONAL LOAN PROGRAM 2017-E LL	908,993	904,745	924,751
83406EAC9	SOFI PROFESSIONAL LOAN PROGRAM 2018-A LL	290,065	293,781	296,132
83404RAB4	SOFI PROFESSIONAL LOAN PROGRAM 2018-B TR	996,422	995,387	1,025,561
83406TAB8	SOFI PROFESSIONAL LOAN PROGRAM 2020-ATRU	3,218,000	3,300,452	3,325,082
83390UAF4	SOFI PROFESSIONAL LOAN PROGRAM 2020-C TR	933,379	933,230	953,405
4820301	SOFINA SA COMMON STOCK EUR 0	388	118,448	131,502
BF5MOK5	SOFTBANK CORP COMMON STOCK JPY	70,100	925,020	877,905
6770620	SOFTBANK GROUP CORP COMMON STOCK JPY	26,902	1,087,877	2,099,630
6546359	SOHGO SECURITY SERVICES CO LTD COMMON ST	4,700	223,528	243,547
83413UB@8	SOLAR CAPITAL LTD NOTES FIXED 4.2% 15/DE	6,000,000	6,000,000	6,483,120
83417M104	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK	1,586	285,788	506,124
83417Q105	SOLARWINDS CORP COMMON STOCK USD 0.001	1,514	26,890	22,634
4821100	SOLVAY SA COMMON STOCK EUR 15	2,221	256,680	263,272
B62G7K6	SOMPO HOLDINGS INC COMMON STOCK JPY	28,868	999,626	1,166,799
6821120	SONIC HEALTHCARE LTD COMMON STOCK AUD 0	4,750	82,990	117,841
835495102	SONOCO PRODUCTS CO COMMON STOCK USD 0	12,624	664,556	747,972
7156036	SONOVA HOLDING AG COMMON STOCK CHF 0.05	10,258	2,095,296	2,669,088
6821506	SONY CORP COMMON STOCK JPY	18,687	859,797	1,861,551
83613HAA5	SOUND POINT CLO XXI LTD 2018-3A A1A FLOA	500,000	500,000	499,504
83609YAC0	SOUNDS POINT CLO IV-R LTD 2013-3RA A FLO	1,000,000	1,000,000	994,331
ZAR	SOUTH AFRICAN RAND		72,019	72,200
84473L105	SOUTH32 LTD ADR USD	15,700	121,484	149,464
BWSW5D9	SOUTH32 LTD COMMON STOCK AUD 0	332,207	450,146	633,178
841338106	SOUTHEAST BANKING CORP COM STK USD0.01	2,000	0	2
842329AA2	SOUTHERN BAPTIST HOSPITAL OF FLORIDA INC	960,000	960,000	1,171,930
842400GX5	SOUTHERN CALIFORNIA EDISON CO BOND VARIA	790,000	790,000	790,332
842400GS6	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	520,000	519,389	565,765
842400FA6	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	475,000	430,878	643,250
842400GR8	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	780,000	778,840	1,029,335
842400EZ2	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	920,000	1,106,367	1,171,556
842400FC2	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	1,090,000	1,036,920	1,389,543
842400FF5	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	1,495,000	1,630,674	1,909,668
842400FV8	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	1,751,000	1,789,631	1,977,649
842400FT5	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	1,875,000	1,918,082	2,012,700
842400GU1	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	2,945,000	2,944,700	3,066,208
842400FL2	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	2,490,000	3,274,681	3,379,055
842400GE7	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	3,250,000	3,314,787	3,590,633
842400ES8	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	2,793,000	3,409,227	3,887,800
842400FV0	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	3,930,000	4,062,232	4,505,784
842400FH1	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	3,350,000	3,617,349	4,551,243
842400GN7	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	6,357,000	6,499,493	7,131,664
842400FP3	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	5,400,000	6,856,500	7,199,928
842400GK3	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	6,902,000	6,595,985	8,225,597
842400GG2	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	7,272,000	7,420,920	8,541,691
842400GT4	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	12,315,000	12,884,541	13,987,500
842400FZ1	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	15,584,000	15,731,381	19,310,914
842400FQ1	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	1,510,000	1,500,863	1,819,324
842434CU4	SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	196,000	200,385	212,335
842434CL4	SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	445,000	487,516	557,558
842434CR1	SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	1,220,000	1,214,710	1,552,645
842434CK6	SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	1,680,000	1,612,006	2,001,082
842434CS9	SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	1,757,000	1,753,151	2,307,732
842434CQ3	SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	2,400,000	2,412,792	2,607,120
8426EPAA6	SOUTHERN CO GAS CAPITAL CORP CALLABLE NO	300,000	299,829	315,075
8426EPAD0	SOUTHERN CO GAS CAPITAL CORP CALLABLE NO	2,395,000	2,387,482	2,410,615
8426EPAB4	SOUTHERN CO GAS CAPITAL CORP CALLABLE NO	2,805,000	2,800,222	3,302,439
001192AH6	SOUTHERN CO GAS CAPITAL CORP CALLABLE NO	2,900,000	2,895,386	4,224,807
001192AM5	SOUTHERN CO GAS CAPITAL CORP CALLABLE NO	4,056,000	4,131,768	4,552,495
001192AK9	SOUTHERN CO GAS CAPITAL CORP CALLABLE NO	4,640,000	4,492,400	5,697,270
842587CU9	SOUTHERN CO/THE CALLABLE NOTES FIXED 2.9	1,090,000	1,100,372	1,154,266
842587CV7	SOUTHERN CO/THE CALLABLE NOTES FIXED 3.2	950,000	901,695	1,065,691
842587DE4	SOUTHERN CO/THE CALLABLE NOTES FIXED 3.7	250,000	249,415	289,493
842587CW5	SOUTHERN CO/THE CALLABLE NOTES FIXED 4.2	2,940,000	2,954,615	3,606,116
842587CX3	SOUTHERN CO/THE CALLABLE NOTES FIXED 4.4	3,630,000	3,708,694	4,566,177
842587CY1	SOUTHERN CO/THE CALLABLE NOTES VARIABLE	8,350,000	8,350,000	8,681,161
842587107	SOUTHERN CO/THE COMMON STOCK USD 5	41,429	2,215,316	2,544,983
84265VAA3	SOUTHERN COPPER CORP CALLABLE NOTES FIXE	965,000	1,239,366	1,471,808
84265VAE5	SOUTHERN COPPER CORP CALLABLE NOTES FIXE	1,320,000	1,317,790	1,972,575
84265VAG0	SOUTHERN COPPER CORP CALLABLE NOTES FIXE	9,764,000	10,280,589	13,089,228
84265VAJ4	SOUTHERN COPPER CORP CALLABLE NOTES FIXE	9,975,000	11,922,818	14,420,858
84265V105	SOUTHERN COPPER CORP COMMON STOCK USD 1	19,448	885,883	1,266,454
84346LAA8	SOUTHERN NATURAL GAS CO LLC CALLABLE NOT	3,838,000	3,880,152	4,463,402
843452AZ6	SOUTHERN NATURAL GAS CO LLC CALLABLE NOT	3,360,000	3,617,734	4,799,357
843646AU4	SOUTHERN POWER CO CALLABLE NOTES FIXED 4	2,529,000	2,726,568	3,039,428
843646AH3	SOUTHERN POWER CO CALLABLE NOTES FIXED 5	1,835,000	2,202,441	2,260,683
844741BF4	SOUTHWEST AIRLINES CO CALLABLE NOTES FIX	1,725,000	1,716,653	1,755,774
844741BK3	SOUTHWEST AIRLINES CO CALLABLE NOTES FIX	2,008,000	2,008,000	2,388,757
844741BJ6	SOUTHWEST AIRLINES CO CALLABLE NOTES FIX	2,640,000	2,802,864	3,057,542
844741BH0	SOUTHWEST AIRLINES CO CALLABLE NOTES FIX	7,009,000	7,144,321	7,617,942
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD 1	19,161	785,675	893,094
845011AB1	SOUTHWEST GAS CORP CALLABLE NOTES FIXED	280,000	279,862	343,798
845437BQ4	SOUTHWESTERN ELECTRIC POWER CO CALLABLE	805,000	836,510	948,218
845437BN1	SOUTHWESTERN ELECTRIC POWER CO CALLABLE	1,265,000	1,290,547	1,481,555
845743BS1	SOUTHWESTERN PUBLIC SERVICE CO CALLABLE	540,000	703,183	709,717
845743BT9	SOUTHWESTERN PUBLIC SERVICE CO CALLABLE	600,000	592,692	731,118
845743BU6	SOUTHWESTERN PUBLIC SERVICE CO CALLABLE	830,000	840,308	921,300

845743BN2	SOUTHWESTERN PUBLIC SERVICE CO CALLABLE	1,155,000	1,200,950	1,495,633
845743BQ5	SOUTHWESTERN PUBLIC SERVICE CO CALLABLE	1,725,000	1,787,018	1,952,096
845743BL6	SOUTHWESTERN PUBLIC SERVICE CO CALLABLE	1,490,000	1,548,336	2,033,478
845743BR3	SOUTHWESTERN PUBLIC SERVICE CO CALLABLE	1,955,000	1,944,168	2,308,816
6881436	SPARK NEW ZEALAND LTD COMMON STOCK NZD C	19,035	49,396	64,414
78462F103	SPDR S&P 500 ETF TRUST ETP USD 0	27,944	9,462,350	10,447,703
84756NAG4	SPECTRA ENERGY PARTNERS LP CALLABLE NOTE	3,360,000	3,752,849	3,926,395
84790A105	SPECTRUM BRANDS HOLDINGS INC	1,373	84,264	108,440
84762LAU9	SPECTRUM BRANDS INC CALLABLE NOTES FIXED	240,000	234,165	247,824
84765EAA6	SPECTRUM HEALTH SYSTEM OBLIGATED GROUP (	100,000	100,000	114,511
BZ03B55	SPIN MASTER CORP COMMON STOCK CAD	23,822	568,283	542,446
BWFGQN1	SPIRAX-SARCO ENGINEERING PLC COMMON STOC	794	87,349	122,591
84857LA#8	SPIRE, INC. 3.93% SENIOR NOTES DUE 2027	2,000,000	2,000,000	2,317,680
848574109	SPIRIT AEROSYSTEMS HOLDINGS INC COMMON S	3,388	107,069	132,437
85205TAJ9	SPIRIT AEROSYSTEMS INC CALLABLE NOTES FI	2,000,000	2,011,212	1,960,000
84858EAA4	SPIRIT AIRLINES PASS THROUGH TRUST 2015-	2,565,144	2,609,021	2,469,436
84860W300	SPIRIT REALTY CAPITAL INC REIT USD 0.05	4,626	190,819	185,826
84861TAF5	SPIRIT REALTY LP CALLABLE NOTES FIXED 3.	1,746,000	1,777,717	1,893,589
84861TAG3	SPIRIT REALTY LP CALLABLE NOTES FIXED 3.	3,239,000	3,221,162	3,441,956
84861TAD0	SPIRIT REALTY LP CALLABLE NOTES FIXED 4%	1,113,000	1,150,264	1,253,127
84861TAC2	SPIRIT REALTY LP CALLABLE NOTES FIXED 4.	25,000	23,854	28,206
848637104	SPLUNK INC COMMON STOCK USD 0.001	5,166	711,280	877,652
L8681T102	SPOTIFY TECHNOLOGY SA COMMON STOCK USD (	4,254	782,975	1,338,564
85207UAH8	SPRINT CORP CALLABLE NOTES FIXED 7.125%	1,000,000	1,000,000	1,170,000
85207UAE5	SPRINT CORP CALLABLE NOTES FIXED 7.25% 1	1,700,000	1,813,250	1,768,850
85207UAK1	SPRINT CORP CALLABLE NOTES FIXED 7.625%	600,000	600,000	744,720
85207UAF2	SPRINT CORP CALLABLE NOTES FIXED 7.875%	450,000	484,443	521,010
852061AS9	SPRINT NEXTEL CORP CALLABLE NOTES FIXED	500,000	516,251	541,250
85208NAA8	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM	553,125	553,119	558,324
85208NAD2	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM	3,895,000	3,906,304	4,218,636
85208NAE0	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM	12,350,000	12,818,203	14,295,125
85208J109	SPROTT FOCUS TRUST INC CLOSED-END FUND U	127,279	774,266	878,225
85208M102	SPROUTS FARMERS MARKET INC COMMON STOC	26,169	550,384	525,997
6309262	SQUARE ENIX HOLDINGS CO LTD COMMON STOCK	17,600	1,104,349	1,067,132
852234103	SQUARE INC COMMON STOCK USD 0.000001	18,798	1,713,435	4,091,197
78467J100	SS&C TECHNOLOGIES HOLDINGS INC COMMON ST	7,307	374,095	531,584
LX1718850	SS&C Technologies Holdings, Inc.-Term B-	54,532	54,395	53,969
LX1715580	SS&C Technologies Holdings, Inc.-Term B-	70,475	70,298	69,748
790873	SSE PLC COMMON STOCK GBP 50	11,280	184,110	231,288
BGBN7C0	SSP GROUP PLC COMMON STOCK GBP 1.085	182,681	712,471	828,557
BF7MPL9	SSR MINING INC COMMON STOCK CAD 0	10,660	239,233	213,869
766937	ST JAMES'S PLACE PLC COMMON STOCK GBP 15	34,780	462,434	538,894
BMM1PP4	STABILUS SA COMMON STOCK EUR 0.01	6,669	318,587	470,824
853254BU3	STANDARD CHARTERED PLC CALLABLE NOTES VA	2,300,000	2,300,000	2,408,054
853254BM1	STANDARD CHARTERED PLC CALLABLE NOTES VA	3,215,000	3,215,641	3,333,955
85325WAA6	STANDARD CHARTERED PLC CALLABLE NOTES VA	3,180,000	3,179,971	3,368,447
408284	STANDARD CHARTERED PLC COMMON STOCK GB	65,275	650,032	415,712
853496AC1	STANDARD INDUSTRIES INC/NJ CALLABLE NOTE	750,000	772,006	783,750
853496AG2	STANDARD INDUSTRIES INC/NJ CALLABLE NOTE	900,000	970,500	962,757
853496AD9	STANDARD INDUSTRIES INC/NJ CALLABLE NOTE	1,050,000	991,873	1,105,125
BF8Q6K6	STANDARD LIFE ABERDEEN PLC COMMON STOCK	24,047	105,179	92,466
85434VAA6	STANFORD HEALTH CARE CALLABLE BOND FIXED	895,000	899,731	1,122,460
854502AM3	STANLEY BLACK & DECKER INC CALLABLE NOTE	400,000	400,000	425,892
854502AK7	STANLEY BLACK & DECKER INC CALLABLE NOTE	1,000,000	998,811	1,132,360
854502AN1	STANLEY BLACK & DECKER INC CALLABLE NOTE	4,915,000	4,923,486	5,145,612
854502101	STANLEY BLACK & DECKER INC COMMON STOCK	6,468	922,320	1,154,926
6841106	STANLEY ELECTRIC CO LTD COMMON STOCK JPY	1,430	38,093	46,053
855030AN2	STARPLES INC CALLABLE NOTES FIXED 7.5% 15	570,000	584,691	595,234
Q8718#AC8	STAR ENTERTAINMENT FINANCE LTD/THE BOND	2,000,000	2,059,360	2,165,880
855244AY5	STARBUCKS CORP CALLABLE NOTES FIXED 1.3%	249,000	248,833	252,484
855244AZ2	STARBUCKS CORP CALLABLE NOTES FIXED 2.55	1,142,000	1,155,857	1,235,073
855244AX7	STARBUCKS CORP CALLABLE NOTES FIXED 3.35	199,000	211,790	222,452
855244BA6	STARBUCKS CORP CALLABLE NOTES FIXED 3.5%	982,000	1,022,938	1,129,064
855244AQ2	STARBUCKS CORP CALLABLE NOTES FIXED 3.8%	1,480,000	1,549,973	1,684,284
855244AH2	STARBUCKS CORP CALLABLE NOTES FIXED 4.3%	720,000	693,777	898,178
855244AU3	STARBUCKS CORP CALLABLE NOTES FIXED 4.45	11,656,000	13,407,761	15,376,012
855244AS8	STARBUCKS CORP CALLABLE NOTES FIXED 4.5%	1,211,000	1,308,564	1,580,985
855244109	STARBUCKS CORP COMMON STOCK USD 0.001	38,026	2,748,806	4,068,021
855541AA6	STARM MORTGAGE LOAN TRUST 2007-S1 2007-S	1,366,670	1,009,809	1,215,409
855999629	STARWOOD DISTRESSED OPPORTUNITY FUND IX-	100	1,618,735	36,898,252
852995810	STARWOOD GBL VI-BHEAD LLC COM SHARES	100	818,271	156,484
85599S908	STARWOOD GL OP FUND VII-A/1133 WEST	100	22,012,627	2,541,994
855999637	STARWOOD INTERNATIONAL OPPORTUNITY FUND	100	0	3,461,249
85299F958	STARWOOD INTERNATIONAL OPPORTUNITY FUND	100	635,984	4,170,219
	Starwood International Opportunity Fund VIII-1, L.P.			4,796,628
852997X67	STARWOOD INTL. VI-F/BHEAD HOLDINGS	100	24,073,019	243,520
85699O922	STARWOOD OPPORTUNITY FUND X US LP	100	317,587	12,197,285
85571B105	STARWOOD PROPERTY TRUST INC REIT USD 0.0	26,908	413,692	519,324
852996750	STARWOOD US OPP VIII-1/C JEWELL	100	0	6,886,643
46513YJH2	STATE OF ISRAEL BOND FIXED 3.25% 17/JAN/	3,090,000	3,070,828	3,522,785
46513JXN6	STATE OF ISRAEL BOND FIXED 3.375% 15/JAN	6,245,000	6,791,611	6,903,972
46513YJH8	STATE OF ISRAEL BOND FIXED 4.125% 17/JAN	2,280,000	2,260,171	2,937,506
74727PBC4	STATE OF QATAR CALLABLE BOND FIXED 3.4%	8,078,000	8,286,979	8,905,995
74727PBE0	STATE OF QATAR CALLABLE BOND FIXED 4.4%	7,531,000	7,993,866	9,811,010
74727PBB6	STATE OF QATAR CALLABLE BOND FIXED 4.817	5,090,000	5,090,000	6,944,694
74727PAY7	STATE OF QATAR CALLABLE BOND FIXED 5.103	2,500,000	2,500,000	3,514,375
857477BA0	STATE STREET CORP CALLABLE BOND VARIABLE	800,000	800,000	843,840
857477BM4	STATE STREET CORP CALLABLE NOTES VARIABL	310,000	310,000	337,689
857477BF9	STATE STREET CORP CALLABLE NOTES VARIABL	600,000	600,000	657,702
857477BE2	STATE STREET CORP CALLABLE NOTES VARIABL	1,350,000	1,350,000	1,440,842
857477103	STATE STREET CORP COMMON STOCK USD 1	11,441	729,378	832,676
857477BG7	STATE STREET CORP NOTES FIXED 2.4% 24/JA	1,375,000	1,369,485	1,502,559
858119BN9	STEEL DYNAMICS INC CALLABLE NOTES FIXED	310,000	307,912	319,495
858119BP4	STEEL DYNAMICS INC CALLABLE NOTES FIXED	835,000	804,621	872,091
858119BJ8	STEEL DYNAMICS INC CALLABLE NOTES FIXED	1,400,000	1,399,011	1,505,126

858119100	STEEL DYNAMICS INC COMMON STOCK USD 0.00	6,488	185,599	239,213
85816WAC8	STEELE CREEK CLO 2014-1 LTD 2014-1RA A F	500,000	497,039	495,967
85816BCN8	STEELE CREEK CLO 2015-1 LTD 2015-1A AR F	1,000,000	1,000,000	999,152
B126560	STELLA INTERNATIONAL HOLDINGS LTD COMMON	79,237	120,778	92,074
BRJFWP3	STELLANTIS NV COMMON STOCK EUR	11,651	135,792	208,987
858912108	STERICYCLE INC COMMON STOCK USD 0.01	2,961	181,763	205,286
G8472#AA9	STERIS PLC	3,000,000	3,000,000	3,463,200
G8472#AC5	STERIS PLC	5,000,000	5,000,000	5,920,250
G8473T100	STERIS PLC COMMON STOCK USD 75	5,258	789,623	996,601
85917A100	STERLING BANCORP/DE COMMON STOCK USD 0.0	20,697	393,316	372,132
BJBQCW5	STICHTING AK RABOBANK CERTIFICATEN BOND	1,680,785	2,087,203	2,719,754
860630AG7	STIFEL FINANCIAL CORP CALLABLE NOTES FIX	1,300,000	1,291,024	1,485,562
5962343	STMICROELECTRONICS NV COMMON STOCK EUR	31,212	910,948	1,166,687
5962332	STMICROELECTRONICS NV COMMON STOCK EUR	70,008	1,743,858	2,593,733
6850856	STOCKLAND REIT AUD 0	41,756	131,935	134,684
G85158106	STONECO LTD COMMON STOCK USD 0.000079365	6,548	343,724	549,508
5072673	STORA ENSO OYJ COMMON STOCK EUR 1.7	6,262	69,470	119,870
862121AB6	STORE CAPITAL CORP CALLABLE NOTES FIXED	250,000	241,697	290,018
862121AC4	STORE CAPITAL CORP CALLABLE NOTES FIXED	347,000	345,466	352,892
862121AA8	STORE CAPITAL CORP CALLABLE NOTES FIXED	2,140,000	2,130,682	2,436,176
862121100	STORE CAPITAL CORP REIT USD 0.01	7,557	188,225	256,787
B28DT41	STRABAG SE COMMON STOCK EUR 0	7,529	259,263	262,084
	Strategic Partners Fund VI AIF I, L.P.		1,855	1,633,714
86399O998	STRATEGIC PARTNERS FUND VI LP	100	18,619	16,395,749
AAE9926H7	STRATEGIC PARTNERS FUND VII, L.P.	100	17,226,632	38,093,632
	Strategic Partners V Communications AIV, L.P.		8	3,084
7156832	STRAUMANN HOLDING AG COMMON STOCK CHF 0	850	658,707	991,883
863579VM7	STRUCTURED ADJUSTABLE RATE MORTGAGE LOA	29,040	28,641	27,484
863579FW3	STRUCTURED ADJUSTABLE RATE MORTGAGE LOA	329,307	321,507	335,996
86363LAB9	STRUCTURED ADJUSTABLE RATE MORTGAGE LOA	647,849	647,682	614,028
86364DAA8	STRUCTURED ADJUSTABLE RATE MORTGAGE LOA	866,712	526,704	840,396
86359LPF0	STRUCTURED ASSET MORTGAGE INVESTMENTS II	61,106	59,960	60,521
86359LPE3	STRUCTURED ASSET MORTGAGE INVESTMENTS II	77,800	76,405	74,245
86359LPD5	STRUCTURED ASSET MORTGAGE INVESTMENTS II	100,208	98,439	96,052
86359LDX4	STRUCTURED ASSET MORTGAGE INVESTMENTS II	106,403	106,452	106,564
86359LJA8	STRUCTURED ASSET MORTGAGE INVESTMENTS II	381,807	381,807	374,035
86360KAE8	STRUCTURED ASSET MORTGAGE INVESTMENTS II	1,126,839	1,057,163	1,059,540
86359BXL0	STRUCTURED ASSET SECURITIES CORP MORTGA	6,253	4,597	6,170
863576DL5	STRUCTURED ASSET SECURITIES CORP MORTGA	500,000	487,500	487,579
863667BA8	STRYKER CORP CALLABLE NOTES FIXED 1.15%	1,919,000	1,914,510	1,958,013
863667AY7	STRYKER CORP CALLABLE NOTES FIXED 1.95%	185,000	184,280	190,358
863667AZ4	STRYKER CORP CALLABLE NOTES FIXED 2.9% 1	2,439,000	2,431,584	2,588,462
863667AJ0	STRYKER CORP CALLABLE NOTES FIXED 4.625%	815,000	862,496	1,095,213
863667101	STRYKER CORP COMMON STOCK USD 0.1	17,873	2,869,193	4,379,600
6356406	SUBARU CORP COMMON STOCK JPY	58,663	1,288,497	1,171,896
B3B8D04	SUEZ SA COMMON STOCK EUR 4	3,685	53,466	73,132
B0M0C89	SUMCO CORP COMMON STOCK JPY	2,800	49,663	61,372
6858504	SUMITOMO BAKELITE CO LTD COMMON STOCK JP	300	10,102	10,315
6858560	SUMITOMO CHEMICAL CO LTD COMMON STOCK JF	211,136	700,303	848,675
6858946	SUMITOMO CORP COMMON STOCK JPY	12,891	178,247	170,494
6250865	SUMITOMO DAINIPPON PHARMA CO LTD COMMON	1,731	34,268	25,535
6858708	SUMITOMO ELECTRIC INDUSTRIES LTD COMMON	16,986	222,856	224,818
6858849	SUMITOMO METAL MINING CO LTD COMMON STOC	41,502	1,253,005	1,840,648
865622BE3	SUMITOMO MITSUI BANKING CORP BOND FIXED	250,000	249,765	272,033
86562M209	SUMITOMO MITSUI FINANCIAL GROUP INC ADR	132,720	698,211	818,882
6563024	SUMITOMO MITSUI FINANCIAL GROUP INC COMM	51,059	1,846,638	1,576,600
86562MBP4	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	345,000	345,028	382,439
86562MBW9	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	700,000	700,000	763,798
86562MBV1	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	870,000	870,000	923,157
86562MCA6	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	1,105,000	1,118,296	1,131,675
86562MAN0	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	1,116,000	1,244,446	1,256,248
86562MAB6	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	1,700,000	1,700,000	1,708,143
86562MCB4	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	1,735,000	1,751,207	1,808,391
86562MBT6	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	2,280,000	2,280,000	2,428,223
86562MAQ3	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	3,560,000	3,596,748	3,690,759
86562MBM1	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	6,615,000	6,866,295	7,062,505
86562MBZ2	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	12,516,000	12,498,293	12,567,065
6431897	SUMITOMO MITSUI TRUST HOLDINGS INC COMMO	18,971	660,070	583,765
6858902	SUMITOMO REALTY & DEVELOPMENT CO LTD COM	3,352	107,120	103,276
866674104	SUN COMMUNITIES INC REIT USD 0.01	3,432	428,256	521,492
6859927	SUN HUNG KAI PROPERTIES LTD COMMON STOCK	13,857	212,389	178,711
2566124	SUN LIFE FINANCIAL INC COMMON STOCK CAD	28,793	1,124,924	1,279,187
BG11RT1	SUNAC CHINA HOLDINGS LTD BOND FIXED 8.37	200,000	206,300	200,190
BHZCTF7	SUNAC CHINA HOLDINGS LTD CALLABLE BOND F	900,000	933,750	948,489
867224AC1	SUNCOR ENERGY INC CALLABLE NOTES FIXED 2	1,235,000	1,234,058	1,299,442
867224AA5	SUNCOR ENERGY INC CALLABLE NOTES FIXED 3	1,065,000	1,101,804	1,174,887
867224AD9	SUNCOR ENERGY INC CALLABLE NOTES FIXED 3	1,965,000	2,079,170	2,149,828
867224AB3	SUNCOR ENERGY INC CALLABLE NOTES FIXED 4	4,600,000	4,572,683	5,149,516
867229AD8	SUNCOR ENERGY INC CALLABLE NOTES FIXED 5	4,290,000	4,981,547	5,594,289
867229AE6	SUNCOR ENERGY INC CALLABLE NOTES FIXED 6	275,000	366,306	384,398
86722TAB8	SUNCOR ENERGY INC CALLABLE NOTES FIXED 6	3,766,000	4,266,534	5,300,532
867229AC0	SUNCOR ENERGY INC CALLABLE NOTES FIXED 7	1,210,000	1,490,460	1,682,820
B3NB1P2	SUNCOR ENERGY INC COMMON STOCK CAD 0	75,137	2,104,507	1,259,164
6585084	SUNCORP GROUP LTD COMMON STOCK AUD 0	13,746	132,545	103,313
6817895	SUNDRUG CO LTD COMMON STOCK JPY	22,300	799,313	889,883
86732Y109	SUNEDISON INC COMMON STOCK 0.01	2,719	62,561	0
6222217	SUNEVISION HOLDINGS LTD COMMON STOCK HKC	848	89	771
8E4446B	SUNGARD AS NEW HOLDINGS III LLC 86736LAB	7,660	7,660	766
7F8472B	SUNGARD AS NEW HOLDINGS III LLC 86736LAD	1,213	1,213	1,114
7E5048B	SUNGARD AS NEW HOLDINGS III LLC NEW TERM	196,160	122,477	80,425
7E0684B	SUNGARD AS TL DIP LX179755	62,467	60,469	59,890
86737RAF6	SUNGUARD SA PC	2,789	69,725	0
BFNJ956	SUNNY OPTICAL TECHNOLOGY GROUP CO LTD CA	1,000,000	995,200	1,043,792
86765BAN9	SUNOCO LOGISTICS PARTNERS OPERATIONS LP	128,000	136,268	138,596
86765BAL3	SUNOCO LOGISTICS PARTNERS OPERATIONS LP	448,000	446,222	467,358

