

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 2021 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2021 or fiscal plan year beginning <u>01/01/2021</u> and ending <u>12/31/2021</u>	
A	This return/report is for: <div style="display: flex; justify-content: space-between;"> <div> ☐ a multiemployer plan ☒ a single-employer plan </div> <div> ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) ☐ a DFE (specify) _____ </div> </div>
B	This return/report is: <div style="display: flex; justify-content: space-between;"> <div> ☐ the first return/report ☐ an amended return/report </div> <div> ☐ the final return/report ☐ a short plan year return/report (less than 12 months) </div> </div>
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
D	Check box if filing under: <div style="display: flex; justify-content: space-between;"> <div> ☒ Form 5558 ☐ special extension (enter description) </div> <div> ☐ automatic extension ☐ the DFVC program </div> </div>
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

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

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	07/08/2022	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 (2021)
v. 210624

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	172646
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)	64398
a(2) Total number of active participants at the end of the plan year		6a(2)	56376
b Retired or separated participants receiving benefits.....		6b	21163
c Other retired or separated participants entitled to future benefits		6c	90545
d Subtotal. Add lines 6a(2) , 6b , and 6c		6d	168084
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.		6e	581
f Total. Add lines 6d and 6e		6f	168665
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)		6g	166735
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested		6h	0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....		7	
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 2E 2F 2J 2K 2O 3J 2G 2S 2T			
b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:			
9a Plan funding arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor		9b Plan benefit arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)			
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☐ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary		b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☒ <u>3</u> A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☒ G (Financial Transaction Schedules)	

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2021 Form M-1 annual report. If the plan was not required to file the 2021 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><div>SCHEDULE A</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>	<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>2021</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021	
A Name of plan IBM 401 (K) PLUS PLAN	B Three-digit plan number (PN) ▶ 005
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985

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

(a) Name of insurance carrier
METROPOLITAN LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-5581829	65978	0233641	5440	01/01/2021	12/31/2021

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

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

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

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

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

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

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

b	Balance at the end of the previous year	7b	0
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	3931273
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

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

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

<div>SCHEDULE A (Form 5500) <div>Department of the Treasury Internal Revenue Service</div><div>Department of Labor Employee Benefits Security Administration</div><div>Pension Benefit Guaranty Corporation</div></div>	<div>Insurance Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> <div>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).</div>	<div>OMB No. 1210-0110</div> <div>2021</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021	
A Name of plan IBM 401 (K) PLUS PLAN	B Three-digit plan number (PN) ▶ 005
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985

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

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

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	030345		01/01/2021	12/31/2021

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	

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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	426378325

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 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>2021</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021	
A Name of plan IBM 401 (K) PLUS PLAN	B Three-digit plan number (PN) ▶ 005
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985

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

1 Coverage Information:

(a) Name of insurance carrier
METROPOLITAN LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-5581829	65978	32810		01/01/2021	12/31/2021

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

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

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

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

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

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

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	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end.....	5	
6	Contracts With Allocated Funds:		
a	State the basis of premium rates ▶		
b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. Specify nature of costs ▶	6d	
e	Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity (3) ☐ other (specify) ▶		
f	If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐		
7	Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)		
a	Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee (3) ☒ guaranteed investment (4) ☐ other ▶		
b	Balance at the end of the previous year	7b	1618091704
c	<div style="display: flex;"> <div style="flex: 1;"> Additions: (1) Contributions deposited during the year (2) Dividends and credits..... (3) Interest credited during the year..... (4) Transferred from separate account..... (5) Other (specify below) ▶ </div> <div style="flex: 1; border: 1px solid black; padding: 2px;"> <div style="display: flex; border-bottom: 1px solid black;"> <div style="width: 10%; text-align: center;">7c(1)</div> <div></div> </div> <div style="display: flex; border-bottom: 1px solid black;"> <div style="width: 10%; text-align: center;">7c(2)</div> <div></div> </div> <div style="display: flex; border-bottom: 1px solid black;"> <div style="width: 10%; text-align: center;">7c(3)</div> <div style="text-align: right;">35154686</div> </div> <div style="display: flex; border-bottom: 1px solid black;"> <div style="width: 10%; text-align: center;">7c(4)</div> <div></div> </div> <div style="display: flex; border-bottom: 1px solid black;"> <div style="width: 10%; text-align: center;">7c(5)</div> <div></div> </div> <div style="height: 40px; border: 1px solid black; margin-top: 5px;"></div> </div> </div>	7c(6)	35154686
d	Total of balance and additions (add lines 7b and 7c(6))	7d	1653246390
e	<div style="display: flex;"> <div style="flex: 1;"> Deductions: (1) Disbursed from fund to pay benefits or purchase annuities during year (2) Administration charge made by carrier..... (3) Transferred to separate account..... (4) Other (specify below) ▶ </div> <div style="flex: 1; border: 1px solid black; padding: 2px;"> <div style="display: flex; border-bottom: 1px solid black;"> <div style="width: 10%; text-align: center;">7e(1)</div> <div style="text-align: right;">245000000</div> </div> <div style="display: flex; border-bottom: 1px solid black;"> <div style="width: 10%; text-align: center;">7e(2)</div> <div></div> </div> <div style="display: flex; border-bottom: 1px solid black;"> <div style="width: 10%; text-align: center;">7e(3)</div> <div></div> </div> <div style="display: flex; border-bottom: 1px solid black;"> <div style="width: 10%; text-align: center;">7e(4)</div> <div></div> </div> <div style="height: 40px; border: 1px solid black; margin-top: 5px;"></div> </div> </div>	7e(5)	245000000
f	Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	1408246390

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2021
		This Form is Open to Public Inspection.

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021		
A Name of plan IBM 401 (K) PLUS PLAN	B Three-digit plan number (PN) ▶	005
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a** Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... ☒ Yes ☐ No
- b** If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
GLOBAL TRUST COMPANY	12 GILL STREET SUITE 2600 WOBURN, MA 01801

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
PANAGORA ASSET MANAGEMENT, INC.	
04-3063840	

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

CAPITAL RESEARCH AND MANAGEMENT CO

95-1411037

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

DIMENSIONAL FUND ADVISORS LP

30-0447847

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

DODGE & COX

555 CALIFORNIA STREET
40TH FLOOR
SAN FRANCISCO, CA 94104

(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

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(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)

STATESTREET

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
18 19 25 28 50 51 62 67 99	PARTY-IN-INTEREST	6819101	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

METROPOLITAN LIFE INSURANCE COMPANY

13-5581829

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
73	PARTY-IN-INTEREST	5490372	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PRUDENTIAL INSURANCE COMPANY

22-1211670

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 67	PARTY-IN-INTEREST	5207108	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

PIMCO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 99	PARTY-IN-INTEREST	4490452	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

FIDELITY INVESTMENTS INSTITUTIONAL

04-2647786

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
37 64 99 50 65 60 49	PARTY-IN-INTEREST	3410007	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

THE LOOMIS, SAYLES & COMPANY, L.P.

04-3200030

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	3052716	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)

RBC CAPITAL MARKETS

41-1416330

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
67	PARTY-IN-INTEREST	2969825	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BRIDGEWATER

13-2871809

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	2726415	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

VANGUARD

23-1945930

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	2217575	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)

NEW YORK LIFE INSURANCE COMPANY

13-5582869

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 67	PARTY-IN-INTEREST	2208128	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MASSACHUSETTS MUTUAL LIFE INSURANCE

04-1590850

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
67	PARTY-IN-INTEREST	2080279	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	1291578	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

IBM

13-0871985

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
14 99 35 50	EMPLOYER	1145172	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

VOYA

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?
16	PARTY-IN-INTEREST	955989	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

MACKAY SHIELDS, LLC

13-5582869

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	895006	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)

BLACKROCK FINANCIAL MANAGEMENT

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	690966	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NEUBERGER BERMAN

02-0654486

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	552216	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JP MORGAN

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	485870	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

BARINGS LLC

51-0504477

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	460894	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FINANCIAL ENGINES

94-3250323

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
26 28	PARTY-IN-INTEREST	346926	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PRICEWATERHOUSECOOPERS LLP

13-4008324

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	PARTY-IN-INTEREST	315500	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)

NORTHEAST RETIREMENT SERVICES, INC.

04-2686260

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	PARTY-IN-INTEREST	284804	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	45525	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

IVINS, PHILLIPS AND BARKER

1700 PENNSYLVANIA AVENUE, NW
SUITE 600
WASHINGTON, DC 20006

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	PARTY-IN-INTEREST	34724	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

TOWERS WATSON

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16	PARTY-IN-INTEREST	27407	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MORNINGSTAR

22 WEST WASHINGTON STREET
CHICAGO, IL 60602

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN-INTEREST	21133	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

HAGER STRATEGIC

1320 19TH ST NW
WASHINGTON, DC 20036

(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?
70	PARTY-IN-INTEREST	16665	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)

JACKSON LEWIS

13-1863997

(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	8324	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BUCK CONSULTANTS

13-3954297

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16	PARTY-IN-INTEREST	7244	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ANDERSEN TAX LLC

100 FIRST STREET
SAN FRANCISCO, CA 94105

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

Part I Service Provider Information (continued)

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

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

Part I Service Provider Information (continued)

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

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

Part 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 2021 This Form is Open to Public Inspection.
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For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

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

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>VANGUARD EMPLOYEE BENEFIT INDEX FND</u>			
b Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>			
c EIN-PN <u>23-3080210-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>9031816021</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>VANGUARD TOTAL STOCK MRKT INDEX TRS</u>			
b Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>			
c EIN-PN <u>23-3046114-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>7912112590</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>VANGUARD RUSSELL 1000 VALUE INDX TR</u>			
b Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>			
c EIN-PN <u>22-6932951-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1126674412</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>VANGUARD RUSSELL 2000 VALUE INDX TR</u>			
b Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>			
c EIN-PN <u>22-6932945-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>724528970</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>VANGUARD EUROPEAN STOCK INDEX TRUST</u>			
b Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>			
c EIN-PN <u>20-4062712-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>446858673</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>VANGUARD RUSSELL 1000 GROWTH INDX T</u>			
b Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>			
c EIN-PN <u>22-6932947-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>2656616995</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>VANGUARD PACIFIC STOCK INDEX TRUST</u>			
b Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>			
c EIN-PN <u>20-4062727-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>326975257</u>	

a Name of MTIA, CCT, PSA, or 103-12 IE: [VANGUARD RUSSELL 2000 GROWTH INDX T](#)

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

c EIN-PN 22-6932966-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 864672110
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a Name of MTIA, CCT, PSA, or 103-12 IE: [PRIVEST](#)

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

c EIN-PN 22-1211670-020	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 426378325
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a Name of MTIA, CCT, PSA, or 103-12 IE: [AQR GLOBAL RISK PARITY ENHANCED LIQ](#)

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

c EIN-PN 90-6194032-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 487387596
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a Name of MTIA, CCT, PSA, or 103-12 IE: [BRIDGEWATER ALL WEATHER PORTFOLIO](#)

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

c EIN-PN 35-2427182-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 988017463
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a Name of MTIA, CCT, PSA, or 103-12 IE: [STATE STREET MSCI INDIA INDEX NON-L](#)

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

c EIN-PN 04-3339578-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 205391958
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a Name of MTIA, CCT, PSA, or 103-12 IE: [STATE STREET TRL MSCI EMERGING MKTS](#)

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

c EIN-PN 56-6670229-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 2545562
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a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

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

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

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

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

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

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

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

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

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> <div style="text-align: center; font-size: 1.2em; font-weight: bold;">2021</div> This Form is Open to Public Inspection.
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For calendar plan year 2021 or fiscal plan year beginning **01/01/2021** and ending **12/31/2021**

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

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

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

		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
9850000	0	2229	15831220	9850000	5981220

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

		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
1730000	0	0	2664706	0	2664706

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

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

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

Schedule G (Form 5500) 2021
v. 201209

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

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

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

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

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

Part II Schedule of Leases in Default or Classified as Uncollectible

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

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

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

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

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

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

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

Part III Nonexempt Transactions

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

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

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 <div style="border: 1px solid black; padding: 5px; display: inline-block;">2021</div> This Form is Open to Public Inspection
--	--	--

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021		
A Name of plan IBM 401 (K) PLUS PLAN	B Three-digit plan number (PN)	005
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985	

Part I	Asset and Liability Statement
---------------	--------------------------------------

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash.....	1a	31224518	21486780
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	745433418	400111712
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	1639449175	1428224799
(2) U.S. Government securities	1c(2)	9271485609	9528140063
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	2796642649	2371414565
(B) All other	1c(3)(B)	2866608179	2910520029
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	49742180	43192867
(B) Common	1c(4)(B)	11078026109	11991034326
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)	837958193	855181530
(8) Participant loans	1c(8)	201566150	168508107
(9) Value of interest in common/collective trusts	1c(9)	20545893222	23785580144
(10) Value of interest in pooled separate accounts	1c(10)	475881295	426378325
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	1179405214	988017463
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	8590580829	9713516881
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	2291698926	1973024037

		(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:		
(1)	Employer securities.....	1d(1) 952217755	950587393
(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 63553813421	67554919021
Liabilities			
g	Benefit claims payable	1g	
h	Operating payables	1h	
i	Acquisition indebtedness.....	1i	
j	Other liabilities.....	1j 1958692628	1657271718
k	Total liabilities (add all amounts in lines 1g through 1j)	1k 1958692628	1657271718
Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l 61595120793	65897647303

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) 487871248	
	(B) Participants	2a(1)(B) 1063925807	
	(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)	1551797055
b	Earnings on investments:		
(1)	Interest:		
	(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A) 91578	
	(B) U.S. Government securities	2b(1)(B) 117677140	
	(C) Corporate debt instruments	2b(1)(C) 296332239	
	(D) Loans (other than to participants)	2b(1)(D) 21381212	
	(E) Participant loans.....	2b(1)(E) 8491394	
	(F) Other	2b(1)(F) 32730828	
	(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)	476704391
(2)	Dividends: (A) Preferred stock.....	2b(2)(A) 3540490	
	(B) Common stock	2b(2)(B) 297873527	
	(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C) 714808123	
	(D) Total dividends. Add lines 2b(2)(A), (B), and (C)	2b(2)(D)	1016222140
(3)	Rents	2b(3)	
(4)	Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A) 38519277722	
	(B) Aggregate carrying amount (see instructions).....	2b(4)(B) 38589172916	
	(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)	-69895194
(5)	Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	
	(B) Other	2b(5)(B) 1209782330	
	(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)	1209782330

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		4956681949
(7) Net investment gain (loss) from pooled separate accounts.....	2b(7)		497030
(8) Net investment gain (loss) from master trust investment accounts.....	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities.....	2b(9)		116852625
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		555420360
c Other income.....	2c		-312474484
d Total income. Add all income amounts in column (b) and enter total.....	2d		9501588202
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	5206950097	
(2) To insurance carriers for the provision of benefits.....	2e(2)	376593	
(3) Other.....	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3).....	2e(4)		5207326690
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)	2042084	
(2) Contract administrator fees.....	2i(2)	3410007	
(3) Investment advisory and management fees.....	2i(3)	26275695	
(4) Other.....	2i(4)	5115608	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		36843394
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		5244170084
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d.....	2k		4257418118
l Transfers of assets:			
(1) To this plan.....	2l(1)		45108392
(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		27935826
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		
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?		X	
4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?		X	
4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)		X	
4j		X	
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		X	
4k		X	
l Has the plan failed to provide any benefit when due under the plan?		X	
4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)		X	
4m		X	
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			
5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?..... ☐ Yes ☒ No If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.			
5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)			
5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)	
5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☐ Yes ☐ No ☐ Not determined If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year _____.			

<div>SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Retirement Plan Information</div> <div>This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>► File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2021</div> <div>This Form is Open to Public Inspection.</div>
For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021		
A Name of plan IBM 401 (K) PLUS PLAN		B Three-digit plan number (PN) ► 005
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION		D Employer Identification Number (EIN) 13-0871985
Part I	Distributions	
All references to distributions relate only to payments of benefits during the plan year.		
1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....		1 0
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 04-6568107		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year		3 12690
Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)	
4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ☐ Yes ☐ No ☐ N/A If the plan is a defined benefit plan, go to line 8.		
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.		
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)		6a
b Enter the amount contributed by the employer to the plan for this plan year		6b
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....		6c
If you completed line 6c, skip lines 8 and 9.		
7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ☐ Yes ☐ No ☐ N/A		
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ☐ Yes ☐ No ☐ N/A		
Part III	Amendments	
9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box..... ☐ Increase ☐ Decrease ☐ Both ☐ No		
Part IV	ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.	
10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?		☐ Yes ☒ No
11 a Does the ESOP hold any preferred stock?		☐ Yes ☒ No
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)		☐ Yes ☒ No
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?		☐ Yes ☒ No
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule R (Form 5500) 2021 v. 201209		

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).....

14a

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).....

14b

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).....

14c

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

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

15a

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

15b

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

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

16a

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

16b

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

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

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

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

a Enter the percentage of plan assets held as:

Stock: _____% Investment-Grade Debt: _____% High-Yield Debt: _____% Real Estate: _____% Other: _____%

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

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

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

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

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

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

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

☐ Yes.

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

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

☐ No. Other. Provide explanation _____

ACCOUNTANT'S OPINION AND FINANCIAL STATEMENTS

Schedule H, Line 3

PLAN NAME: IBM 401(K) PLUS PLAN

PLAN SPONSOR'S NAME: INTERNATIONAL BUSINESS MACHINE CORPORATION

EIN: 13-0871985

PLAN NUMBER: 005

International Business Machine Corporation –IBM 401(K) Plus Plan, Financial Statements, 12/31/2021

IBM 401(k) Plus Plan
Financial Statements
December 31, 2021

IBM 401(k) PLUS PLAN

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



Report of Independent Auditors

To the Administrator of the IBM 401(k) Plus Plan

Opinion

We have audited the accompanying financial statements of the IBM 401(k) Plus Plan (the "Plan"), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), which comprise the statements of net assets available for benefits as of December 31, 2021 and 2020, and the related statement of changes in net assets available for benefits for the year ended December 31, 2021, including the related notes (collectively referred to as the "financial statements").

In our opinion, the accompanying financial statements present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2021 and 2020, and the changes in its net assets available for benefits for the year ended December 31, 2021, in accordance with accounting principles generally accepted in the United States of America.

Basis for Opinion

We conducted our audit in accordance with auditing standards generally accepted in the United States of America (US GAAS). Our responsibilities under those standards are further described in the Auditors' Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the Plan and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audit. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Responsibilities of Management 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, and for 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.

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for one year after the date the financial statements are available to be issued.

Management is also responsible for maintaining a current plan instrument, including all plan amendments, administering the plan, and determining that the plan's transactions that are presented and disclosed in the financial statements are in conformity with the plan's provisions, including maintaining sufficient records with respect to each of the participants, to determine the benefits due or which may become due to such participants.



Auditors' Responsibilities for the Audit of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with US GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with US GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal control relevant to the audit 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 Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for a reasonable period of time.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control-related matters that we identified during the audit.

Supplemental Schedules Required by ERISA

Our audit was conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental schedules of loans or fixed income obligations in default or classified as uncollectible at December 31, 2021 and of assets (held at end of year) at December 31, 2021 are presented for purposes 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 ERISA. Such information is the responsibility of 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 audit 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 US GAAS.

In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, including their form and content, are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion, the information in the accompanying supplemental schedules is fairly stated, in all material respects, in relation to the financial statements as a whole, and the form and content are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

A handwritten signature in black ink, appearing to read "Priemathuss Cooper".

June 17, 2022

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

	<u>2021</u>	<u>2020</u>
	(Dollars in thousands)	
Assets:		
Investments, at fair value (Note 3)	\$ 57,104,104	\$ 51,729,502
Investments in fully benefit-responsive investment contracts, at contract value (Note 5)	<u>9,104,455</u>	<u>9,739,727</u>
Total investments	66,208,559	61,469,229
Receivables:		
Notes receivable from participants	168,508	201,566
Income, sales proceeds and other receivables	<u>151,863</u>	<u>159,125</u>
Total receivables	<u>320,371</u>	<u>360,692</u>
Total assets	<u>66,528,930</u>	<u>61,829,921</u>
Liabilities:		
Payable for investments purchased	<u>912,349</u>	<u>837,576</u>
Total liabilities	<u>912,349</u>	<u>837,576</u>
Net assets available for benefits	<u><u>\$ 65,616,581</u></u>	<u><u>\$ 60,992,345</u></u>

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

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

	<u>2021</u>
	<u>(Dollars in thousands)</u>
Additions to net assets attributed to:	
Investment income/(loss):	
Net appreciation in fair value of investments	\$ 6,778,575
Interest income from investments	468,213
Dividends	<u>1,016,222</u>
	8,263,010
Interest income on notes receivable from participants.....	8,491
Contributions:	
Participants.....	1,063,926
Employer.....	<u>487,871</u>
	1,551,797
Transfers from acquired company benefit plans	45,108
Total additions	<u>9,868,407</u>
Deductions from net assets attributed to:	
Distributions to participants	5,207,327
Administrative expenses, net.....	<u>36,843</u>
Total deductions	<u>5,244,170</u>
Net increase in net assets during the year.....	4,624,237
Net assets available for benefits:	
Beginning of year	<u>60,992,345</u>
End of year	<u><u>\$ 65,616,581</u></u>

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

IBM 401(k) PLUS PLAN NOTES TO FINANCIAL STATEMENTS

NOTE 1 - DESCRIPTION OF THE PLAN

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

General

The Plan was established by resolution of International Business Machines Corporation’s Retirement Plans Committee (the “Committee”) effective July 1, 1983 and Plan assets are held in trust for the benefit of its participants. The Plan offers all eligible active, full-time and part-time regular and long-term supplemental United States (U.S.) employees of International Business Machines Corporation (“IBM”) and certain of its domestic related companies and partnerships an opportunity to defer from one to eighty percent of their eligible compensation for before-tax 401(k) and/or Roth 401(k) contributions to any of 34 primary investment funds and about 160 mutual funds in an “Expanded Choice - Mutual Funds tier.” In addition, participants are able to contribute up to ten percent of their eligible compensation on an after-tax basis. Annual contributions are subject to the legal limits permitted by Internal Revenue Service (“IRS”) regulations.

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

At December 31, 2021 and 2020, the number of participants with an account balance in the Plan was 166,735 and 170,646 respectively.

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

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

Administration

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

Contributions

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

participant is eligible for a 2 percent matching contribution and a 1 percent automatic contribution. A contribution equal to 5 percent of eligible compensation (referred to as a “Special Savings Award”) will be added to the accounts of participants who are non-exempt employees at each year-end, determinable on December 15, who participated in the Pension Credit Formula as of December 31, 2007 and have been continuously employed by IBM since that date. The Special Savings Award will be contributed to eligible participants on the last business day of the year.

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

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

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

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

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

Participants are able to choose to have their contributions invested entirely in one of, or in any combination of, the 34 primary funds and about 160 mutual funds in the Expanded Choice - Mutual Funds tier, in multiples of one percent. If participants do not make an investment election, then contributions will be invested in the default Target Retirement fund that most closely corresponds to the year in which they will reach age 65.

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

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

Participant Accounts

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

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

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

Contributions (with the exception of after-tax contributions and Roth 401(k) contributions) made to the Plan, as well as interest, dividends, or other earnings of the Plan are generally not included in the taxable income of the participant until withdrawal, at which time all earnings and contributions withdrawn generally are taxed as ordinary income to the participant. Additionally, withdrawals of pre-tax contributions by the participant before attaining age 59 1/2 are subject to a penalty tax of 10 percent unless an exception applies (e.g. at least 55 years of age when the participant terminates from IBM). After-tax contributions made to the Plan are not tax deferred, but are taxable income prior to the participant making the contribution. Any interest, dividends or other earnings on the after-tax contributions are generally not included in the taxable income of the participant until withdrawal, at which time all earnings withdrawn are generally taxed as ordinary income to the participant. Any distribution of earnings on after-tax contributions that are withdrawn by the participant before attaining age 59 1/2 are subject to a penalty tax of 10 percent unless an exception applies. Roth 401(k) contributions are not tax deferred, but are taxable income prior to the participant making the contribution. Interest, dividends or other earnings on Roth 401(k) contributions may not be taxable at withdrawal provided the participant has met the applicable rules.

Consistent with provisions established by the IRS, the Plan's 2021 limit on employee salary and performance pay deferrals was \$19,500. Participants who were age 50 or older during 2021 could take advantage of a higher 401(k) contribution limit of \$26,000. The 2021 maximum annual deferral amount for employees residing in Puerto Rico was limited by local government regulations to \$19,500. Puerto Rico participants who were age 50 or older in 2021 could take advantage of a higher contribution limit of \$21,000.