86765BAT6	SUNOCO LOGISTICS PARTNERS OPERATIONS LP	2,805,000	2,797,783	3,073,635
86765BAQ2	SUNOCO LOGISTICS PARTNERS OPERATIONS LP	2,905,000	2,919,997	3,200,177
86765BAM1	SUNOCO LOGISTICS PARTNERS OPERATIONS LP	3,152,000	3,104,056	3,259,420
86765BAV1	SUNOCO LOGISTICS PARTNERS OPERATIONS LP	3,661,000	3,642,055	4,090,582
86765BAU3	SUNOCO LOGISTICS PARTNERS OPERATIONS LP	5,621,000	5,521,642	6,172,476
86765BAP4	SUNOCO LOGISTICS PARTNERS OPERATIONS LP	5,845,000	5,557,035	6,316,282
B04PZ72	SUNTEC REAL ESTATE INVESTMENT TRUST REIT	19,400	23,861	21,871
BBD7Q84	SUNTORY BEVERAGE & FOOD LTD COMMON STOCK	12,700	507,034	448,981
86944BAF0	SUTTER HEALTH CALLABLE BOND FIXED 1.321%	195,000	195,000	198,286
86944BAH6	SUTTER HEALTH CALLABLE BOND FIXED 3.161%	1,972,000	1,972,000	2,094,422
86944BAJ2	SUTTER HEALTH CALLABLE BOND FIXED 3.361%	4,951,000	4,954,613	5,389,362
86944BAE3	SUTTER HEALTH CALLABLE BOND FIXED 4.091%	200,000	203,414	242,106
86964WAB8	SUZANO AUSTRIA GMBH CALLABLE NOTES FIXED	1,110,000	1,214,902	1,480,474
6865560	SUZUKEN CO LTD/AICHI JAPAN COMMON STOCK	13,077	480,508	472,441
6865504	SUZUKI MOTOR CORP COMMON STOCK JPY	3,946	167,996	182,767
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD 0.0	1,669	342,938	647,288
00254EMV5	SVENSK EXPORTKREDIT AB MEDIUM TERM NOTE	1,135,000	1,131,516	1,146,895
B1VVGZ5	SVENSKA CELLULOSA AB SCA COMMON STOCK SEK	6,517	81,320	113,715
BXDZ9Q1	SVENSKA HANDELSBANKEN AB COMMON STOCK SEK	132,679	1,101,866	1,334,456
2218131B	SWAPTION - SOP 1.36	4,900,000	29,768	36,701
7184736	SWATCH GROUP AG/THE COMMON STOCK CHF 0.4	1,643	75,605	86,913
7184725	SWATCH GROUP AG/THE COMMON STOCK CHF 2.2	324	92,555	88,519
4846523	SWEDBANK AB COMMON STOCK SEK 22	51,925	924,526	911,219
SEK	SWEDISH KRONA		182,494	186,238
5048566	SWEDISH MATCH AB COMMON STOCK SEK 1.9823	24,012	1,219,941	1,864,811
6867748	SWIRE PACIFIC LTD COMMON STOCK HKD 0	5,165	58,935	28,643
B67C2G0	SWIRE PROPERTIES LTD COMMON STOCK HKD 0	12,215	41,103	35,524
CHF	SWISS FRANC		345,100	348,568
870875101	SWISS HELVETIA FUND INC/THE CLOSED-END F	113,941	937,402	1,018,633
7437805	SWISS LIFE HOLDING AG COMMON STOCK CHF 0	1,272	520,231	593,442
B083BH4	SWISS PRIME SITE AG COMMON STOCK CHF 15.	853	68,892	83,857
B545MG5	SWISS RE AG COMMON STOCK CHF 0.1	12,558	1,051,882	1,183,985
87089HAB9	SWISS RE TREASURY US CORP CALLABLE NOTES	1,558,000	1,406,604	1,962,254
5533976	SWISSCOM AG COMMON STOCK CHF 1	285	132,844	153,825
87105L104	SWITCH INC COMMON STOCK USD 0.001	2,890	46,013	47,309
B70DWB2	SYDNEY AIRPORT STAPLED SECURITY	13,729	66,226	67,907
B1JB4K8	SYMRISE AG COMMON STOCK EUR 0	2,359	215,820	312,881
87165BAC7	SYNCHRONY FINANCIAL CALLABLE NOTES FIXED	400,000	399,288	405,724
87165BAP8	SYNCHRONY FINANCIAL CALLABLE NOTES FIXED	1,100,000	1,097,883	1,326,259
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD 0.0	62,331	1,708,644	2,163,509
87166B102	SYNEOS HEALTH INC COMMON STOCK USD 0.01	2,239	126,704	152,543
BFFZJ41	SYNGENTA FINANCE NV CALLABLE NOTES FIXED	400,000	399,240	415,668
87164KAH7	SYNGENTA FINANCE NV CALLABLE NOTES FIXED	700,000	700,000	734,601
87164KAJ3	SYNGENTA FINANCE NV CALLABLE NOTES FIXED	1,420,000	1,221,349	1,475,621
87164KAC8	SYNGENTA FINANCE NV CALLABLE NOTES FIXED	2,700,000	2,784,816	2,894,859
87164KAG9	SYNGENTA FINANCE NV CALLABLE NOTES FIXED	3,447,000	3,481,352	3,699,527
87162W100	SYNNEX CORP COMMON STOCK USD 0.001	9,414	559,034	766,676
871607107	SYNOPSIS INC COMMON STOCK USD 0.01	4,863	720,427	1,260,684
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD	4,733	128,540	153,207
871829BK2	SYSCO CORP CALLABLE NOTES FIXED 2.4% 15/	2,270,000	2,319,185	2,362,094
871829BH9	SYSCO CORP CALLABLE NOTES FIXED 4.45% 15	320,000	274,104	390,592
871829AY3	SYSCO CORP CALLABLE NOTES FIXED 4.85% 01	740,000	766,016	937,595
871829AJ6	SYSCO CORP CALLABLE NOTES FIXED 5.375% 2	335,000	437,994	445,048
871829BP1	SYSCO CORP CALLABLE NOTES FIXED 5.65% 01	1,000,000	1,170,808	1,189,000
871829BM8	SYSCO CORP CALLABLE NOTES FIXED 6.6% 01/	1,790,000	2,074,895	2,618,340
871829BN6	SYSCO CORP CALLABLE NOTES FIXED 6.6% 01/	7,146,000	10,388,512	11,005,983
871829107	SYSCO CORP COMMON STOCK USD 1	22,900	1,381,696	1,700,554
6883807	SYMEX CORP COMMON STOCK JPY	1,800	118,429	216,185
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD	14,405	1,652,689	2,180,773
6744294	T&D HOLDINGS INC COMMON STOCK JPY	29,252	314,348	344,808
Q8806#AB3	TABCORP FIN PTY LTD	5,000,000	5,000,000	5,639,750
Q8806#AC1	TABCORP FINANCE PTY LTD (ABN 74 108 197)	5,000,000	5,000,000	5,697,100
6873262	TABCORP HOLDINGS LTD COMMON STOCK AUD 0	22,857	74,277	68,787
6660204	TAIHEYO CEMENT CORP COMMON STOCK JPY	35,300	862,901	881,773
6870100	TAISEI CORP COMMON STOCK JPY	2,056	80,363	70,794
B3QX5G4	TAISHO PHARMACEUTICAL HOLDINGS CO LTD CO	364	32,042	24,503
874036106	TAIWAN FUND INC/THE/MD CLOSED-END FUND U	21,351	372,609	547,653
6889106	TAIWAN SEMICONDUCTOR MANUFACTURING CO L	60,000	426,314	1,131,753
874060205	TAKEDA PHARMACEUTICAL CO LTD ADR USD	8,937	162,920	162,653
874060AV6	TAKEDA PHARMACEUTICAL CO LTD CALLABLE NO	1,205,000	1,199,939	1,497,213
874060AQ9	TAKEDA PHARMACEUTICAL CO LTD CALLABLE NO	2,000,000	1,973,328	2,057,820
874060BD7	TAKEDA PHARMACEUTICAL CO LTD CALLABLE NO	2,700,000	2,700,000	2,993,868
874060AT3	TAKEDA PHARMACEUTICAL CO LTD CALLABLE NO	3,536,000	3,575,124	3,915,696
874060AY2	TAKEDA PHARMACEUTICAL CO LTD CALLABLE NO	7,415,000	7,495,584	7,825,124
874060AX4	TAKEDA PHARMACEUTICAL CO LTD CALLABLE NO	8,741,000	8,742,423	8,947,200
874060AZ9	TAKEDA PHARMACEUTICAL CO LTD CALLABLE NO	10,439,000	10,632,345	11,130,793
6870445	TAKEDA PHARMACEUTICAL CO LTD COMMON STO	28,168	1,074,922	1,024,465
874054109	TAKE-TWO INTERACTIVE SOFTWARE INC COMMON	8,752	1,341,658	1,818,578
B8F0TD6	TALANX AG COMMON STOCK EUR	17,342	648,515	673,909
875127BG6	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 3	275,000	271,740	332,478
875127BA9	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 4	315,000	360,524	380,785
875127BE1	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 4	625,000	632,853	804,506
875127BF8	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 4	1,415,000	1,664,826	1,853,509
875127AW2	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 6	900,000	1,076,248	1,264,896
875372203	TANDEM DIABETES CARE INC COMMON STOCK US	1,924	183,054	184,088
876030107	TAPESTRY INC COMMON STOCK USD	8,976	214,110	278,974
87612G101	TARGA RESOURCES CORP COMMON STOCK USD 1	7,447	174,720	196,452
87612BAP7	TARGA RESOURCES PARTNERS LP / TARGA RESO	1,280,000	1,276,445	1,286,400
87612EBJ4	TARGET CORP CALLABLE NOTES FIXED 2.35% 1	875,000	874,196	956,130
87612EBH8	TARGET CORP CALLABLE NOTES FIXED 3.375% 1	2,200,000	2,199,804	2,578,994
87612EBG0	TARGET CORP CALLABLE NOTES FIXED 3.9% 15	665,000	868,086	873,059
8.7612E+110	TARGET CORP COMMON STOCK USD 0.0833	26,541	2,955,164	4,685,283
BYY37Q7	TATNEFT PJSC ADR USD	3,654	142,226	149,083
878230	TAYLOR WIMPEY PLC COMMON STOCK GBP 1	912,084	1,469,200	2,067,150
02R040615	TBA FGLMC SINGLE FAMILY 30YR 4 1/19	(2,500,000)	(2,664,307)	(2,670,500)

01F020430	TBA FNMA SINGLE FAMILY 15YR 2 3/17	12,500,000	13,029,297	13,040,875
01N042617	TBA GNMA SINGLE FAMILY 30YR 4.5 1/18	(1,000,000)	(1,092,695)	(1,100,780)
21H020618	TBA GNMA2 SINGLE FAMILY 30YR 2 1/21	13,900,000	14,436,258	14,535,786
21H020626	TBA GNMA2 SINGLE FAMILY 30YR 2 2/21	11,400,000	11,822,602	11,902,284
21H020634	TBA GNMA2 SINGLE FAMILY 30YR 2 3/21	14,900,000	15,474,465	15,532,058
21H022614	TBA GNMA2 SINGLE FAMILY 30YR 2.5 1/21	16,210,000	17,036,330	17,159,744
21H022622	TBA GNMA2 SINGLE FAMILY 30YR 2.5 2/21	3,000,000	3,146,226	3,169,680
21H022630	TBA GNMA2 SINGLE FAMILY 30YR 2.5 3/21	18,050,000	18,975,842	19,036,433
21H030617	TBA GNMA2 SINGLE FAMILY 30YR 3 1/21	3,500,000	3,649,429	3,659,950
21H030633	TBA GNMA2 SINGLE FAMILY 30YR 3 3/21	23,700,000	24,818,344	24,798,021
21H032613	TBA GNMA2 SINGLE FAMILY 30YR 3.5 1/20	5,650,000	5,962,421	5,988,096
21H032621	TBA GNMA2 SINGLE FAMILY 30YR 3.5 2/21	(6,400,000)	(6,757,000)	(6,781,000)
21H040624	TBA GNMA2 SINGLE FAMILY 30YR 4 2/21	1,500,000	1,595,625	1,600,080
21H042612	TBA GNMA2 SINGLE FAMILY 30YR 4.5 1/20	(2,250,000)	(2,412,422)	(2,409,255)
01F012429	TBA UMBS SINGLE FAMILY 15YR 1.5 2/21	9,400,000	9,624,688	9,657,278
01F020414	TBA UMBS SINGLE FAMILY 15YR 2 1/21	4,500,000	4,667,233	4,704,615
01F020422	TBA UMBS SINGLE FAMILY 15YR 2 2/21	3,500,000	3,649,622	3,654,875
01F022410	TBA UMBS SINGLE FAMILY 15YR 2.5 1/21	30,500,000	31,748,770	31,810,585
01F030413	TBA UMBS SINGLE FAMILY 15YR 3 1/20	(6,400,000)	(6,708,775)	(6,716,416)
BL3HYQ8	TBA UMBS SINGLE FAMILY 15YR 3 12/20	(500,000)	(523,125)	(523,880)
01F0304C9	TBA UMBS SINGLE FAMILY 15YR 3 12/20	500,000	523,652	523,880
01F032419	TBA UMBS SINGLE FAMILY 15YR 3.5 1/19	(26,200,000)	(27,742,320)	(27,782,192)
01F012619	TBA UMBS SINGLE FAMILY 30YR 1.5 1/21	18,000,000	18,108,984	18,200,155
01F020612	TBA UMBS SINGLE FAMILY 30YR 2 1/21	80,215,000	82,858,920	83,326,540
01F020620	TBA UMBS SINGLE FAMILY 30YR 2 2/21	(9,500,000)	(9,821,738)	(9,851,880)
01F020620	TBA UMBS SINGLE FAMILY 30YR 2 2/21	22,800,000	23,495,277	23,644,512
01F020638	TBA UMBS SINGLE FAMILY 30YR 2 3/21	43,450,000	44,853,045	44,987,696
01F022618	TBA UMBS SINGLE FAMILY 30YR 2.5 1/21	(16,200,000)	(16,970,605)	(17,077,068)
01F022626	TBA UMBS SINGLE FAMILY 30YR 2.5 2/21	(16,200,000)	(16,991,965)	(17,048,718)
01F022634	TBA UMBS SINGLE FAMILY 30YR 2.5 3/21	71,260,000	74,639,088	74,887,134
01F030611	TBA UMBS SINGLE FAMILY 30YR 3 1/20	(13,500,000)	(14,131,230)	(14,144,355)
01F030629	TBA UMBS SINGLE FAMILY 30YR 3 2/21	52,900,000	55,420,508	55,472,527
01F032617	TBA UMBS SINGLE FAMILY 30YR 3.5 1/21	39,000,000	41,133,062	41,224,170
01F032625	TBA UMBS SINGLE FAMILY 30YR 3.5 2/21	12,026,000	12,723,132	12,729,280
01F040610	TBA UMBS SINGLE FAMILY 30YR 4 1/20	17,100,000	18,246,901	18,262,287
01F040628	TBA UMBS SINGLE FAMILY 30YR 4 2/21	(14,000,000)	(14,963,770)	(14,972,720)
01F040628	TBA UMBS SINGLE FAMILY 30YR 4 2/21	9,350,000	9,982,586	9,999,638
878048AL1	TBW MORTGAGE-BACKED TRUST SERIES 2006-2	853,332	398,800	187,281
BJMY6G0	TC ENERGY CORP COMMON STOCK CAD 0	46,376	2,076,165	1,883,797
872307103	TCF FINANCIAL CORP COMMON STOCK USD 1	4,914	146,753	181,916
872333208	TCR HLDG CORP PFD JR CL B	1,767	106	0
872333307	TCR HLDG CORP PFD JR CL C	972	58	0
872333505	TCR HLDG CORP PFD JR CL D	2,562	128	0
872333406	TCR HLDG CORP PFD JR CL E	5,301	318	0
872351408	TDK CORP ADR USD	1,700	162,720	257,695
6869302	TDK CORP COMMON STOCK JPY	3,877	302,008	583,550
878091BC0	TEACHERS INSURANCE & ANNUITY ASSOCIATION	482,000	572,210	758,181
878091BG1	TEACHERS INSURANCE & ANNUITY ASSOCIATION	4,475,000	4,469,180	4,876,497
878091BD8	TEACHERS INSURANCE & ANNUITY ASSOCIATION	3,755,000	4,131,650	5,083,519
878091BF3	TEACHERS INSURANCE & ANNUITY ASSOCIATION	4,769,000	4,940,134	5,963,444
878091BE6	TEACHERS INSURANCE & ANNUITY ASSOCIATION	6,600,000	6,587,856	7,029,528
BJ7WGS1	TEAMVIEWER AG COMMON STOCK EUR	1,574	80,126	84,411
BYW2H44	TECHNIPFMC PLC COMMON STOCK USD 1	6,923	187,664	65,495
81369Y803	TECHNOLOGY SELECT SECTOR SPDR FUND ETP L	32,931	3,815,428	4,281,689
BSM8SQ9	TECHNOPRO HOLDINGS INC COMMON STOCK JPY	1,200	55,308	99,375
B0190C7	TECHTRONIC INDUSTRIES CO LTD COMMON STOC	33,400	247,280	476,414
878742AE5	TECK RESOURCES LTD CALLABLE NOTES FIXED	93,000	117,610	119,923
878742BG9	TECK RESOURCES LTD CALLABLE NOTES FIXED	355,000	353,362	395,360
878742AS4	TECK RESOURCES LTD CALLABLE NOTES FIXED	345,000	372,728	432,268
878742AZ8	TECK RESOURCES LTD CALLABLE NOTES FIXED	580,000	605,615	692,729
878744AB7	TECK RESOURCES LTD CALLABLE NOTES FIXED	1,903,000	1,931,138	2,172,941
878742AW5	TECK RESOURCES LTD CALLABLE NOTES FIXED	3,395,000	3,667,497	4,340,440
2879327	TECK RESOURCES LTD COMMON STOCK CAD 0	23,113	499,335	419,082
878742204	TECK RESOURCES LTD COMMON STOCK CAD 0	27,100	493,834	491,865
6879851	TECO ELECTRIC AND MACHINERY CO LTD COMM	227,255	186,931	223,632
87901JAE5	TEGNA INC CALLABLE NOTES FIXED 4.625% 15	400,000	400,000	409,000
6880507	TEIJIN LTD COMMON STOCK JPY	92,817	1,523,125	1,744,055
879105104	TEKLA HEALTHCARE OPPORTUNITIES FUND CLOS	43,828	817,693	893,215
87911K100	TEKLA LIFE SCIENCES INVESTORS CLOSED-END	108,961	1,975,057	2,151,980
87918A105	TELADOC HEALTH INC COMMON STOCK USD 0.00	3,390	640,673	677,864
B97C733	TELE2 AB COMMON STOCK SEK 1.25	5,318	63,011	70,323
87927VAR9	TELECOM ITALIA CAPITAL SA CALLABLE NOTES	3,130,000	3,066,411	4,222,902
87927VAV0	TELECOM ITALIA CAPITAL SA CALLABLE NOTES	7,785,000	8,027,675	10,821,150
87927Y102	TELECOM ITALIA SPA/MILANO ADR USD	11,479	68,005	52,459
87927YAA0	TELECOM ITALIA SPA/MILANO CALLABLE NOTES	5,950,000	5,888,915	6,470,625
7634394	TELECOM ITALIA SPA/MILANO COMMON STOCK E	85,241	57,814	39,362
7634402	TELECOM ITALIA SPA/MILANO SAVINGS SHARE	60,782	34,836	31,518
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK I	1,176	314,230	460,968
879369106	TELEFLEX INC COMMON STOCK USD 1	1,509	430,429	621,059
294821608	TELEFONAKTIEBOLAGET LM ERICSSON ADR USD	97,135	1,107,287	1,160,763
294829AA4	TELEFONAKTIEBOLAGET LM ERICSSON CALLABLE	2,144,000	2,203,907	2,229,760
5959378	TELEFONAKTIEBOLAGET LM ERICSSON COMMON	71,278	713,330	847,433
B7VG6L8	TELEFONICA DEUTSCHLAND HOLDING AG COMM	10,446	30,325	28,822
87938WAC7	TELEFONICA EMISIONES SA CALLABLE BOND FI	1,085,000	1,207,490	1,618,386
87938WAT0	TELEFONICA EMISIONES SA CALLABLE NOTES F	3,150,000	3,210,246	3,646,566
87938WAV5	TELEFONICA EMISIONES SA CALLABLE NOTES F	4,195,000	4,101,447	5,036,014
87938WAW3	TELEFONICA EMISIONES SA CALLABLE NOTES F	4,225,000	4,359,385	5,300,643
87938WAX1	TELEFONICA EMISIONES SA CALLABLE NOTES F	4,530,000	4,829,607	6,112,737
87938WAU7	TELEFONICA EMISIONES SA CALLABLE NOTES F	21,951,000	24,106,863	28,137,011
5732524	TELEFONICA SA COMMON STOCK EUR 1	49,983	402,550	198,454
BM9GRD4	TELEFONICA SA RIGHT EUR	71,158	0	16,107
BOLKSK4	TELENOR GROUP HOLDING NV COMMON STOCK E	912	44,769	39,145
4732495	TELENOR ASA COMMON STOCK NOK 6	7,541	137,865	128,502
5999330	TELEPERFORMANCE COMMON STOCK EUR 2.5	1,897	251,180	629,707
879433829	TELEPHONE AND DATA SYSTEMS INC COMMON S	3,273	68,808	60,780

B87ZDH1	TELEVISION BROADCASTS LTD COMMON STOCK H	41,800	183,609	43,073
5978384	TELIA CO AB COMMON STOCK SEK 3.2	26,380	109,357	109,085
6087289	TELSTRA CORP LTD COMMON STOCK AUD 0	44,705	119,548	102,800
87971MBF9	TELUS CORP CALLABLE NOTES FIXED 3.7% 15/	1,799,000	1,797,357	2,062,697
87971MBH5	TELUS CORP CALLABLE NOTES FIXED 4.6% 16/	1,265,000	1,249,860	1,661,679
2381093	TELUS CORP COMMON STOCK CAD 0	17,615	288,828	348,567
B2R9BG6	TELUS CORPORATION COMMON STOCK CAD	3,237	49,926	64,054
87973PAV6	TEMASEK FINANCIAL I LTD CALLABLE MEDIUM	1,400,000	1,377,345	1,417,248
7147892	TEMENOS AG COMMON STOCK CHF 5	8,221	1,153,042	1,149,982
882532	TEMPLE BAR INVESTMENT TRUST PLC CLOSED-E	70,833	634,579	924,680
88018T101	TEMPLETON DRAGON FUND INC CLOSED-END FUN	83,810	1,970,639	1,957,802
882929	TEMPLETON EMERGING MARKETS INVESTMENT TI	35,003	405,830	454,550
880198106	TEMPLETON GLOBAL INCOME FUND CLOSED-END	27,028	155,043	148,654
88023U101	TEMPUR SEALY INTERNATIONAL INC COMMON ST	29,020	590,033	783,540
88031M109	TENARIS SA ADR USD 1	61,798	633,766	985,678
7538515	TENARIS SA COMMON STOCK EUR 1	69,191	580,437	560,779
BYVW165	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	300,000	298,460	331,179
88032WAW6	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	600,000	599,610	621,888
88032WAT3	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	1,195,000	1,194,872	1,221,015
88032XACG9	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	2,000,000	1,999,562	2,207,860
BYVVRPD5	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	2,930,000	3,139,056	3,351,188
88032WAN6	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	6,300,000	6,314,556	7,178,094
88033GCU2	TENET HEALTHCARE CORP CALLABLE NOTES FIX	100,000	100,000	101,949
88033GCX6	TENET HEALTHCARE CORP CALLABLE NOTES FIX	400,000	414,296	424,000
88033GDA5	TENET HEALTHCARE CORP CALLABLE NOTES FIX	1,020,000	1,066,184	1,079,925
880451AU3	TENNESSEE GAS PIPELINE CO LLC BOND FIXED	3,098,000	3,536,633	4,392,840
880451AS8	TENNESSEE GAS PIPELINE CO LLC CALL/PUT B	2,935,000	3,423,070	3,662,322
880451AV1	TENNESSEE GAS PIPELINE CO LLC CALLABLE B	3,330,000	4,226,370	4,340,855
880451AW9	TENNESSEE GAS PIPELINE CO LLC CALLABLE N	2,765,000	3,502,981	3,974,743
880451AZ2	TENNESSEE GAS PIPELINE CO LLC CALLABLE N	7,065,000	7,051,709	7,554,887
880591EW8	TENNESSEE VALLEY AUTHORITY NOTES FIXED .	1,395,000	1,390,899	1,412,870
88076W103	TERADATA CORP COMMON STOCK USD 0.01	3,506	81,112	78,780
880770102	TERADYNE INC COMMON STOCK USD 0.125	19,963	1,109,565	2,393,364
L9031*AC5	TERMINAL INVT LTD HLDG S A	2,000,000	2,000,000	2,408,060
8.8087E+104	TERMINIX GLOBAL HOLDINGS INC	4,285	144,709	218,578
B01BN57	TERNA RETE ELETTRICA NAZIONALE SPA COMMO	56,447	376,310	431,661
6885074	TERUMO CORP COMMON STOCK JPY	6,828	169,800	285,170
884709	TESCO PLC GBP	262,019	835,727	828,798
B3LSHB3	TESCO PROPERTY FINANCE 4 PLC BOND FIXED	194,181	286,851	364,632
B60WHS4	TESCO PROPERTY FINANCE 5 PLC BOND FIXED	1,467,999	1,800,778	2,755,961
88160R101	TESLA INC COMMON STOCK USD 0.001	32,443	7,596,597	22,894,052
88165FAF9	TEVA PHARMACEUTICAL FINANCE CO BV CALLAB	1,270,000	1,250,891	1,285,875
88165FAG7	TEVA PHARMACEUTICAL FINANCE CO BV CALLAB	1,730,000	1,624,937	1,725,675
88163VAE9	TEVA PHARMACEUTICAL FINANCE CO LLC CALL/	360,000	347,242	358,200
88163VAD1	TEVA PHARMACEUTICAL FINANCE CO LLC CALLA	515,000	550,756	547,188
88166JAA1	TEVA PHARMACEUTICAL FINANCE IV BV CALLAB	1,455,000	1,434,986	1,473,188
88167AAL5	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	400,000	400,000	425,500
88167AAN1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	890,000	890,000	983,717
BYZ6VH4	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	3,960,000	3,277,123	3,806,590
88167AAD3	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	6,295,000	6,075,812	6,232,680
88167AAC5	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	9,776,000	9,521,672	9,751,560
881624209	TEVA PHARMACEUTICAL INDUSTRIES LTD ADR U	6,100	66,622	58,865
6882172	TEVA PHARMACEUTICAL INDUSTRIES LTD COMMC	5,740	227,674	54,615
882384AC4	TEXAS EASTERN TRANSMISSION LP CALLABLE N	335,000	328,636	346,269
882389CC1	TEXAS EASTERN TRANSMISSION LP CALLABLE N	705,000	829,896	979,795
882384AE0	TEXAS EASTERN TRANSMISSION LP CALLABLE N	2,760,000	2,690,765	3,065,063
882484AC2	TEXAS HEALTH RESOURCES CALLABLE NOTES FI	885,000	885,000	833,971
882508BH6	TEXAS INSTRUMENTS INC CALLABLE NOTES FIX	248,000	248,170	257,193
882508BC7	TEXAS INSTRUMENTS INC CALLABLE NOTES FIX	810,000	801,829	905,661
882508BG8	TEXAS INSTRUMENTS INC CALLABLE NOTES FIX	3,160,000	3,260,443	3,405,026
882508BD5	TEXAS INSTRUMENTS INC CALLABLE NOTES FIX	5,115,000	6,556,626	6,843,717
882508BF0	TEXAS INSTRUMENTS INC CALLABLE NOTES FIX	8,110,000	8,080,986	10,112,440
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD 1	43,282	4,924,240	7,103,875
882667AZ1	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN	1,465,000	1,465,000	1,670,349
88307*AA3	TEXOMA WIND LC	3,514,478	3,514,478	3,836,755
883203CC3	TEXTRON INC CALLABLE NOTES FIXED 2.45% 1	3,225,000	3,234,554	3,320,267
883203BU4	TEXTRON INC CALLABLE NOTES FIXED 4.3% 01	1,702,000	1,848,594	1,869,256
883203101	TEXTRON INC COMMON STOCK USD 0.125	7,387	272,518	357,014
87240R107	TFS FINANCIAL CORP COMMON STOCK USD 0.01	1,631	25,159	28,755
B15F664	THAI BEVERAGE PCL COMMON STOCK SGD 1	261,300	111,754	145,315
4162791	THALES SA COMMON STOCK EUR 3	10,120	885,302	927,436
298768102	THE EUROPEAN EQUITY FUND INC COM STK USD	153,811	1,154,748	1,599,634
744998576	THE PRUDENTIAL INSURANCE COMPANY OF AMEF	24,749	811,991,926	1,028,846,637
Q8718#AA2	THE STAR ENTERTAINMENT FINANCE LIMITED S	8,000,000	8,000,000	8,663,520
883556BG6	THERMO FISHER SCIENTIFIC INC CALLABLE NO	600,000	669,966	871,836
883556BZ4	THERMO FISHER SCIENTIFIC INC CALLABLE NO	1,800,000	1,794,996	1,970,820
883556BY7	THERMO FISHER SCIENTIFIC INC CALLABLE NO	2,065,000	2,684,803	2,768,897
883556CG5	THERMO FISHER SCIENTIFIC INC CALLABLE NO	5,182,000	5,232,744	6,476,308
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOC	17,220	4,847,412	8,020,732
6869131	THK CO LTD COMMON STOCK JPY	1,321	30,262	42,607
88390AA77	THL CREDIT WIND RIVER 2014-2 CLO LTD 201	1,000,000	1,000,000	996,485
884903AY1	THOMSON REUTERS CORP CALLABLE NOTES FIXE	125,000	142,194	166,616
884903BP9	THOMSON REUTERS CORP CALLABLE NOTES FIXE	4,252,000	4,243,260	5,760,907
BFXPTB0	THOMSON REUTERS CORP COMMON STOCK CAD	8,611	430,089	704,155
885160101	THOR INDUSTRIES INC COMMON STOCK USD 0.1	1,789	139,767	166,359
886547108	TIFFANY & CO COMMON STOCK 0.01	3,935	442,071	517,256
887991008	TIMCO AVIATION SERVICES INC EXP 27/FEB/2	16,712	55	0
88732JBD9	TIME WARNER CABLE LLC CALLABLE BOND FIXE	6,665,000	6,256,952	7,810,047
88732JAY4	TIME WARNER CABLE LLC CALLABLE BOND FIXE	12,460,000	12,590,292	16,631,110
88732JAJ7	TIME WARNER CABLE LLC CALLABLE BOND FIXE	13,035,000	15,564,788	17,893,405
88732JBB3	TIME WARNER CABLE LLC CALLABLE NOTES FIX	10,180,000	9,840,659	13,079,773
88732JAU2	TIME WARNER CABLE LLC CALLABLE NOTES FIX	9,490,000	10,266,099	13,506,263
88732JAN8	TIME WARNER CABLE LLC CALLABLE NOTES FIX	28,520,000	34,707,950	42,264,929
88731EAJ9	TIME WARNER ENTERTAINMENT CO LP BOND FIX	12,869,000	15,770,770	19,907,056
887389104	TIMKEN CO/THE COMMON STOCK USD 0	2,045	95,744	158,201