Vesting

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

Distributions

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

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

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

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

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

Participant Loans

Participants may borrow up to one-half of the value of their account balance, not to exceed \$50,000, within a twelve month period. Loans will be granted in \$1 increments subject to a minimum loan amount of \$500. Participants are limited to two simultaneous outstanding Plan loans. Repayment of a loan is made through semi-monthly payroll deductions. Loans originated under the Plan have a repayment term of one to four years for a general purpose loan or one to ten years for a primary residence loan. There are a limited number of outstanding loans originated under acquired company plans that were merged into the Plan having repayment terms greater than 10 years and up to a maximum term of 30 years. The loans originated under the Plan bear a fixed rate of interest, set quarterly, for the term of the loan, determined by the Plan administrator to be 1.25 points above the prime rate. The interest is credited to the participant's account as the semi-monthly repayments of principal and interest are made. Interest rates on outstanding loans at December 31, 2021 and 2020 ranged from 3.25 percent to 10.75 percent.

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

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

Termination of Service

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

Termination of the Plan

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

Risks and Uncertainties

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

Securities Lending

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

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

Loans are collateralized as either cash or non-cash, in an amount equal to 102 percent to 105 percent of the fair value of the loan. Cash collateral is invested in a U.S. government money market account. Non-cash collateral accepted in the program are securities issued or guaranteed by the U.S. government or its agencies. On December 31, 2021, the Plan had \$271 million of open loans backed by \$224 million of cash collateral and \$57 million of non-cash collateral (104 percent collateral). Securities lending may be permitted in certain commingled funds and in funds within the Expanded Choice – Mutual Funds tier. The prospectus for each fund will disclose if lending is permitted and the risks involved.

Kyndryl

On November 3, 2021, IBM completed the previously announced separation of its managed infrastructure services unit into a new public company with the distribution of 80.1 percent of the outstanding common stock of Kyndryl Holdings, Inc. (Kyndryl) to IBM stockholders on a pro rata basis. To effect the separation, IBM stockholders received one share of Kyndryl common stock for every five shares of IBM common stock held at the close of business on October 25, 2021, the record date for the distribution. Like any other employee terminated employment, Kyndryl employees with IBM 401(k) Plus Plan balances of at least \$1,000 at the date of the Spin Off had a choice to leave their IBM 401(k) Plus Plan account at IBM or roll it over to Kyndryl's 401(k) plan.

The Spin Off created the Kyndryl Stock Fund from the IBM Stock Fund - which is a fund closed to new investments. Gallagher Fiduciary Advisor LLC was hired as an independent fiduciary, and they have decided to liquidate the fund effective August 31, 2022.

NOTE 2 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Presentation

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

Use of Estimates

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

Valuation of Investments

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

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

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

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

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

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

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

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

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

Security Transactions and Related Investment Income

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

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

Administrative Expenses and Investment Management Fees

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

Revenue Sharing

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

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

NOTE 3 — INVESTMENTS

The following tables set forth by level, within the fair value hierarchy, the Plan's investments at fair value at December 31, 2021 and 2020.

Investments at Fair Value as of December 31, 2021

(Dollars in Thousands)	Level 1	Level 2	Level 3	Total
Equity:				
Equity mutual funds	\$ 6,894,192	\$ —	\$ 69	\$ 6,894,261
IBM Corporation common stock.....	950,587	—	—	950,587
Equity securities.....	6,882,406	5,073,337	629	11,956,372
Fixed income:				
Government securities	—	6,102,348	—	6,102,348
Corporate bonds	—	2,300,921	8	2,300,928
Mortgage and asset-backed securities.....	1,477	260,349	—	261,826
Fixed income mutual funds.....	1,338,807	—	—	1,338,807
Cash and cash equivalents	76,903	—	—	76,903
Derivatives.....	5,680	974	—	6,654

(Dollars in Thousands)	Level 1	Level 2	Level 3	Total
Other mutual funds	<u>1,683,744</u>	<u>—</u>	<u>—</u>	<u>1,683,744</u>
Subtotal	17,833,797	13,737,929	705	31,572,431
Investments measured at net asset value using the NAV practical expedient (1)				
	<u>—</u>	<u>—</u>	<u>—</u>	<u>25,531,672</u>
Total investments at fair value	<u>\$ 17,833,797</u>	<u>\$ 13,737,929</u>	<u>\$ 705</u>	<u>\$ 57,104,104</u>

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

There were no material purchases, sales or transfers into or out of Level 3 for the period ending December 31, 2021.

Investments at Fair Value as of December 31, 2020

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

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

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

Fair Value of Investments that Calculate Net Asset Value

The following table summarizes investments measured at fair value based on net asset value per share at December 31, 2021 and 2020, respectively:

Investments at fair value:	2021	2020
	(Dollars in thousands)	
Commingled Equity funds	\$ 23,090,255	\$ 19,911,639
Other funds	1,480,116	1,825,971
Short-term Investment funds	961,301	1,036,156
Total investments measured at net asset value using the NAV practical expedient	<u>\$ 25,531,672</u>	<u>\$ 22,773,766</u>

Generally, under ordinary market conditions, investments in the funds included in the table above provide daily market liquidity to Plan participants and the Plan, facilitating daily participant transactions (issuances and redemptions). Investment in some of these funds may be subject to redemption restrictions at the fund's discretion in limited situations including, but not limited to, a major market event, closure of a market on which any significant portion of the assets of the fund are invested, a situation deemed to be an emergency by the fund, and a situation in which price or value of the assets cannot be promptly and accurately ascertained. At December 31, 2021 and 2020, no funds were subject to redemption restrictions.

NOTE 4 — DERIVATIVES

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

Derivative instruments are carried at fair value. The net fair value of derivative financial instruments reported in investments, at fair value within the statement of net assets available for benefits was an asset of \$6.7 million and an asset of \$4.2 million as of December 31, 2021 and 2020, respectively. The gross notional amount of the derivative financial instruments was \$1.8 billion and \$898 million as of December 31, 2021 and 2020, respectively.

NOTE 5 — INVESTMENT CONTRACTS

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

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

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

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

- The Plan's failure to qualify under Section 401(a) or Section 401(k) of the Internal Revenue Code.

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

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

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

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

Investment Contracts at December 31,	2021	2020
	(Dollars in thousands)	
Contract value:		
Synthetic GICs	\$ 7,696,209	\$ 8,121,635
Separate account GICs	1,408,246	1,618,091
Total Investment Contracts	<u>\$ 9,104,455</u>	<u>\$ 9,739,727</u>

NOTE 6 - TAX STATUS

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

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

U.S. GAAP requires plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the Internal Revenue Service. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2021 and 2020, there are no uncertain positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements and does not believe this position will change in the next twelve months. The Plan is subject to routine audits by taxing jurisdictions.

NOTE 7 - RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500

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

	December 31,	
	2021	2020
	(Dollars in thousands)	
Net assets available for benefits per the financial statements	\$ 65,616,581	\$ 60,992,345
Plus:		
Adjustment from contract value to fair value for fully benefit-responsive investment contracts held by the Interest Income Fund	281,066	602,776
Net assets available for benefits per the Form 5500	<u>\$ 65,897,647</u>	<u>\$ 61,595,121</u>

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

	Year Ended December 31, 2021
	(Dollars in thousands)
Total investment income and interest income on notes receivable from participants per the financial statements	\$ 8,271,501
Less:	
Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2020	602,776
Plus:	
Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2021	281,066
Total investment income per the Form 5500	<u>\$ 7,949,791</u>

NOTE 8 - RELATED-PARTY TRANSACTIONS

At December 31, 2021, a significant portion of the Plan's assets were managed by SSGA, an affiliate of SSBT. SSBT also acts as the Trustee for the Plan and, therefore, these investments in addition to participant loans qualify as party-in-interest transactions. The Plan also pays a fee to the Trustee. These transactions qualify as party-in-interest transactions as well.

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

At December 31, 2021 and 2020, the Plan held 7,111,756 and 7,565,013 shares of IBM common stock valued at \$951 million and \$952 million, respectively. During the year ended December 31, 2021, purchases of IBM common stock by the Plan totaled \$89 million and sales of IBM common stock by the Plan totaled \$150 million.

IBM 401(k) PLUS PLAN AT DECEMBER 31, 2021
Schedule G, Part I - Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible

(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											
(a)* (b) Identity and address of Obligor	Security ID	Issue Date	Maturity Date	Interest Rate	Capitalized Interest	(d) Original amount of loan	Amount received during reporting year		(g) Unpaid balance at end of year	Amount Overdue	
							(e) Principal	(f) Interest		(h) Principal	(i) Interest
Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019.....	524 ESC7M6	12/21/2007	12/28/2017	6.75 %	— \$	9,850,000 \$	— \$	2,229 \$	15,831,220 \$	9,850,000 \$	5,981,220
Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019.....	524ESCXA3	5/17/2007	11/30/2056	5.86	—	1,730,000	—	—	2,664,706	—	2,664,706
Sigma Finance Corp., M&C Corp. Services LTD, Box 309GT, Ugland House, South Church St., George Town, Grand Cayman, Grand Cayman Islands.....	8265Q0XQ0	6/4/2007	6/4/2009	variable	—	10,000,000	—	—	9,439,900	9,384,053	55,847

* Party-in-interest

Schedule G, Part I - Overdue Loan Explanation

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

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

AT DECEMBER 31, 2021

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
	IBM Stock Fund			
*	International Business Machines Corporation Managed by State Street Global Advisors	IBM Common Stock 7,111,756 shares State Street Bank and Trust Company Government Short-Term Investment Fund		\$ 950,587,393 1,095,827
	Kyndryl Stock Fund			
	Managed by State Street Global Advisors and Gallagher Fiduciary Advisors, LLC	Kyndryl Common Stock 1,296,683 shares		23,429,981
	Mutual Funds			
	Administered by Fidelity	Expanded Choice - Mutual Funds (refer to Exhibit A - investments)		9,233,999,135
	Vanguard Emerging Markets Stock Index Fund	Vanguard Emerging Markets Stock Index Fund Institutional Plus Shares 1,404,915 shares		145,703,653
	Commingled Funds			
	Vanguard Employee Benefit Index Fund	Large Company Index		9,031,816,021
	Vanguard Total Stock Market Index Trust	Total Stock Market Index		7,912,112,590
	Vanguard Russell 1000 Growth Index Trust	Large Cap Growth Index		2,656,616,995
	Vanguard Russell 1000 Value Index Trust	Large Cap Value Index		1,126,674,412
	Bridgewater All Weather Portfolio III, LTD.	Balanced Fund		988,017,463
	Vanguard Russell 2000 Growth Index Trust	Small Cap Growth Index		864,672,110
	Vanguard Russell 2000 Value Index Trust	Small Cap Value Index		724,528,970
	AQR Global Risk Parity Enhanced Liquidity Fund	Balanced Fund		487,387,596
	Vanguard European Stock Index Trust	European Stock Index		446,858,673
	PanAgora	Balanced Fund		329,103,069
	Vanguard Pacific Stock Index Trust	Pacific Stock Index		326,975,257

* Party-In-Interest

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
Separately-Managed Funds				
	Managed by State Street Global Advisors	Total International Stock Market Index (refer to Exhibit B - investments)		\$5,516,925,453
	Managed by State Street Global Advisors	Small/Mid Cap Stock Index (refer to Exhibit C - investments)		4,890,078,099
	Managed by State Street Global Advisors	Inflation Protected Bond (refer to Exhibit D – investments)		2,762,389,038
	Managed by Neuberger Berman Fixed Income	Total Bond Market (refer to Exhibit E – investments)		1,898,201,739
	Managed by State Street Global Advisors	Real Estate Investment Trust (refer to Exhibit F - investments)		1,374,204,349
	Managed by Loomis, Sayles and Company	Total Bond Market (Refer to Exhibit G - investments)		1,220,822,919
	Managed by Western Asset Management Company	Total Bond Market (Refer to Exhibit H - investments)		572,059,575
	Managed by Pacific Investment Management Company (PIMCO)	Total Bond Market (refer to Exhibit I - investments)		551,305,104
	Managed by RW. Baird & Co.	Total Bond Market (Refer to Exhibit J – investments)		511,763,829
	Managed by State Street Global Advisors	International Real Estate Index (refer to Exhibit K – investments)		511,736,608
	Managed by Loomis, Sayles and Company	Long Term Credit (Refer to Exhibit L - investments)		503,954,429
	Managed by Western Asset Management Company	Long Term Credit (Refer to Exhibit M - investments)		335,194,977
	Managed by Pacific Investment Management Company (PIMCO)	High Yield and Emerging Markets Bond (refer to Exhibit N - investments)		334,776,316
	Managed by JP Morgan	High Yield Debt (refer to exhibit O - investments)		163,090,891
	Managed by Prudential	Emerging Markets Debt (refer to Exhibit P - investments)		162,266,613