6903556	TINGYI CAYMAN ISLANDS HOLDING CORP COMMO	136,657	163,197	233,347
B2Q4CR0	TIS INC COMMON STOCK JPY	2,300	49,045	47,094
872540AQ2	TJX COS INC/THE CALLABLE NOTES FIXED 2.2	1,050,000	1,043,340	1,132,079
872540109	TJX COS INC/THE COMMON STOCK USD 1	53,925	2,831,043	3,682,538
872590104	T-MOBILE US INC COMMON STOCK USD 0.0001	17,889	1,787,023	2,412,332
87264AAP0	T-MOBILE USA INC 6.5% 01/15/2026	200,000	206,582	207,000
87264ABG9	T-MOBILE USA INC CALLABLE NOTES FIXED 1.	523,000	522,144	535,484
87264ABH7	T-MOBILE USA INC CALLABLE NOTES FIXED 2.	1,733,000	1,744,256	1,802,597
87264ABP9	T-MOBILE USA INC CALLABLE NOTES FIXED 2.	2,215,000	2,214,783	2,273,343
87264ABJ3	T-MOBILE USA INC CALLABLE NOTES FIXED 2.	6,785,000	7,051,207	7,124,725
87264ABK0	T-MOBILE USA INC CALLABLE NOTES FIXED 3%	23,693,000	23,305,048	24,563,007
87264ABC8	T-MOBILE USA INC CALLABLE NOTES FIXED 3.	2,043,000	2,042,433	2,326,568
87264ABA2	T-MOBILE USA INC CALLABLE NOTES FIXED 3.	5,478,000	5,477,975	6,053,080
87264ABE4	T-MOBILE USA INC CALLABLE NOTES FIXED 3.	10,598,000	10,644,600	12,274,604
87264ABQ7	T-MOBILE USA INC CALLABLE NOTES FIXED 3.	13,175,000	13,183,780	13,984,472
87264ABM6	T-MOBILE USA INC CALLABLE NOTES FIXED 3.	20,203,000	19,783,375	20,785,452
87264AAV7	T-MOBILE USA INC CALLABLE NOTES FIXED 4.	100,000	100,000	107,489
87264AAW5	T-MOBILE USA INC CALLABLE NOTES FIXED 4.	13,480,000	14,170,806	16,450,588
87264AAY1	T-MOBILE USA INC CALLABLE NOTES FIXED 4.	14,948,000	16,229,275	18,436,714
B8KH5G7	TMX GROUP LTD COMMON STOCK CAD 0	2,785	280,054	277,932
6895169	TOBU RAILWAY CO LTD COMMON STOCK JPY	15,155	454,859	451,369
B03MY33	TOFAS TURK OTOMOBIL FABRIKASI AS COMMON	39,944	189,997	182,294
6895200	TOHO CO LTD/TOKYO COMMON STOCK JPY	4,914	173,894	207,041
6895222	TOHO GAS CO LTD COMMON STOCK JPY	786	32,600	51,997
6895266	TOHOKU ELECTRIC POWER CO INC COMMON STO	80,482	715,853	662,596
889094108	TOKIO MARINE HOLDINGS INC ADR USD	6,011	295,730	317,020
6513126	TOKIO MARINE HOLDINGS INC COMMON STOCK J	21,100	948,443	1,084,787
6679794	TOKYO CENTURY CORP COMMON STOCK JPY	400	21,489	31,692
6895404	TOKYO ELECTRIC POWER CO HOLDINGS INC COM	50,917	212,288	134,141
6895675	TOKYO ELECTRON LTD COMMON STOCK JPY	10,374	1,857,631	3,858,411
6895448	TOKYO GAS CO LTD COMMON STOCK JPY	9,448	225,474	218,161
6894898	TOKYO OHKA KOGYO CO LTD COMMON STOCK JP	4,200	149,664	294,930
6896548	TOKYU CORP COMMON STOCK JPY	5,322	89,289	66,032
BDC6LT2	TOKYU FUDOSAN HOLDINGS CORP COMMON STO	6,351	38,114	33,833
889175BD6	TOLEDO EDISON CO/THE CALLABLE NOTES FIXE	1,265,000	1,546,135	1,726,358
88947EAS9	TOLL BROTHERS FINANCE CORP CALLABLE NOTE	600,000	570,312	685,500
88947EAR1	TOLL BROTHERS FINANCE CORP CALLABLE NOTE	1,100,000	1,100,000	1,234,750
889478103	TOLL BROTHERS INC COMMON STOCK USD 0.01	3,750	136,079	163,013
BNGJNT1	TOPICUS.COM INC COMMON STOCK CAD	5,525	0	20,870
6897024	TOPPAN PRINTING CO LTD COMMON STOCK JPY	2,719	45,582	38,318
6897143	TORAY INDUSTRIES INC COMMON STOCK JPY	16,667	125,733	98,619
891092108	TORO CO/THE COMMON STOCK USD 1	3,475	250,388	329,569
2897103	TOROMONT INDUSTRIES LTD COMMON STOCK CA	4,079	279,951	285,594
2897222	TORONTO-DOMINION BANK/THE COMMON STOCK	89,141	4,316,264	5,032,198
6897217	TOSHIBA CORP COMMON STOCK JPY	4,180	135,952	116,803
6900289	TOSOH CORP COMMON STOCK JPY	24,500	348,491	381,578
89153VAU3	TOTAL CAPITAL INTERNATIONAL SA CALLABLE	660,000	660,000	767,837
89153VAX7	TOTAL CAPITAL INTERNATIONAL SA CALLABLE	2,995,000	3,011,037	3,240,470
89153VAW9	TOTAL CAPITAL INTERNATIONAL SA CALLABLE	3,140,000	3,205,515	3,568,359
89153VAV1	TOTAL CAPITAL INTERNATIONAL SA CALLABLE	6,411,000	6,425,022	6,947,985
B15C557	TOTAL SE COMMON STOCK EUR 2.5	75,117	3,459,345	3,244,402
6897466	TOTO LTD COMMON STOCK JPY	14,804	754,375	889,000
89178BA2	TOWD POINT MORTGAGE TRUST 2019-4 2019-4	1,617,446	1,632,359	1,707,310
89177XAA5	TOWD POINT MORTGAGE TRUST 2019-HY3 2019-	498,827	499,338	501,002
891707101	TOWER AUTOMOTIVE INC COM STK USD0.01	790	4	4
6900267	TOYO SEIKAN GROUP HOLDINGS LTD COMMON ST	26,200	391,745	285,994
6899967	TOYO SUISAN KAISHA LTD COMMON STOCK JPY	10,137	334,700	492,883
6900557	TOYODA GOSEI CO LTD COMMON STOCK JPY	627	14,471	18,188
89232HAD7	TOYOTA AUTO RECEIVABLES 2020-A OWNER TRU	479,000	478,951	494,176
89236XAD8	TOYOTA AUTO RECEIVABLES 2020-D OWNER TRU	1,347,000	1,346,661	1,353,277
6900546	TOYOTA INDUSTRIES CORP COMMON STOCK JPY	4,486	250,027	355,856
6900643	TOYOTA MOTOR CORP COMMON STOCK JPY	37,501	2,145,914	2,890,169
89236TGY5	TOYOTA MOTOR CREDIT CORP CALLABLE MEDIUM	3,077,000	3,075,096	3,599,905
6900580	TOYOTA TSUSHO CORP COMMON STOCK JPY	2,297	63,401	92,663
BMB2257	TPG TELECOM LTD COMMON STOCK AUD	3,627	17,252	20,207
89799Y178	TPG-AXON PARTNERS	5,013	7,427,653	4,234,164
906692	TR EUROPEAN GROWTH TRUST PLC CLOSED-END	461,849	5,179,610	8,112,520
892356AA4	TRACTOR SUPPLY CO CALLABLE NOTES FIXED 1	1,355,000	1,339,743	1,361,883
892356106	TRACTOR SUPPLY CO COMMON STOCK USD 0.008	4,479	456,734	629,658
88339J105	TRADE DESK INC/THE COMMON STOCK USD 0.00	1,342	531,549	1,074,942
892672106	TRADEWEB MARKETS INC COMMON STOCK USD 0	2,720	160,391	169,864
L9082*AS8	TRAFIGURA FDG S A	4,000,000	4,000,000	4,558,120
L9082*AR0	TRAFIGURA FUNDING SA NOTES	4,000,000	4,000,000	4,403,560
45687AAN2	TRANE TECHNOLOGIES GLOBAL HOLDING CO LTD	565,000	563,088	706,357
45687AAM4	TRANE TECHNOLOGIES GLOBAL HOLDING CO LTD	985,000	984,805	988,113
45687AAG7	TRANE TECHNOLOGIES GLOBAL HOLDING CO LTD	825,000	1,168,947	1,185,212
456873AC2	TRANE TECHNOLOGIES LUXEMBOURG FINANCE S.	425,000	467,232	543,401
456873AF5	TRANE TECHNOLOGIES LUXEMBOURG FINANCE S.	915,000	1,033,961	1,192,831
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USC	7,764	770,116	1,127,022
893045AE4	TRANS-ALLEGHENY INTERSTATE LINE CO CALLA	138,000	149,471	150,728
89346DAE7	TRANSALTA CORP CALLABLE BOND FIXED 6.5%	520,000	537,959	572,312
893526DF7	TRANSCANADA PIPELINES LTD CALLABLE BOND	510,000	642,701	666,647
8935268Z9	TRANSCANADA PIPELINES LTD CALLABLE BOND	475,000	688,566	740,706
893526DJ9	TRANSCANADA PIPELINES LTD CALLABLE BOND	835,000	982,614	1,148,300
89352HAD1	TRANSCANADA PIPELINES LTD CALLABLE BOND	3,015,000	3,606,051	4,198,146
89352HAZ2	TRANSCANADA PIPELINES LTD CALLABLE NOTES	365,000	417,244	488,436
89352HBA6	TRANSCANADA PIPELINES LTD CALLABLE NOTES	610,000	611,037	721,526
89352HAW9	TRANSCANADA PIPELINES LTD CALLABLE NOTES	655,000	657,596	773,653
89352HAB5	TRANSCANADA PIPELINES LTD CALLABLE NOTES	808,000	885,301	1,090,865
89352HAL3	TRANSCANADA PIPELINES LTD CALLABLE NOTES	2,255,000	2,352,501	2,813,518
89352HAY5	TRANSCANADA PIPELINES LTD CALLABLE NOTES	2,548,000	2,716,603	3,294,844
89352HAX7	TRANSCANADA PIPELINES LTD CALLABLE NOTES	3,225,000	3,316,589	4,034,540
89352HAM1	TRANSCANADA PIPELINES LTD CALLABLE NOTES	5,585,000	6,036,549	6,824,982
89356BAE8	TRANSCANADA TRUST CALLABLE BOND VARIABLE	987,000	987,000	1,085,700
89356BAB4	TRANSCANADA TRUST CALLABLE NOTES VARIABLE	529,000	529,000	589,835

89356BAC2	TRANSCANADA TRUST CALLABLE NOTES VARIABL	7,125,000	7,125,000	7,552,500
89356BAA6	TRANSCANADA TRUST CALLABLE NOTES VARIABL	11,450,000	11,020,291	12,547,712
893574AP8	TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	1,937,000	1,933,102	2,170,583
893574AR4	TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	2,056,000	2,044,375	2,325,500
893574AK9	TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	2,100,000	2,088,366	2,423,274
893574AM5	TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	2,983,000	2,967,656	3,621,571
893574AH6	TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	2,840,000	3,229,673	3,722,700
893574AB9	TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	3,205,000	3,370,938	4,065,382
893574AF0	TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	4,157,000	4,229,987	4,837,750
893641100	TRANSDIGM GROUP INC COMMON STOCK USD 0.0	1,696	650,941	1,049,570
893800AA0	TRANSOCEAN GUARDIAN LTD CALLABLE NOTES F	709,800	688,323	596,232
893830BK4	TRANSOCEAN INC CALLABLE NOTES FIXED 7.25	200,000	178,062	102,000
893830BF5	TRANSOCEAN INC CALLABLE NOTES FIXED 7.5%	200,000	178,324	92,000
89383JAA6	TRANSOCEAN POSEIDON LTD CALLABLE NOTES F	1,000,000	1,034,330	910,000
89385AAA3	TRANSOCEAN SENTRY LTD CALLABLE NOTES FIX	6,479,656	6,424,106	5,896,487
89400J107	TRANSUNION COMMON STOCK USD 0.01	18,848	1,538,751	1,870,099
89400PAC8	TRANSURBAN FINANCE CO PTY LTD CALLABLE N	1,800,000	1,788,750	2,002,662
89400PAK9	TRANSURBAN FINANCE CO PTY LTD CALLABLE N	2,525,000	2,525,185	2,648,826
6200882	TRANSURBAN GROUP STAPLED SECURITY AUD 0	29,705	268,656	313,113
Q9194*AE9	TRANSURBAN QUEENSLAND FINANCE 3.45% SERI	5,000,000	5,000,000	5,635,300
Q9194*AF6	TRANSURBAN QUEENSLAND FINANCE 3.55% SERI	5,000,000	5,000,000	5,752,200
BKF1H51	TRATON SE COMMON STOCK EUR	18,975	383,868	524,817
98310WAP3	TRAVEL + LEISURE CO CALLABLE NOTES FIXED	170,000	169,691	183,600
98310W108	TRAVEL + LEISURE CO COMMON STOCK USD	2,726	89,678	122,288
89417EAD1	TRAVELERS COS INC/THE CALLABLE MEDIUM TE	610,000	829,642	933,105
89417EAQ2	TRAVELERS COS INC/THE CALLABLE NOTES FIX	260,000	258,047	273,702
89417EAK5	TRAVELERS COS INC/THE CALLABLE NOTES FIX	375,000	431,924	495,735
89417EAH2	TRAVELERS COS INC/THE CALLABLE NOTES FIX	935,000	1,213,410	1,393,889
89417EAP4	TRAVELERS COS INC/THE CALLABLE NOTES FIX	1,660,000	1,718,777	2,185,838
89417EAL3	TRAVELERS COS INC/THE CALLABLE NOTES FIX	2,200,000	2,345,255	2,752,684
89417EAM1	TRAVELERS COS INC/THE CALLABLE NOTES FIX	6,786,000	6,899,723	8,805,717
8.9417E+113	TRAVELERS COS INC/THE COMMON STOCK USD 0	8,223	901,302	1,154,263
LX1686200	Traverse Midstream Partners LLC-Advance	85,315	84,888	83,995
B61JC67	TREASURY WINE ESTATES LTD COMMON STOCK #	7,434	70,436	53,923
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD 0.0	1,805	95,514	76,694
6125286	TREND MICRO INC/JAPAN COMMON STOCK JPY	18,481	1,032,250	1,063,268
89531P105	TREX CO INC COMMON STOCK USD 0.01	3,755	254,128	314,369
096995477	TRI PARTY REPO BNP PARIBAS	128,109,809	128,109,809	128,109,809
895436103	TRI-CONTINENTAL CORP CLOSED-END FUND USD	182,204	4,887,035	5,369,552
896239100	TRIMBLE INC COMMON STOCK USD 0	8,100	328,470	540,837
89641UAB7	TRINITY ACQUISITION LTD 6.125% SNR NTS 1	720,000	790,617	1,066,622
89641UAC5	TRINITY ACQUISITION PLC CALLABLE NOTES F	425,000	442,461	495,163
896517AA7	TRINITY HEALTH CORP CALLABLE BOND FIXED	754,000	754,000	827,394
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD	2,925	55,075	77,191
89677Q107	TRIP.COM GROUP LTD ADR USD 0.01	1,883	59,839	63,514
896945201	TRIPADVISOR INC COMMON STOCK USD 0.001	3,247	83,451	93,449
89566EAD0	TRI-STATE GENERATION & TRANSMISSION ASSO	525,000	618,298	723,602
89680HAA0	TRITON CONTAINER FINANCE VIII LLC 2020-1	442,394	443,639	447,542
G8967#AL7	TRITON CONTAINER INTERNATIONAL LIMITED S	1,800,000	1,862,118	1,923,174
G8967#AU7	TRITON CONTAINER INTERNATIONAL LIMITED S	8,000,000	8,000,000	8,852,400
07330MAA5	TRUIST BANK CALLABLE BOND FIXED 3.8% 30/	1,950,000	2,045,102	2,247,044
89788JAA7	TRUIST BANK CALLABLE MEDIUM TERM NOTE FI	990,000	988,298	1,024,967
89788KAA4	TRUIST BANK CALLABLE MEDIUM TERM NOTE FI	1,115,000	1,113,364	1,169,818
05531FBH5	TRUIST FINANCIAL CORP CALLABLE MEDIUM TE	820,000	819,462	873,374
05531FBG7	TRUIST FINANCIAL CORP CALLABLE MEDIUM TE	1,010,000	1,012,241	1,048,279
89788MAA0	TRUIST FINANCIAL CORP CALLABLE MEDIUM TE	1,760,000	1,758,345	1,806,534
89832QAF6	TRUIST FINANCIAL CORP CALLABLE NOTES VAR	829,000	851,500	947,141
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD 5	67,905	2,665,519	3,254,687
89832QAE9	TRUIST FINANCIAL CORP NOTES	1,000,000	1,000,000	1,100,010
898339AA4	TRUST FIBRA UNO CALLABLE NOTES FIXED 4.8	1,601,000	1,651,362	1,822,755
898324AA6	TRUST FIBRA UNO CALLABLE NOTES FIXED 5.2	500,000	540,000	552,500
898339AB2	TRUST FIBRA UNO CALLABLE NOTES FIXED 6.3	214,000	218,280	250,701
89838LAG9	TRUSTEES OF BOSTON COLLEGE CALLABLE BOND	525,000	525,000	583,217
89838QAA1	TRUSTEES OF BOSTON UNIVERSITY CALLABLE B	768,000	768,000	972,380
89837LAG0	TRUSTEES OF PRINCETON UNIVERSITY/THE CAL	5,269,000	5,269,000	5,522,860
91481CAC4	TRUSTEES OF THE UNIVERSITY OF PENNSYLVAN	430,000	430,000	484,288
91481CAD2	TRUSTEES OF THE UNIVERSITY OF PENNSYLVAN	545,000	545,000	555,927
BXDZ972	TRYG A/S COMMON STOCK DKK 5	4,593	133,414	145,034
6905808	TSINGTAO BREWERY CO LTD COMMON STOCK HK	10,000	39,019	104,722
872882AG0	TSMC GLOBAL LTD CALLABLE NOTES FIXED 1.3	3,670,000	3,637,266	3,602,912
6906919	TSUMURA & CO COMMON STOCK JPY	11,100	297,737	333,285
B0MKZN5	TSURUHA HOLDINGS INC COMMON STOCK JPY	1,000	120,995	142,186
87305QCH2	TTX CO CALLABLE MEDIUM TERM NOTE FIXED 3	1,795,000	1,855,369	1,998,320
87305QCN9	TTX CO CALLABLE MEDIUM TERM NOTE FIXED 4	1,150,000	1,151,893	1,528,143
898813AR1	TUCSON ELECTRIC POWER CO CALLABLE NOTES	170,000	168,570	207,726
5666292	TUI AG COMMON STOCK EUR 0	60,340	626,266	382,877
B03MYN3	TURKCELL ILETISIM HIZMETLERI AS COMMON S	77,555	811,700	167,997
25468PDB9	TWDC ENTERPRISES 18 CORP CALLABLE MEDIUM	435,000	544,144	557,583
90138F102	TWILIO INC COMMON STOCK USD 0.001	5,068	945,611	1,715,518
90184L102	TWITTER INC COMMON STOCK USD 0.000005	24,985	829,132	1,352,938
ABD9905J7	TWO SIGMA ACTIVE EXTENSION U.S. ALL CAP	1,000	160,000,000	185,955,696
G91992480	TWO SIGMA MSCI EAFE	100	133,372,012	312,356,586
902133AG2	TYCO ELECTRONICS GROUP SA CALLABLE NOTES	500,000	591,530	755,925
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD	1,287	379,443	561,801
902494AX1	TYSON FOODS INC CALLABLE BOND FIXED 3.95	1,760,000	1,757,658	1,954,533
902494BD4	TYSON FOODS INC CALLABLE NOTES FIXED 4.5	806,000	839,032	1,070,376
902494BH5	TYSON FOODS INC CALLABLE NOTES FIXED 5.1	5,920,000	6,097,971	8,522,610
902494103	TYSON FOODS INC COMMON STOCK USD 0.1	9,338	534,972	601,741
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD C	44,818	1,525,060	2,285,718
90353W103	UBIQUITI INC	1,830	314,490	509,673
B1L3CS6	UBISOFT ENTERTAINMENT SA COMMON STOCK EL	982	79,599	94,728
902674XN5	UBS AG/LONDON MEDIUM TERM NOTE FIXED 4.5	6,235,000	6,327,088	8,785,302
90261AA88	UBS AG/STAMFORD CT NOTES FIXED 7.625% 17	10,622,000	12,380,215	11,755,686
90269GAC5	UBS COMMERCIAL MORTGAGE TRUST 2012-C1 20	1,960,195	2,007,681	1,997,976
90276EAF4	UBS COMMERCIAL MORTGAGE TRUST 2017-C1 20	3,524,239	295,902	262,454

90276CAK7	UBS COMMERCIAL MORTGAGE TRUST 2017-C2 20	721,000	750,246	717,836
90353KAX7	UBS COMMERCIAL MORTGAGE TRUST 2018-C13 2	5,000,000	5,048,420	5,833,817
90276VAK5	UBS COMMERCIAL MORTGAGE TRUST 2018-C8 20	576,000	566,787	576,170
90291JAX5	UBS COMMERCIAL MORTGAGE TRUST 2018-C9 20	5,579,019	298,132	302,287
902613AA6	UBS GROUP AG CALLABLE NOTES VARIABLE 13/	1,000,000	1,022,532	1,118,810
902613AC2	UBS GROUP AG CALLABLE NOTES VARIABLE 30/	955,000	955,000	965,696
BRJL176	UBS GROUP AG COMMON STOCK CHF 0.1	52,525	659,057	740,977
90351DAH0	UBS GROUP AG NOTES FIXED 2.65% 01/FEB/20	320,000	316,231	328,134
90351DAF4	UBS GROUP AG NOTES FIXED 4.125% 15/APR/2	1,105,000	1,102,957	1,277,391
90351DAB3	UBS GROUP AG NOTES FIXED 4.125% 24/SEP/2	3,050,000	3,059,782	3,492,433
90352JAF0	UBS GROUP FUNDING SWITZERLAND AG 31/DEC/	8,000,000	8,000,788	8,770,000
90349GAG0	UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST	9,193,116	215,958	174,626
90268TAE4	UBS-CITIGROUP COMMERCIAL MORTGAGE TRUST	12,811,448	185,110	94,032
5596991	UCB SA COMMON STOCK EUR 0	1,329	101,494	137,373
04299RN08	UCL ASIA PARTNERS LP COMMON STOCK USD	100	0	1,405,584
90265EAS9	UDR INC CALLABLE MEDIUM TERM NOTE FIXED	380,000	378,431	427,549
90265EAO3	UDR INC CALLABLE MEDIUM TERM NOTE FIXED	745,000	742,734	829,058
90265EAR1	UDR INC CALLABLE MEDIUM TERM NOTE FIXED	790,000	787,782	871,394
90265EAU4	UDR INC CALLABLE MEDIUM TERM NOTE FIXED	1,015,000	1,010,747	1,015,223
90265EAK6	UDR INC CALLABLE MEDIUM TERM NOTE FIXED	1,000,000	1,008,541	1,134,850
90265EAT7	UDR INC CALLABLE MEDIUM TERM NOTE FIXED	8,187,000	8,239,917	8,344,845
902653104	UDR INC REIT USD 0.01	9,505	339,922	365,277
902681105	UGI CORP COMMON STOCK USD 0	19,335	655,897	675,952
90384S303	ULTA BEAUTY INC COMMON STOCK USD 0.01	1,747	401,960	501,669
90400P101	ULTRAPAR PARTICIPACIOES SA ADR USD	46,576	166,973	210,989
3140QGT5	UMBS MORTPASS 01/DEC/2035 CI CA8373	1,870,000	2,007,474	2,007,408
3133A2DP2	UMBS MORTPASS 01/FEB/2050 CL QA7310	110,307	113,866	117,618
3138W9LU2	UMBS MORTPASS 2% 01/AUG/2028 CI PN# AS03	13,401	12,997	14,074
3138XCC00	UMBS MORTPASS 2% 01/DEC/2026 CI PN# AV09	204,074	197,920	214,294
31418AP85	UMBS MORTPASS 2% 01/FEB/2028 CI PN# MA13	133,804	129,769	140,494
31418DVX7	UMBS MORTPASS 2% 01/JAN/2036 CI PN# MA42	3,580,000	3,727,652	3,744,608
3132D56V9	UMBS MORTPASS 2% 01/JAN/2036 CI PN# SB80	1,028,000	1,070,124	1,075,267
3138VWVJ0	UMBS MORTPASS 2% 01/JUL/2028 CI PN# AT83	146,677	142,254	153,434
31418DQ70	UMBS MORTPASS 2% 01/JUL/2050 CL PN# MA40	11,940,868	12,171,669	12,405,129
3138WJEZ7	UMBS MORTPASS 2% 01/NOV/2031 CI PN# AS82	232,511	224,482	244,185
31418DU8A	UMBS MORTPASS 2% 01/NOV/2040 CT PN# MA41	3,471,705	3,594,369	3,606,685
3133KYUJ6	UMBS MORTPASS 2% 01/NOV/2040 CT PN# RB50	6,444,362	6,659,701	6,703,707
3133KKEA3	UMBS MORTPASS 2% 01/OCT/2050 CL PN# RA37	5,556,883	5,775,077	5,791,995
3140QEXK3	UMBS MORTPASS 2% 01/SEP/2050 CL PN# CA69	18,791,064	19,569,818	19,562,813
3140X7V30	UMBS MORTPASS 2% 01/SEP/2050 CL PN# FM42	11,088,134	11,528,998	11,557,273
3140QEN81	UMBS MORTPASS 2.5% 01/AUG/2050 CL PN# CA	29,838,895	31,661,362	31,769,472
3132DVL7C	UMBS MORTPASS 2.5% 01/AUG/2050 CL PN# SD	14,532,641	15,389,962	15,560,389
3132A9SZ1	UMBS MORTPASS 2.5% 01/JAN/2032 CI PN# ZS	533,596	552,804	557,789
31417EK75	UMBS MORTPASS 2.5% 01/JAN/2033 CT PN# AB	163,602	161,864	173,297
31417EQ38	UMBS MORTPASS 2.5% 01/JAN/2033 CT PN# AB	578,614	572,467	613,007
3140QEDC3	UMBS MORTPASS 2.5% 01/JUL/2050 CL PN# CA	6,566,825	6,894,265	6,991,699
3132DVL81	UMBS MORTPASS 2.5% 01/JUL/2050 CL PN# SD	9,617,140	10,301,969	10,324,865
31329MJN1	UMBS MORTPASS 2.5% 01/JUN/2031 CI PN# ZA	63,155	65,428	67,115
3140X8ML8	UMBS MORTPASS 2.5% 01/NOV/2050 CL PN# FM	5,976,196	6,341,305	6,353,952
3140QFFG9	UMBS MORTPASS 2.5% 01/OCT/2050 CL PN# CA	3,487,424	3,702,391	3,720,594
3140QFBE8	UMBS MORTPASS 2.5% 01/SEP/2050 CL PN# CA	1,507,636	1,600,096	1,606,597
3138ERM64	UMBS MORTPASS 3% 01/APR/2031 CI PN# AL93	2,573,397	2,644,165	2,766,401
31418CWV2	UMBS MORTPASS 3% 01/APR/2038 CT PN# MA33	184,816	177,885	194,112
3138YEQP5	UMBS MORTPASS 3% 01/APR/2045 CL PN# AY13	68,554	69,202	72,298
3140X7S91	UMBS MORTPASS 3% 01/AUG/2035 CI PN# FM41	6,610,503	6,932,507	6,937,657
3138X2RR7	UMBS MORTPASS 3% 01/AUG/2043 CL PN# AU31	208,205	207,863	221,961
3140J9T92	UMBS MORTPASS 3% 01/AUG/2046 CL PN# BM50	305,431	300,229	331,277
31418DJG8	UMBS MORTPASS 3% 01/DEC/2029 CN PN# MA38	35,674	37,405	37,585
3140X5H48	UMBS MORTPASS 3% 01/DEC/2049 CL PN# FM20	1,652,233	1,745,300	1,734,464
3131X7KW7	UMBS MORTPASS 3% 01/FEB/2027 CI PN# ZK39	25,515	26,688	27,151
3140FRUD5	UMBS MORTPASS 3% 01/FEB/2032 CI PN# BE59	140,479	142,893	149,645
3140J9UA7	UMBS MORTPASS 3% 01/FEB/2047 CL PN# BM50	446,957	439,624	487,219
3140K7LS0	UMBS MORTPASS 3% 01/FEB/2050 CL PN# BP03	68,917	71,141	73,419
3140X5V26	UMBS MORTPASS 3% 01/FEB/2050 CL PN# FM24	552,996	584,145	580,529
3140X5VM2	UMBS MORTPASS 3% 01/FEB/2050 CL PN# FM24	4,682,085	5,026,292	5,064,893
3138WDZY0	UMBS MORTPASS 3% 01/JAN/2025 CN PN# AS43	17,479	17,780	18,333
31418CTG9	UMBS MORTPASS 3% 01/JAN/2028 CN PN# MA32	864,703	905,949	908,016
3138WAR82	UMBS MORTPASS 3% 01/JAN/2029 CI PN# AS14	333,232	346,691	354,992
3140H5JG7	UMBS MORTPASS 3% 01/JAN/2038 CT PN# BJ38	913,174	879,073	961,764
3138MLTX2	UMBS MORTPASS 3% 01/JAN/2043 CL PN# AQ50	202,206	201,874	215,570
3140HDSY1	UMBS MORTPASS 3% 01/JAN/2050 CL PN# BK05	747,445	789,547	784,384
3132CJAP8	UMBS MORTPASS 3% 01/JUL/2028 CN PN# SA00	387,424	395,460	406,245
3131XCY92	UMBS MORTPASS 3% 01/JUL/2032 CI PN# ZK88	178,925	187,152	190,783
3140QDVN1	UMBS MORTPASS 3% 01/JUN/2050 CL PN# CA60	2,574,812	2,749,416	2,708,110
3132DVK79	UMBS MORTPASS 3% 01/JUN/2050 CL PN# SD75	11,973,690	12,800,710	12,840,226
31418DME9	UMBS MORTPASS 3% 01/MAR/2035 CI PN# MA39	474,153	495,768	497,467
3140X3CN6	UMBS MORTPASS 3% 01/MAR/2050 CL PN# FM00	4,408,054	4,671,159	4,700,704
3140X6S77	UMBS MORTPASS 3% 01/MAR/2050 CL PN# FM32	5,049,549	5,306,760	5,364,489
31417GFP6	UMBS MORTPASS 3% 01/MAY/2043 CL PN# AB91	43,483	42,331	47,435
3138W6PV2	UMBS MORTPASS 3% 01/MAY/2043 CL PN# AR85	197,929	197,605	211,013
3138WQAX0	UMBS MORTPASS 3% 01/MAY/2043 CL PN# AT27	1,037,274	996,756	1,121,314
3132A7KH3	UMBS MORTPASS 3% 01/NOV/2027 CI PN# ZS65	125,219	130,976	133,371
31418AYX0	UMBS MORTPASS 3% 01/OCT/2023 CN PN# MA16	80,527	81,911	84,416
3138WFUB0	UMBS MORTPASS 3% 01/OCT/2030 CI PN# AS59	278,882	288,860	293,637
3140J9ET4	UMBS MORTPASS 3% 01/OCT/2038 CT PN# BM46	778,204	749,022	817,955
3138WJAM0	UMBS MORTPASS 3% 01/OCT/2041 CL PN# AS81	7,159,221	7,430,228	7,499,284
3138M5SK6	UMBS MORTPASS 3% 01/OCT/2042 CL PN# AP23	121,401	117,745	131,764
3140FEHN7	UMBS MORTPASS 3% 01/OCT/2046 CL PN# BD65	1,024,141	1,026,381	1,076,525
3140X42H8	UMBS MORTPASS 3% 01/OCT/2049 CL PN# FM16	558,230	588,715	587,191
31418AXG8	UMBS MORTPASS 3% 01/SEP/2023 CN PN# MA15	6,951	7,096	7,287
31410LRR5	UMBS MORTPASS 3% 01/SEP/2030 CI PN# 8906	24,679	25,104	26,364
3138WFK54	UMBS MORTPASS 3% 01/SEP/2030 CI PN# AS57	389,502	407,760	418,220
3138X4HN3	UMBS MORTPASS 3% 01/SEP/2043 CL PN# AU47	289,175	281,517	315,464
3138YUHN4	UMBS MORTPASS 3% 01/SEP/2045 CL PN# AZ29	33,692	33,576	35,550
3140X4TR7	UMBS MORTPASS 3% 01/SEP/2049 CL PN# FM14	2,037,733	2,149,013	2,145,326

3140X4Y59	UMBS MORTPASS 3% 01/SEP/2049 CL PN# FM16	835,802	857,480	900,969
3140X7YF8	UMBS MORTPASS 3% 01/SEP/2050 CL PN# FM43	474,285	497,110	499,261
3132AEHX7	UMBS MORTPASS 3.5% 01/APR/2049 CL PN# ZT	513,565	539,243	567,129
31410LW73	UMBS MORTPASS 3.5% 01/AUG/2032 CI PN# 89	1,550,591	1,598,522	1,661,939
3140GT6E5	UMBS MORTPASS 3.5% 01/AUG/2047 CL PN# BH	477,721	494,441	509,757
3132DMB87	UMBS MORTPASS 3.5% 01/AUG/2049 CL PN# SD	505,318	531,136	554,576
3138WAQM2	UMBS MORTPASS 3.5% 01/DEC/2028 CI PN# AS	490,462	516,594	526,099
3138Y9QC5	UMBS MORTPASS 3.5% 01/DEC/2029 CI PN# AX	421,023	443,455	456,805
3140H22E7	UMBS MORTPASS 3.5% 01/DEC/2047 CL PN# BJ	438,324	450,001	467,718
3140H23C0	UMBS MORTPASS 3.5% 01/DEC/2047 CL PN# BJ	653,152	670,552	699,317
3140X6WD9	UMBS MORTPASS 3.5% 01/FEB/2030 CN PN# FM	360,457	380,592	381,793
3140EWW84	UMBS MORTPASS 3.5% 01/FEB/2046 CL PN# BC	2,934,853	2,957,323	3,256,014
3140HEK84	UMBS MORTPASS 3.5% 01/FEB/2048 CL PN# BK	250,513	248,746	265,391
3140X6S93	UMBS MORTPASS 3.5% 01/FEB/2050 CL PN# FM	3,382,241	3,595,745	3,616,833
3140E06Y6	UMBS MORTPASS 3.5% 01/JUL/2045 CL PN# AZ	871,023	914,574	929,565
3140JRDZ1	UMBS MORTPASS 3.5% 01/JUN/2049 CL PN# BN	158,214	163,739	168,391
31417BFX0	UMBS MORTPASS 3.5% 01/MAR/2042 CL PN# AB	329,780	351,113	360,048
31417FZR2	UMBS MORTPASS 3.5% 01/MAR/2043 CL PN# AB	744,375	791,364	817,585
3138NYMT9	UMBS MORTPASS 3.5% 01/MAR/2043 CL PN# AR	108,886	114,471	118,435
3140FS6T5	UMBS MORTPASS 3.5% 01/MAR/2047 CL PN# BE	1,895,582	1,950,228	2,042,944
3140HED90	UMBS MORTPASS 3.5% 01/MAR/2048 CL PN# BK	144,381	143,363	153,903
3138LTKV9	UMBS MORTPASS 3.5% 01/MAY/2027 CI PN# AO	62,454	65,913	67,025
3140X63B5	UMBS MORTPASS 3.5% 01/MAY/2035 CI PN# FM	851,716	918,523	927,962
3140X6WA5	UMBS MORTPASS 3.5% 01/MAY/2035 CI PN# FM	23,587,440	24,905,020	25,024,151
3138WKWB7	UMBS MORTPASS 3.5% 01/MAY/2037 CT PN# AS	679,282	683,740	753,657
3140F2G20	UMBS MORTPASS 3.5% 01/MAY/2046 CL PN# BC	3,424,806	3,642,784	3,761,396
3140J8FV0	UMBS MORTPASS 3.5% 01/MAY/2046 CL PN# BM	706,811	709,360	749,156
31329PB88	UMBS MORTPASS 3.5% 01/MAY/2048 CL PN# ZA	2,368,573	2,517,349	2,536,979
3131X6AY6	UMBS MORTPASS 3.5% 01/NOV/2025 CI PN# ZK	231,954	244,821	246,201
3138EQRJ3	UMBS MORTPASS 3.5% 01/NOV/2030 CI PN# AL	83,993	88,652	91,130
3138EJ6R4	UMBS MORTPASS 3.5% 01/NOV/2042 CL PN# AL	348,899	371,087	383,161
3140H2ZE1	UMBS MORTPASS 3.5% 01/NOV/2047 CL PN# BJ	454,313	466,416	485,860
3140H2ZF8	UMBS MORTPASS 3.5% 01/NOV/2047 CL PN# BJ	498,035	511,303	531,568
3140QCB96	UMBS MORTPASS 3.5% 01/NOV/2049 CL PN# CA	299,100	309,066	317,040
3133KG4N5	UMBS MORTPASS 3.5% 01/NOV/2049 CL PN# RA	1,669,477	1,721,257	1,770,531
3140X6LC3	UMBS MORTPASS 3.5% 01/SEP/2032 CI PN# FM	653,165	687,660	692,982
3132ADPY8	UMBS MORTPASS 3.5% 01/SEP/2032 CI PN# ZT	319,524	337,393	342,376
3140GYK57	UMBS MORTPASS 3.5% 01/SEP/2047 CL PN# BH	734,496	761,351	796,149
3140GNHP1	UMBS MORTPASS 4% 01/APR/2037 CT PN# BH02	1,051,747	1,087,079	1,158,163
3138EE3S6	UMBS MORTPASS 4% 01/APR/2042 CL PN# AK98	6,486	6,729	7,011
3138WWMK9	UMBS MORTPASS 4% 01/APR/2043 CL PN# AT03	32,636	34,031	35,971
3138WPKK9	UMBS MORTPASS 4% 01/APR/2043 CL PN# AT20	33,241	34,661	36,637
3138WKUZ6	UMBS MORTPASS 4% 01/APR/2047 CL PN# AS95	98,914	105,127	109,866
3140FT5R8	UMBS MORTPASS 4% 01/APR/2047 CL PN# BE80	24,597	25,677	26,910
3140FVT89	UMBS MORTPASS 4% 01/APR/2047 CL PN# BE95	141,244	147,445	152,287
3140GNG80	UMBS MORTPASS 4% 01/APR/2047 CL PN# BH02	90,588	96,650	102,112
3140GNKM4	UMBS MORTPASS 4% 01/APR/2047 CL PN# BH02	224,332	228,784	245,803
3140GRAV6	UMBS MORTPASS 4% 01/APR/2047 CL PN# BH27	82,210	86,757	88,245
3140HGTY3	UMBS MORTPASS 4% 01/APR/2048 CL PN# BK32	196,257	204,874	210,014
31418CV35	UMBS MORTPASS 4% 01/APR/2048 CL PN# MA33	56,915	59,334	60,921
3140JMJT0	UMBS MORTPASS 4% 01/APR/2049 CL PN# BN47	413,977	428,806	451,227
31329QH06	UMBS MORTPASS 4% 01/APR/2049 CL PN# ZA65	3,106,834	3,328,925	3,339,070
3140H8ZE8	UMBS MORTPASS 4% 01/AUG/2038 CT PN# BJ70	88,978	90,521	96,583
3140J9AX9	UMBS MORTPASS 4% 01/AUG/2038 CT PN# BM45	450,901	458,722	488,678
3140Q9PU1	UMBS MORTPASS 4% 01/AUG/2038 CT PN# CA22	229,617	233,599	247,401
3140J8BG7	UMBS MORTPASS 4% 01/AUG/2044 CL PN# BM36	346,832	356,370	391,466
3131Y2PP7	UMBS MORTPASS 4% 01/AUG/2048 CL PN# ZM76	899,900	957,831	959,644
31418DEU2	UMBS MORTPASS 4% 01/AUG/2049 CL PN# MA37	76,205	81,111	81,390
3140FLNA2	UMBS MORTPASS 4% 01/DEC/2036 CT PN# BE12	39,990	42,777	44,063
3140J9Y62	UMBS MORTPASS 4% 01/DEC/2038 CT PN# BM52	2,610,564	2,696,631	2,948,789
31419AYM3	UMBS MORTPASS 4% 01/DEC/2040 CL PN# AE07	1,402,100	1,516,678	1,574,152
31417AQD4	UMBS MORTPASS 4% 01/DEC/2041 CL PN# AB40	791,928	864,185	886,326
3140F7V63	UMBS MORTPASS 4% 01/DEC/2046 CL PN# BD06	959,797	989,790	1,042,857
3140GVZA6	UMBS MORTPASS 4% 01/DEC/2047 CL PN# BH70	1,199,743	1,251,013	1,285,909
3140J9XD8	UMBS MORTPASS 4% 01/DEC/2048 CL PN# BM51	415,312	447,304	467,857
3140JHBA0	UMBS MORTPASS 4% 01/DEC/2048 CL PN# BN09	458,593	469,845	502,178
3140QCLC8	UMBS MORTPASS 4% 01/DEC/2049 CL PN# CA48	752,556	820,051	852,925
3140X54C4	UMBS MORTPASS 4% 01/DEC/2049 CL PN# FM26	472,070	517,027	522,879
3138E6VD5	UMBS MORTPASS 4% 01/FEB/2042 CL PN# AK24	211,289	219,014	237,257
3138ERSC5	UMBS MORTPASS 4% 01/FEB/2043 CL PN# AL95	46,493	48,855	51,054
3140EXF73	UMBS MORTPASS 4% 01/FEB/2046 CL PN# BC28	30,070	32,128	32,625
3138WJYN2	UMBS MORTPASS 4% 01/FEB/2047 CL PN# AS88	536,129	573,742	594,551
3140FTWA5	UMBS MORTPASS 4% 01/FEB/2047 CL PN# BE78	145,900	148,795	158,656
3140H6DW6	UMBS MORTPASS 4% 01/FEB/2048 CL PN# BJ46	192,565	199,756	212,524
3140H6LZ0	UMBS MORTPASS 4% 01/FEB/2048 CL PN# BJ48	136,723	142,726	146,353
3140JNYW4	UMBS MORTPASS 4% 01/FEB/2049 CL PN# BN61	2,000,200	2,128,963	2,135,394
3140QAMZ0	UMBS MORTPASS 4% 01/FEB/2049 CL PN# CA30	797,628	866,548	883,325
3138EQ6N7	UMBS MORTPASS 4% 01/JAN/2046 CL PN# AL80	795,878	860,667	899,644
3140X4YU4	UMBS MORTPASS 4% 01/JAN/2047 CL PN# FM16	498,294	532,629	538,461
3140H6HW2	UMBS MORTPASS 4% 01/JAN/2048 CL PN# BJ47	56,310	58,783	60,275
3140Q8E76	UMBS MORTPASS 4% 01/JAN/2048 CL PN# CA10	2,650,566	2,763,836	2,838,915
3140Q8N84	UMBS MORTPASS 4% 01/JAN/2048 CL PN# CA13	317,198	331,125	339,529
3132ADQ92	UMBS MORTPASS 4% 01/JAN/2048 CL PN# ZT13	156,076	167,294	172,992
3140HEBD3	UMBS MORTPASS 4% 01/JUL/2033 CI PN# BK09	1,332,411	1,379,461	1,463,360
3138EP2M5	UMBS MORTPASS 4% 01/JUL/2035 CT PN# AL70	1,370,637	1,420,322	1,524,381
31418CYK4	UMBS MORTPASS 4% 01/JUL/2038 CT PN# MA34	2,305,831	2,371,764	2,476,048
31418DEA6	UMBS MORTPASS 4% 01/JUL/2039 CT PN# MA37	289,101	307,441	310,425
3138EQ7E6	UMBS MORTPASS 4% 01/JUL/2042 CL PN# AL80	1,347,738	1,457,873	1,512,781
31418DC75	UMBS MORTPASS 4% 01/JUL/2049 CL PN# MA36	72,000	76,635	76,894
3132DVKM6	UMBS MORTPASS 4% 01/JUL/2049 CL PN# SD75	1,706,078	1,841,576	1,895,810
3132DVKN4	UMBS MORTPASS 4% 01/JUL/2049 CL PN# SD75	4,387,312	4,678,998	4,806,344
3138LT5N4	UMBS MORTPASS 4% 01/JUN/2042 CL PN# AO35	36,285	37,836	39,999
3138MTEY9	UMBS MORTPASS 4% 01/JUN/2042 CL PN# MB01	14,063	14,590	15,814
31417GUP9	UMBS MORTPASS 4% 01/JUN/2043 CL PN# AB95	1,826,614	1,895,255	2,064,695
3138WCAA1	UMBS MORTPASS 4% 01/JUN/2044 CL PN# AS27	268,371	277,418	300,020

3140GQNB8	UMBS MORTPASS 4% 01/JUN/2047 CL PN# BH21	31,409	32,788	34,195
3140JRC25	UMBS MORTPASS 4% 01/JUN/2049 CL PN# BN81	142,418	150,741	154,136
3140JRCM1	UMBS MORTPASS 4% 01/JUN/2049 CL PN# BN81	379,348	397,248	413,155
3140J8LH4	UMBS MORTPASS 4% 01/MAR/2038 CT PN# BM39	1,472,931	1,515,969	1,663,720
3138E9AW0	UMBS MORTPASS 4% 01/MAR/2042 CL PN# AK45	250,344	271,070	275,962
3138EA7K7	UMBS MORTPASS 4% 01/MAR/2042 CL PN# AK62	97,741	101,406	110,519
3138ERZQ6	UMBS MORTPASS 4% 01/MAR/2044 CL PN# AL97	166,741	174,881	182,126
3140FS7A5	UMBS MORTPASS 4% 01/MAR/2047 CL PN# BE71	2,388,657	2,520,924	2,576,334
3140FUKX5	UMBS MORTPASS 4% 01/MAR/2047 CL PN# BE84	11,793	12,310	12,901
3140HCAW6	UMBS MORTPASS 4% 01/MAR/2048 CL PN# BJ99	78,629	82,082	84,354
3140HCAX4	UMBS MORTPASS 4% 01/MAR/2048 CL PN# BJ99	171,509	179,039	183,538
3140HFFC8	UMBS MORTPASS 4% 01/MAR/2048 CL PN# BK19	97,077	100,703	105,680
3140J9MF5	UMBS MORTPASS 4% 01/MAR/2048 CL PN# BM48	1,900,869	2,056,282	2,141,348
31418CU85	UMBS MORTPASS 4% 01/MAR/2048 CL PN# MA33	23,721	24,762	25,417
3140JMGG1	UMBS MORTPASS 4% 01/MAR/2049 CL PN# BN46	280,854	289,850	305,344
31329CCQ2	UMBS MORTPASS 4% 01/MAR/2049 CL PN# ZA63	1,429,349	1,511,215	1,524,401
3132DMJ55	UMBS MORTPASS 4% 01/MAR/2050 CL PN# SD02	500,001	532,071	537,291
3132DV5M3	UMBS MORTPASS 4% 01/MAR/2050 CL PN# SD80	1,131,015	1,202,763	1,206,216
31418CWX8	UMBS MORTPASS 4% 01/MAY/2038 CT PN# MA33	58,329	61,209	62,618
31417BV53	UMBS MORTPASS 4% 01/MAY/2042 CL PN# AB51	16,537	17,244	17,940
3138ETVB9	UMBS MORTPASS 4% 01/MAY/2044 CL PN# AL87	273,291	293,474	299,322
3140FM7B6	UMBS MORTPASS 4% 01/MAY/2047 CL PN# BE26	46,200	48,228	49,790
3140GRAU8	UMBS MORTPASS 4% 01/MAY/2047 CL PN# BH27	212,253	216,465	230,797
3140GS2M3	UMBS MORTPASS 4% 01/MAY/2047 CL PN# BH43	140,026	142,805	152,260
3140JMH62	UMBS MORTPASS 4% 01/MAY/2049 CL PN# BN47	41,431	43,852	45,461
3140JMJU7	UMBS MORTPASS 4% 01/MAY/2049 CL PN# BN47	58,838	60,854	64,132
3140JPKG9	UMBS MORTPASS 4% 01/MAY/2049 CL PN# BN65	851,795	906,629	909,760
3140JRCG4	UMBS MORTPASS 4% 01/MAY/2049 CL PN# BN81	334,719	354,279	363,689
3140QA2T6	UMBS MORTPASS 4% 01/MAY/2049 CL PN# CA34	389,910	426,951	437,370
3140QA3J7	UMBS MORTPASS 4% 01/MAY/2049 CL PN# CA35	1,354,553	1,519,428	1,529,941
3140FNAM6	UMBS MORTPASS 4% 01/NOV/2047 CL PN# BE27	444,813	458,713	481,773
3140FNCC6	UMBS MORTPASS 4% 01/NOV/2047 CL PN# BE27	930,332	959,405	1,007,428
3140H4UM4	UMBS MORTPASS 4% 01/NOV/2047 CL PN# BJ32	76,472	79,829	82,019
3140JHZB2	UMBS MORTPASS 4% 01/NOV/2048 CL PN# BN16	566,477	603,209	622,569
3132ADPD4	UMBS MORTPASS 4% 01/NOV/2048 CL PN# ZT13	100,000	106,438	106,675
3132ADV72	UMBS MORTPASS 4% 01/NOV/2048 CL PN# ZT15	1,220,770	1,330,782	1,337,085
3140J7P22	UMBS MORTPASS 4% 01/OCT/2037 CT PN# BM31	251,042	259,907	273,932
3138W93S7	UMBS MORTPASS 4% 01/OCT/2043 CL PN# AS08	846,340	903,204	925,786
3138EQKX9	UMBS MORTPASS 4% 01/OCT/2045 CL PN# AL75	1,138,174	1,212,645	1,252,686
3140F7V55	UMBS MORTPASS 4% 01/OCT/2046 CL PN# BD06	55,703	57,714	60,449
3140FNBZ6	UMBS MORTPASS 4% 01/OCT/2047 CL PN# BE27	219,968	226,807	238,245
3140GSQF2	UMBS MORTPASS 4% 01/OCT/2047 CL PN# BH40	778,489	811,757	834,781
3140H26A1	UMBS MORTPASS 4% 01/OCT/2047 CL PN# BJ17	84,139	89,765	94,214
3140H25Z7	UMBS MORTPASS 4% 01/OCT/2047 CL PN# BJ17	87,979	94,138	99,173
3140Q9WS8	UMBS MORTPASS 4% 01/OCT/2048 CL PN# CA24	533,659	568,263	582,264
3132AC2W9	UMBS MORTPASS 4% 01/OCT/2048 CL PN# ZT07	7,275,994	7,796,398	7,838,719
3140Q9U92	UMBS MORTPASS 4% 01/SEP/2033 CI PN# CA24	420,753	431,617	450,139
31418CZ72	UMBS MORTPASS 4% 01/SEP/2038 CT PN# MA34	1,193,260	1,221,973	1,282,623
31419ANB9	UMBS MORTPASS 4% 01/SEP/2040 CL PN# AE03	963,352	1,033,044	1,052,915
3138M6VQ7	UMBS MORTPASS 4% 01/SEP/2042 CL PN# AP33	25,505	26,595	28,115
3138M9RK9	UMBS MORTPASS 4% 01/SEP/2042 CL PN# AP58	42,181	43,983	46,136
3138EQKN1	UMBS MORTPASS 4% 01/SEP/2045 CL PN# AL75	144,479	155,811	163,325
3138EQM41	UMBS MORTPASS 4% 01/SEP/2045 CL PN# AL75	341,671	363,332	376,279
3140FNBE3	UMBS MORTPASS 4% 01/SEP/2047 CL PN# BE27	349,059	359,912	378,516
3140Q9SS3	UMBS MORTPASS 4% 01/SEP/2048 CL PN# CA23	631,777	672,743	692,206
3140X7ST7	UMBS MORTPASS 4% 01/SEP/2050 CL PN# FM41	2,348,245	2,504,366	2,499,448
3140H7M79	UMBS MORTPASS 4.5% 01/APR/2048 CL PN# BJ	385,365	407,764	425,439
3140JMG63	UMBS MORTPASS 4.5% 01/APR/2049 CL PN# BN	314,861	332,769	348,664
3140QDFU3	UMBS MORTPASS 4.5% 01/APR/2050 CL PN# CA	290,791	324,845	330,548
3140QDFZ2	UMBS MORTPASS 4.5% 01/APR/2050 CL PN# CA	455,084	514,493	524,616
31410LFB3	UMBS MORTPASS 4.5% 01/AUG/2041 CL PN# 89	864,083	920,518	978,729
3140Q9NN9	UMBS MORTPASS 4.5% 01/AUG/2048 CL PN# CA	490,500	520,697	548,938
3140QBM47	UMBS MORTPASS 4.5% 01/AUG/2049 CL PN# CA	649,717	706,035	726,858
3132DVK53	UMBS MORTPASS 4.5% 01/AUG/2049 CL PN# SD	2,727,546	3,017,511	3,026,785
3140QAEF3	UMBS MORTPASS 4.5% 01/DEC/2038 CT PN# CA	643,026	672,766	718,157
3138Y7DK5	UMBS MORTPASS 4.5% 01/FEB/2046 CL PN# AX	13,089	14,546	14,579
3140QANF3	UMBS MORTPASS 4.5% 01/FEB/2049 CL PN# CA	1,127,662	1,187,304	1,259,519
3140QAGF1	UMBS MORTPASS 4.5% 01/JAN/2034 CI PN# CA	680,085	709,839	748,461
3140QAKA7	UMBS MORTPASS 4.5% 01/JAN/2039 CT PN# CA	136,382	142,775	149,007
3140QAJ84	UMBS MORTPASS 4.5% 01/JAN/2039 CT PN# CA	144,726	151,917	159,668
3140QAJ92	UMBS MORTPASS 4.5% 01/JAN/2039 CT PN# CA	150,617	158,077	165,861
3140QAJ76	UMBS MORTPASS 4.5% 01/JAN/2039 CT PN# CA	222,050	233,568	247,996
3140QAKB5	UMBS MORTPASS 4.5% 01/JAN/2039 CT PN# CA	301,346	317,449	338,019
3138ETY91	UMBS MORTPASS 4.5% 01/JAN/2042 CL PN# AL	2,319,574	2,573,277	2,603,814
3140QAH45	UMBS MORTPASS 4.5% 01/JAN/2049 CL PN# CA	1,670,392	1,836,844	1,869,420
3140Q9F65	UMBS MORTPASS 4.5% 01/JUL/2048 CL PN# CA	744,902	774,116	809,440
3140QBHR2	UMBS MORTPASS 4.5% 01/JUL/2049 CL PN# CA	1,036,903	1,120,341	1,153,617
31419MCB5	UMBS MORTPASS 4.5% 01/JUN/2041 CL PN# AE	30,603	32,994	34,999
3140HBJJ8	UMBS MORTPASS 4.5% 01/JUN/2048 CL PN# BJ	217,458	247,631	249,355
3140QBCR7	UMBS MORTPASS 4.5% 01/JUN/2049 CL PN# SD	862,754	927,528	965,189
3140QBCW6	UMBS MORTPASS 4.5% 01/JUN/2049 CL PN# CA	3,343,804	3,513,345	3,628,127
3138ENRL5	UMBS MORTPASS 4.5% 01/MAR/2043 CL PN# AL	415,296	449,623	477,694
3138EPTS3	UMBS MORTPASS 4.5% 01/MAR/2044 CL PN# AL	127,718	141,588	146,951
3140H7NW3	UMBS MORTPASS 4.5% 01/MAR/2048 CL PN# BJ	104,936	110,215	115,790
3140QC6P6	UMBS MORTPASS 4.5% 01/MAR/2050 CL PN# CA	800,484	898,387	896,662
3138EM7J4	UMBS MORTPASS 4.5% 01/MAY/2034 CT PN# AL	217,733	238,180	241,690
3140H7N45	UMBS MORTPASS 4.5% 01/MAY/2048 CL PN# BJ	211,684	222,334	233,689
3140JQL3	UMBS MORTPASS 4.5% 01/MAY/2049 CL PN# BN	103,220	107,981	111,942
3140JRBX8	UMBS MORTPASS 4.5% 01/MAY/2049 CL PN# BN	135,293	143,321	149,897
3140X4KZ8	UMBS MORTPASS 4.5% 01/MAY/2049 CL PN# FM	690,314	747,697	749,032
3140J9XG1	UMBS MORTPASS 4.5% 01/NOV/2048 CL PN# BM	305,909	348,354	351,083
3140JHH63	UMBS MORTPASS 4.5% 01/NOV/2048 CL PN# BN	253,424	263,739	275,601
3138ETY67	UMBS MORTPASS 4.5% 01/OCT/2042 CL PN# AL	163,567	177,199	185,209
3138EQQV7	UMBS MORTPASS 4.5% 01/OCT/2045 CL PN# AL	645,200	698,530	742,367
3140HQAT2	UMBS MORTPASS 4.5% 01/OCT/2048 CL PN# BK	257,920	269,406	284,630