* Party-In-Interest

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
	Separately-Managed Funds (continued)			
	Underlying assets managed by various investment companies	Interest Income Fund (refer to Exhibit Q - investments)		\$9,934,365,341
*	Mass Mutual Life Insurance Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.34%		
	Royal Bank of Canada	Synthetic GIC Wrapper Contract, Rate of Interest 2.27%		
*	State Street Bank and Trust Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.27%		
*	The Prudential Insurance Company of America	Synthetic GIC Wrapper Contract, Rate of Interest 2.11%		
*	New York Life Insurance Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.06%		
*	Voya Retirement Insurance and Annuity Company	Synthetic GIC Wrapper Contract, Rate of Interest 1.13%		
*	Metropolitan Life Insurance Company	Separate Account GIC Contract, Rate of Interest 2.31%		
*	Notes receivable from participants	Interest rates range: 3.25% - 10.75% Terms: one to thirty years		168,508,107
	Interest-Bearing Cash			
	Managed by State Street Global Advisors	State Street Bank and Trust Company Government Short-Term Investment Fund		488,688,345

* Party-In-Interest

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2021

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	AMCAP FUND	MUTUAL FUNDS	933,166	\$ 43,586,441
	AMERICAN BALANCED FUND	MUTUAL FUNDS	1,628,268	54,918,822
	AMERICAN FUNDS			
	FUNDAMENTAL INV	MUTUAL FUNDS	848,180	65,095,348
	AMERICAN MUTUAL FUND	MUTUAL FUNDS	802,575	43,059,298
	CAPITAL WORLD BOND FUND	MUTUAL FUNDS	486,054	9,777,473
	CAPITAL WORLD GROWTH AND INCOM	MUTUAL FUNDS	470,780	30,185,583
	DFA EMERGING MARKETS PORTFOLIO	MUTUAL FUNDS	865,372	27,594,953
	DFA EMERGING MARKETS VALUE POR	MUTUAL FUNDS	828,432	26,018,937
	DFA GLOBAL REAL ESTATE SECURIT	MUTUAL FUNDS	1,465,161	19,874,493
	DFA INTERNATIONAL SMALL COMPAN	MUTUAL FUNDS	712,881	15,650,643
	DFA INTERNATIONAL VALUE PORTFO	MUTUAL FUNDS	625,935	12,112,897
	DFA INTERNATIONAL VECTOR EQUIT	MUTUAL FUNDS	542,649	7,601,248
	DFA LARGE CAP INTERNATIONAL PO	MUTUAL FUNDS	564,212	15,618,855
	DFA US CORE EQUITY 1 PORTFOLIO	MUTUAL FUNDS	1,439,836	52,943,880
	DFA US SMALL CAP PORTFOLIO	MUTUAL FUNDS	824,506	39,195,255
	DFA US TARGETED VALUE PORTFOLI	MUTUAL FUNDS	1,996,015	60,816,859
	DFA US VECTOR EQUITY PORTFOLIO	MUTUAL FUNDS	569,540	14,248,381
	DODGE + COX BALANCED FUND	MUTUAL FUNDS	419,414	46,190,961
	DODGE + COX GLOBAL BOND FUND	MUTUAL FUNDS	1,003,470	11,661,480
	DODGE + COX GLOBAL STOCK FUND	MUTUAL FUNDS	1,299,665	18,891,414
	DODGE + COX INCOME FUND	MUTUAL FUNDS	6,143,362	86,808,616
	DODGE + COX INTERNATIONAL STOC	MUTUAL FUNDS	1,125,493	53,646,006
	DODGE + COX STOCK FUND	MUTUAL FUNDS	738,285	182,269,005
	EUROPACIFIC GROWTH FUND	MUTUAL FUNDS	819,742	53,592,694
	FIDELITY ADVISOR FLOATING RATE	MUTUAL FUNDS	2,502,742	23,886,221
	FIDELITY ADVISOR STRATEGIC INC	MUTUAL FUNDS	3,617,182	46,266,509
	FIDELITY BLUE CHIP GROWTH FUND	MUTUAL FUNDS	3,100,525	575,044,997
	FIDELITY CANADA FUND	MUTUAL FUNDS	260,959	17,002,372
	FIDELITY CAPITAL + INCOME FUND	MUTUAL FUNDS	10,020,859	113,172,808
	FIDELITY CHINA REGION FUND	MUTUAL FUNDS	1,705,617	74,566,951
	FIDELITY CONTRAFUND	MUTUAL FUNDS	19,357,716	366,946,891

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	FIDELITY CONVERTIBLE SECURITIES	MUTUAL FUNDS	1,001,742	36,805,419
	FIDELITY DIVERSIFIED INTERNATIONAL	MUTUAL FUNDS	538,408	26,264,889
	FIDELITY DIVIDEND GROWTH FUND	MUTUAL FUNDS	1,261,384	46,882,809
	FIDELITY EMERGING ASIA FUND	MUTUAL FUNDS	1,115,076	57,498,699
	FIDELITY EQUITY INCOME FUND	MUTUAL FUNDS	353,939	25,078,857
	FIDELITY EUROPE FUND/UNITED STATES	MUTUAL FUNDS	281,775	10,991,753
	FIDELITY FOCUSED STOCK FUND	MUTUAL FUNDS	1,653,013	57,876,754
	FIDELITY FREEDOM 2005 FUND	MUTUAL FUNDS	120,003	1,523,856
	FIDELITY FREEDOM 2010 FUND	MUTUAL FUNDS	374,939	5,896,938
	FIDELITY FREEDOM 2015 FUND	MUTUAL FUNDS	716,355	9,366,052
	FIDELITY FREEDOM 2020 FUND	MUTUAL FUNDS	2,342,488	39,110,515
	FIDELITY FREEDOM 2025 FUND	MUTUAL FUNDS	4,093,460	63,129,563
	FIDELITY FREEDOM 2030 FUND	MUTUAL FUNDS	2,639,731	51,359,167
	FIDELITY FREEDOM 2035 FUND	MUTUAL FUNDS	2,040,066	34,827,299
	FIDELITY FREEDOM 2040 FUND	MUTUAL FUNDS	1,452,854	17,876,091
	FIDELITY FREEDOM 2045 FUND	MUTUAL FUNDS	749,213	10,602,961
	FIDELITY FREEDOM 2050 FUND	MUTUAL FUNDS	515,313	7,379,194
	FIDELITY FREEDOM 2055 FUND	MUTUAL FUNDS	186,543	3,134,096
	FIDELITY FREEDOM 2060 FUND	MUTUAL FUNDS	116,468	1,759,882
	FIDELITY FREEDOM 2065 FUND	MUTUAL FUNDS	31,856	446,010
	FIDELITY FREEDOM INCOME FUND	MUTUAL FUNDS	577,120	6,842,808
	FIDELITY GNMA FUND	MUTUAL FUNDS	1,230,653	14,390,403
	FIDELITY GOVERNMENT INCOME FUND	MUTUAL FUNDS	2,020,751	21,678,739
	FIDELITY GROWTH COMPANY FUND	MUTUAL FUNDS	25,093,014	924,517,893
	FIDELITY GROWTH DISCOVERY FUND	MUTUAL FUNDS	1,329,402	74,847,150
	FIDELITY HIGH INCOME FUND	MUTUAL FUNDS	2,148,550	18,830,890
	FIDELITY INTERNATIONAL DISCOVERY	MUTUAL FUNDS	261,972	13,950,674
	FIDELITY INTERNATIONAL REAL ESTATE	MUTUAL FUNDS	746,839	10,777,974
	FIDELITY INTERNATIONAL SMALL CAP	MUTUAL FUNDS	653,224	21,324,714
	FIDELITY INTERNATIONAL SUSTAINABLE	MUTUAL FUNDS	72,682	986,545
	FIDELITY JAPAN FUND/UNITED STATES	MUTUAL FUNDS	427,169	8,419,192
	FIDELITY LARGE CAP STOCK FUND	MUTUAL FUNDS	828,152	35,203,701
	FIDELITY LATIN AMERICA FUND/UNITED STATES	MUTUAL FUNDS	767,291	14,899,577
	FIDELITY LEVERAGED COMPANY STOCK	MUTUAL FUNDS	1,055,296	50,725,847
	FIDELITY LIMITED TERM GOVERNMENT	MUTUAL FUNDS	2,574,128	26,171,399
	FIDELITY LOW PRICED STOCK FUND	MUTUAL FUNDS	1,006,720	54,500,536
	FIDELITY MAGELLAN FUND	MUTUAL FUNDS	2,827,279	43,632,525
	FIDELITY MID CAP STOCK FUND	MUTUAL FUNDS	1,288,206	54,518,846

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			Shares/ Par Value	
	FIDELITY NEW MARKETS			
	INCOME FU	MUTUAL FUNDS	1,285,804	18,507,349
	FIDELITY OTC PORTFOLIO	MUTUAL FUNDS	23,397,675	471,430,525
	FIDELITY OVERSEAS			
	FUND/UNITED	MUTUAL FUNDS	327,084	22,255,560
	FIDELITY PACIFIC BASIN FUND	MUTUAL FUNDS	553,365	21,781,108
	FIDELITY PURITAN TRUST FIDEL	MUTUAL FUNDS	3,689,682	113,624,047
	FIDELITY REAL ESTATE INCOME			
	FU	MUTUAL FUNDS	1,387,468	19,307,858
	FIDELITY REAL ESTATE			
	INVESTMEN	MUTUAL FUNDS	606,520	32,833,743
	FIDELITY SMALL CAP			
	DISCOVERY F	MUTUAL FUNDS	2,567,401	79,246,232
	FIDELITY SMALL CAP STOCK			
	FUND	MUTUAL FUNDS	1,398,670	28,165,208
	FIDELITY TOTAL BOND FUND	MUTUAL FUNDS	5,399,465	60,037,786
	FIDELITY TREND FUND	MUTUAL FUNDS	280,325	48,537,758
	FIDELITY VALUE FUND	MUTUAL FUNDS	3,945,867	58,388,592
	GROWTH FUND OF AMERICA/THE	MUTUAL FUNDS	1,521,777	114,162,442
	INTERNATIONAL GROWTH AND			
	INCOM	MUTUAL FUNDS	178,722	7,083,297
	INVESTMENT COMPANY OF			
	AMERICA/	MUTUAL FUNDS	462,530	24,208,315
	NEW ECONOMY FUND/THE	MUTUAL FUNDS	889,182	55,694,760
	NEW PERSPECTIVE FUND	MUTUAL FUNDS	990,281	66,340,157
	NEW WORLD FUND INC	MUTUAL FUNDS	823,564	71,413,140
	PIMCO ALL ASSET FUND	MUTUAL FUNDS	1,030,129	13,269,956
	PIMCO CLIMATE BOND FUND	MUTUAL FUNDS	2,799	28,510
	PIMCO			
	COMMODITYREALRETURN STRA	MUTUAL FUNDS	6,806,477	43,496,089
	PIMCO DIVERSIFIED INCOME			
	FUND	MUTUAL FUNDS	2,753,627	30,752,443
	PIMCO DYNAMIC BOND FUND	MUTUAL FUNDS	1,003,368	10,754,180
	PIMCO EMERGING MARKETS			
	BOND FU	MUTUAL FUNDS	1,049,924	10,892,563
	PIMCO EMERGING MARKETS			
	LOCAL C	MUTUAL FUNDS	495,271	3,079,067
	PIMCO HIGH YIELD FUND	MUTUAL FUNDS	2,267,776	20,701,325
	PIMCO INCOME FUND	MUTUAL FUNDS	2,143,820	25,919,891
	PIMCO INTERNATIONAL BOND			
	FUND	MUTUAL FUNDS	1,020,311	9,913,343
	PIMCO INTERNATIONAL BOND			
	FUND	MUTUAL FUNDS	2,456,440	26,579,432
	PIMCO INVESTMENT GRADE			
	CREDIT	MUTUAL FUNDS	4,283,766	46,207,803
	PIMCO LONG TERM US			
	GOVERNMENT	MUTUAL FUNDS	3,922,995	21,465,863
	PIMCO LOW DURATION ESG			
	FUND	MUTUAL FUNDS	852,374	8,249,313
	PIMCO LOW DURATION			
	FUND/UNITED	MUTUAL FUNDS	2,604,951	25,697,387
	PIMCO MORTGAGE BACKED			
	SECURITI	MUTUAL FUNDS	410,692	4,415,605
	PIMCO			
	REALESTATEREALRETURN STR	MUTUAL FUNDS	7,507,111	69,970,356
	PIMCO STOCKSPUS			
	FUND/UNITED S	MUTUAL FUNDS	3,271,462	42,971,537
	PIMCO TOTAL RETURN ESG FUND	MUTUAL FUNDS	1,032,992	9,704,630