3140Q9XH1	UMBS MORTPASS 4.5% 01/OCT/2048 CL PN# CA	955,750	1,053,976	1,065,289
3140Q9ZA4	UMBS MORTPASS 4.5% 01/OCT/2048 CL PN# CA	1,538,950	1,688,276	1,705,849
3140HNVQ2	UMBS MORTPASS 4.5% 01/SEP/2048 CL PN# BK	798,564	829,010	873,789
31417YE60	UMBS MORTPASS 5% 01/AUG/2029 CT PN# MA01	52,718	58,418	58,813
3140HNZM7	UMBS MORTPASS 5% 01/AUG/2048 CL PN# BK88	79,438	84,297	89,334
3140HNZN5	UMBS MORTPASS 5% 01/AUG/2048 CL PN# BK88	160,289	170,082	179,003
3140X4RG3	UMBS MORTPASS 5% 01/AUG/2049 CL PN# FM13	2,505,936	2,769,059	2,884,708
3140X4RF5	UMBS MORTPASS 5% 01/AUG/2049 CL PN# FM13	4,962,155	5,532,513	5,743,645
3140QAD56	UMBS MORTPASS 5% 01/DEC/2048 CL PN# CA28	558,827	606,066	625,166
3140JACB2	UMBS MORTPASS 5% 01/JAN/2049 CL PN# BM54	1,113,701	1,187,483	1,254,740
3140JL5J9	UMBS MORTPASS 5% 01/JAN/2049 CL PN# BN44	75,187	79,540	83,180
3138XE31	UMBS MORTPASS 5% 01/JUL/2044 CL PN# AW91	35,560	40,094	40,003
3140J84U4	UMBS MORTPASS 5% 01/JUN/2048 CL PN# BM44	318,328	340,511	360,080
3140X4RH1	UMBS MORTPASS 5% 01/JUN/2049 CL PN# FM13	3,518,945	3,873,039	4,015,573
3140JNRD4	UMBS MORTPASS 5% 01/MAR/2049 CL PN# BN58	68,088	72,029	75,335
3132AEB47	UMBS MORTPASS 5% 01/MAR/2049 CL PN# ZT18	1,768,422	1,988,370	2,004,383
3138EPPG3	UMBS MORTPASS 5% 01/NOV/2030 CT PN# AL67	77,370	85,735	85,423
3140QCCX2	UMBS MORTPASS 5% 01/NOV/2049 CL PN# CA45	784,390	844,935	884,541
31417YGY7	UMBS MORTPASS 5% 01/OCT/2029 CT PN# MA02	613,333	638,327	684,241
31417YF28	UMBS MORTPASS 5% 01/SEP/2029 CT PN# MA01	128,070	141,918	141,728
3138AP5S3	UMBS MORTPASS 5% 01/SEP/2041 CL PN# AI98	93,019	100,323	108,155
3140HQA88	UMBS MORTPASS 5% 01/SEP/2048 CL PN# BK99	84,646	91,549	94,913
3140X4FL5	UMBS MORTPASS 5% 01/SEP/2048 CL PN# FM10	655,578	705,975	737,656
3140QAD49	UMBS MORTPASS 5.5% 01/DEC/2048 CL PN# CA	560,370	623,018	641,904
3140JQFD0	UMBS MORTPASS 5.5% 01/FEB/2049 CL PN# BN	360,369	391,430	402,741
3140JPW76	UMBS MORTPASS 5.5% 01/FEB/2049 CL PN# BN	388,358	421,779	441,089
31410G4H3	UMBS MORTPASS 5.5% 01/JAN/2037 CL PN# 88	135,155	145,165	158,872
3138SXJW8	UMBS MORTPASS 5.5% 01/JUL/2033 CL PN# 55	5,244	5,632	6,100
3140X4E69	UMBS MORTPASS 5.5% 01/JUN/2049 CL PN# FM	1,707,291	1,899,495	1,997,052
31418MRT1	UMBS MORTPASS 5.5% 01/NOV/2039 CL PN# AD	81,155	88,890	95,409
31410RH93	UMBS MORTPASS 6% 01/AUG/2036 CL PN# 8949	71,584	76,131	81,443
31412DLW6	UMBS MORTPASS 6% 01/FEB/2037 CL PN# 9220	181,092	196,332	215,429
31419AVH7	UMBS MORTPASS 6% 01/NOV/2038 CL PN# AE06	46,087	50,739	55,095
3138ELXR9	UMBS MORTPASS 6% 01/NOV/2040 CL PN# AL42	539,586	593,039	637,769
31412MBF4	UMBS MORTPASS 7% 01/DEC/2037 CL PN# 9289	18,492	21,306	22,448
31414KEZ9	UMBS MORTPASS 7% 01/FEB/2038 CL PN# 9682	2,955	3,405	3,062
31414RWR2	UMBS MORTPASS 7% 01/FEB/2038 CL PN# 9741	6,593	7,597	7,574
31413TUG5	UMBS MORTPASS 7% 01/NOV/2037 CL PN# 9551	19,053	21,952	21,585
31412TzM8	UMBS MORTPASS 7% 01/NOV/2038 CL PN# 9346	47,713	54,996	56,782
31415WQA4	UMBS MORTPASS 7% 01/NOV/2038 CL PN# 9915	17,662	20,357	19,652
31415XH20	UMBS MORTPASS 7% 01/NOV/2038 CL PN# 9922	8,293	9,558	8,942
31412GQ38	UMBS MORTPASS 7% 01/OCT/2037 CL PN# 9248	5,046	5,814	5,379
31390KRH3	UMBS MORTPASS 8% 01/MAY/2032 CL PN# 6485	9,366	10,043	9,518
31384YQV1	UMBS MORTPASS 8.5% 01/MAY/2030 CL PN# 53	12,896	13,060	13,564
BF44466	UMICORE SA COMMON STOCK EUR 0	2,061	72,820	99,079
904214103	UMPQUA HOLDINGS CORP COMMON STOCK USD C	7,178	107,366	108,675
904311206	UNDER ARMOUR INC COMMON STOCK USD 0.0003	6,409	78,634	95,366
904311107	UNDER ARMOUR INC COMMON STOCK USD 0.0003	6,093	81,135	104,617
BDDR365	UNIBAIL-RODAMCO-WESTFIELD CDI AUD	245	2,600	964
BF2PQ09	UNIBAIL-RODAMCO-WESTFIELD REIT EUR 5	3,803	446,943	300,501
6911485	UNICHARM CORP COMMON STOCK JPY	4,327	120,240	205,024
904678AS8	UNICREDIT SPA CALLABLE MEDIUM TERM NOTE	3,185,000	3,185,000	3,504,583
904678AQ2	UNICREDIT SPA CALLABLE MEDIUM TERM NOTE	11,600,000	11,637,459	14,030,316
904678AF6	UNICREDIT SPA CALLABLE NOTES VARIABLE 19	1,245,000	1,266,233	1,402,692
904678AU3	UNICREDIT SPA CALLABLE NOTES VARIABLE 22	585,000	585,000	597,086
BYMXPS7	UNICREDIT SPA COMMON STOCK EUR 0	83,109	1,192,097	777,710
904678AJ8	UNICREDIT SPA MEDIUM TERM NOTE FIXED 6.5	6,480,000	6,480,476	6,828,754
904678AC4	UNICREDIT SPA MEDIUM TERM NOTE FIXED 7.8	2,100,000	2,100,000	2,472,309
904764AH0	UNILEVER CAPITAL CORP CALLABLE NOTES FIX	1,888,000	2,594,811	2,779,872
904767704	UNILEVER PLC ADR USD	53,214	3,048,673	3,211,997
BLRB262	UNILEVER PLC COMMON STOCK GBP 3.11	32,480	1,778,720	1,969,758
B10RZP7	UNILEVER PLC COMMON STOCK GBP 3.11	40,114	1,859,284	2,408,302
905581AS3	UNION CARBIDE CORP BOND FIXED 7.75% 01/O	215,000	281,283	332,943
906548CR1	UNION ELECTRIC CO CALLABLE BOND FIXED 2.	2,161,000	2,159,177	2,411,676
906548CS9	UNION ELECTRIC CO CALLABLE BOND FIXED 2.	6,435,000	6,404,495	6,721,615
906548CQ3	UNION ELECTRIC CO CALLABLE BOND FIXED 3.	2,005,000	2,099,843	2,299,715
906548CN0	UNION ELECTRIC CO CALLABLE BOND FIXED 4%	2,480,000	2,461,455	3,125,693
906548CL4	UNION ELECTRIC CO CALLABLE NOTES FIXED 3	470,000	562,615	555,902
906548CJ9	UNION ELECTRIC CO CALLABLE NOTES FIXED 3	4,730,000	4,900,101	5,773,438
907818FD5	UNION PACIFIC CORP CALLABLE MEDIUM TERM	40,000	39,892	46,300
907818FB9	UNION PACIFIC CORP CALLABLE NOTES FIXED	20,000	21,961	23,200
907818EK0	UNION PACIFIC CORP CALLABLE NOTES FIXED	120,000	105,183	133,980
907818FA1	UNION PACIFIC CORP CALLABLE NOTES FIXED	166,000	166,289	179,592
907818EV4	UNION PACIFIC CORP CALLABLE NOTES FIXED	220,000	288,660	293,975
907818FJ2	UNION PACIFIC CORP CALLABLE NOTES FIXED	310,000	309,864	328,901
907818EZ7	UNION PACIFIC CORP CALLABLE NOTES FIXED	348,000	347,883	358,774
907818FH6	UNION PACIFIC CORP CALLABLE NOTES FIXED	384,000	382,641	413,380
907818ES3	UNION PACIFIC CORP CALLABLE NOTES FIXED	385,000	384,987	436,863
907818EV6	UNION PACIFIC CORP CALLABLE NOTES FIXED	350,000	437,176	440,073
907818FK9	UNION PACIFIC CORP CALLABLE NOTES FIXED	493,000	505,731	562,020
8E9306B	UNION PACIFIC CORP CALLABLE NOTES FIXED	900,000	892,827	1,109,034
907818EP9	UNION PACIFIC CORP CALLABLE NOTES FIXED	1,050,000	1,037,399	1,161,279
907818EC8	UNION PACIFIC CORP CALLABLE NOTES FIXED	1,180,000	1,040,058	1,454,173
907818EQ7	UNION PACIFIC CORP CALLABLE NOTES FIXED	1,340,000	1,328,395	1,563,083
907818EF1	UNION PACIFIC CORP CALLABLE NOTES FIXED	1,300,000	1,294,165	1,599,481
907818FE3	UNION PACIFIC CORP CALLABLE NOTES FIXED	1,562,000	1,655,993	1,924,790
907818EJ3	UNION PACIFIC CORP CALLABLE NOTES FIXED	1,670,000	1,648,835	2,040,924
907818ER5	UNION PACIFIC CORP CALLABLE NOTES FIXED	2,805,000	2,976,743	3,526,670
907818EY0	UNION PACIFIC CORP CALLABLE NOTES FIXED	5,600,000	5,587,667	6,648,320
907818EG9	UNION PACIFIC CORP CALLABLE NOTES FIXED	7,035,000	7,022,394	9,237,659
907818EM6	UNION PACIFIC CORP CALLABLE NOTES FIXED	8,278,000	8,046,462	10,130,120
907818FG8	UNION PACIFIC CORP CALLABLE NOTES FIXED	8,995,000	9,296,526	11,134,371
907818FL7	UNION PACIFIC CORP CALLABLE NOTES FIXED	12,695,000	12,846,917	15,355,745
907818FM5	UNION PACIFIC CORP CALLABLE NOTES FIXED	22,386,000	22,751,775	23,381,953
907818I08	UNION PACIFIC CORP COMMON STOCK USD 2.5	30,079	4,386,214	6,263,049

BZ6CZ43	UNIPER SE COMMON STOCK EUR	2,091	63,963	72,250
B89YH96	UNIPOLSAI ASSICURAZIONI SPA COMMON STOCK	219,957	557,555	584,009
909319AA3	UNITED AIRLINES 2013-1 CLASS A PASS THRO	484,936	491,380	489,773
90932PAA6	UNITED AIRLINES 2014-1 CLASS A PASS THRO	5,461,642	5,649,278	5,522,234
90932QAA4	UNITED AIRLINES 2014-2 CLASS A PASS THRO	1,436,202	1,359,006	1,458,716
90932QAB2	UNITED AIRLINES 2014-2 CLASS B PASS THRO	674,472	674,472	678,709
90932EAA1	UNITED AIRLINES 2016-2 CLASS AA PASS THR	1,851,111	1,855,739	1,859,863
909318AA5	UNITED AIRLINES 2018-1 CLASS AA PASS THR	1,898,230	1,886,474	1,883,049
90932JAA0	UNITED AIRLINES 2019-2 CLASS AA PASS THR	1,187,204	1,187,204	1,145,433
90931GAA7	UNITED AIRLINES 2020-1 CLASS A PASS THRO	1,975,000	1,975,000	2,133,420
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOC	9,419	409,209	407,372
90964*AG0	UNITED BOTTLING MANAGEMENT COMPANY LLC S	5,000,000	5,000,000	5,757,500
909870107	UNITED COMPANIES FINANCIAL CORP COM STK	7,400	0	37
4354134	UNITED INTERNET AG COMMON STOCK EUR 0	1,093	42,416	46,045
91087BAB6	UNITED MEXICAN STATES CALLABLE BOND FIXE	200,000	212,000	228,000
91087BAD2	UNITED MEXICAN STATES CALLABLE BOND FIXE	205,000	187,286	240,365
91087BAN0	UNITED MEXICAN STATES CALLABLE BOND FIXE	364,000	364,000	379,106
91087BAF7	UNITED MEXICAN STATES CALLABLE BOND FIXE	890,000	917,291	1,044,860
91087BAM2	UNITED MEXICAN STATES CALLABLE BOND FIXE	3,812,000	3,812,000	3,903,488
91086QBB3	UNITED MEXICAN STATES CALLABLE MEDIUM TE	260,000	272,530	309,335
91086QAZ1	UNITED MEXICAN STATES CALLABLE MEDIUM TE	2,940,000	3,542,706	3,906,554
6916781	UNITED OVERSEAS BANK LTD COMMON STOCK SC	29,625	493,532	506,359
911312BY1	UNITED PARCEL SERVICE INC CALLABLE NOTES	3,075,000	3,064,318	3,846,456
911312BV7	UNITED PARCEL SERVICE INC CALLABLE NOTES	3,650,000	4,429,273	5,184,533
911312BN5	UNITED PARCEL SERVICE INC CALLABLE NOTES	4,175,000	5,203,465	5,293,441
911312BS4	UNITED PARCEL SERVICE INC CALLABLE NOTES	6,115,000	7,001,757	7,483,598
911312BW5	UNITED PARCEL SERVICE INC CALLABLE NOTES	17,006,000	24,163,834	25,627,192
911312106	UNITED PARCEL SERVICE INC COMMON STOCK U	23,307	2,962,614	3,924,899
911363109	UNITED RENTALS INC COMMON STOCK USD 0.01	2,319	320,284	537,799
911365BF0	UNITED RENTALS NORTH AMERICA INC CALLABL	170,000	162,108	181,900
911684108	UNITED STATES CELLULAR CORP COMMON STOCKI	471	15,626	14,455
9127965G0	UNITED STATES OF AMERICA BILL ZERO CPN 0	4,750,000	4,745,558	4,745,678
912796C23	UNITED STATES OF AMERICA BILL ZERO CPN 02/M	30,000,000	29,993,477	29,996,200
912796A58	UNITED STATES OF AMERICA BILL ZERO CPN 05/JJ	25,000,000	24,996,694	24,999,764
912796A74	UNITED STATES OF AMERICA BILL ZERO CPN 1	5,800,000	5,799,793	5,799,884
9127964C0	UNITED STATES OF AMERICA BILL ZERO CPN 11/FF	30,000,000	29,997,313	29,997,438
912796A66	UNITED STATES OF AMERICA BILL ZERO CPN 12/JJ	20,000,000	19,997,511	19,999,511
912796A74	UNITED STATES OF AMERICA BILL ZERO CPN 19/JJ	45,000,000	44,995,100	44,998,425
9127963V9	UNITED STATES OF AMERICA BILL ZERO CPN 2	2,000,000	1,999,922	1,999,960
912796XE4	UNITED STATES OF AMERICA BILL ZERO CPN 2	3,200,000	3,199,577	3,199,680
912796B99	UNITED STATES OF AMERICA BILL ZERO CPN 2	3,300,000	3,299,570	3,299,703
912796UC1	UNITED STATES OF AMERICA BILL ZERO CPN 2	3,500,000	3,496,257	3,499,860
9127963V9	UNITED STATES OF AMERICA BILL ZERO CPN 21/JJ	25,000,000	24,998,201	24,999,028
9127962F5	UNITED STATES OF AMERICA BILL ZERO CPN 25/M	25,000,000	24,994,944	24,995,389
912810SR0	UNITED STATES OF AMERICA BOND FIXED 1.12	13,442,000	13,160,041	12,761,566
912810SQ2	UNITED STATES OF AMERICA BOND FIXED 1.12	22,946,000	22,204,144	21,723,437
912810SN9	UNITED STATES OF AMERICA BOND FIXED 1.25	55,066,000	50,940,238	49,955,325
912810ST6	UNITED STATES OF AMERICA BOND FIXED 1.37	45,568,000	45,118,800	45,055,360
912810SP4	UNITED STATES OF AMERICA BOND FIXED 1.37	169,003,500	159,323,144	158,281,918
912810SS8	UNITED STATES OF AMERICA BOND FIXED 1.62	49,245,000	48,807,118	49,060,331
912810PV4	UNITED STATES OF AMERICA BOND FIXED 1.75	6,100,000	9,162,801	9,299,093
912810SL3	UNITED STATES OF AMERICA BOND FIXED 2% 1	9,000,000	9,838,211	9,774,810
912810SJ8	UNITED STATES OF AMERICA BOND FIXED 2.25	439,000	509,629	502,396
912810SK5	UNITED STATES OF AMERICA BOND FIXED 2.37	7,959,000	9,198,171	9,349,676
912810RK6	UNITED STATES OF AMERICA BOND FIXED 2.5%	1,678,000	2,086,407	2,001,082
912810SH2	UNITED STATES OF AMERICA BOND FIXED 2.87	870,000	936,037	1,123,248
912810RB6	UNITED STATES OF AMERICA BOND FIXED 2.87	5,146,000	6,788,034	6,505,676
912810SA7	UNITED STATES OF AMERICA BOND FIXED 3% 1	1,339,000	1,339,910	1,757,745
912810RP5	UNITED STATES OF AMERICA BOND FIXED 3% 1	1,371,000	1,552,229	1,784,178
912810SD1	UNITED STATES OF AMERICA BOND FIXED 3% 1	3,620,000	3,363,897	4,762,146
912810RX8	UNITED STATES OF AMERICA BOND FIXED 3% 1	3,711,000	4,920,908	4,859,814
912810SE9	UNITED STATES OF AMERICA BOND FIXED 3.37	180,000	191,361	252,823
912810RG5	UNITED STATES OF AMERICA BOND FIXED 3.37	1,395,000	1,388,733	1,907,718
912810QA9	UNITED STATES OF AMERICA BOND FIXED 3.5%	780,000	857,424	1,059,185
912810RC4	UNITED STATES OF AMERICA BOND FIXED 3.62	825,000	798,464	1,165,123
912810QH4	UNITED STATES OF AMERICA BOND FIXED 4.37	6,788,000	8,140,452	10,301,876
912810FT0	UNITED STATES OF AMERICA BOND FIXED 4.5%	500,000	681,018	733,810
912810EW4	UNITED STATES OF AMERICA BOND FIXED 6% 1	4,000,000	4,979,848	5,145,480
912810FM5	UNITED STATES OF AMERICA BOND FIXED 6.25	4,000,000	6,104,498	5,961,880
912810EY0	UNITED STATES OF AMERICA BOND FIXED 6.5%	5,000,000	6,549,275	6,745,100
912803FL2	UNITED STATES OF AMERICA BOND ZERO CPN 1	2,500,000	1,373,021	1,534,225
912803FE8	UNITED STATES OF AMERICA BOND ZERO CPN 1	3,900,000	1,712,080	2,458,092
912834AD0	UNITED STATES OF AMERICA BOND ZERO CPN 1	6,270,000	5,082,601	4,890,537
912834MT2	UNITED STATES OF AMERICA BOND ZERO CPN 1	8,705,000	4,283,321	6,000,792
912803DZ3	UNITED STATES OF AMERICA BOND ZERO CPN 1	8,850,000	6,037,443	6,322,794
912834AE8	UNITED STATES OF AMERICA BOND ZERO CPN 1	9,075,000	6,053,090	6,998,731
912833XS4	UNITED STATES OF AMERICA BOND ZERO CPN 1	8,505,000	8,009,326	7,873,844
912834MZ8	UNITED STATES OF AMERICA BOND ZERO CPN 1	11,555,000	5,567,839	7,902,233
912833Z52	UNITED STATES OF AMERICA BOND ZERO CPN 1	10,300,000	8,396,917	8,072,625
912803EJ8	UNITED STATES OF AMERICA BOND ZERO CPN 1	12,700,000	8,860,108	8,705,215
912803ET6	UNITED STATES OF AMERICA BOND ZERO CPN 1	15,200,000	9,979,813	10,022,576
912834LB2	UNITED STATES OF AMERICA BOND ZERO CPN 1	16,375,000	10,739,658	11,683,726
912834MD7	UNITED STATES OF AMERICA BOND ZERO CPN 1	21,715,000	10,796,852	15,141,870
912833XP0	UNITED STATES OF AMERICA BOND ZERO CPN 1	17,855,000	16,437,639	16,422,850
91283370000	UNITED STATES OF AMERICA BOND ZERO CPN 1	23,270,000	19,428,272	18,628,333
912834NP9	UNITED STATES OF AMERICA BOND ZERO CPN 1	27,900,000	19,826,622	18,832,500
912803ED1	UNITED STATES OF AMERICA BOND ZERO CPN 1	27,095,000	19,231,054	19,027,735
912834LX4	UNITED STATES OF AMERICA BOND ZERO CPN 1	29,555,000	14,367,383	20,734,310
912803BP7	UNITED STATES OF AMERICA BOND ZERO CPN 1	22,670,000	21,669,380	21,481,412
912803BM4	UNITED STATES OF AMERICA BOND ZERO CPN 1	23,570,000	22,726,914	22,640,871
912834JH2	UNITED STATES OF AMERICA BOND ZERO CPN 1	33,555,000	18,827,840	24,468,977
912833LD0	UNITED STATES OF AMERICA BOND ZERO CPN 1	26,100,000	26,087,258	26,087,733
912803DP5	UNITED STATES OF AMERICA BOND ZERO CPN 1	43,860,000	33,625,218	33,012,983
9128335B2	UNITED STATES OF AMERICA BOND ZERO CPN 1	43,835,000	32,762,185	35,506,788
912834DU9	UNITED STATES OF AMERICA BOND ZERO CPN 1	47,785,000	33,029,950	36,473,813

912803FS7	UNITED STATES OF AMERICA BOND ZERO CPN 1	50,000,000	37,888,395	37,488,500
912833Y46	UNITED STATES OF AMERICA BOND ZERO CPN 1	49,060,000	40,299,266	38,655,846
912803DD2	UNITED STATES OF AMERICA BOND ZERO CPN 1	48,790,000	37,370,537	39,078,838
912803FK4	UNITED STATES OF AMERICA BOND ZERO CPN 1	63,700,000	40,736,751	39,273,598
9128337F1	UNITED STATES OF AMERICA BOND ZERO CPN 1	51,510,000	42,291,684	40,798,496
912834KV9	UNITED STATES OF AMERICA BOND ZERO CPN 1	58,520,000	30,018,522	41,950,647
912803EE9	UNITED STATES OF AMERICA BOND ZERO CPN 1	68,560,000	42,406,997	47,889,160
912803BB8	UNITED STATES OF AMERICA BOND ZERO CPN 1	52,115,000	48,510,774	51,953,444
912834LR7	UNITED STATES OF AMERICA BOND ZERO CPN 1	74,015,000	41,070,250	52,160,591
912834AT5	UNITED STATES OF AMERICA BOND ZERO CPN 1	71,230,000	40,413,566	54,620,589
912803EA7	UNITED STATES OF AMERICA BOND ZERO CPN 1	77,285,000	45,425,862	54,890,126
9128334X5	UNITED STATES OF AMERICA BOND ZERO CPN 1	66,505,000	43,970,621	56,045,759
912803EF6	UNITED STATES OF AMERICA BOND ZERO CPN 1	81,995,000	53,936,347	56,877,472
912833Y20	UNITED STATES OF AMERICA BOND ZERO CPN 1	70,955,000	50,637,796	57,092,522
912833X96	UNITED STATES OF AMERICA BOND ZERO CPN 1	75,110,000	53,440,449	61,071,941
912834FB9	UNITED STATES OF AMERICA BOND ZERO CPN 1	82,415,000	57,232,994	61,294,508
912803DA8	UNITED STATES OF AMERICA BOND ZERO CPN 1	76,790,000	65,398,363	62,824,203
912834KH0	UNITED STATES OF AMERICA BOND ZERO CPN 1	87,205,000	52,733,418	63,256,763
912833Z60	UNITED STATES OF AMERICA BOND ZERO CPN 1	83,270,000	53,156,343	64,588,376
912803CZ4	UNITED STATES OF AMERICA BOND ZERO CPN 1	83,730,000	72,631,848	68,826,060
912833LQ1	UNITED STATES OF AMERICA BOND ZERO CPN 1	72,300,000	65,267,866	71,846,679
912803BC6	UNITED STATES OF AMERICA BOND ZERO CPN 1	75,150,000	73,262,040	74,868,939
912803DH3	UNITED STATES OF AMERICA BOND ZERO CPN 1	99,890,000	63,003,916	77,693,443
9128334Z0	UNITED STATES OF AMERICA BOND ZERO CPN 1	101,745,000	88,697,660	84,052,562
912834JP4	UNITED STATES OF AMERICA BOND ZERO CPN 1	117,505,000	68,566,500	85,587,117
9128334W7	UNITED STATES OF AMERICA BOND ZERO CPN 1	102,525,000	68,252,089	87,261,078
912833LN8	UNITED STATES OF AMERICA BOND ZERO CPN 1	89,610,000	89,080,342	89,302,638
912833WQ9	UNITED STATES OF AMERICA BOND ZERO CPN 1	95,260,000	77,082,261	89,731,110
912803DN0	UNITED STATES OF AMERICA BOND ZERO CPN 1	118,575,000	90,716,317	89,757,718
912834JB5	UNITED STATES OF AMERICA BOND ZERO CPN 1	129,020,000	69,601,652	94,993,555
912833LP3	UNITED STATES OF AMERICA BOND ZERO CPN 1	100,030,000	91,939,765	99,516,846
912833LS7	UNITED STATES OF AMERICA BOND ZERO CPN 1	106,240,000	101,366,320	105,188,224
912803EH2	UNITED STATES OF AMERICA BOND ZERO CPN 1	155,850,000	108,161,982	107,439,873
912833LU2	UNITED STATES OF AMERICA BOND ZERO CPN 1	112,750,000	98,325,435	111,136,548
912833QB9	UNITED STATES OF AMERICA BOND ZERO CPN 1	120,550,000	113,291,716	114,205,454
912833XY1	UNITED STATES OF AMERICA BOND ZERO CPN 1	135,900,000	100,095,781	122,720,418
912833XX3	UNITED STATES OF AMERICA BOND ZERO CPN 1	146,645,000	119,116,981	133,806,230
9128337S3	UNITED STATES OF AMERICA BOND ZERO CPN 1	156,929,000	127,655,446	135,611,765
912833PB0	UNITED STATES OF AMERICA BOND ZERO CPN 1	143,354,000	121,567,174	138,375,316
9128334V9	UNITED STATES OF AMERICA BOND ZERO CPN 1	176,090,000	120,549,109	151,150,373
912834HV3	UNITED STATES OF AMERICA BOND ZERO CPN 1	208,610,000	117,953,655	154,081,432
9128337Q7	UNITED STATES OF AMERICA BOND ZERO CPN 1	177,490,000	136,770,501	156,391,764
912833LY4	UNITED STATES OF AMERICA BOND ZERO CPN 1	162,025,000	136,604,746	158,069,970
9128334Y3	UNITED STATES OF AMERICA BOND ZERO CPN 1	194,331,000	133,085,834	161,743,635
9128337U8	UNITED STATES OF AMERICA BOND ZERO CPN 1	193,310,000	143,567,018	163,801,229
912803DG5	UNITED STATES OF AMERICA BOND ZERO CPN 1	209,815,000	148,482,496	163,991,404
912803CX9	UNITED STATES OF AMERICA BOND ZERO CPN 1	196,155,000	158,662,663	164,385,736
912833LK4	UNITED STATES OF AMERICA BOND ZERO CPN 1	168,060,000	157,875,033	167,660,017
912833LT5	UNITED STATES OF AMERICA BOND ZERO CPN 1	170,480,000	157,579,113	168,464,926
912833PE4	UNITED STATES OF AMERICA BOND ZERO CPN 1	178,550,000	157,938,369	170,492,039
9128335A4	UNITED STATES OF AMERICA BOND ZERO CPN 1	212,105,000	134,575,352	173,410,685
912833X88	UNITED STATES OF AMERICA BOND ZERO CPN 1	214,865,000	128,905,473	176,530,935
9128334T4	UNITED STATES OF AMERICA BOND ZERO CPN 1	210,310,000	148,466,809	184,427,148
9128337V6	UNITED STATES OF AMERICA BOND ZERO CPN 1	240,660,000	167,372,228	201,810,256
912833XN5	UNITED STATES OF AMERICA BOND ZERO CPN 1	220,810,000	201,814,421	205,269,392
9128337R5	UNITED STATES OF AMERICA BOND ZERO CPN 1	238,400,000	172,689,978	208,206,640
9128337N4	UNITED STATES OF AMERICA BOND ZERO CPN 1	233,140,000	187,674,305	209,231,493
9128337P9	UNITED STATES OF AMERICA BOND ZERO CPN 1	239,435,000	181,433,411	213,159,403
912803CK7	UNITED STATES OF AMERICA BOND ZERO CPN 1	236,080,000	204,420,144	215,777,120
912833XZ8	UNITED STATES OF AMERICA BOND ZERO CPN 1	253,195,000	181,313,242	226,406,969
912833LM0	UNITED STATES OF AMERICA BOND ZERO CPN 1	234,130,000	213,716,688	232,954,667
912833LR9	UNITED STATES OF AMERICA BOND ZERO CPN 1	243,595,000	220,931,178	241,526,878
912833LZ1	UNITED STATES OF AMERICA BOND ZERO CPN 1	253,750,000	216,436,686	246,782,025
912803BV4	UNITED STATES OF AMERICA BOND ZERO CPN 1	262,435,000	228,561,893	247,822,619
9128334S6	UNITED STATES OF AMERICA BOND ZERO CPN 1	282,735,000	202,552,153	250,517,347
912833LX6	UNITED STATES OF AMERICA BOND ZERO CPN 1	256,500,000	237,194,483	250,900,605
9128334U1	UNITED STATES OF AMERICA BOND ZERO CPN 1	293,096,000	200,899,427	254,489,395
912803DJ9	UNITED STATES OF AMERICA BOND ZERO CPN 1	332,590,000	231,693,995	257,042,182
912833LG3	UNITED STATES OF AMERICA BOND ZERO CPN 1	259,800,000	250,180,232	259,415,496
912833RY8	UNITED STATES OF AMERICA BOND ZERO CPN 1	280,285,000	226,184,592	265,152,413
912803AY9	UNITED STATES OF AMERICA BOND ZERO CPN 1	272,000,000	266,637,410	271,719,840
912833XU9	UNITED STATES OF AMERICA BOND ZERO CPN 1	308,140,000	275,842,343	279,541,527
912833LV0	UNITED STATES OF AMERICA BOND ZERO CPN 1	295,560,000	264,602,813	290,491,146
9128337W4	UNITED STATES OF AMERICA BOND ZERO CPN 1	356,628,000	251,083,670	296,029,770
912833XT2	UNITED STATES OF AMERICA BOND ZERO CPN 1	352,500,000	266,658,110	323,284,800
912833RZ5	UNITED STATES OF AMERICA BOND ZERO CPN 1	362,670,000	282,589,161	339,930,591
912833PC8	UNITED STATES OF AMERICA BOND ZERO CPN 1	366,560,000	316,001,816	352,729,691
9128337T1	UNITED STATES OF AMERICA BOND ZERO CPN 1	414,131,000	310,074,586	354,396,745
912833PD6	UNITED STATES OF AMERICA BOND ZERO CPN 1	413,055,000	345,832,987	396,379,970
912833WR7	UNITED STATES OF AMERICA BOND ZERO CPN 1	429,995,000	344,867,987	401,305,734
912833PA2	UNITED STATES OF AMERICA BOND ZERO CPN 1	767,560,000	669,870,974	743,796,342
912828ZR4	UNITED STATES OF AMERICA NOTES FIXED .12	1,510,000	1,508,107	1,510,302
91282CAP6	UNITED STATES OF AMERICA NOTES FIXED .12	4,115,000	4,107,274	4,112,120
91282CAN1	UNITED STATES OF AMERICA NOTES FIXED .12	6,788,000	6,787,011	6,788,272
ZS0NG1H	UNITED STATES OF AMERICA NOTES FIXED .12	8,900,000	8,900,000	8,900,000
91282CAK7	UNITED STATES OF AMERICA NOTES FIXED .12	9,253,000	9,244,288	9,246,523
91282CAX9	UNITED STATES OF AMERICA NOTES FIXED .12	9,557,000	9,552,592	9,558,147
91282CBD2	UNITED STATES OF AMERICA NOTES FIXED .12	10,830,000	10,830,436	10,831,300
91282ZX1	UNITED STATES OF AMERICA NOTES FIXED .12	15,427,000	15,420,671	15,429,468
91282CAC5	UNITED STATES OF AMERICA NOTES FIXED .12	15,661,000	15,664,768	15,663,506
91282CAG6	UNITED STATES OF AMERICA NOTES FIXED .12	18,483,000	18,476,840	18,484,479
91282CAR2	UNITED STATES OF AMERICA NOTES FIXED .12	25,044,000	25,029,788	25,048,007
91282CBA8	UNITED STATES OF AMERICA NOTES FIXED .12	41,256,000	41,177,224	41,207,730
91282CAJ0	UNITED STATES OF AMERICA NOTES FIXED .25	2,603,000	2,600,668	2,594,566
912828ZU7	UNITED STATES OF AMERICA NOTES FIXED .25	2,955,000	2,958,119	2,962,624