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		Shares/ Par Value		
	PIMCO TOTAL RETURN FUND	MUTUAL FUNDS	5,473,587	56,801,414
	SMALLCAP WORLD FUND INC	MUTUAL FUNDS	652,761	54,700,547
	VANGUARD DIVIDEND GROWTH FUND	MUTUAL FUNDS	8,227,634	325,390,365
	VANGUARD EQUITY INCOME FUND	MUTUAL FUNDS	1,265,010	117,340,949
	VANGUARD EXPLORER FUND	MUTUAL FUNDS	654,730	78,617,254
	VANGUARD FTSE SOCIAL INDEX FUN	MUTUAL FUNDS	2,593,206	88,018,697
	VANGUARD GLOBAL EQUITY FUND	MUTUAL FUNDS	703,235	27,288,561
	VANGUARD GLOBAL ESG SELECT STO	MUTUAL FUNDS	7,690	329,770
	VANGUARD GLOBAL MINIMUM VOLATI	MUTUAL FUNDS	344,755	10,262,114
	VANGUARD GLOBAL WELLESLEY INCO	MUTUAL FUNDS	46,924	1,311,714
	VANGUARD GLOBAL WELLINGTON FUN	MUTUAL FUNDS	182,799	6,036,063
	VANGUARD GNMA FUND	MUTUAL FUNDS	1,821,456	19,292,688
	VANGUARD GROWTH AND INCOME FUN	MUTUAL FUNDS	787,537	82,961,398
	VANGUARD HIGH YIELD CORPORATE	MUTUAL FUNDS	8,141,572	48,924,490
	VANGUARD INST T/R 2015 INST	MUTUAL FUNDS	1,102,528	27,293,161
	VANGUARD INST T/R 2020 INST	MUTUAL FUNDS	2,239,732	61,467,448
	VANGUARD INST T/R 2025 INST	MUTUAL FUNDS	3,357,542	99,181,681
	VANGUARD INST T/R 2030 INST	MUTUAL FUNDS	2,463,033	76,135,698
	VANGUARD INST T/R 2035 INST	MUTUAL FUNDS	1,594,966	51,275,736
	VANGUARD INST T/R 2040 INST	MUTUAL FUNDS	1,219,513	40,770,607
	VANGUARD INST T/R 2045 INST	MUTUAL FUNDS	853,913	29,564,699
	VANGUARD INST T/R 2050 INST	MUTUAL FUNDS	617,217	21,524,909
	VANGUARD INST T/R 2055 INST	MUTUAL FUNDS	314,304	11,094,825
	VANGUARD INST T/R 2060 INST	MUTUAL FUNDS	28,773	1,031,124
	VANGUARD INST T/R 2065 INST	MUTUAL FUNDS	56,364	1,840,110
	VANGUARD INST T/R INC INST	MUTUAL FUNDS	648,613	16,061,770
	VANGUARD INTERMEDIATE TERM BON	MUTUAL FUNDS	5,283,860	63,373,077
	VANGUARD INTERMEDIATE TERM INV	MUTUAL FUNDS	3,810,906	38,182,497
	VANGUARD INTERMEDIATE TERM TRE	MUTUAL FUNDS	4,173,103	47,541,510
	VANGUARD INTERNATIONAL EXPLORE	MUTUAL FUNDS	724,814	15,538,241
	VANGUARD INTERNATIONAL GROWTH	MUTUAL FUNDS	1,036,718	145,362,750
	VANGUARD INTERNATIONAL VALUE F	MUTUAL FUNDS	535,831	22,485,558
	VANGUARD LONG TERM BOND INDEX	MUTUAL FUNDS	1,226,179	19,158,948
	VANGUARD LONG TERM INVESTMENT	MUTUAL FUNDS	4,690,244	51,677,546
	VANGUARD LONG TERM TREASURY FU	MUTUAL FUNDS	3,964,515	51,160,067
	VANGUARD MID CAP GROWTH FUND	MUTUAL FUNDS	3,344,978	91,011,074
	VANGUARD MID CAP INDEX FUND	MUTUAL FUNDS	1,941,934	136,572,150

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		Shares/ Par Value		
	VANGUARD PRIMECAP CORE FUND	MUTUAL FUNDS	3,862,062	130,471,927
	VANGUARD SELECTED VALUE FUND	MUTUAL FUNDS	1,234,615	38,316,893
	VANGUARD SHORT TERM BOND INDEX	MUTUAL FUNDS	4,669,228	49,955,346
	VANGUARD SHORT TERM FEDERAL FU	MUTUAL FUNDS	3,719,080	40,037,973
	VANGUARD SHORT TERM INVESTMENT	MUTUAL FUNDS	7,661,648	82,987,734
	VANGUARD SHORT TERM TREASURY F	MUTUAL FUNDS	8,450,146	90,110,825
	VANGUARD SMALL CAP INDEX FUND	MUTUAL FUNDS	908,817	99,465,580
	VANGUARD STAR FUND	MUTUAL FUNDS	1,078,429	34,611,954
	VANGUARD STRATEGIC EQUITY FUND	MUTUAL FUNDS	931,621	35,882,354
	VANGUARD TOTAL BOND MARKET IND	MUTUAL FUNDS	115,648	1,314,377
	VANGUARD US GROWTH FUND	MUTUAL FUNDS	1,128,009	191,960,725
	VANGUARD US MULTIFACTOR FUND	MUTUAL FUNDS	101,759	3,522,168
	VANGUARD WELLESLEY INCOME FUND	MUTUAL FUNDS	3,056,858	215,333,838
	VANGUARD WELLINGTON FUND	MUTUAL FUNDS	2,961,736	249,742,385
	VANGUARD WINDSOR FUND	MUTUAL FUNDS	442,530	36,404,943
	WASHINGTON MUTUAL INVESTORS FU	MUTUAL FUNDS	787,271	47,935,218
	Total: EXHIBIT A - Expanded Choice Mutual Funds			\$ 9,233,999,135

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2021

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	1+1 AG	COMMON STOCK	7,474	\$ 204,044
	29METALS LTD	COMMON STOCK	44,748	99,486
	360 DIGITECH INC	ADR USD.00001	14,600	334,778
	360 SECURITY TECHNOLOGY IN			
	A	COMMON STOCK CNY1.0	32,200	144,933
	361 DEGREES INTERNATIONAL	COMMON STOCK HKD.1	140,000	71,655
	37 INTERACTIVE ENTERTAINME			
	A	COMMON STOCK CNY1.0	23,000	97,491
	3I GROUP PLC	COMMON STOCK GBP.738636	166,025	3,250,420
	3SBIO INC	COMMON STOCK USD.00001	209,000	174,348
	51JOB INC ADR	ADR USD.0001	5,800	283,794
	77 BANK LTD/THE	COMMON STOCK	9,800	113,624
	888 HOLDINGS PLC	COMMON STOCK GBP.005	63,281	258,122
	A LIVING SMART CITY			
	SERVICES	COMMON STOCK CNY1.0	70,750	120,810
	A.G. BARR PLC	COMMON STOCK GBP.04167	2,401	106,882
	A2 MILK CO LTD	COMMON STOCK	144,761	587,971
	A2A SPA	COMMON STOCK EUR.52	264,673	514,756
	AAC TECHNOLOGIES			
	HOLDINGS IN	COMMON STOCK USD.01	141,000	555,584
	AAK AB	COMMON STOCK	28,303	610,141
	AALBERTS NV	COMMON STOCK EUR.25	19,538	1,284,068
	AAREAL BANK AG	COMMON STOCK	10,174	332,778
	AB DYNAMICS PLC	COMMON STOCK	2,499	59,917
	AB SCIENCE SA	COMMON STOCK EUR.01	4,947	67,511
	ABACUS PROPERTY GROUP	REIT	72,495	199,826
	ABB LTD REG	COMMON STOCK CHF.12	293,216	11,172,519
	ABC ARBITRAGE	COMMON STOCK EUR.016	6,478	52,596
	ABC MART INC	COMMON STOCK	5,600	239,770
	ABCAM PLC	COMMON STOCK GBP.002	35,240	827,197
	ABDULLAH AL OTHAIM			
	MARKETS	COMMON STOCK SAR10.	7,480	215,532
	ABLBIO LNC	COMMON STOCK KRW500.0	4,716	87,582
	ABN AMRO BANK NV CVA	DUTCH CERT EUR1.0	66,758	980,270
	ABOITIZ EQUITY VENTURES			
	INC	COMMON STOCK PHP1.	342,380	365,408
	ABOUT YOU HOLDING SE	COMMON STOCK	6,297	145,163
	ABRDN PLC	COMMON STOCK GBP.1396825	356,244	1,161,867
	ABSA GROUP LTD	COMMON STOCK ZAR2.0	131,550	1,257,087
	ABSOLUTE SOFTWARE			
	CORPORATIO	COMMON STOCK	6,900	64,786
	ABU DHABI COMMERCIAL			
	BANK	COMMON STOCK AED1.	431,483	1,001,537
	ABU DHABI NATIONAL OIL CO			
	FO	COMMON STOCK AED.08	424,556	493,188
	ACADEMEDIA AB	COMMON STOCK SEK1.0	18,243	111,594
	ACBEL POLYTECH INC	COMMON STOCK TWD10.	71,095	93,738
	ACCENT GROUP LTD	COMMON STOCK	31,219	55,665

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		Shares/ Par Value		
	ACCIONA SA	COMMON STOCK EUR1.	3,746	713,074
	ACCOR SA	COMMON STOCK EUR3.0	31,838	1,029,145
	ACCTON TECHNOLOGY CORP	COMMON STOCK TWD10.0	91,685	861,724
	ACE HARDWARE INDONESIA	COMMON STOCK IDR10.	819,700	73,614
	ACE TECHNOLOGIES CORP	COMMON STOCK KRW500.	5,221	65,494
	ACEA SPA	COMMON STOCK EUR5.16	9,661	205,570
	ACER INC	COMMON STOCK TWD10.	606,953	666,562
	ACERINOX SA	COMMON STOCK EUR.25	27,715	355,900
	ACKERMANS + VAN HAAREN	COMMON STOCK	4,191	804,511
	ACLARA RESOURCES INC	COMMON STOCK	6,058	6,901
	ACS ACTIVIDADES CONS Y SERV	COMMON STOCK EUR.5	48,830	1,308,201
	ACTIVIA PROPERTIES INC	REIT	116	419,055
	ADARO ENERGY INDONESIA			
	TBK P	COMMON STOCK IDR100.0	4,647,500	733,752
	ADASTRIA CO LTD	COMMON STOCK	4,900	68,822
	ADBRI LTD	COMMON STOCK	71,856	147,677
	ADCOCK INGRAM HOLDINGS LTD	COMMON STOCK ZAR.001	32,881	103,970
	ADDTECH AB B SHARES	COMMON STOCK SEK.75	38,904	917,857
	ADECCO GROUP AG REG	COMMON STOCK CHF.1	26,339	1,346,681
	ADEKA CORP	COMMON STOCK	14,800	329,970
	ADESSO SE	COMMON STOCK	473	112,227
	ADEVINTA ASA	COMMON STOCK NOK.2	36,574	485,424
	ADIDAS AG	COMMON STOCK	32,233	9,285,416
	ADIMMUNE CORP	COMMON STOCK TWD10.0	51,000	82,315
	ADLER GROUP SA	COMMON STOCK	11,697	143,830
	ADMIRAL GROUP PLC	COMMON STOCK GBP.001	32,631	1,396,000
	ADP	COMMON STOCK EUR3.0	5,489	708,404
	ADVA OPTICAL NETWORKING SE	COMMON STOCK	7,251	116,094
	ADVAN GROUP CO LTD	COMMON STOCK	7,200	60,717
	ADVANCE RESIDENCE INVESTMENT	REIT	222	733,777
	ADVANCED CERAMIC X CORP	COMMON STOCK TWD10.0	8,000	101,651
	ADVANCED ENERGY SOLUTION HOL	COMMON STOCK TWD10.0	5,000	329,669
	ADVANCED INFO SERVICE FOR RG	FOREIGN SH. THB1.0 A	203,298	1,399,747
	ADVANCED MEDICAL SOLUTIONS	COMMON STOCK GBP.05	3	150,553
	ADVANCED MICRO FABRICATION A	COMMON STOCK CNY1.0	6,248	124,079
	ADVANCED PETROCHEMICALS CO	COMMON STOCK SAR10.	17,991	337,204
	ADVANCED WIRELESS SEMICONDUCT	COMMON STOCK TWD10.	24,000	122,524
	ADVANTAGE ENERGY LTD	COMMON STOCK	32,400	190,068
	ADVANTECH CO LTD	COMMON STOCK TWD10.	70,519	1,007,728
	ADVANTEST CORP	COMMON STOCK	33,900	3,179,461
	ADYEN NV	COMMON STOCK EUR.01	3,341	8,730,821
	AECC AVIATION POWER CO A	COMMON STOCK CNY1.0	24,500	243,969
	AECI LTD	COMMON STOCK ZAR1.0	34,989	245,532
	AECON GROUP INC	COMMON STOCK	12,600	168,379
	AEDIFICA	REIT	5,276	689,480

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			Shares/ Par Value	
	AEGON NV	COMMON STOCK EUR.12	313,302	1,559,650
	AENA SME SA	COMMON STOCK	11,524	1,818,224
	AEON CO LTD	COMMON STOCK	110,600	2,602,063
	AEON DELIGHT CO LTD	COMMON STOCK	3,900	113,878
	AEON FINANCIAL SERVICE CO LT	COMMON STOCK	18,600	200,634
	AEON MALL CO LTD	COMMON STOCK	19,800	282,187
	AEON REIT INVESTMENT CORP	REIT	268	374,940
	AERCAP HOLDINGS NV	COMMON STOCK EUR.01	24,133	1,578,781
	AEROFLOT PJSC	COMMON STOCK RUB1.0	102,600	80,623
	AES ANDES SA	COMMON STOCK	486,862	75,964
	AFI PROPERTIES LTD	COMMON STOCK ILS1.0	7,173	474,746
	AFRICAN RAINBOW MINERALS LTD	COMMON STOCK ZAR.05	28,114	407,311
	AFRY AB	COMMON STOCK SEK2.5	16,685	466,133
	AFTERPAY LTD	COMMON STOCK	38,186	2,284,051
	AG GROWTH INTERNATIONAL INC	COMMON STOCK	3,400	85,273
	AGC INC	COMMON STOCK	32,600	1,554,361
	AGEAS	COMMON STOCK	31,910	1,652,410
	AGFA GEVAERT NV	COMMON STOCK	26,108	112,473
	AGILE GROUP HOLDINGS LTD	COMMON STOCK HKD.1	351,000	190,475
	AGILITY	COMMON STOCK KWD.1	208,040	649,889
	AGL ENERGY LTD	COMMON STOCK	106,722	476,537
	AGNICO EAGLE MINES LTD	COMMON STOCK	42,234	2,246,528
	AGORA INC ADR	ADR	8,200	132,922
	AGRICULTURAL BANK OF CHINA A	COMMON STOCK CNY1.0	1,172,993	540,807
	AGRICULTURAL BANK OF CHINA H	COMMON STOCK CNY1.0	5,320,000	1,829,498
	AGUAS ANDINAS SA A	COMMON STOCK	413,779	75,282
	AI HOLDINGS CORP	COMMON STOCK	7,400	123,654
	AIA GROUP LTD	COMMON STOCK	2,073,600	20,908,184
	AIB GROUP PLC	COMMON STOCK EUR.625	152,200	370,458
	AICA KOGYO CO LTD	COMMON STOCK	9,200	265,675
	AIDA ENGINEERING LTD	COMMON STOCK	8,200	76,132
	AIER EYE HOSPITAL GROUP CO A	COMMON STOCK CNY1.0	61,522	408,101
	AIFUL CORP	COMMON STOCK	56,300	174,070
	AIN HOLDINGS INC	COMMON STOCK	4,400	218,957
	AIR ARABIA PJSC	COMMON STOCK AED1.	336,344	132,646
	AIR CANADA	COMMON STOCK	24,200	557,094
	AIR CHINA LTD A	COMMON STOCK CNY1.0	67,500	96,754
	AIR CHINA LTD H	COMMON STOCK CNY1.0	438,000	305,651
	AIR FRANCE KLM	COMMON STOCK EUR1.0	39,716	174,683
	AIR LIQUIDE SA	COMMON STOCK EUR5.5	79,438	14,108,174
	AIR NEW ZEALAND LTD	COMMON STOCK	175,431	181,400
	AIR WATER INC	COMMON STOCK	33,000	509,002
	AIRBOSS OF AMERICA CORP	COMMON STOCK	3,600	131,732
	AIRBUS SE	COMMON STOCK EUR1.0	98,810	12,857,513
	AIRPORT CITY LTD	COMMON STOCK ILS.01	13,110	293,675
	AIRPORTS OF THAILAND PCL FOR	FOREIGN SH. THB1.0 A	820,000	1,497,381
	AIRTAC INTERNATIONAL GROUP	COMMON STOCK TWD10.0	28,422	1,044,411

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			Shares/ Par Value	
	AIRTEL AFRICA PLC	COMMON STOCK USD.5	128,328	232,027
	AIRTRIP CORP	COMMON STOCK	2,200	58,664
	AININ CORP	COMMON STOCK	25,100	961,366
	AIXTRON SE	COMMON STOCK NPV	19,194	391,103
	AJ BELL PLC	COMMON STOCK GBP.000125	49,020	251,329
	AJINOMOTO CO INC	COMMON STOCK	78,800	2,393,179
	AK MEDICAL HOLDINGS LTD	COMMON STOCK HKD.01	56,000	47,478
	AKER ASA A SHARES	COMMON STOCK NOK28.	4,119	384,729
	AKER BP ASA	COMMON STOCK NOK1.0	21,220	650,952
	AKESO INC	COMMON STOCK USD.00001	49,000	213,704
	AKKA TECHNOLOGIES	COMMON STOCK EUR1.53	2,315	127,177
	AKR CORPORINDO TBK PT	COMMON STOCK IDR20.0	250,200	72,142
	AKTIA BANK OYJ	COMMON STOCK NPV	9,038	126,140
	AKZO NOBEL N.V.	COMMON STOCK EUR.5	33,170	3,647,170
	AL HAMMADI CO FOR DEVELOPMEN	COMMON STOCK SAR10.0	9,973	106,867
	AL RAJHI BANK	COMMON STOCK SAR10.	207,776	7,824,220
	AL RAJHI CO FOR CO OPERATIVE	COMMON STOCK QAR10.	2,714	56,163
	ALAMOS GOLD INC CLASS A	COMMON STOCK	68,425	527,075
	ALBIOMA SA	COMMON STOCK EUR.0385	4,903	191,173
	ALCHIP TECHNOLOGIES LTD	COMMON STOCK TWD10.0	10,000	367,972
	ALCON INC	COMMON STOCK CHF.04	83,715	7,376,111
	ALD SA	COMMON STOCK EUR1.5	17,366	255,343
	ALDAR PROPERTIES PJSC	COMMON STOCK AED1.0	655,373	711,746
	ALDREES PETROLEUM AND TRANSP	COMMON STOCK SAR10.	6,233	110,848
	ALEXANDER FORBES GROUP HOLDI	COMMON STOCK	159,178	44,773
	ALFA LAVAL AB	COMMON STOCK SEK2.84	57,841	2,309,716
	ALFEN BEHEER B.V.	COMMON STOCK EUR.1	4,101	411,630
	ALFRESA HOLDINGS CORP	COMMON STOCK	32,400	431,368
	ALGONQUIN POWER + UTILITIES	COMMON STOCK	105,595	1,718,305
	ALIANSCOE SONAE SHOPPING CENT	COMMON STOCK	35,700	138,889
	ALIBABA GROUP HOLDING LTD	USD.000003125	2,536,000	38,459,183
	ALIBABA GROUP HOLDING SP ADR	ADR USD.000025	3,812	452,827
	ALIBABA HEALTH INFORMATION T	COMMON STOCK HKD.01	694,200	587,492
	ALIBABA PICTURES GROUP LTD	COMMON STOCK HKD.25	2,420,000	220,416
	ALIMAK GROUP AB	COMMON STOCK SEK.02	8,775	110,742
	ALIMENTATION COUCHE TARD INC	COMMON STOCK	147,700	6,197,285
	ALIMTIAZ INVESTMENT GROUP	COMMON STOCK KWD.1	124,980	48,730
	ALINMA BANK	COMMON STOCK SAR10.0	166,221	1,057,689
	ALIOR BANK SA	COMMON STOCK PLN10.0	20,990	284,646
	ALK ABELLO A/S	COMMON STOCK DKK10.	1,130	592,439
	ALLEGRO.EU SA	COMMON STOCK PLN.01	43,173	414,456
	ALLIANCE BANK MALAYSIA BHD	COMMON STOCK	315,700	216,725
	ALLIANCE GLOBAL GROUP INC	COMMON STOCK PHP1.	1,349,200	312,199

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*.	ALLIANCE PHARMA PLC	COMMON STOCK GBP.01	68,305	100,642
	ALLIANZ SE REG	COMMON STOCK	69,799	16,482,995
	ALLIED PROPERTIES REAL ESTAT	REIT	11,300	393,172
	ALLKEM LTD	COMMON STOCK	37,759	735,740
	ALLREAL HOLDING AG REG	COMMON STOCK CHF50.0	2,439	539,106
	ALM. BRAND A/S	COMMON STOCK DKK1.0	108,230	210,470
	ALMARAI CO	COMMON STOCK SAR10.0	42,403	550,218
	ALMIRALL SA	COMMON STOCK EUR.12	11,993	153,241
	ALONY HETZ PROPERTIES + INV	COMMON STOCK ILS1.0	21,868	406,560
	ALPHA FX GROUP PLC	COMMON STOCK	4,453	131,777
	ALPHA SERVICES AND HOLDINGS	COMMON STOCK EUR.3	238,431	291,950
	ALPHAMAB ONCOLOGY	COMMON STOCK USD.000002	63,000	109,914
	ALPHAWAVE IP GROUP PLC	COMMON STOCK GBP.01	45,042	122,528
	ALPS ALPINE CO LTD	COMMON STOCK	35,400	333,595
	ALROSA PJSC	COMMON STOCK RUB.5	471,798	770,602
	ALS LTD	COMMON STOCK	89,737	853,840
	ALSEA SAB DE CV	COMMON STOCK	76,900	143,016
	ALSO HOLDING AG REG	COMMON STOCK CHF1.0	1,140	372,838
	ALSTOM	COMMON STOCK EUR7.0	43,400	1,930,212
	ALSTRIA OFFICE REIT AG	REIT	28,173	625,337
	ALTAGAS LTD	COMMON STOCK	49,000	1,059,407
	ALTAREA	REIT EUR15.279999999999999	694	132,314
	ALTECH CORP	COMMON STOCK	5,500	90,802
	ALTEN SA	COMMON STOCK EUR1.016399	4,956	889,508
	ALTEOGEN INC	COMMON STOCK KRW500.0	4,606	292,305
	ALTIUM LTD	COMMON STOCK	18,928	619,462
	ALTIUS MINERALS CORPORATION	COMMON STOCK	6,700	92,346
	ALTRI SGPS SA	COMMON STOCK EUR.125	46,857	297,281
	ALTUS GROUP LTD	COMMON STOCK	7,200	404,532
	ALUJAIN HOLDING	COMMON STOCK SAR10.0	5,751	82,544
	ALUMINA LTD	COMMON STOCK	462,800	629,765
	ALUMINUM CORP OF CHINA LTD A	COMMON STOCK CNY1.0	142,300	136,349
	ALUMINUM CORP OF CHINA LTD H	COMMON STOCK CNY1.0	860,000	474,974
	ALUPAR INVESTIMENTO SA UNIT	UNIT	40,900	176,980
	AMADA CO LTD	COMMON STOCK	59,200	585,644
	AMADEUS FIRE AG	COMMON STOCK	970	200,766
	AMADEUS IT GROUP SA	COMMON STOCK EUR.01	76,623	5,155,014
	AMANAT HOLDINGS PJSC	COMMON STOCK AED1.0	129,435	40,525
	AMANO CORP	COMMON STOCK	9,900	226,909
	AMATA CORP PUBLIC CO LTD FOR	FOREIGN SH. THB1.0 A	508,228	319,497
	AMBEA AB	COMMON STOCK SEK.024968	5,628	37,517
	AMBEV SA	COMMON STOCK	877,925	2,473,104
	AMBU A/S B	COMMON STOCK DKK.5	28,047	733,176
	AMERICA MOVIL SAB DE C SER L	COMMON STOCK	5,792,962	6,136,888
	AMERICANAS SA	COMMON STOCK	79,882	452,485