912828ZW3	UNITED STATES OF AMERICA NOTES FIXED .25	5,000,000	4,991,590	4,987,300
91282CAB7	UNITED STATES OF AMERICA NOTES FIXED .25	6,000,000	6,009,890	5,982,420
91282CAW1	UNITED STATES OF AMERICA NOTES FIXED .25	8,868,000	8,880,016	8,892,919
912828V49	UNITED STATES OF AMERICA NOTES FIXED .37	100,000	100,386	120,280
912828ZL7	UNITED STATES OF AMERICA NOTES FIXED .37	3,891,000	3,895,241	3,905,124
91282CAZ4	UNITED STATES OF AMERICA NOTES FIXED .37	19,293,000	19,297,463	19,320,203
91282CBC4	UNITED STATES OF AMERICA NOTES FIXED .37	42,024,000	42,029,582	42,056,779
9128283R9	UNITED STATES OF AMERICA NOTES FIXED .5%	190,000	189,415	227,286
912828ZN3	UNITED STATES OF AMERICA NOTES FIXED .5%	1,000,000	1,000,179	997,500
912828ZV5	UNITED STATES OF AMERICA NOTES FIXED .5%	3,000,000	3,012,267	2,987,460
912828ZF0	UNITED STATES OF AMERICA NOTES FIXED .5%	3,980,000	4,002,435	4,016,696
91282CAU5	UNITED STATES OF AMERICA NOTES FIXED .5%	5,752,000	5,700,467	5,707,077
912828ZE3	UNITED STATES OF AMERICA NOTES FIXED .62	1,000,000	1,004,673	1,005,980
91282CBB6	UNITED STATES OF AMERICA NOTES FIXED .62	3,992,000	3,984,334	3,987,649
91282CAY7	UNITED STATES OF AMERICA NOTES FIXED .62	19,271,000	19,256,419	19,267,917
91282CAE1	UNITED STATES OF AMERICA NOTES FIXED .62	629,346,000	614,281,489	613,612,350
912828ZQ6	UNITED STATES OF AMERICA NOTES FIXED .62	1,156,960,000	1,150,323,597	1,131,113,514
91282CAV3	UNITED STATES OF AMERICA NOTES FIXED .87	168,791,000	168,097,461	168,237,366
91282CAM3	UNITED STATES OF AMERICA NOTES FIXED 0.2	46,741,000	46,640,588	46,563,852
912828ZG8	UNITED STATES OF AMERICA NOTES FIXED 0.3	6,000,000	6,011,528	6,018,960
912828ZA1	UNITED STATES OF AMERICA NOTES FIXED 1.1	24,000,000	24,067,858	24,283,200
912828S92	UNITED STATES OF AMERICA NOTES FIXED 1.2	10,000,000	9,636,666	10,284,800
912828YE4	UNITED STATES OF AMERICA NOTES FIXED 1.2	11,120,000	11,059,784	11,535,221
912828Z60	UNITED STATES OF AMERICA NOTES FIXED 1.3	1,000,000	1,000,487	1,013,440
912828YK0	UNITED STATES OF AMERICA NOTES FIXED 1.3	4,500,000	4,487,975	4,600,215
912828Z52	UNITED STATES OF AMERICA NOTES FIXED 1.3	5,000,000	5,010,374	5,225,000
912828YD6	UNITED STATES OF AMERICA NOTES FIXED 1.3	7,770,000	7,732,944	8,173,108
912828N89	UNITED STATES OF AMERICA NOTES FIXED 1.3	10,061,000	10,132,753	10,070,156
9128282D1	UNITED STATES OF AMERICA NOTES FIXED 1.3	10,000,000	9,582,628	10,326,600
912828R77	UNITED STATES OF AMERICA NOTES FIXED 1.3	11,428,000	11,555,287	11,486,968
912828H86	UNITED STATES OF AMERICA NOTES FIXED 1.5	1,000,000	1,002,736	1,014,840
912828YM6	UNITED STATES OF AMERICA NOTES FIXED 1.5	5,000,000	4,985,540	5,240,450
912828Z78	UNITED STATES OF AMERICA NOTES FIXED 1.5	6,000,000	6,093,649	6,359,520
912828Q29	UNITED STATES OF AMERICA NOTES FIXED 1.5	7,000,000	6,969,430	7,213,290
912828YA2	UNITED STATES OF AMERICA NOTES FIXED 1.5	7,070,000	7,073,202	7,227,449
912828YF1	UNITED STATES OF AMERICA NOTES FIXED 1.5	11,000,000	10,979,732	11,256,960
912828Z94	UNITED STATES OF AMERICA NOTES FIXED 1.5	1,325,653,000	1,427,400,662	1,402,448,078
912828YV4	UNITED STATES OF AMERICA NOTES FIXED 1.6	3,000,000	3,088,189	3,087,660
912828T91	UNITED STATES OF AMERICA NOTES FIXED 1.6	5,000,000	4,872,176	5,208,800
912828R36	UNITED STATES OF AMERICA NOTES FIXED 1.6	5,000,000	4,816,178	5,323,850
912828R69	UNITED STATES OF AMERICA NOTES FIXED 1.6	8,000,000	7,776,406	8,285,280
9128282S8	UNITED STATES OF AMERICA NOTES FIXED 1.6	9,000,000	8,978,109	9,223,560
912828P46	UNITED STATES OF AMERICA NOTES FIXED 1.6	10,000,000	9,892,740	10,635,900
912828TY6	UNITED STATES OF AMERICA NOTES FIXED 1.6	10,500,000	10,332,479	10,792,425
912828YB0	UNITED STATES OF AMERICA NOTES FIXED 1.6	23,029,000	23,127,554	24,635,733
912828J76	UNITED STATES OF AMERICA NOTES FIXED 1.7	2,000,000	1,990,716	2,040,620
912828L57	UNITED STATES OF AMERICA NOTES FIXED 1.7	2,400,000	2,361,862	2,467,776
912828WZ9	UNITED STATES OF AMERICA NOTES FIXED 1.7	7,000,000	6,986,020	7,152,040
912828SV3	UNITED STATES OF AMERICA NOTES FIXED 1.7	7,000,000	6,971,025	7,155,890
912828P38	UNITED STATES OF AMERICA NOTES FIXED 1.7	8,000,000	7,922,696	8,269,360
912828YS3	UNITED STATES OF AMERICA NOTES FIXED 1.7	8,000,000	8,025,101	8,645,920
912828J43	UNITED STATES OF AMERICA NOTES FIXED 1.7	10,000,000	10,034,268	10,189,100
912828XR6	UNITED STATES OF AMERICA NOTES FIXED 1.7	10,000,000	10,000,476	10,230,100
912828XV5	UNITED STATES OF AMERICA NOTES FIXED 1.7	10,000,000	9,963,138	10,243,400
912828Y87	UNITED STATES OF AMERICA NOTES FIXED 1.7	10,000,000	9,963,428	10,547,700
9128287C8	UNITED STATES OF AMERICA NOTES FIXED 1.7	17,000,000	17,037,308	17,425,000
912828XD7	UNITED STATES OF AMERICA NOTES FIXED 1.8	2,000,000	1,996,424	2,049,540
9128282U3	UNITED STATES OF AMERICA NOTES FIXED 1.8	5,000,000	4,981,163	5,301,550
912828Y95	UNITED STATES OF AMERICA NOTES FIXED 1.8	5,000,000	4,984,791	5,398,050
912828L24	UNITED STATES OF AMERICA NOTES FIXED 1.8	7,000,000	6,982,295	7,202,860
912828M49	UNITED STATES OF AMERICA NOTES FIXED 1.8	7,000,000	7,104,494	7,223,650
912828W89	UNITED STATES OF AMERICA NOTES FIXED 1.8	8,060,000	8,048,644	8,236,353
9128287B0	UNITED STATES OF AMERICA NOTES FIXED 1.8	10,000,000	10,082,223	10,790,200
912828XX3	UNITED STATES OF AMERICA NOTES FIXED 2%	4,000,000	3,971,406	4,250,160
912828XT2	UNITED STATES OF AMERICA NOTES FIXED 2%	5,000,000	5,005,434	5,306,250
912828XQ8	UNITED STATES OF AMERICA NOTES FIXED 2%	7,000,000	7,073,506	7,206,150
912828U24	UNITED STATES OF AMERICA NOTES FIXED 2%	9,000,000	8,740,056	9,795,600
912828M80	UNITED STATES OF AMERICA NOTES FIXED 2%	10,000,000	10,350,435	10,358,200
912828J27	UNITED STATES OF AMERICA NOTES FIXED 2%	10,000,000	9,879,176	10,706,600
912828K74	UNITED STATES OF AMERICA NOTES FIXED 2%	12,000,000	11,860,796	12,925,320
912828W71	UNITED STATES OF AMERICA NOTES FIXED 2.1	2,000,000	1,991,081	2,124,920
9128286X3	UNITED STATES OF AMERICA NOTES FIXED 2.1	5,000,000	5,026,537	5,458,400
912828XB1	UNITED STATES OF AMERICA NOTES FIXED 2.1	5,200,000	5,208,104	5,612,360
9128282N9	UNITED STATES OF AMERICA NOTES FIXED 2.1	6,000,000	6,103,390	6,409,920
912828U57	UNITED STATES OF AMERICA NOTES FIXED 2.1	7,000,000	7,102,037	7,401,170
912828N30	UNITED STATES OF AMERICA NOTES FIXED 2.1	8,000,000	8,026,278	8,318,480
912828W48	UNITED STATES OF AMERICA NOTES FIXED 2.1	10,000,000	9,960,731	10,613,300
912828J37	UNITED STATES OF AMERICA NOTES FIXED 2.1	14,300,000	14,004,753	15,342,899
912828WG1	UNITED STATES OF AMERICA NOTES FIXED 2.2	1,054,000	1,072,404	1,061,283
9128286R6	UNITED STATES OF AMERICA NOTES FIXED 2.2	2,000,000	1,998,085	2,136,260
912828V23	UNITED STATES OF AMERICA NOTES FIXED 2.2	4,000,000	4,005,020	4,249,680
912828V80	UNITED STATES OF AMERICA NOTES FIXED 2.2	4,000,000	4,015,656	4,255,640
912828G38	UNITED STATES OF AMERICA NOTES FIXED 2.2	4,000,000	4,092,171	4,309,080
9128286M7	UNITED STATES OF AMERICA NOTES FIXED 2.2	5,000,000	5,000,996	5,136,350
9128283D0	UNITED STATES OF AMERICA NOTES FIXED 2.2	5,000,000	5,006,514	5,383,200
912828V98	UNITED STATES OF AMERICA NOTES FIXED 2.2	5,000,000	4,954,390	5,526,750
9128282R0	UNITED STATES OF AMERICA NOTES FIXED 2.2	10,000,000	10,027,886	11,088,300
9128283F5	UNITED STATES OF AMERICA NOTES FIXED 2.2	10,675,000	10,888,177	11,853,413
912828M56	UNITED STATES OF AMERICA NOTES FIXED 2.2	18,000,000	18,399,721	19,656,540
912828X88	UNITED STATES OF AMERICA NOTES FIXED 2.3	2,000,000	2,012,716	2,230,860
9128286S4	UNITED STATES OF AMERICA NOTES FIXED 2.3	5,000,000	4,996,402	5,521,300
9128286G0	UNITED STATES OF AMERICA NOTES FIXED 2.3	12,000,000	11,943,483	12,827,400
912828D56	UNITED STATES OF AMERICA NOTES FIXED 2.3	15,000,000	15,270,213	16,166,550
9128286T2	UNITED STATES OF AMERICA NOTES FIXED 2.3	25,000,000	26,690,877	28,254,000
912828VS6	UNITED STATES OF AMERICA NOTES FIXED 2.5	3,000,000	3,105,418	3,184,440

9128285Z9	UNITED STATES OF AMERICA NOTES FIXED 2.5	3,000,000	3,006,892	3,214,230
9128284D9	UNITED STATES OF AMERICA NOTES FIXED 2.5	4,600,000	4,680,646	4,843,662
9128283V0	UNITED STATES OF AMERICA NOTES FIXED 2.5	6,000,000	5,949,050	6,543,960
9128286F2	UNITED STATES OF AMERICA NOTES FIXED 2.5	11,800,000	11,813,478	13,081,362
912828WJ5	UNITED STATES OF AMERICA NOTES FIXED 2.5	15,000,000	15,475,970	16,163,700
9128286C9	UNITED STATES OF AMERICA NOTES FIXED 2.5	16,530,900	16,534,805	16,970,622
9128284T4	UNITED STATES OF AMERICA NOTES FIXED 2.6	2,000,000	2,009,183	2,022,340
9128285U0	UNITED STATES OF AMERICA NOTES FIXED 2.6	4,000,000	4,016,263	4,293,280
9128285T3	UNITED STATES OF AMERICA NOTES FIXED 2.6	6,800,000	6,817,557	7,562,076
9128284F4	UNITED STATES OF AMERICA NOTES FIXED 2.6	8,000,000	7,973,242	8,789,360
9128284U1	UNITED STATES OF AMERICA NOTES FIXED 2.6	9,000,000	8,968,956	9,554,040
9128286A3	UNITED STATES OF AMERICA NOTES FIXED 2.6	14,700,000	15,162,984	16,372,125
9128286B1	UNITED STATES OF AMERICA NOTES FIXED 2.6	22,000,000	22,415,490	25,255,340
9128284Z0	UNITED STATES OF AMERICA NOTES FIXED 2.7	1,000,000	989,023	1,111,880
912828Y61	UNITED STATES OF AMERICA NOTES FIXED 2.7	8,000,000	7,974,146	8,535,600
9128284X5	UNITED STATES OF AMERICA NOTES FIXED 2.7	8,000,000	8,237,057	8,550,960
912828WE6	UNITED STATES OF AMERICA NOTES FIXED 2.7	8,000,000	8,362,580	8,593,760
912828B66	UNITED STATES OF AMERICA NOTES FIXED 2.7	8,000,000	8,312,287	8,641,600
9128283Z1	UNITED STATES OF AMERICA NOTES FIXED 2.7	9,000,000	8,973,979	9,920,070
9128284L1	UNITED STATES OF AMERICA NOTES FIXED 2.7	10,000,000	9,986,932	10,604,700
9128284S6	UNITED STATES OF AMERICA NOTES FIXED 2.7	11,000,000	11,031,865	11,689,260
9128285A4	UNITED STATES OF AMERICA NOTES FIXED 2.7	12,500,000	12,729,168	12,730,500
9128283W8	UNITED STATES OF AMERICA NOTES FIXED 2.7	15,650,000	15,783,156	17,946,794
912828XZ8	UNITED STATES OF AMERICA NOTES FIXED 2.7	17,000,000	16,946,302	18,550,790
9128284W7	UNITED STATES OF AMERICA NOTES FIXED 2.7	440,500,000	440,145,878	447,693,365
912828Y79	UNITED STATES OF AMERICA NOTES FIXED 2.8	2,000,000	1,994,747	2,232,500
9128285D8	UNITED STATES OF AMERICA NOTES FIXED 2.8	4,000,000	3,990,508	4,297,040
9128285P1	UNITED STATES OF AMERICA NOTES FIXED 2.8	7,000,000	7,007,114	7,550,690
9128285N6	UNITED STATES OF AMERICA NOTES FIXED 2.8	7,000,000	6,981,386	7,859,390
9128285K2	UNITED STATES OF AMERICA NOTES FIXED 2.8	10,000,000	9,962,844	10,765,200
9128284M9	UNITED STATES OF AMERICA NOTES FIXED 2.8	11,000,000	11,554,074	12,221,220
9128284V9	UNITED STATES OF AMERICA NOTES FIXED 2.8	18,000,000	17,834,053	20,908,800
9128284N7	UNITED STATES OF AMERICA NOTES FIXED 2.8	21,000,000	21,019,925	24,330,390
9128285C0	UNITED STATES OF AMERICA NOTES FIXED 3%	8,000,000	7,995,358	9,002,480
9128285J5	UNITED STATES OF AMERICA NOTES FIXED 3%	8,000,000	7,970,278	9,018,160
912828QN3	UNITED STATES OF AMERICA NOTES FIXED 3.1	2,798,000	2,870,932	2,828,610
9128285M8	UNITED STATES OF AMERICA NOTES FIXED 3.1	11,000,000	11,248,011	13,023,780
912820W78	UNITED STATES OF AMERICA NOTES ZERO CPN	65,010,000	59,293,149	64,088,158
912821EK7	UNITED STATES OF AMERICA NOTES ZERO CPN	82,155,000	78,002,232	75,671,327
9128202A4	UNITED STATES OF AMERICA NOTES ZERO CPN	192,395,000	173,485,891	188,776,050
83162CMK6	UNITED STATES SMALL BUSINESS ADMINISTRAT	107,749	107,749	110,388
83162CQD8	UNITED STATES SMALL BUSINESS ADMINISTRAT	333,680	333,680	356,307
83162CQX4	UNITED STATES SMALL BUSINESS ADMINISTRAT	721,329	721,329	772,355
913017BK4	UNITED TECHNOLOGIES CORP CALLABLE NOTES	1,940,000	1,954,993	2,814,998
913017BA6	UNITED TECHNOLOGIES CORP CALLABLE NOTES	2,500,000	3,146,894	3,628,800
913017BS7	UNITED TECHNOLOGIES CORP CALLABLE NOTES	6,160,000	7,385,671	9,016,823
913017BT5	UNITED TECHNOLOGIES CORP NOTES FIXED 4.5	20,055,000	22,254,991	26,151,921
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK U:	2,524	280,371	383,118
6723839	UNITED URBAN INVESTMENT CORP REIT JPY	30	51,037	37,077
B39J2M4	UNITED UTILITIES GROUP PLC COMMON STOCK	7,303	77,159	89,346
91324PBK7	UNITEDHEALTH GROUP INC CALLABLE BOND FIX	1,240,000	1,241,115	2,031,492
91324PCC4	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	45,000	44,874	47,592
91324PBN1	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	290,000	360,919	436,186
91324PDW9	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	460,000	458,420	474,205
91324PDN9	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	821,000	846,873	942,442
91324PCD2	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	1,170,000	1,163,097	1,532,337
91324PDS8	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	1,400,000	1,399,949	1,591,324
91324PDK5	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	1,900,000	1,897,120	2,259,043
91324PCA8	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	1,799,000	1,701,888	2,272,515
91324PCZ3	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	1,800,000	2,081,036	2,390,976
91324PDX7	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	2,345,000	2,325,775	2,487,318
91324PDU3	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	2,206,000	2,261,928	2,765,662
91324PAX0	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	2,000,000	2,409,321	3,199,660
91324PBU5	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	2,880,000	2,900,469	3,937,709
91324PBW1	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	3,610,000	3,462,969	4,755,525
91324PDF6	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	3,903,000	3,850,393	4,846,004
91324PDZ2	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	4,465,000	4,544,948	4,943,425
91324PBQ4	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	4,528,000	5,645,022	6,979,640
91324PEA6	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	6,350,000	6,255,617	7,371,398
91324PCQ3	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	5,580,000	5,767,850	7,477,200
91324PCR1	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	5,510,000	6,174,081	7,752,129
91324PDQ2	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	5,657,000	5,995,972	7,801,456
91324PBE1	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	6,152,000	6,146,931	9,876,851
91324PDY5	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	10,248,000	10,058,731	11,117,338
91324PDV1	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	13,167,000	13,737,983	17,047,183
91324PDT6	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	16,355,000	16,522,327	19,456,235
91324PDL3	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	15,300,000	15,926,714	20,430,702
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD	39,892	9,156,901	13,989,327
91324PAR3	UNITEDHEALTH GROUP INC NOTES FIXED 5.8%	3,100,000	3,567,080	4,633,787
91332U101	UNITY SOFTWARE INC COMMON STOCK USD	936	147,673	143,648
913366KD1	UNIV CALIF REGTS MED CTR POOLED REV TAXA	310,000	310,000	331,034
913366KC3	UNIV CALIF REGTS MED CTR POOLED REV TAXA	990,000	990,000	1,113,512
913366KB5	UNIV CALIF REGTS MED CTR POOLED REV TAXA	2,560,000	2,560,000	2,716,902
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD 0.	5,278	97,513	100,335
ABA9907H2	UNIVERSA BLACK SWAN PROTECTION PROTOCOL	100	0	20,083,827
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD	5,391	896,160	1,238,852
913903AV2	UNIVERSAL HEALTH SERVICES INC CALLABLE N	3,139,000	3,133,470	3,258,627
913903100	UNIVERSAL HEALTH SERVICES INC COMMON STO	2,386	250,316	328,075
91412FY7Y	UNIVERSITY CALIF REVS REV BDS 2009R 27/A	4,400,000	5,370,637	6,360,024
91412HGF4	UNIVERSITY CALIF REVS TAXABLE GEN BDS 20	245,000	245,000	248,918
914455UG3	UNIVERSITY MICH UNIV REVS TAXABLE GEN RE	1,255,000	1,267,441	1,332,873
91412NBD1	UNIVERSITY OF CHICAGO/THE CALLABLE BOND	122,000	122,000	126,932
91412NBC3	UNIVERSITY OF CHICAGO/THE CALLABLE BOND	455,000	455,000	601,938
91412NBE9	UNIVERSITY OF CHICAGO/THE CALLABLE NOTES	1,774,000	1,774,002	1,778,116
91486AA4	UNIVERSITY OF SOUTHERN CALIFORNIA CALLAB	515,000	626,515	815,266

914886AC0	UNIVERSITY OF SOUTHERN CALIFORNIA CALLAB	660,000	660,000	836,332
914886AE6	UNIVERSITY OF SOUTHERN CALIFORNIA CALLAB	941,000	972,764	1,019,508
914886AD8	UNIVERSITY OF SOUTHERN CALIFORNIA CALLAB	3,184,000	3,166,216	3,186,706
915217WX7	UNIVERSITY VA UNIV REVS FEDERALLY TAXABL	2,495,000	2,495,000	3,325,386
LX1611970	Univision Communications Inc.-2017 Repla	879,722	859,488	876,150
91529YAN6	UNUM GROUP CALLABLE NOTES FIXED 4% 15/JU	2,642,000	2,639,606	2,971,563
91529YAQ9	UNUM GROUP CALLABLE NOTES FIXED 4.5% 15/	2,545,000	2,622,997	2,882,594
91529YAP1	UNUM GROUP CALLABLE NOTES FIXED 4.5% 15/	3,904,000	3,846,244	4,113,801
903192AA0	UNUM GROUP CALLABLE NOTES FIXED 6.75% 15	552,000	531,363	697,038
91529Y106	UNUM GROUP COMMON STOCK USD 0.1	6,560	158,284	150,486
6916844	UOL GROUP LTD COMMON STOCK SGD 0	4,592	21,284	26,788
5051252	UPM-KYMMENE OYJ COMMON STOCK EUR 0	9,355	262,319	348,769
90345WAD6	US AIRWAYS 2012-2 CLASS A PASS THROUGH T	4,880,881	4,880,543	4,350,252
902973AZ9	US BANCORP CALLABLE BOND VARIABLE USD 10	3,999,000	4,021,298	4,497,875
91159HHX1	US BANCORP CALLABLE MEDIUM TERM NOTE FIX	1,025,000	1,024,216	1,092,640
91159HJA9	US BANCORP CALLABLE MEDIUM TERM NOTE FIX	1,820,000	1,808,873	1,824,332
91159JAA4	US BANCORP CALLABLE MEDIUM TERM NOTE FIX	3,675,000	3,722,227	3,818,913
902973304	US BANCORP COMMON STOCK USD 0.01	64,437	2,890,062	3,002,120
USD	US DOLLAR INTEREST BEARING		2,977,154	2,977,514
912008109	US FOODS HOLDING CORP COMMON STOCK USD I	7,115	172,796	237,001
90290EAD1	USAA AUTO OWNER TRUST 2019-1 A4 2	617,000	617,335	633,453
75102W108	USD	9,255	83,423	89,496
6171494	USS CO LTD COMMON STOCK JPY	19,490	349,438	393,783
62854AAP9	UTAH ACQUISITION SUB INC CALLABLE NOTES	2,700,000	2,316,293	3,537,216
62854AAN4	UTAH ACQUISITION SUB INC CALLABLE NOTES	6,201,000	6,122,134	7,094,750
91879Q109	VAIL RESORTS INC COMMON STOCK USD 0.01	1,296	259,931	361,532
453258AP0	VALE CANADA LTD CALLABLE BOND FIXED 7.2%	660,000	769,408	904,200
91911TAQ6	VALE OVERSEAS LTD CALLABLE NOTES FIXED 3	6,356,000	6,451,905	7,071,114
BD4G7B4	VALE OVERSEAS LTD CALLABLE NOTES FIXED 6	116,000	122,099	143,768
91911TAP8	VALE OVERSEAS LTD CALLABLE NOTES FIXED 6	2,599,000	2,823,210	3,222,760
91911TAK9	VALE OVERSEAS LTD CALLABLE NOTES FIXED 6	5,603,000	7,073,598	8,341,522
91911TAH6	VALE OVERSEAS LTD CALLABLE NOTES FIXED 6	7,598,000	9,530,975	11,135,857
B7L3LX6	VALE SA CALLABLE MEDIUM TERM NOTE FIXED	200,000	242,859	260,297
91912EAA3	VALE SA CALLABLE NOTES FIXED 5.625% 11/S	8,493,000	9,158,887	11,380,705
2196286	VALE SA COMMON STOCK BRL 0	44,400	386,537	747,522
BDC5ST8	VALEO SA COMMON STOCK EUR 1	29,938	1,064,016	1,182,437
91913YAE0	VALERO ENERGY CORP CALLABLE NOTES FIXED	700,000	865,359	978,124
91913YAY6	VALERO ENERGY CORP CALLABLE NOTES FIXED	990,000	1,043,075	1,054,390
91913YAU4	VALERO ENERGY CORP CALLABLE NOTES FIXED	1,666,000	1,811,092	1,826,686
91913YBB5	VALERO ENERGY CORP CALLABLE NOTES FIXED	2,125,000	2,110,180	2,171,240
91913YAT7	VALERO ENERGY CORP CALLABLE NOTES FIXED	1,945,000	2,062,580	2,266,800
91913YBA7	VALERO ENERGY CORP CALLABLE NOTES FIXED	3,852,000	3,849,374	3,887,438
91913YAW0	VALERO ENERGY CORP CALLABLE NOTES FIXED	5,485,000	5,465,549	6,170,680
91913YAL4	VALERO ENERGY CORP CALLABLE NOTES FIXED	10,453,000	12,531,451	13,904,476
91913Y100	VALERO ENERGY CORP COMMON STOCK USD 0.0	13,230	641,579	748,421
91914JAB8	VALERO ENERGY PARTNERS LP CALLABLE NOTES	1,330,000	1,347,477	1,527,864
91915WAB8	VALIDUS HOLDINGS LTD CALLABLE NOTES FIXE	3,455,000	4,832,760	5,717,541
920253101	VALMONT INDUSTRIES INC COMMON STOCK USD	678	87,172	118,603
92047W101	VALVOLINE INC COMMON STOCK USD 0.01	31,125	618,526	720,233
AAC9936O2	VANBARTON VTC FUND I LLC	100	296,625,689	374,435,855
922042874	VANGUARD FTSE EUROPE ETF ETP USD	44,344	2,113,935	2,671,283
92206C870	VANGUARD INTERMEDIATE-TERM CORPORATE BC	5,826	512,510	565,938
92206C813	VANGUARD LONG-TERM CORPORATE BOND ETF E	738,486	71,699,138	82,023,640
92212KAA4	VANTAGE DATA CENTERS ISSUER LLC 2019-1A	986,667	986,667	1,032,586
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK	7,398	948,536	1,294,724
91823AAC6	VB-S1 ISSUER LLC 2018-1A C 3.413% 15/FEB	1,500,000	1,500,000	1,540,998
922475108	VEEVA SYSTEMS INC COMMON STOCK USD 0.000	5,348	931,045	1,455,993
92276F100	VENTAS INC REIT USD 0.25	25,198	1,056,214	1,235,710
92277GAT4	VENTAS REALTY LP CALLABLE NOTES FIXED 2.	1,440,000	1,433,704	1,541,146
92277GAH0	VENTAS REALTY LP CALLABLE NOTES FIXED 3.	748,000	744,515	790,322
92277GAJ6	VENTAS REALTY LP CALLABLE NOTES FIXED 3.	750,000	769,754	826,665
92277GAL1	VENTAS REALTY LP CALLABLE NOTES FIXED 3.	3,000,000	3,018,003	3,357,420
92277GAE7	VENTAS REALTY LP CALLABLE NOTES FIXED 3.	3,857,000	3,732,027	4,247,714
92277GAM9	VENTAS REALTY LP CALLABLE NOTES FIXED 4%	2,020,000	1,970,452	2,304,335
92277GAN7	VENTAS REALTY LP CALLABLE NOTES FIXED 4.	1,590,000	1,589,350	1,864,752
92277GAQ0	VENTAS REALTY LP CALLABLE NOTES FIXED 4.	5,184,000	5,213,464	6,436,558
6927374	VENTURE CORP LTD COMMON STOCK SGD 0	2,900	37,617	42,612
92334N103	VEOLIA ENVIRONNEMENT SA ADR USD	9,246	277,456	224,493
4031879	VEOLIA ENVIRONNEMENT SA COMMON STOCK EU	16,071	419,677	393,470
91823N2A0	VEON HOLDINGS BV CALLABLE MEDIUM TERM NO	555,000	555,000	570,324
4661607	VERBUND AG COMMON STOCK EUR 0	2,453	120,554	209,646
92339V308	VEREIT INC REIT USD 0.01	6,988	240,337	264,077
92340LAC3	VEREIT OPERATING PARTNERSHIP LP CALLABLE	200,000	193,946	226,768
92340LAH2	VEREIT OPERATING PARTNERSHIP LP CALLABLE	360,000	356,004	368,111
92340LAF6	VEREIT OPERATING PARTNERSHIP LP CALLABLE	453,000	449,272	500,085
92340LAD1	VEREIT OPERATING PARTNERSHIP LP CALLABLE	700,000	696,290	805,707
92340LAG4	VEREIT OPERATING PARTNERSHIP LP CALLABLE	1,122,000	1,110,098	1,173,219
92340LAE9	VEREIT OPERATING PARTNERSHIP LP CALLABLE	1,100,000	1,087,262	1,186,790
91834DAA0	VERICREST OPPORTUNITY LOAN TRUST 2019-NP	2,092,232	2,092,232	2,094,911
92870NAA1	VERICREST OPPORTUNITY LOAN TRUST 2020-NP	851,918	851,918	852,710
9.2343E+106	VERISIGN INC COMMON STOCK USD 0.001	3,324	549,017	719,314
92345YAE6	VERISK ANALYTICS INC CALLABLE NOTES FIXE	810,000	1,027,954	1,147,778
92345YAG1	VERISK ANALYTICS INC CALLABLE NOTES FIXE	7,336,000	7,747,655	8,550,108
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD 0.	5,617	810,063	1,166,033
92343VDV3	VERIZON COMMUNICATIONS INC CALLABLE NOTE	300,000	435,467	437,022
92343VCR3	VERIZON COMMUNICATIONS INC CALLABLE NOTE	457,000	487,860	504,766
92343VFF6	VERIZON COMMUNICATIONS INC CALLABLE NOTE	717,000	716,671	795,468
92343VEU4	VERIZON COMMUNICATIONS INC CALLABLE NOTE	742,000	762,759	882,305
92343VDD3	VERIZON COMMUNICATIONS INC CALLABLE NOTE	915,000	870,636	1,002,630
92343VB70	VERIZON COMMUNICATIONS INC CALLABLE NOTE	840,000	1,125,746	1,350,182
92343VEN0	VERIZON COMMUNICATIONS INC CALLABLE NOTE	1,474,000	1,496,331	1,637,083
92343VFN9	VERIZON COMMUNICATIONS INC CALLABLE NOTE	1,670,000	1,668,958	1,663,237
92343VFL3	VERIZON COMMUNICATIONS INC CALLABLE NOTE	2,625,000	2,622,172	2,585,940
92343VDS0	VERIZON COMMUNICATIONS INC CALLABLE NOTE	2,051,000	2,516,256	2,843,137
92343VBG8	VERIZON COMMUNICATIONS INC CALLABLE NOTE	3,098,000	3,102,217	3,674,321

92343VER1	VERIZON COMMUNICATIONS INC CALLABLE NOTE	3,759,000	3,846,555	4,515,957
92343VDC5	VERIZON COMMUNICATIONS INC CALLABLE NOTE	4,015,000	4,153,495	4,926,204
92343VCQ5	VERIZON COMMUNICATIONS INC CALLABLE NOTE	4,293,000	4,745,974	5,357,363
92343VFD1	VERIZON COMMUNICATIONS INC CALLABLE NOTE	5,140,000	5,369,325	6,219,708
92343VFR0	VERIZON COMMUNICATIONS INC CALLABLE NOTE	6,298,000	6,269,377	6,266,510
92343VFT6	VERIZON COMMUNICATIONS INC CALLABLE NOTE	6,892,000	6,952,831	6,959,335
92344GAM8	VERIZON COMMUNICATIONS INC CALLABLE NOTE	4,705,000	6,148,802	7,245,700
92343VDR2	VERIZON COMMUNICATIONS INC CALLABLE NOTE	6,981,000	7,482,879	9,107,552
92343VCM4	VERIZON COMMUNICATIONS INC CALLABLE NOTE	6,787,000	5,870,813	9,505,533
92343VFX1	VERIZON COMMUNICATIONS INC CALLABLE NOTE	9,783,000	9,747,773	9,881,221
92343VEA8	VERIZON COMMUNICATIONS INC CALLABLE NOTE	10,317,000	11,071,447	13,018,094
92343VBE3	VERIZON COMMUNICATIONS INC CALLABLE NOTE	12,406,000	13,556,670	16,400,236
92343VDU5	VERIZON COMMUNICATIONS INC CALLABLE NOTE	12,577,000	14,090,957	17,044,225
92343VFM1	VERIZON COMMUNICATIONS INC CALLABLE NOTE	23,565,000	21,097,895	23,720,765
92343VCK8	VERIZON COMMUNICATIONS INC CALLABLE NOTE	20,198,000	21,840,914	27,296,385
92343VFU3	VERIZON COMMUNICATIONS INC CALLABLE NOTE	27,958,000	28,188,485	28,170,481
92343VCZ5	VERIZON COMMUNICATIONS INC CALLABLE NOTE	23,088,000	23,585,810	31,024,962
92343VCV4	VERIZON COMMUNICATIONS INC CALLABLE NOTE	35,468,000	34,077,313	43,990,251
92343VCX0	VERIZON COMMUNICATIONS INC CALLABLE NOTE	42,375,000	42,696,401	55,260,390
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK	175,254	9,487,674	10,296,173
92348XAA3	VERIZON OWNER TRUST 2018-A 2018-A A1A 3.	1,296,149	1,316,857	1,313,355
92347YAA2	VERIZON OWNER TRUST 2019-A 2019-A A1A 2.	651,000	650,870	663,627
92348AAA3	VERIZON OWNER TRUST 2019-C 2019-C A1A 1.	311,000	310,976	317,672
92348TAA2	VERIZON OWNER TRUST 2020-A 2020-A A1A 1.	4,144,000	4,151,558	4,243,485
92348CAA9	VERIZON OWNER TRUST 2020-C 2020-C A 0.41	445,000	444,928	445,821
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK	11,603	2,257,000	2,742,253
92537N108	VERTIV CO	7,113	106,327	132,800
92537DAA8	VERUS SECURITIZATION TRUST 2019-1 2019-1	385,611	385,607	387,598
92537GAA1	VERUS SECURITIZATION TRUST 2019-2 2019-2	648,903	648,892	653,913
92537JAA5	VERUS SECURITIZATION TRUST 2019-3 2019-3	740,506	740,503	757,102
92537KAA2	VERUS SECURITIZATION TRUST 2019-4 2019-4	1,010,573	1,010,573	1,034,003
92537FAA3	VERUS SECURITIZATION TRUST 2019-INV1 201	743,149	743,145	750,678
92537HAA9	VERUS SECURITIZATION TRUST 2019-INV2 201	440,165	440,157	452,152
92537MAA8	VERUS SECURITIZATION TRUST 2019-INV3 201	1,130,150	1,130,141	1,160,746
92536PAA2	VERUS SECURITIZATION TRUST 2020-1 2020-1	1,193,694	1,193,686	1,215,932
92537UAA0	VERUS SECURITIZATION TRUST 2020-2 2020-2	989,159	989,145	1,008,567
92538CAA9	VERUS SECURITIZATION TRUST 2020-5 2020-5	172,474	172,474	172,715
BNDY95	VESON HOLDINGS LTD COMMON STOCK HKD 0.1	260,000	34,665	8,551
925994949	VESTAR CAPITAL PARTNERS IV L P IBM	100	0	671,900
925994576	VESTAR CAPITAL PARTNERS V/1133 WEST LLC	100	0	3,943,027
925990996	VESTAR EQUITY PARTNERS III - IBM	200	4,758,279	0
925458101	VESTAS WIND SYSTEMS A/S ADR USD	1,100	74,194	86,053
5964651	VESTAS WIND SYSTEMS A/S COMMON STOCK DKK	17,282	622,936	4,089,330
918204108	VF CORP COMMON STOCK USD 0	12,620	821,317	1,077,874
92553PAW2	VIACOMCBS INC CALLABLE BOND FIXED 5.25%	3,415,000	3,379,971	4,437,758
92553PAU6	VIACOMCBS INC CALLABLE BOND FIXED 5.85%	13,392,000	14,818,798	18,628,540
124857AT0	VIACOMCBS INC CALLABLE NOTES FIXED 3.375	1,743,000	1,947,745	1,959,812
124857AM5	VIACOMCBS INC CALLABLE NOTES FIXED 3.7%	1,395,000	1,361,837	1,529,590
92556HAD9	VIACOMCBS INC CALLABLE NOTES FIXED 4.2%	4,233,000	4,142,351	5,101,400
92553PAF7	VIACOMCBS INC CALLABLE NOTES FIXED 4.375	14,521,000	12,580,505	17,156,126
124857AN3	VIACOMCBS INC CALLABLE NOTES FIXED 4.6%	1,973,000	1,852,995	2,361,642
92556HAA5	VIACOMCBS INC CALLABLE NOTES FIXED 4.75%	324,000	322,374	376,158
124857AK9	VIACOMCBS INC CALLABLE NOTES FIXED 4.9%	2,675,000	2,714,421	3,336,180
92556HAB3	VIACOMCBS INC CALLABLE NOTES FIXED 4.95%	915,000	994,393	1,148,444
92556HAC1	VIACOMCBS INC CALLABLE NOTES FIXED 4.95%	2,507,000	2,528,250	3,247,367
92553PBD3	VIACOMCBS INC CALLABLE NOTES VARIABLE 28	4,712,000	4,816,149	4,888,700
92553PBC5	VIACOMCBS INC CALLABLE NOTES VARIABLE 28	12,225,000	12,543,150	13,724,396
92556H107	VIACOMCBS INC COMMON STOCK USD 0.001	369	12,098	13,956
92556H206	VIACOMCBS INC COMMON STOCK USD 0.001	52,499	1,638,093	1,956,113
92552V100	VIASAT INC COMMON STOCK USD 0.0001	1,881	90,475	61,415
91533BAC4	VIATRIS INC CALLABLE NOTES FIXED 2.3% 22	155,000	154,936	165,016
91533BAE0	VIATRIS INC CALLABLE NOTES FIXED 3.85% 2	6,732,000	6,777,030	7,598,206
91533BAF7	VIATRIS INC CALLABLE NOTES FIXED 4% 22/J	2,645,000	2,703,014	3,030,350
92556V106	VIATRIS INC COMMON STOCK USD	44,323	736,945	830,613
92558KAA6	VIBRANT CLO X LTD 2018-10A A1 FLOATING 2	500,000	500,000	496,893
5763201	VICAT SA COMMON STOCK EUR 4	2,006	173,495	84,310
925652109	VICI PROPERTIES INC REIT USD 0.01	17,394	371,402	443,547
BY7QXS7	VICINITY CENTRES REIT AUD 0	39,821	75,940	49,318
BZ12TW4	VIFOR PHARMA AG COMMON STOCK CHF 0.01	3,925	578,588	617,201
BYXVT88	VINACAPITAL VIETNAM OPPORTUNITY FUND LTD	47,550	195,112	276,244
B1XH026	VINCI SA COMMON STOCK EUR 2.5	5,622	495,276	559,659
92766K106	VIRGIN GALACTIC HOLDINGS INC COMMON STOC	2,163	39,282	51,328
927804GA6	VIRGINIA ELECTRIC AND POWER CO CALLABLE	480,000	477,382	675,542
927804FE9	VIRGINIA ELECTRIC AND POWER CO CALLABLE	860,000	1,145,061	1,297,387
927804FA7	VIRGINIA ELECTRIC AND POWER CO CALLABLE	1,030,000	1,198,834	1,495,951
927804FY5	VIRGINIA ELECTRIC AND POWER CO CALLABLE	1,550,000	1,543,368	1,915,707
927804FR0	VIRGINIA ELECTRIC AND POWER CO CALLABLE	1,575,000	1,708,544	2,058,809
927804FV9	VIRGINIA ELECTRIC AND POWER CO CALLABLE	1,809,000	1,803,103	2,291,496
927804FL3	VIRGINIA ELECTRIC AND POWER CO CALLABLE	2,062,000	2,133,358	2,591,728
927804GC2	VIRGINIA ELECTRIC AND POWER CO CALLABLE	2,631,000	2,764,082	3,104,475
927804GD0	VIRGINIA ELECTRIC AND POWER CO CALLABLE	3,759,000	3,699,259	3,782,682
927804FP4	VIRGINIA ELECTRIC AND POWER CO CALLABLE	5,875,000	5,867,301	7,943,881
927804FG4	VIRGINIA ELECTRIC AND POWER CO CALLABLE	4,826,000	7,187,650	8,948,176
927804FB5	VIRGINIA ELECTRIC AND POWER CO CALLABLE	6,260,000	6,263,317	9,164,202
928254101	VIRTU FINANCIAL INC COMMON STOCK USD 0.0	2,056	49,054	51,750
92826CAN2	VISA INC CALLABLE NOTES FIXED 1.1% 15/FE	1,205,000	1,178,902	1,188,046
92826CAQ5	VISA INC CALLABLE NOTES FIXED 2% 15/AUG/	5,489,000	5,286,189	5,242,269
92826CAM4	VISA INC CALLABLE NOTES FIXED 2.05% 15/A	8,472,000	8,948,739	9,060,973
92826CAK8	VISA INC CALLABLE NOTES FIXED 2.7% 15/AP	5,895,000	5,905,378	6,435,159
92826CAJ1	VISA INC CALLABLE NOTES FIXED 3.65% 15/S	4,443,000	4,614,953	5,568,456
92826CAE2	VISA INC CALLABLE NOTES FIXED 4.15% 14/D	2,300,000	2,350,448	2,989,517
92826CAF9	VISA INC CALLABLE NOTES FIXED 4.3% 14/DE	13,912,000	16,017,352	19,055,823
92826C839	VISA INC COMMON STOCK USD 0.0001	73,711	10,441,989	16,122,807
5638280	VISCOFAN SA COMMON STOCK EUR 0.7	6,741	150,606	478,794
92837MAA5	VISIO 2020-1R TRUST 2020-1R A1 1.312% 25	463,912	463,910	464,637

92840M102	VISTRA CORP COMMON STOCK USD 0.01	78,908	1,657,484	1,551,331
92840VAG7	VISTRA OPERATIONS CO LLC CALLABLE NOTES	700,000	698,733	771,883
92840VAA0	VISTRA OPERATIONS CO LLC CALLABLE NOTES	750,000	778,807	781,650
92840VAD4	VISTRA OPERATIONS CO LLC CALLABLE NOTES	2,700,000	2,700,193	2,923,911
92840VAE2	VISTRA OPERATIONS CO LLC CALLABLE NOTES	9,410,000	9,476,219	10,680,538
4834777	VIVENDI SE COMMON STOCK EUR 5.5	9,017	226,696	291,044
928563AC9	VMWARE INC CALLABLE NOTES FIXED 3.9% 21/	3,600,000	3,576,396	4,061,304
928563AE5	VMWARE INC CALLABLE NOTES FIXED 4.65% 15	9,000,000	8,996,055	10,531,440
928563AF2	VMWARE INC CALLABLE NOTES FIXED 4.7% 15/	2,100,000	2,093,059	2,526,363
928563402	VMWARE INC COMMON STOCK USD 0.01	4,401	580,770	617,284
92857WAQ3	VODAFONE GROUP PLC CALLABLE BOND FIXED 6	2,650,000	3,125,253	3,820,558
92857WBT6	VODAFONE GROUP PLC CALLABLE NOTES FIXED	1,000,000	985,645	1,380,120
92857WBK5	VODAFONE GROUP PLC CALLABLE NOTES FIXED	1,310,000	1,486,283	1,568,935
92857WBL3	VODAFONE GROUP PLC CALLABLE NOTES FIXED	2,425,000	2,397,317	3,172,967
92857WBD1	VODAFONE GROUP PLC CALLABLE NOTES FIXED	2,651,000	2,517,758	3,292,436
92857WBH2	VODAFONE GROUP PLC CALLABLE NOTES FIXED	4,238,000	4,373,100	4,631,117
92857WBU3	VODAFONE GROUP PLC CALLABLE NOTES FIXED	10,896,000	11,042,665	13,495,350
92857WBM1	VODAFONE GROUP PLC CALLABLE NOTES FIXED	10,485,000	10,421,770	14,605,081
92857WBS8	VODAFONE GROUP PLC CALLABLE NOTES FIXED	16,172,000	16,840,618	21,612,261
92857WBQ2	VODAFONE GROUP PLC CALLABLE NOTES VARIAB	3,975,000	3,975,000	4,945,059
BH4HKS3	VODAFONE GROUP PLC COMMON STOCK GBP 0.21	290,048	608,450	479,504
4943402	VOESTALPINE AG COMMON STOCK EUR 0	1,588	54,091	56,930
928662600	VOLKSWAGEN AG ADR USD	15,900	285,158	331,515
5497102	VOLKSWAGEN AG COMMON STOCK EUR 0	4,730	859,753	984,435
5497168	VOLKSWAGEN AG PREFERENCE EUR 0	9,814	1,701,592	1,830,247
92868JAE6	VOLKSWAGEN AUTO LOAN ENHANCED TRUST 202	1,142,000	1,141,741	1,169,051
92868JAD8	VOLKSWAGEN AUTO LOAN ENHANCED TRUST 202	1,494,000	1,493,898	1,509,658
92868BFB8	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	200,000	199,862	230,722
92868BAU6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	800,000	785,883	974,776
92868BAR3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	970,000	965,756	1,066,825
92868BBB7	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	987,000	1,083,916	1,090,724
92868BBA9	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	1,845,000	1,855,474	1,970,442
92868BBJ0	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	4,330,000	4,323,681	4,354,378
92868BBL5	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	15,636,000	15,625,135	15,790,953
BLMP0X2	VOLKSWAGEN LEASING GMBH MEDIUM TERM NOT	3,900,000	4,603,620	4,905,098
92870EAA1	VOLT LXXXIII LLC 2019-NPL9 A1A STEP 26/N	1,366,279	1,366,279	1,370,191
91834TAA5	VOLT LXXXV LLC 2020-NPL1 A1A STEP 25/JAN	941,966	941,966	944,608
92870GAA6	VOLT LXXXVII LLC 2020-NPL3 A1A STEP 25/F	1,572,996	1,572,996	1,575,121
B1QH830	VOLVO AB COMMON STOCK SEK 1.2	15,435	207,861	364,236
25155FAB2	VONOVIA FINANCE BV CALLABLE BOND FIXED 5	3,000,000	2,977,877	3,188,040
BBJPFY1	VONOVIA SE COMMON STOCK EUR	5,530	246,939	404,350
928881101	VONTIER CORP USD	3,854	97,701	128,724
929043AJ6	VORNADO REALTY LP CALLABLE NOTES FIXED 3	3,023,000	3,013,220	3,188,697
929042109	VORNADO REALTY TRUST REIT USD 0.04	5,686	258,597	212,315
92912J102	VOYA ASIA PACIFIC HIGH DIVIDEND EQUITY I	16,304	212,718	140,704
929089AC4	VOYA FINANCIAL INC CALLABLE NOTES FIXED	60,000	70,086	76,057
929089AD2	VOYA FINANCIAL INC CALLABLE NOTES FIXED	3,136,000	3,120,299	3,389,138
929089100	VOYA FINANCIAL INC COMMON STOCK USD 0.01	4,070	177,988	239,357
92912T100	VOYA GLOBAL EQUITY DIVIDEND AND PREMIUM	248,923	1,402,428	1,299,378
46122XAG8	VOYAGER AVIATION HOLDINGS LLC / VOYAGER	837,000	837,000	472,905
92918V109	VROOM INC COMMON STOCK USD	795	37,162	32,571
N9061@AH3	VTTI B.V. SERIES C SENIOR UNSECURED NOTE	5,000,000	5,000,000	5,877,750
N9061@AF7	VTTI BV BOND FIXED 3.8% 15/DEC/2024 USD	5,000,000	5,000,000	5,485,050
929160AV1	VULCAN MATERIALS CO CALLABLE NOTES FIXED	2,061,000	2,001,517	2,553,126
929160AY5	VULCAN MATERIALS CO CALLABLE NOTES FIXED	5,250,000	5,217,649	6,782,790
929160109	VULCAN MATERIALS CO COMMON STOCK USD 1	4,566	554,197	677,183
084423AU6	W R BERKLEY CORP CALLABLE NOTES FIXED 4%	1,100,000	1,287,220	1,341,857
084423AT9	W R BERKLEY CORP CALLABLE NOTES FIXED 4.	1,845,000	1,958,141	2,410,825
84423102	W R BERKLEY CORP COMMON STOCK USD 0.2	9,385	616,159	623,352
38388F108	W R GRACE & CO COMMON STOCK USD 0.01	1,817	87,854	99,608
LX1714680	W.R. Grace & Co.-CONN-Term B-1 Loan LIBO	72,026	71,936	71,207
LX1714690	W.R. Grace & Co.-CONN-Term B-2 Loan LIBO	123,474	123,319	122,069
92976GAG6	WACHOVIA BANK NA NOTES FIXED 5.85% 01/FE	1,250,000	1,540,767	1,778,288
929768AA7	WACHOVIA CAPITAL TRUST II CALLABLE BOND	2,455,000	2,159,575	2,294,517
929903AM4	WACHOVIA CORP NOTES FIXED 5.5% 01/AUG/20	4,335,000	4,261,610	5,824,679
337358BD6	WACHOVIA CORP PUTABLE BOND FIXED 6.55% 1	1,190,000	1,000,458	1,662,847
337358BA2	WACHOVIA CORP PUTABLE BOND FIXED 7.5% 15	755,000	1,007,694	1,129,427
931422AK5	WALGREEN CO CALLABLE NOTES FIXED 4.4% 15	1,150,000	966,173	1,248,314
931427AT5	WALGREENS BOOTS ALLIANCE INC CALLABLE NO	870,000	896,048	920,878
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STO	23,537	1,154,686	938,656
931142EP4	WALMART INC CALLABLE NOTES FIXED 2.95% 2	7,016,000	7,117,994	8,089,378
931142EM1	WALMART INC CALLABLE NOTES FIXED 3.05% 0	184,000	201,888	207,149
931142DW0	WALMART INC CALLABLE NOTES FIXED 3.625%	1,945,000	2,229,114	2,466,435
931142EE9	WALMART INC CALLABLE NOTES FIXED 3.7% 26	1,465,000	1,616,650	1,725,550
931142EB5	WALMART INC CALLABLE NOTES FIXED 3.95% 2	7,085,000	7,258,928	9,037,768
931142DG5	WALMART INC CALLABLE NOTES FIXED 4% 11/A	1,980,000	2,345,558	2,543,825
931142EC3	WALMART INC CALLABLE NOTES FIXED 4.05% 2	18,990,000	21,259,176	25,770,380
931142DQ3	WALMART INC CALLABLE NOTES FIXED 4.3% 22	934,000	1,002,765	1,252,718
931142103	WALMART INC COMMON STOCK USD 0.1	59,540	6,656,411	8,582,691
931142CV7	WAL-MART STORES INC NOTES FIXED 5% 25/OC	2,120,000	2,471,054	3,028,293
931142CB7	WAL-MART STORES INC NOTES FIXED 5.25% 01	2,080,000	2,412,677	3,028,501
931142DB6	WAL-MART STORES INC NOTES FIXED 5.625% 1	525,000	802,186	803,465
931142CK7	WAL-MART STORES INC NOTES FIXED 6.5% 15/	355,000	463,308	576,144
254687EX0	WALT DISNEY CO/THE CALLABLE NOTES FIXED	45,000	44,726	62,867
254687FB7	WALT DISNEY CO/THE CALLABLE NOTES FIXED	225,000	290,591	305,690
25468PCR5	WALT DISNEY CO/THE CALLABLE NOTES FIXED	305,000	348,642	383,894
254687EV4	WALT DISNEY CO/THE CALLABLE NOTES FIXED	290,000	371,318	397,993
254687DK9	WALT DISNEY CO/THE CALLABLE NOTES FIXED	850,000	904,288	960,288
254687FS0	WALT DISNEY CO/THE CALLABLE NOTES FIXED	725,000	1,001,538	1,024,034
254687FX9	WALT DISNEY CO/THE CALLABLE NOTES FIXED	1,000,000	1,091,352	1,096,310
254687FR2	WALT DISNEY CO/THE CALLABLE NOTES FIXED	2,075,000	2,142,796	2,770,997
254687FL5	WALT DISNEY CO/THE CALLABLE NOTES FIXED	2,800,000	2,812,672	2,926,448
254687ER3	WALT DISNEY CO/THE CALLABLE NOTES FIXED	1,960,000	2,412,976	3,023,006
254687EF9	WALT DISNEY CO/THE CALLABLE NOTES FIXED	2,855,000	3,162,044	4,182,918
254687ET9	WALT DISNEY CO/THE CALLABLE NOTES FIXED	3,087,000	3,552,569	4,515,509

254687FV3	WALT DISNEY CO/THE CALLABLE NOTES FIXED	6,335,000	6,323,553	6,640,854
254687FZ4	WALT DISNEY CO/THE CALLABLE NOTES FIXED	6,074,000	6,813,919	7,352,577
254687FM3	WALT DISNEY CO/THE CALLABLE NOTES FIXED	8,007,000	7,946,211	8,471,246
254687GA8	WALT DISNEY CO/THE CALLABLE NOTES FIXED	9,672,000	10,815,069	12,288,469
254687EH5	WALT DISNEY CO/THE CALLABLE NOTES FIXED	8,167,000	9,705,742	12,906,473
254687FY7	WALT DISNEY CO/THE CALLABLE NOTES FIXED	12,644,000	13,602,994	14,862,896
254687EB8	WALT DISNEY CO/THE CALLABLE NOTES FIXED	19,662,000	24,845,270	30,510,509
254687106	WALT DISNEY CO/THE COMMON STOCK USD 0.01	77,500	9,537,143	14,041,450
254687DZ6	WALT DISNEY CO/THE NOTES FIXED 6.2% 15/D	3,685,000	4,320,801	5,587,787
254687DV5	WALT DISNEY CO/THE NOTES FIXED 6.55% 15/	7,316,000	9,987,935	10,732,353
254687DP8	WALT DISNEY CO/THE NOTES FIXED 7.3% 30/A	2,030,000	2,389,696	2,801,156
254687DH6	WALT DISNEY CO/THE NOTES FIXED 7.43% 01/	2,857,000	3,567,734	3,858,264
254687CT1	WALT DISNEY CO/THE NOTES FIXED 7.75% 20/	725,000	820,821	873,458
254687DB9	WALT DISNEY CO/THE NOTES FIXED 8.5% 23/F	175,000	201,249	228,765
929227QB5	WAMU MORTGAGE PASS-THROUGH CERTIFICATE	10,001	10,006	9,635
9393357P4	WAMU MORTGAGE PASS-THROUGH CERTIFICATE	18,273	18,276	17,553
939336X40	WAMU MORTGAGE PASS-THROUGH CERTIFICATE	25,053	25,077	24,976
92922FD21	WAMU MORTGAGE PASS-THROUGH CERTIFICATE	26,053	26,077	25,417
92922FJ25	WAMU MORTGAGE PASS-THROUGH CERTIFICATE	47,327	47,329	47,749
939336Z30	WAMU MORTGAGE PASS-THROUGH CERTIFICATE	92,300	92,245	94,365
92922FA57	WAMU MORTGAGE PASS-THROUGH CERTIFICATE	135,239	131,562	136,012
93363NAH8	WAMU MORTGAGE PASS-THROUGH CERTIFICATE	322,648	265,355	309,032
92922F7Q5	WAMU MORTGAGE PASS-THROUGH CERTIFICATE	517,744	517,744	488,821
933636AA0	WAMU MORTGAGE PASS-THROUGH CERTIFICATE	554,132	386,813	506,830
93362YAB8	WAMU MORTGAGE PASS-THROUGH CERTIFICATE	866,869	866,691	846,243
93363DA55	WAMU MORTGAGE PASS-THROUGH CERTIFICATE	1,195,689	1,181,086	1,138,151
6932334	WAN HAI LINES LTD COMMON STOCK TWD 10	147,671	81,652	278,020
B2Q14Z3	WANT WANT CHINA HOLDINGS LTD COMMON STO	317,498	246,044	229,713
	Warburg Pincus (Bermuda) Private Equity IX, L.P.			555,491
	Warburg Pincus (Bermuda) Private Equity X, L.P.			572
	Warburg Pincus (Callisto) Private Equity XII (Cayman), L.P.		14,708,618	23,887,857
	Warburg Pincus (Callisto-II) Private Equity X, L.P.			60,358
	Warburg Pincus (Europa) Private Equity XI (Cayman), L.P.			8,784,186
933990939	WARBURG PINCUS EQUITY PARTNERS IBM	100	0	786,284
93399W905	WARBURG PINCUS IX/1133 WEST LLC	100	0	4,395,026
	Warburg Pincus Private Equity (E&P) XI - A, L.P.			4,776,195
	Warburg Pincus Private Equity (E&P) XII (A), L.P.		1,524,677	2,476,186
	Warburg Pincus Private Equity (E&P) XII Main-1, L.P.		235,752	382,878
	Warburg Pincus Private Equity (Universal) XI - A, L.P.			141,968
933998569	WARBURG PINCUS PRIVATE EQUITY X	100	0	17,099,212
	Warburg Pincus Private Equity X O&G, L.P.			3,061
	Warburg Pincus Private Equity XI (International), L.P.			429,909
	Warburg Pincus Private Equity XII (FT-1), L.P.		2,120,693	3,444,158
	Warburg Pincus Private Equity XII (International), L.P.		189,210	307,290
AAD9918B1	WARBURG PINCUS PRIVATE EQUITY XII, L.P.	100	20,339,900	33,033,466
933992489	WARBURG, PINCUS PRIVATE EQUITY XI, L.P.	100	0	49,332,754
4525189	WARTSILA OYJ ABP COMMON STOCK EUR 0	28,547	403,462	284,669
93884PDY3	WASHINGTON GAS LIGHT CO CALLABLE MEDIUM	730,000	798,895	876,307
93884PDW7	WASHINGTON GAS LIGHT CO CALLABLE MEDIUM	960,000	946,400	1,144,877
6821807	WASHINGTON H SOUL PATTINSON & CO LTD COM	7,763	107,840	180,249
939ESC968	WASHINGTON MUTUAL SHS	26,931	105,536	27
939648AE1	WASHINGTON PRIME GROUP LP CALLABLE NOTES	4,200,000	4,144,275	2,521,050
C9716#AJ8	WASTE CONNECTIONS INC BND/CORP	3,000,000		3,230,850
94106BAB7	WASTE CONNECTIONS INC CALLABLE NOTES FIX	315,000	310,482	341,948
C9716#AH2	WASTE CONNECTIONS INC SER 2015A SR NT TR	5,000,000	5,224,300	5,537,100
94106LBB4	WASTE MANAGEMENT INC CALLABLE NOTES FIXE	570,000	544,937	697,942
94106LBP3	WASTE MANAGEMENT INC CALLABLE NOTES FIXE	2,965,000	2,956,845	2,937,099
94106LBM0	WASTE MANAGEMENT INC CALLABLE NOTES FIXE	3,040,000	3,010,225	3,071,494
94106LBK4	WASTE MANAGEMENT INC CALLABLE NOTES FIXE	4,969,000	5,065,100	6,622,236
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD C	15,498	1,481,279	1,827,679
941848103	WATERS CORP COMMON STOCK USD 0.01	1,987	364,396	491,624
942622200	WATSCO INC COMMON STOCK USD 0.5	5,349	918,550	1,211,816
94419L101	WAYFAIR INC COMMON STOCK USD 0.001	2,161	363,164	487,975
928991660	WCAS XI, LP	100	0	34,040,736
92890HAD4	WEA FINANCE LLC / WESTFIELD UK & EUROPE	2,505,000	2,554,989	2,709,183
92928QAH1	WEA FINANCE LLC CALLABLE NOTES FIXED 2.8	2,020,000	2,011,304	2,074,863
92928QAC2	WEA FINANCE LLC CALLABLE NOTES FIXED 3.1	1,382,000	1,374,324	1,405,549
92928QAE8	WEA FINANCE LLC CALLABLE NOTES FIXED 4.1	20,000	19,944	21,911
G48833118	WEATHERFORD INTERNATIONAL PLC COMMON ST	1	9,005	6
G48833126	WEATHERFORD INTERNATIONAL PLC EQUITY WRT	71	0	13
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD	2,901	100,108	122,277
92939UAD8	WEC ENERGY GROUP INC CALLABLE NOTES FIXE	440,000	439,648	445,658
92939UAE6	WEC ENERGY GROUP INC CALLABLE NOTES FIXE	1,055,000	1,054,063	1,058,112
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD 0	10,267	842,611	944,872
948741103	WEINGARTEN REALTY INVESTORS REIT USD 0.0	8,626	177,682	186,925
B3CF1G6	WELCIA HOLDINGS CO LTD COMMON STOCK JPY	6,000	169,483	226,355
94949JAA3	WELLFLEET CLO 2018-2 LTD 2018-2A A1 FLOA	500,000	499,405	499,999
94973VAX5	WELLPOINT INC CALLABLE NOTES FIXED 3.125	170,000	169,498	176,378
94973VAY3	WELLPOINT INC CALLABLE NOTES FIXED 4.625	2,788,000	2,943,019	3,635,301
949746NL1	WELLS FARGO & CO 01/DEC/2086	2,965,000	3,600,172	3,975,116
949746RN3	WELLS FARGO & CO CALLABLE BOND VARIABLE	1,210,000	1,210,000	1,371,838
949746RG8	WELLS FARGO & CO CALLABLE BOND VARIABLE	5,700,000	5,714,233	6,049,125
95000U2R3	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	110,000	110,000	113,067
95000U2H5	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	1,265,000	1,265,000	1,337,573
95000U2K8	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	1,893,000	1,922,020	1,990,565
95000U2C6	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	2,105,000	2,205,033	2,298,007
95000U2J1	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	3,070,000	3,061,841	3,257,454
95000U2L6	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	3,190,000	3,771,803	3,899,935
95000U2G7	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	4,550,000	4,554,063	4,964,005
95000U2D4	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	5,095,000	5,086,936	6,047,765
95000U2S1	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	13,240,000	13,363,846	14,095,569
95000U2A0	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	13,103,000	13,561,332	14,853,430
95000U2F9	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	13,955,000	14,050,531	15,475,537
95000U2Q5	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	15,165,000	15,239,364	16,496,487
95000U2M4	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	22,043,000	26,536,426	31,327,952