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	AMG ADVANCED METALLURGICAL	COMMON STOCK EUR.02	858	27,589
	AMLAK INTERNATIONAL FOR REAL	COMMON STOCK	5,378	30,289
	AMMB HOLDINGS BHD	COMMON STOCK	336,125	255,778
	AMOREPACIFIC CORP	COMMON STOCK KRW500.0	6,270	874,192
	AMOREPACIFIC GROUP	COMMON STOCK KRW500.0	5,409	200,375
	AMOT INVESTMENTS LTD	COMMON STOCK ILS1.0	30,410	246,896
	AMP LTD	COMMON STOCK	631,508	463,905
	AMPLIFON SPA	COMMON STOCK EUR.02	20,388	1,094,294
	AMPOL LTD	COMMON STOCK	40,862	881,420
	AMREST HOLDINGS SE	COMMON STOCK EUR.1	26,626	182,236
	AMS OSRAM AG	COMMON STOCK	46,181	835,453
	AMUNDI SA	COMMON STOCK EUR2.5	10,066	829,985
	ANA HOLDINGS INC	COMMON STOCK	26,500	553,386
	ANAERGIA INC SUB VOTING SHR	COMMON STOCK	7,600	119,884
	ANDLAUER HEALTHCARE GROUP IN	COMMON STOCK	1,900	81,271
	ANDRITZ AG	COMMON STOCK	13,070	672,667
	ANEKA TAMBANG TBK	COMMON STOCK IDR100.0	1,446,426	228,238
	ANGEL YEAST CO LTD A	COMMON STOCK CNY1.0	8,500	80,550
	ANGES INC	COMMON STOCK	19,500	64,795
	ANGLO AMERICAN PLATINUM LTD	COMMON STOCK ZAR.1	11,485	1,305,989
	ANGLO AMERICAN PLC	COMMON STOCK USD.54945	210,531	8,963,515
	ANGLOGOLD ASHANTI LTD	COMMON STOCK ZAR.25	74,543	1,553,697
	ANHEUSER BUSCH INBEV SA/NV	COMMON STOCK	129,615	7,838,366
	ANHUI CONCH CEMENT CO LTD A	COMMON STOCK CNY1.0	43,500	275,045
	ANHUI CONCH CEMENT CO LTD H	COMMON STOCK CNY1.0	228,000	1,139,194
	ANHUI GUJING DISTILLERY CO A	COMMON STOCK CNY1.0	4,200	160,786
	ANHUI GUJING DISTILLERY CO B	COMMON STOCK CNY1.	18,400	261,948
	ANHUI KOUZI DISTILLERY CO A	COMMON STOCK CNY1.0	6,100	67,872
	ANHUI YINGJIA DISTILLERY C A	COMMON STOCK CNY1.0	6,800	74,144
	ANICOM HOLDINGS INC	COMMON STOCK	10,000	72,000
	ANIMA HOLDING SA	COMMON STOCK	211,047	318,020
	ANIMA HOLDING SPA	COMMON STOCK NPV	57,265	289,980
	ANJOY FOODS GROUP CO LTD A	COMMON STOCK CNY1.0	2,500	67,017
	ANRITSU CORP	COMMON STOCK	25,100	387,360
	ANSELL LTD	COMMON STOCK	23,991	549,002
	ANTA SPORTS PRODUCTS LTD	COMMON STOCK HKD.1	203,000	3,045,987
	ANTOFAGASTA PLC	COMMON STOCK GBP.05	67,327	1,224,597
	AO WORLD PLC	COMMON STOCK GBP.0025	49,213	73,725
	AOKI HOLDINGS INC	COMMON STOCK	15,200	81,453
	AOZORA BANK LTD	COMMON STOCK	22,000	480,774
	AP MEMORY TECHNOLOGY CORP	COMMON STOCK TWD5.0	14,000	251,333

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	AP MOLLER MAERSK A/S A	COMMON STOCK DKK1000.0	554	1,844,411
	AP MOLLER MAERSK A/S B	COMMON STOCK DKK1000.0	1,122	4,021,741
	APA GROUP	STAPLED SECURITY	212,562	1,556,269
	APELOA PHARMACEUTICAL CO A	COMMON STOCK CNY1.0	12,000	66,109
	APERAM	COMMON STOCK	8,574	465,497
	APG SGA SA	COMMON STOCK CHF2.6	246	53,696
	APPEN LTD	COMMON STOCK	19,927	161,078
	APPLUS SERVICES SA	COMMON STOCK EUR.1	25,099	230,580
	ARA LOGOS LOGISTICS TRUST	REIT	199,783	133,360
	ARAB NATIONAL BANK	COMMON STOCK SAR10.	101,768	617,746
	ARABIAN CEMENT	COMMON STOCK SAR10.	8,311	83,661
	ARATA CORP	COMMON STOCK	2,300	87,988
	ARB CORP LTD	COMMON STOCK	13,774	526,049
	ARBONIA AG	COMMON STOCK CHF4.2	8,856	200,219
	ARC RESOURCES LTD	COMMON STOCK	122,103	1,111,653
	ARCA CONTINENTAL SAB DE CV	COMMON STOCK	76,000	482,850
	ARCADIS NV	COMMON STOCK EUR.02	14,016	676,389
	ARCELOMITTAL	COMMON STOCK	124,458	3,998,668
	ARCLAND SAKAMOTO CO LTD	COMMON STOCK	4,900	69,750
	ARCLAND SERVICE HOLDINGS CO	COMMON STOCK	1,100	21,628
	ARCS CO LTD	COMMON STOCK	6,800	125,965
	ARENA REIT	REIT	58,309	209,746
	ARGENTINE PESO	FOREIGN CURRENCY	1,346	13
	ARGENX SE	COMMON STOCK	7,643	2,698,234
	ARGO BLOCKCHAIN PLC	COMMON STOCK	77,361	103,674
	ARGO GRAPHICS INC	COMMON STOCK	1,600	44,813
	ARGONAUT GOLD INC	COMMON STOCK	49,500	94,051
	ARIAKE JAPAN CO LTD	COMMON STOCK	3,300	178,833
	ARISTOCRAT LEISURE LTD	COMMON STOCK	100,662	3,190,345
	ARITZIA INC SUBORDINATE VOTI	COMMON STOCK	15,600	646,527
	ARJO AB B SHARES	COMMON STOCK SEK.33	36,501	445,804
	ARKEMA	COMMON STOCK EUR10.0	11,872	1,672,552
	ARNOLDO MONDADORI EDITORE	COMMON STOCK EUR.26	34,111	78,650
	AROUNDTOWN SA	COMMON STOCK EUR.01	169,806	1,027,316
	ARRIYADH DEVELOPMENT COMPANY	COMMON STOCK SAR10.0	14,775	99,967
	ARTERIA NETWORKS CORP	COMMON STOCK	4,200	56,355
	ARTIS REAL ESTATE INVESTMENT	REIT	14,000	132,336
	ARYZTA AG	COMMON STOCK CHF.02	194,127	242,661
	AS ONE CORP	COMMON STOCK	7,300	488,792
	ASAHI GROUP HOLDINGS LTD	COMMON STOCK	76,600	2,969,535
	ASAHI HOLDINGS INC	COMMON STOCK	13,200	235,006
	ASAHI INTECC CO LTD	COMMON STOCK	36,600	783,236
	ASAHI KASEI CORP	COMMON STOCK	211,700	1,987,542
	ASCENDAS REAL ESTATE INV TRT	REIT	519,825	1,138,011
	ASCENTAGE PHARMA GROUP INTER	COMMON STOCK USD.0001	23,500	84,864
	ASCENTIAL PLC	COMMON STOCK GBP.01	69,112	376,126

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	ASCOM HOLDING AG REG	COMMON STOCK CHF.5	10,658	137,474
	ASCOPIAVE SPA	COMMON STOCK EUR1.	17,014	66,994
	ASCOTT RESIDENCE TRUST	UNIT	372,945	284,982
	ASE TECHNOLOGY HOLDING CO LT	COMMON STOCK TWD10.0	652,128	2,499,990
	ASEER TRADING TOURISM + MANU	COMMON STOCK SAR10.0	10,504	53,316
	ASHMORE GROUP PLC	COMMON STOCK GBP.0001	73,391	288,339
	ASHTREAD GROUP PLC	COMMON STOCK GBP.1	76,712	6,151,591
	ASHTROM GROUP LTD	COMMON STOCK	11,743	318,311
	ASIA CEMENT CHINA HOLDINGS	COMMON STOCK HKD.1	86,500	55,285
	ASIA CEMENT CORP	COMMON STOCK TWD10.	386,924	619,554
	ASIA OPTICAL CO INC	COMMON STOCK TWD10.0	41,931	141,794
	ASIA PACIFIC TELECOM CO LTD	COMMON STOCK TWD10.	260,206	77,216
	ASIA VITAL COMPONENTS	COMMON STOCK TWD10.	48,000	152,409
	ASIANA AIRLINES	COMMON STOCK KRW5000.	10,841	182,109
	ASICS CORP	COMMON STOCK	26,100	578,036
	ASKUL CORP	COMMON STOCK	7,200	95,920
	ASM INTERNATIONAL NV	COMMON STOCK EUR.04	7,909	3,469,106
	ASM PACIFIC TECHNOLOGY	COMMON STOCK HKD.1	52,100	561,734
	ASMEDIA TECHNOLOGY INC	COMMON STOCK TWD10.0	4,000	263,190
	ASML HOLDING NV	COMMON STOCK EUR.09	69,352	56,350,233
	ASOS PLC	COMMON STOCK GBP.035	12,839	415,959
	ASPEED TECHNOLOGY INC	COMMON STOCK TWD10.0	3,000	385,484
	ASPEN PHARMACARE HOLDINGS LT	COMMON STOCK ZAR.1390607	71,163	1,002,156
	ASR NEDERLAND NV	COMMON STOCK EUR.16	22,768	1,045,595
	ASSA ABLOY AB B	COMMON STOCK SEK1.0	172,184	5,220,398
	ASSECO POLAND SA	COMMON STOCK PLN1.	17,316	371,271
	ASSICURAZIONI GENERALI	COMMON STOCK	184,269	3,884,655
	ASSOCIATED BRITISH FOODS PLC	COMMON STOCK GBP.0568	60,824	1,650,904
	ASSURA PLC	REIT GBP.1	366,494	429,069
	ASTELLAS PHARMA INC	COMMON STOCK	314,000	5,101,301
	ASTON MARTIN LAGONDA GLOBAL	COMMON STOCK GBP.1	11,774	214,919
	ASTRA INTERNATIONAL TBK PT	COMMON STOCK IDR50.	3,486,680	1,392,933
	ASTRAL FOODS LTD	COMMON STOCK ZAR.01	16,039	173,539
	ASTRAZENECA PLC	COMMON STOCK USD.25	261,870	30,927,415
	ASUSTEK COMPUTER INC	COMMON STOCK TWD10.	136,172	1,850,741
	ASX LTD	COMMON STOCK	33,286	2,249,040
	ASYMCHAM LABORATORIES TIAN A	COMMON STOCK CNY1.0	9,300	634,704
	ATACADAO SA	COMMON STOCK	88,400	242,039
	ATALAYA MINING PLC	COMMON STOCK GBP.075	12,873	72,373
	ATCO LTD CLASS I	COMMON STOCK	13,000	439,457
	ATEA ASA	COMMON STOCK NOK1.0	22,903	424,950
	ATHENS WATER SUPPLY + SEWAGE	COMMON STOCK EUR.6	7,311	64,973
	ATLANTIA SPA	COMMON STOCK NPV	79,627	1,579,968
	ATLAS ARTERIA	STAPLED SECURITY	161,529	813,021
	ATLAS COPCO AB A SHS	COMMON STOCK SEK.639	118,276	8,171,523