*	949746SK8	WELLS FARGO & CO CALLABLE NOTES FIXED 3.	4,110,000	4,105,762	4,227,299
*	949746SL6	WELLS FARGO & CO CALLABLE NOTES VARIABLE	2,500,000	2,517,624	2,521,525
*	949746101	WELLS FARGO & CO COMMON STOCK USD 1.666	174,505	5,285,558	5,266,561
*	94974BGP9	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	300,000	299,475	337,002
*	94974BFY1	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	470,000	471,246	538,822
*	94974BGA2	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	4,100,000	4,088,930	4,490,361
*	94974BGT1	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	7,264,000	7,490,661	9,093,293
*	94974BGU8	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	12,136,000	12,641,558	15,882,869
*	94974BGL8	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	15,663,000	16,137,952	18,353,590
*	94974BFP0	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	16,174,000	16,974,244	22,473,773
*	94974BGE4	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	21,149,000	21,267,155	27,128,245
*	94974BGQ7	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	26,456,000	27,087,479	35,237,011
*	949746SH5	WELLS FARGO & CO NOTES FIXED 3% 23/OCT/2	480,000	479,484	531,826
*	94974BGK0	WELLS FARGO & CO NOTES FIXED 3.9% 01/MAY	366,000	427,954	457,489
*	949746RE3	WELLS FARGO & CO NOTES FIXED 4.48% 16/JA	1,735,000	1,806,193	1,929,667
*	949746JM4	WELLS FARGO & CO NOTES FIXED 5.375% 07/F	184,000	208,117	251,729
*	949746RF0	WELLS FARGO & CO NOTES FIXED 5.606% 15/J	10,135,000	10,787,464	14,364,336
*	949746TB7	WELLS FARGO & COMPANY	2,765,000	3,498,998	3,780,944
*	94988J5R4	WELLS FARGO BANK NA CALLABLE MEDIUM TERM	1,925,000	1,909,809	2,079,019
*	94988J5X1	WELLS FARGO BANK NA CALLABLE MEDIUM TERM	5,476,000	5,526,705	5,531,581
*	92976GAJ0	WELLS FARGO BANK NA MEDIUM TERM NOTE FIX	4,355,000	6,350,114	6,636,802
*	94980VAG3	WELLS FARGO BANK NA NOTES FIXED 5.95% 26	1,755,000	2,134,912	2,503,455
*	33738MAA9	WELLS FARGO BANK NA PUTABLE BOND FIXED 6	1,100,000	1,230,294	1,489,136
	95001FBA2	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2	4,635,193	295,436	291,237
	95001MAH3	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2	6,719,878	360,470	344,362
	95002DBG3	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2	327,000	350,363	392,695
	95001LAV4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2	10,575,836	436,960	427,661
	95002XBD6	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2	487,000	501,586	507,474
	95002EBCO	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2	541,000	555,750	584,212
	95001YAF1	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2	10,474,254	638,387	642,546
	95001WBA5	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2	566,000	608,163	653,748
	95002XBH7	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2	4,961,405	726,604	759,913
	95000AAU1	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2	705,000	714,143	800,921
	95002RAZ1	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2	781,000	774,523	881,877
	95000FAY2	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2	850,000	878,086	891,053
	94989NBH9	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2	29,385,019	1,058,630	1,027,762
	95002RBB3	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2	10,609,001	981,234	1,054,117
	94989WAS6	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2	1,153,000	1,203,985	1,297,595
	95000DBD2	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2	1,309,000	1,284,559	1,410,375
	95001YAE4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2	1,763,000	1,815,832	1,986,191
	94985JAA8	WELLS FARGO MORTGAGE BACKED SECURITIES 2	114,839	94,868	115,081
	95040Q104	WELLTOWER INC	13,576	786,913	877,281
	95040QAK0	WELLTOWER INC CALLABLE NOTES FIXED 2.7%	1,115,000	1,113,975	1,226,032
	95040QAL8	WELLTOWER INC CALLABLE NOTES FIXED 2.75%	975,000	970,293	1,031,667
	95040QAJ3	WELLTOWER INC CALLABLE NOTES FIXED 3.1%	380,000	379,371	415,849
	95040QAG9	WELLTOWER INC CALLABLE NOTES FIXED 3.625	4,005,000	4,112,311	4,365,009
	42217KBF2	WELLTOWER INC CALLABLE NOTES FIXED 4% 01	1,410,000	1,499,226	1,596,952
	95040QAF1	WELLTOWER INC CALLABLE NOTES FIXED 4.95%	605,000	602,542	786,137
	42217KBB1	WELLTOWER INC CALLABLE NOTES FIXED 5.125	1,600,000	1,585,856	1,955,824
	9.49997E+19	WELSH, CARSON, ANDERSON & STOWE XII, L.P	100	3,777,726	32,553,540
	7390113	WENDEL SE COMMON STOCK EUR 4	318	39,834	38,111
	95058W100	WENDY'S CO/THE COMMON STOCK USD 0.1	5,803	102,224	127,202
	95082P105	WESCO INTERNATIONAL INC COMMON STOCK USI	804	34,805	63,114
	6948836	WESFARMERS LTD COMMON STOCK AUD 0	41,886	1,112,265	1,628,995
	95101VAA7	WESLEYAN UNIVERSITY CALLABLE BOND FIXED	3,053,000	3,021,843	3,846,200
	6957995	WEST JAPAN RAILWAY CO COMMON STOCK JPY	1,700	122,515	88,898
	955306105	WEST PHARMACEUTICAL SERVICES INC COMMON	2,708	490,340	767,203
	956708AB7	WEST VIRGINIA UNITED HEALTH SYSTEM OBLIG	160,000	160,000	167,088
	895990834	WESTBROOK RE PARTNERS VI/BULLSHEAD LLC	100	3,388,017	1,216,436
	956998744	WESTBROOK REAL ESATE PARTNERS VIII	100	0	7,358,269
	957993017	WESTBROOK REAL ESTATE FUND (FUND V) - BU	100	0	55,204
	957994759	WESTBROOK REAL ESTATE FUND VII.L.P.	100	0	11,531,496
	957999816	WESTBROOK REAL ESTATE PARTNERS IX	100	1,285,199	12,422,097
	957638109	WESTERN ALLIANCE BANCORP COMMON STOCK L	16,641	797,628	997,628
	95766A101	WESTERN ASSET EMERGING MARKETS DEBT FUN	163,095	1,693,583	2,267,021
	95790C107	WESTERN ASSET GLOBAL CORPORATE DEFINED C	98,084	1,643,248	1,775,320
	95768B107	WESTERN ASSET HIGH YIELD DEFINED OPPORTU	92,751	1,276,306	1,430,220
	95766Q106	WESTERN ASSET INFLATION - LINKED SECURIT	54,265	619,039	740,175
	95766R104	WESTERN ASSET INFLATION-LINKED OPPORTUNI	859,108	9,924,145	10,661,530
	958435109	WESTERN ASSET INTERMEDIATE MUNI FUND INC	103,204	865,487	949,477
	957999956	WESTERN ASSET MANAGEMENT OPPORTUNISTIC	89,129	3,950,612	35,203,696
	957664105	WESTERN ASSET PREMIER BOND FUND CLOSED-E	82,587	1,058,642	1,170,258
	958102AM7	WESTERN DIGITAL CORP CALLABLE NOTES FIXE	200,000	190,500	221,000
	958102105	WESTERN DIGITAL CORP COMMON STOCK USD 0.	9,731	493,664	539,000
	958254AE4	WESTERN MIDSTREAM OPERATING LP CALLABLE	200,000	197,578	204,000
	958254AL8	WESTERN MIDSTREAM OPERATING LP CALLABLE	540,000	521,563	530,059
	958254AJ3	WESTERN MIDSTREAM OPERATING LP CALLABLE	610,000	530,664	604,486
	958254AK0	WESTERN MIDSTREAM OPERATING LP CALLABLE	1,290,000	1,287,926	1,341,600
	958254AD6	WESTERN MIDSTREAM OPERATING LP CALLABLE	2,670,000	2,575,663	2,700,091
	958667AA5	WESTERN MIDSTREAM OPERATING LP CALLABLE	2,823,000	2,821,477	3,105,300
	958254AF1	WESTERN MIDSTREAM OPERATING LP CALLABLE	3,710,000	3,718,851	3,893,237
	958667AD9	WESTERN MIDSTREAM OPERATING LP NOTES VAF	390,000	365,161	382,301
	959802109	WESTERN UNION CO/THE COMMON STOCK USD 0.	13,322	257,562	292,285
	960386AQ3	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORI	170,000	169,836	183,406
	929740108	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORI	5,868	410,543	429,538
	960386AM2	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORI	600,000	599,334	711,852
	96042JACO	WESTLAKE AUTOMOBILE RECEIVABLES TRUST 20	3,225	3,225	3,229
	96041LAB8	WESTLAKE AUTOMOBILE RECEIVABLES TRUST 20	58,224	58,040	58,481
	0F5009B	WESTLAKE AUTOMOBILE RECEIVABLES TRUST 20	258,984	258,970	260,544
	96042QAC4	WESTLAKE AUTOMOBILE RECEIVABLES TRUST 20	1,618,000	1,617,911	1,621,558
	960413AU6	WESTLAKE CHEMICAL CORP CALLABLE NOTES FI	270,000	291,933	320,968
	960413AS1	WESTLAKE CHEMICAL CORP CALLABLE NOTES FI	420,000	413,099	544,958
	960413102	WESTLAKE CHEMICAL CORP COMMON STOCK USI	1,095	65,122	89,352
	961214EP4	WESTPAC BANKING CORP CALLABLE NOTES VARI	5,774,000	5,780,429	5,948,144
	6076146	WESTPAC BANKING CORP COMMON STOCK AUD 0	54,984	1,056,899	821,838

961214EQ2	WESTPAC BANKING CORP NOTES FIXED 2.963%	2,075,000	2,075,000	2,209,605
961214EG4	WESTPAC BANKING CORP NOTES FIXED 4.421%	425,000	425,000	542,572
96122UAA2	WESTPAC BANKING CORP/NEW ZEALAND CALLAB	1,865,000	1,865,000	1,970,615
96145D105	WESTROCK CO COMMON STOCK USD 0.01	8,321	320,747	362,213
961548AY0	WESTROCK MWV LLC CALLABLE BOND FIXED 7.9	635,000	770,507	906,647
96208T104	WEX INC COMMON STOCK USD 0.01	2,407	370,576	489,897
962166AT1	WEYERHAEUSER CO BOND FIXED 8.5% 15/JAN/2	1,324,000	1,739,048	1,707,391
962166BR4	WEYERHAEUSER CO CALLABLE BOND FIXED 7.37	4,200,000	5,503,891	6,298,320
962166BY9	WEYERHAEUSER CO CALLABLE NOTES FIXED 4%	1,000,000	985,871	1,184,220
962166BX1	WEYERHAEUSER CO CALLABLE NOTES FIXED 4%	1,100,000	1,094,564	1,298,803
962166104	WEYERHAEUSER CO REIT USD 1.25	24,259	638,147	813,404
92936TAF9	WFRBS COMMERCIAL MORTGAGE TRUST 2012-C7	453,690	7,323	5,203
92890PAE4	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C14	70,085	71,766	74,065
92938CAD9	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C11	1,260,000	1,355,366	1,360,302
92938GAD0	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C11	1,147,000	1,170,328	1,240,524
92939LAE6	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C21	1,077,000	1,098,047	1,188,208
92890T205	WH GROUP LTD ADR USD	2,400	40,414	40,032
BLLHKZ1	WH GROUP LTD COMMON STOCK HKD 0.0001	102,500	96,117	85,925
B2PDGW1	WH SMITH PLC COMMON STOCK GBP 22	26,879	357,133	554,808
BF0GWS4	WHARF REAL ESTATE INVESTMENT CO LTD COMM	17,498	91,150	91,057
BF13KN5	WHEATON PRECIOUS METALS CORP COMMON ST	30,387	754,488	1,267,954
963320AX4	WHIRLPOOL CORP CALLABLE NOTES FIXED 4.6%	950,000	936,594	1,229,243
963320106	WHIRLPOOL CORP COMMON STOCK USD 1	1,982	301,661	357,731
B1KJJ40	WHITBREAD PLC COMMON STOCK GBP 76.7974	2,164	75,756	91,700
G9618E107	WHITE MOUNTAINS INSURANCE GROUP LTD COM	97	83,942	97,064
96399GQ04	WHITEHALL GLOBAL 2001 IBM	100	0	876,119
5699373	WIENERBERGER AG COMMON STOCK EUR 0	18,584	294,805	593,019
969455104	WILLIAMS COMMS GRP COM USD1	352,647	1,967,535	0
969457BB5	WILLIAMS COS INC/THE CALLABLE BOND FIXED	903,000	852,766	1,227,538
96950FAQ7	WILLIAMS COS INC/THE CALLABLE NOTES FIXE	139,000	142,246	154,115
96949LAD7	WILLIAMS COS INC/THE CALLABLE NOTES FIXE	738,000	788,091	842,088
96950FAN4	WILLIAMS COS INC/THE CALLABLE NOTES FIXE	1,300,000	1,184,763	1,605,643
96949LAB1	WILLIAMS COS INC/THE CALLABLE NOTES FIXE	2,215,000	2,209,068	2,514,911
96950FAL8	WILLIAMS COS INC/THE CALLABLE NOTES FIXE	2,420,000	2,439,120	2,668,098
969457BV1	WILLIAMS COS INC/THE CALLABLE NOTES FIXE	2,130,000	2,439,018	2,760,587
969457BX7	WILLIAMS COS INC/THE CALLABLE NOTES FIXE	3,110,000	3,095,252	3,522,355
96949LAA3	WILLIAMS COS INC/THE CALLABLE NOTES FIXE	3,965,000	3,976,379	4,092,911
96949LAE5	WILLIAMS COS INC/THE CALLABLE NOTES FIXE	4,625,000	5,231,311	5,684,865
96949LAC9	WILLIAMS COS INC/THE CALLABLE NOTES FIXE	7,630,000	8,500,584	9,430,375
96950FAK0	WILLIAMS COS INC/THE CALLABLE NOTES FIXE	7,445,000	7,554,424	9,715,129
96950FAP9	WILLIAMS COS INC/THE CALLABLE NOTES FIXE	11,297,000	11,195,940	13,340,062
969457BM1	WILLIAMS COS INC/THE CALLABLE NOTES FIXE	14,699,000	19,420,555	21,502,285
969457100	WILLIAMS COS INC/THE COMMON STOCK USD 1	39,485	806,897	791,674
96950FAF1	WILLIAMS PARTNERS LP CALLABLE NOTES FIXE	3,173,000	3,520,528	4,219,900
969904101	WILLIAMS-SONOMA INC COMMON STOCK USD 0.0	2,493	168,031	253,887
970648AH4	WILLIS NORTH AMERICA INC CALLABLE NOTES	920,000	1,014,598	1,294,054
970648AJ0	WILLIS NORTH AMERICA INC CALLABLE NOTES	1,200,000	1,197,828	1,312,944
970648AF8	WILLIS NORTH AMERICA INC CALLABLE NOTES	2,642,000	2,646,138	2,884,826
970648AK7	WILLIS NORTH AMERICA INC CALLABLE NOTES	3,190,000	3,391,912	3,889,599
G96629103	WILLIS TOWERS WATSON PLC	4,180	749,693	880,642
97068LAA6	WILLIS-KNIGHTON MEDICAL CENTER CALLABLE	1,780,000	1,780,000	2,379,006
B17KC69	WILMAR INTERNATIONAL LTD COMMON STOCK SG	20,465	52,834	72,003
973996325	WINDJAMMER SENIOR EQUITY FUND IV, L.P.	100	539,193	29,694,330
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK US	1,847	101,449	112,833
976656CK2	WISCONSIN ELECTRIC POWER CO CALLABLE BON	500,000	579,792	674,380
976656CJ5	WISCONSIN ELECTRIC POWER CO CALLABLE NOT	835,000	936,146	1,039,842
976826BE6	WISCONSIN POWER AND LIGHT CO CALLABLE BO	200,000	263,399	295,240
976826BN6	WISCONSIN POWER AND LIGHT CO CALLABLE NO	1,470,000	1,468,180	1,742,126
976843BM3	WISCONSIN PUBLIC SERVICE CORP CALLABLE N	1,070,000	1,071,324	1,231,303
BZ8GX83	WISETECH GLOBAL LTD COMMON STOCK AUD	1,514	27,328	35,925
BJTRSD3	WITAN INVESTMENT TRUST PLC CLOSED-END FU	48,339	100,158	152,307
M98068105	WIX.COM LTD COMMON STOCK USD 0.01	2,684	478,415	670,893
604316	WM MORRISON SUPERMARKETS PLC COMMON ST	24,917	67,151	60,406
5671519	WOLTERS KLUWER NV COMMON STOCK EUR 0.12	17,066	1,360,388	1,442,049
980236AP8	WOODSIDE FINANCE LTD CALLABLE NOTES FIXE	100,000	99,931	106,562
980236AQ6	WOODSIDE FINANCE LTD CALLABLE NOTES FIXE	600,000	666,852	669,666
980236AM5	WOODSIDE FINANCE LTD CALLABLE NOTES FIXE	2,100,000	2,098,872	2,264,010
6979728	WOODSIDE PETROLEUM LTD COMMON STOCK AU	10,454	239,051	183,440
980745103	WOODWARD INC COMMON STOCK USD 0.00292	4,012	400,212	487,578
6981239	WOOLWORTHS GROUP LTD COMMON STOCK AUD	13,676	292,133	414,842
98138H101	WORKDAY INC COMMON STOCK USD 0.001	7,862	1,340,448	1,883,814
98162WAD9	WORLD OMNI AUTO RECEIVABLES TRUST 2018-D	1,670,804	1,670,457	1,705,941
98162VAD1	WORLD OMNI AUTO RECEIVABLES TRUST 2019-B	677,000	676,984	688,261
98162RAD0	WORLD OMNI AUTO RECEIVABLES TRUST 2019-C	584,000	583,956	595,703
98163DAB4	WORLD OMNI SELECT AUTO TRUST 2020-A 2020	636,000	635,943	637,001
98163DAD0	WORLD OMNI SELECT AUTO TRUST 2020-A 2020	648,000	647,964	650,002
98156Q108	WORLD WRESTLING ENTERTAINMENT INC COMMC	1,492	71,193	71,691
98157D304	WORLDCOM INC-MCI GROUP COM STK USD0.01(M	32,688	647,150	0
98157D106	WORLDCOM INC-WORLDCOM GROUP COM STK	1,104,727	20,926,866	0
BNFWR44	WORLDLINE SA/FRANCE COMMON STOCK EUR 0.6	10,263	674,560	993,282
92936UAC4	WP CAREY INC CALLABLE NOTES FIXED 2.4% 0	770,000	763,222	799,684
92936UAC3	WP CAREY INC CALLABLE NOTES FIXED 4% 01/	1,400,000	1,391,208	1,546,804
92936U109	WP CAREY INC REIT USD 0.001	5,567	360,782	392,919
92937A102	WPP PLC ADR USD	8,700	324,738	470,496
B8KF9B4	WPP PLC COMMON STOCK GBP 10	73,562	857,391	804,445
98212BAL7	WPX ENERGY INC CALLABLE NOTES FIXED 4.5%	2,210,000	2,210,000	2,342,600
98212BAE3	WPX ENERGY INC CALLABLE NOTES FIXED 5.25	400,000	420,812	435,708
98212BAJ2	WPX ENERGY INC CALLABLE NOTES FIXED 5.25	2,595,000	2,516,145	2,749,714
98212BAH6	WPX ENERGY INC CALLABLE NOTES FIXED 5.75	1,490,000	1,535,038	1,566,363
98212B103	WPX ENERGY INC COMMON STOCK USD 0.01	12,964	86,452	105,657
084423AP7	WR BERKLEY CORP CALLABLE NOTES FIXED 6.2	1,355,000	1,507,890	1,833,315
92940PAC9	WRKCO INC CALLABLE NOTES FIXED 3% 15/JUN	2,805,000	2,843,838	3,081,769
96145DAB1	WRKCO INC CALLABLE NOTES FIXED 3% 15/SEP	700,000	698,047	753,725
96145DAF2	WRKCO INC CALLABLE NOTES FIXED 3.75% 15/	1,100,000	1,096,964	1,226,225
92940PAF1	WRKCO INC CALLABLE NOTES FIXED 4.2% 01/J	900,000	1,064,276	1,087,083

BHR3R21	WSP GLOBAL INC COMMON STOCK CAD 0	5,580	308,677	528,173
45766X973	WTS INSIGNIA FINANCIA GROUP EXP 15/SEP/2	74,560	18,640	0
384802AC8	WW GRAINGER INC CALLABLE NOTES FIXED 3.7	830,000	811,879	979,317
384802AD6	WW GRAINGER INC CALLABLE NOTES FIXED 4.2	2,075,000	2,536,362	2,628,029
384802AB0	WW GRAINGER INC CALLABLE NOTES FIXED 4.6	870,000	1,030,550	1,167,497
384802104	WW GRAINGER INC COMMON STOCK USD 0.5	1,551	435,308	633,335
983024AN0	WYETH LLC CALLABLE NOTES FIXED 5.95% 01/	17,307,000	19,404,994	25,945,789
983024AC5	WYETH LLC CALLABLE NOTES FIXED 6.5% 01/F	590,000	739,432	922,784
983024AL4	WYETH LLC NOTES FIXED 6% 15/FEB/2036 USD	2,615,000	2,759,282	3,901,005
98311A105	WYNDHAM HOTELS & RESORTS INC COMMON STC	2,962	133,716	176,061
983130AV7	WYNN LAS VEGAS LLC / WYNN LAS VEGAS CAPI	370,000	388,027	386,188
98313R106	WYNN MACAU LTD ADR USD	2,300	38,003	38,514
98313RAC0	WYNN MACAU LTD CALLABLE NOTES FIXED 4.87	1,100,000	1,095,875	1,114,300
98313RAE6	WYNN MACAU LTD CALLABLE NOTES FIXED 5.12	1,440,000	1,404,250	1,470,600
98313RAD8	WYNN MACAU LTD CALLABLE NOTES FIXED 5.5%	3,000,000	2,937,961	3,111,900
B4JSTL6	WYNN MACAU LTD COMMON STOCK HKD 0.001	16,400	31,437	27,538
983133AA7	WYNN RESORTS FINANCE LLC / WYNN RESORTS	300,000	315,029	314,250
983133AB5	WYNN RESORTS FINANCE LLC / WYNN RESORTS	1,830,000	1,830,000	1,983,263
983134107	WYNN RESORTS LTD COMMON STOCK USD 0.01	3,174	279,691	358,122
98389BAV0	XCEL ENERGY INC CALLABLE NOTES FIXED 2.6	150,000	149,028	162,279
98389BAX8	XCEL ENERGY INC CALLABLE NOTES FIXED 3.5	1,100,000	1,096,237	1,285,922
98389BAN0	XCEL ENERGY INC CALLABLE NOTES FIXED 4.8	1,900,000	2,027,515	2,423,773
98389BAH3	XCEL ENERGY INC CALLABLE NOTES FIXED 6.5	8,240,000	10,755,541	12,375,079
98389B100	XCEL ENERGY INC COMMON STOCK USD 2.5	17,088	1,011,564	1,139,257
B8P4LP4	XERO LTD COMMON STOCK AUD 0	1,277	124,702	144,676
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD 1	5,861	133,371	135,917
983919101	XILINX INC COMMON STOCK USD 0.01	7,936	702,647	1,125,087
B05NXN7	XINYI GLASS HOLDINGS LTD COMMON STOCK HK	18,000	40,451	50,259
983793100	XPO LOGISTICS INC COMMON STOCK USD 0.001	2,950	209,277	351,640
98385XAM8	XTO ENERGY INC CALLABLE NOTES FIXED 6.75	150,000	225,409	219,257
98419MAK6	XYLEM INC/NY CALLABLE NOTES FIXED 4.375%	1,290,000	1,293,812	1,577,954
98419M100	XYLEM INC/NY COMMON STOCK USD	5,807	402,601	591,095
6985112	YAKULT HONSHA CO LTD COMMON STOCK JPY	4,704	246,715	236,920
98459LAA1	YALE UNIVERSITY CALLABLE BOND FIXED .873	350,000	350,024	355,527
98459LAB9	YALE UNIVERSITY CALLABLE BOND FIXED 1.48	790,000	790,012	810,880
98459LAC7	YALE UNIVERSITY CALLABLE BOND FIXED 2.40	1,302,000	1,302,000	1,350,343
98459HAA0	YALE-NEW HAVEN HEALTH SERVICES CORP CALL	159,000	159,000	155,529
6985026	YAMADA HOLDINGS CO LTD COMMON STOCK JPY	53,960	261,236	286,407
6642387	YAMAHA CORP COMMON STOCK JPY	1,684	73,056	99,006
6985264	YAMAHA MOTOR CO LTD COMMON STOCK JPY	96,378	1,973,101	1,964,059
98462YAD2	YAMANA GOLD INC CALLABLE NOTES FIXED 4.6	4,880,000	4,936,535	5,335,646
2219279	YAMANA GOLD INC COMMON STOCK CAD 0	46,576	255,707	265,783
6985565	YAMATO HOLDINGS CO LTD COMMON STOCK JPY	3,258	69,018	83,024
6985509	YAMAZAKI BAKING CO LTD COMMON STOCK JPY	1,194	20,850	19,938
984851AF2	YARA INTERNATIONAL ASA CALLABLE NOTES FI	700,000	698,447	830,067
984851AD7	YARA INTERNATIONAL ASA CALLABLE NOTES FI	1,200,000	1,195,152	1,339,656
7751259	YARA INTERNATIONAL ASA COMMON STOCK NOK	30,157	1,263,909	1,253,907
6986041	YASKAWA ELECTRIC CORP COMMON STOCK JPY	2,596	72,547	128,989
6986427	YOKOGAWA ELECTRIC CORP COMMON STOCK JPY	18,184	327,895	361,760
988498AD3	YUM BRANDS INC CALLABLE BOND FIXED 6.875	259,000	257,961	332,815
988498101	YUM BRANDS INC COMMON STOCK USD 0.	18,891	1,544,455	2,050,807
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD	26,116	1,153,408	1,490,962
6084848	Z HOLDINGS CORP COMMON STOCK JPY	28,700	92,914	173,570
98886YAQ1	ZAIS CLO 2 LTD 2014-2A A1AR FLOATING 25/	38,834	38,834	38,823
BQV0SV7	ZALANDO SE COMMON STOCK EUR	1,613	70,291	179,715
989207105	ZEBRA TECHNOLOGIES CORP COMMON STOCK US	1,705	349,213	655,283
98936J101	ZENDESK INC COMMON STOCK USD 0.01	5,039	488,598	721,182
98877DAB1	ZF NORTH AMERICA CAPITAL INC CALLABLE NO	1,634,000	1,688,549	1,680,487
98954M101	ZILLOW GROUP INC COMMON STOCK USD 0.0001	3,100	192,746	421,414
98954M200	ZILLOW GROUP INC COMMON STOCK USD 0.0001	10,105	627,272	1,311,629
98956PAQ5	ZIMMER BIOMET HOLDINGS INC CALLABLE NOTE	900,000	898,578	960,075
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK	7,514	912,361	1,157,832
989701107	ZIONS BANCORP NA COMMON STOCK USD 0.001	13,312	427,640	578,273
98978VAL7	ZOETIS INC CALLABLE NOTES FIXED 3% 12/SE	3,166,000	3,017,408	3,542,722
98978VAT0	ZOETIS INC CALLABLE NOTES FIXED 3% 15/MA	2,070,000	2,196,714	2,282,196
98978VAM5	ZOETIS INC CALLABLE NOTES FIXED 3.95% 12	800,000	733,434	995,040
98978VAP8	ZOETIS INC CALLABLE NOTES FIXED 4.45% 20	2,193,000	2,348,455	2,944,146
98978VAK9	ZOETIS INC CALLABLE NOTES FIXED 4.5% 13/	2,695,000	2,807,516	3,145,820
98978VAH6	ZOETIS INC CALLABLE NOTES FIXED 4.7% 01/	6,491,000	6,852,820	8,888,581
98978V103	ZOETIS INC COMMON STOCK USD 0.01	17,817	2,147,328	2,948,714
98980L101	ZOOM VIDEO COMMUNICATIONS INC COMMON ST	7,202	2,341,130	2,429,379
B2R9XL5	ZOOPLUS AG COMMON STOCK EUR	674	97,541	140,029
B292RC1	ZOZO INC COMMON STOCK JPY	36,400	852,224	898,674
98980G102	ZSCALER INC COMMON STOCK USD 0.001	2,282	230,940	455,738
5983816	ZURICH INSURANCE GROUP AG	1,641	500,026	693,380
98986P108	ZYNGA INC COMMON STOCK USD 0.00000625	28,802	198,317	284,276
88025U109	10X GENOMICS INC COMMON STOCK USD 0.0000	1,862	196,998	263,659
90214J101	2U INC COMMON STOCK USD 0.001	2,198	95,599	87,942
10B0C7E	30 YEAR US TREASURY BONDS CA 177.00	(4)	(2,464)	(1,188)
10A4398	30 YEAR US TREASURY BONDS CA 178.00	(18)	(14,549)	(3,375)
10A1C05	30 YEAR US TREASURY BONDS CA 179.00	(18)	(11,818)	(2,250)
10B0E7E	30 YEAR US TREASURY BONDS PU 169.00	(18)	(13,930)	(5,625)
10C0888	30 YEAR US TREASURY BONDS PU 170.00	(4)	(2,668)	(1,938)
10BF4E1	30 YEAR US TREASURY BONDS PU 171.00	(18)	(18,792)	(12,938)
B1YW440	3I GROUP PLC COMMON STOCK GBP 73.8636	182,206	1,448,837	2,884,190
88579YAZ4	3M CO CALLABLE MEDIUM TERM NOTE FIXED 3.	1,790,000	1,773,748	2,134,342
88579YBD2	3M CO CALLABLE MEDIUM TERM NOTE FIXED 4%	700,000	691,968	899,738
88579YBK6	3M CO CALLABLE NOTES FIXED 3.25% 26/AUG/	4,000,000	3,910,731	4,624,760
88579YBP5	3M CO CALLABLE NOTES FIXED 3.7% 15/APR/2	4,740,000	5,469,854	5,883,715
88579Y101	3M CO COMMON STOCK USD 0.01	20,148	3,273,141	3,521,669
04624WAC1	522 FUNDING CLO 2019-5 LTD 2018-3A A FLO	500,000	500,000	499,793

* Denotes Parties In Interest

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24 Change in Actuarial Assumptions

Rates of disablement were updated from 45% of the rates in the 1987 Society of Actuaries Study based on 6 months of elimination to 40% of the rates in the 1987 Society of Actuaries Study based on 6 months of elimination.

Plan Name:	IBM Personal Pension Plan
EIN / PN:	13-0871985/001
Plan Sponsor:	IBM Corporation
Valuation Date	January 1, 2020