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	ATLAS COPCO AB B SHS	COMMON STOCK SEK.639	69,718	4,061,438
	ATLAS CORP	COMMON STOCK USD.01	12,400	175,832
	ATOM CORP	COMMON STOCK	17,000	113,677
	ATOS SE	COMMON STOCK EUR1.0	16,901	717,023
	ATOSS SOFTWARE AG	COMMON STOCK	673	165,854
	ATRESMEDIA CORP DE MEDIOS DE	COMMON STOCK EUR.75	16,042	60,828
	ATRIUM LJUNGBERG AB B SHS	COMMON STOCK SEK2.5	14,228	313,825
	ATS AUTOMATION TOOLING SYS	COMMON STOCK	13,600	540,921
	ATTENDO AB	COMMON STOCK	19,242	81,663
	AU OPTRONICS CORP	COMMON STOCK TWD10.0	1,634,552	1,347,154
	AUB GROUP LTD	COMMON STOCK	7,203	236,106
	AUBAY	COMMON STOCK EUR.5	1,431	101,604
	AUCKLAND INTL AIRPORT LTD	COMMON STOCK	233,503	1,231,731
	AUCTION TECHNOLOGY GROUP	COMMON STOCK GBP.0001	14,225	291,341
	AURELIUS EQUITY OPPORTUNITIE	COMMON STOCK	5,035	154,634
	AURIZON HOLDINGS LTD	COMMON STOCK	318,084	807,255
	AURORA CANNABIS INC	COMMON STOCK	30,834	167,211
	AURUBIS AG	COMMON STOCK	6,044	605,329
	AUSNET SERVICES	COMMON STOCK	376,554	703,449
	AUSSIE BROADBAND LTD	COMMON STOCK	16,116	55,661
	AUST AND NZ BANKING GROUP	COMMON STOCK	487,595	9,755,259
	AUSTAL LTD	COMMON STOCK	39,619	56,189
	AUSTEVOLL SEAFOOD ASA	COMMON STOCK NOK.5	19,322	232,762
	AUSTRALIAN AGRICULTURAL CO	COMMON STOCK	55,556	59,815
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	4,403,645	3,201,671
	AUSTRALIAN ETHICAL INVT LTD	COMMON STOCK	14,274	142,564
	AUSTRALIAN PHARMA INDUS LTD	COMMON STOCK	75,475	94,959
	AUSTRALIAN STRATEGIC MATERIA	COMMON STOCK	15,356	119,533
	AUSTRIA TECHNOLOGIE + SYSTEM	COMMON STOCK	4,736	231,970
	AUTO TRADER GROUP PLC	COMMON STOCK GBP.01	153,000	1,530,382
	AUTOBACS SEVEN CO LTD	COMMON STOCK	12,000	146,211
	AUTOBIO DIAGNOSTICS CO LTD A	COMMON STOCK CNY1.0	1,300	11,229
	AUTOCANADA INC	COMMON STOCK	4,200	141,978
	AUTOGRILL SPA	COMMON STOCK	35,067	248,186
	AUTOHOME INC ADR	ADR USD.01	10,800	318,384
	AUTONEUM HOLDING AG	COMMON STOCK CHF.05	476	88,579
	AVACTA GROUP PLC	COMMON STOCK GBP.1	43,136	73,858
	AVANZA BANK HOLDING AB	COMMON STOCK SEK2.5	20,945	765,449
	AVARY HOLDING SHENZHEN CO A	COMMON STOCK CNY1.0	15,600	103,834
	AVAST PLC	COMMON STOCK GBP.1	109,066	896,892
	AVENTUS GROUP	REIT	59,055	154,636
	AVEVA GROUP PLC	COMMON STOCK GBP.0355556	19,609	900,557
	AVEX INC	COMMON STOCK	5,700	71,383
	AVI LTD	COMMON STOCK ZAR.05	64,450	298,431

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	AVIC ELECTROMECHANICAL SY A	COMMON STOCK CNY1.0	39,100	111,512
	AVIC INDUSTRY FINANCE HOLD A	COMMON STOCK CNY1.0	97,700	60,849
	AVICHINA INDUSTRY + TECH H	COMMON STOCK CNY1.0	600,000	415,053
	AVICOPTER PLC A	COMMON STOCK CNY1.0	6,000	75,642
	AVIVA PLC	COMMON STOCK GBP.25	655,745	3,643,979
	AVON PROTECTION PLC	COMMON STOCK GBP1.0	5,297	80,465
	AVZ MINERALS LTD	COMMON STOCK	408,727	230,349
	AWA BANK LTD/THE	COMMON STOCK	6,000	113,107
	AXA SA	COMMON STOCK EUR2.29	323,181	9,850,911
	AXFOOD AB	COMMON STOCK SEK5.0	15,835	454,387
	AXIAL RETAILING INC	COMMON STOCK	3,900	114,139
	AXIATA GROUP BERHAD	COMMON STOCK	472,726	472,436
	AYA GOLD + SILVER INC	COMMON STOCK	20,100	151,595
	AYALA CORPORATION	COMMON STOCK PHP50.	40,342	657,410
	AYALA LAND INC	COMMON STOCK PHP1.0	1,639,190	1,180,197
	AZ. BGP HOLDINGS	COMMON STOCK	818,748	13
	AZBIL CORP	COMMON STOCK	21,300	969,369
	AZIMUT HOLDING SPA	COMMON STOCK	19,496	543,589
	AZRIELI GROUP LTD	COMMON STOCK ILS.1	9,105	867,146
	AZUL SA	PREFERENCE	51,100	224,556
	B GRIMM POWER PCL NVDR	NVDR THB2.0	225,100	271,664
	B+M EUROPEAN VALUE RETAIL SA	COMMON STOCK GBP.1	153,745	1,316,786
	B2GOLD CORP	COMMON STOCK	179,900	709,260
	B3 SA BRASIL BOLSA BALCAO	COMMON STOCK	1,127,934	2,254,032
	BABCOCK INTL GROUP PLC	COMMON STOCK GBP.6	14,675	185,407
	BACHEM HOLDING AG REG B	COMMON STOCK CHF.05	1,048	821,020
	BADGER INFRASTRUCTURE SOLUTI	COMMON STOCK	6,000	151,003
	BAE SYSTEMS PLC	COMMON STOCK GBP.025	549,198	4,094,963
	BAIDU INC SPON ADR	ADR USD.00005	46,400	7,008,011
	BAKKA Frost P/F	COMMON STOCK DKK1.0	10,020	661,749
	BALFOUR BEATTY PLC	COMMON STOCK GBP.5	118,370	419,043
	BALLARD POWER SYSTEMS INC	COMMON STOCK	39,900	501,929
	BALOISE HOLDING AG REG	COMMON STOCK CHF.1	8,228	1,343,409
	BANCA GENERALI SPA	COMMON STOCK EUR1.	10,602	463,902
	BANCA IFIS SPA	COMMON STOCK EUR1.0	3,906	75,185
	BANCA MEDIOLANUM SPA	COMMON STOCK EUR.1	37,582	367,982
	BANCA MONTE DEI PASCHI SIENA	COMMON STOCK	50,359	50,692
	BANCA POPOLARE DI SONDRIO	COMMON STOCK EUR3.	82,270	345,317
	BANCO ABC BRASIL SA	PREFERENCE	54,105	153,912
	BANCO BILBAO VIZCAYA ARGENTA	COMMON STOCK EUR.49	1,138,424	6,751,077
	BANCO BPM SPA	COMMON STOCK NPV	208,240	623,556
	BANCO BRADESCO S.A.	COMMON STOCK	240,608	696,961
	BANCO BRADESCO SA PREF	PREFERENCE	921,878	3,180,042
	BANCO BTG PACTUAL SA PNA	PREFERENCE	8	7
	BANCO BTG PACTUAL SA UNIT	UNIT	191,200	720,137
	BANCO COMERCIAL PORTUGUES R	COMMON STOCK	2,689,154	430,765
	BANCO DE CHILE	COMMON STOCK	5,841,607	458,558

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	BANCO DE CREDITO E INVERSION	COMMON STOCK	9,814	286,650
	BANCO DE SABADELL SA	COMMON STOCK EUR.125	960,705	636,182
	BANCO DEL BAJO SA	COMMON STOCK	123,000	219,675
	BANCO DO BRASIL S.A.	COMMON STOCK	165,189	854,942
	BANCO ESTADO RIO GRAN PREF B	PREFERENCE	49,732	86,096
	BANCO INTER SA PR	PREFERENCE	1	2
	BANCO INTER SA UNITS	UNIT	43,274	220,373
	BANCO SANTANDER BRASIL UNIT	UNIT	69,300	374,557
	BANCO SANTANDER CHILE ADR	ADR	30,341	494,255
	BANCO SANTANDER SA	COMMON STOCK EUR.5	153,531	480,136
	BANCO SANTANDER SA	COMMON STOCK EUR.5	2,806,310	9,356,014
	BANDAI NAMCO HOLDINGS INC	COMMON STOCK	33,700	2,632,414
	BANGCHAK CORP PCL NVDR	NVDR THB1.0	289,900	218,561
	BANGKOK CHAIN HOSPITAL NVDR	NVDR THB1.0	226,300	136,011
	BANGKOK DUSIT MED SERVI NVDR	NVDR THB.1	1,807,900	1,244,171
	BANGKOK EXPRESSWAY AND M FOR	FOREIGN SH. THB1.0 A	1,385,375	350,439
	BANK AL JAZIRA	COMMON STOCK SAR10.	68,151	350,096
	BANK ALBILAD	COMMON STOCK SAR10.	62,333	768,398
	BANK BTPN SYARIAH TBK PT	COMMON STOCK IDR100.0	404,400	101,515
	BANK CENTRAL ASIA TBK PT	COMMON STOCK IDR12.5	8,453,000	4,283,669
	BANK HAPOALIM BM	COMMON STOCK ILS1.	201,074	2,068,286
	BANK LEUMI LE ISRAEL	COMMON STOCK ILS.1	276,298	2,965,583
	BANK MANDIRI PERSERO TBK PT	COMMON STOCK IDR250.0	3,324,598	1,638,250
	BANK MILLENNIUM SA	COMMON STOCK PLN1.	105,003	213,467
	BANK NEGARA INDONESIA PERSER	COMMON STOCK IDR7500.	1,417,700	670,325
	BANK OF BEIJING CO LTD A	COMMON STOCK CNY1.0	230,082	160,273
	BANK OF CHENGDU CO LTD A	COMMON STOCK CNY1.0	36,700	69,142
	BANK OF CHINA LTD A	COMMON STOCK CNY1.0	559,700	267,836
	BANK OF CHINA LTD H	COMMON STOCK CNY1.0	13,684,400	4,932,448
	BANK OF COMMUNICATIONS CO A	COMMON STOCK CNY1.0	496,000	358,729
	BANK OF COMMUNICATIONS CO H	COMMON STOCK CNY1.0	1,651,140	998,221
	BANK OF EAST ASIA LTD	COMMON STOCK	232,216	333,372
	BANK OF GEORGIA GROUP PLC	COMMON STOCK GBP.01	6,661	149,472
	BANK OF HANGZHOU CO LTD A	COMMON STOCK CNY1.0	55,800	112,214
	BANK OF IRELAND GROUP PLC	COMMON STOCK EUR1.0	188,623	1,068,910
	BANK OF JIANGSU CO LTD A	COMMON STOCK CNY1.0	124,410	113,774
	BANK OF KAOHSIUNG	COMMON STOCK TWD10.	124,856	54,600
	BANK OF KYOTO LTD/THE	COMMON STOCK	10,200	471,634
	BANK OF MONTREAL	COMMON STOCK	110,391	11,999,151
	BANK OF NANJING CO LTD A	COMMON STOCK CNY1.0	70,300	98,811
	BANK OF NINGBO CO LTD A	COMMON STOCK CNY1.0	67,430	404,932
	BANK OF NOVA SCOTIA	COMMON STOCK	210,100	14,894,870
	BANK OF QUEENSLAND LTD	COMMON STOCK	104,577	615,300
	BANK OF SHANGHAI CO LTD A	COMMON STOCK CNY1.0	190,920	213,560

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	BANK OF THE PHILIPPINE ISLAN	COMMON STOCK PHP10.	318,126	574,973
	BANK PEKAO SA	COMMON STOCK PLN1.0	31,286	946,428
	BANK RAKYAT INDONESIA PERSER	COMMON STOCK IDR50.0	13,039,362	3,758,584
	BANK TABUNGAN NEGARA PERSERO	COMMON STOCK IDR500.	826,900	100,333
	BANKINTER SA	COMMON STOCK EUR.3	115,099	582,947
	BANPU PUBLIC CO LTD FOR REG	FOREIGN SH. THB1.0 A	795,800	252,521
	BANQUE CANTONALE VAUDOIS REG	COMMON STOCK CHF10.0	5,346	415,209
	BANQUE SAUDI FRANSI	COMMON STOCK SAR10.	100,148	1,255,063
	BAOSHAN IRON + STEEL CO A	COMMON STOCK CNY1.0	202,000	226,900
	BAOZUN INC SPN ADR	ADR USD.0001	6,700	93,130
	BAPCOR LTD	COMMON STOCK	53,000	270,231
	BARCLAYS PLC	COMMON STOCK GBP.25	2,975,413	7,567,887
	BARCO N.V.	COMMON STOCK	9,512	207,313
	BARITO PACIFIC TBK PT	COMMON STOCK IDR100.0	4,924,500	295,384
	BARLOWORLD LTD	COMMON STOCK ZAR.05	45,954	432,974
	BARRATT DEVELOPMENTS PLC	COMMON STOCK GBP.1	174,755	1,766,511
	BARRICK GOLD CORP	COMMON STOCK	98,934	1,836,684
	BARRICK GOLD CORP	COMMON STOCK	209,175	3,982,630
	BARRY CALLEBAUT AG REG	COMMON STOCK CHF.02	603	1,465,217
	BASE INC	COMMON STOCK	13,000	69,556
	BASF SE	COMMON STOCK NPV	155,494	10,924,254
	BASIC FIT NV	COMMON STOCK EUR.06	3,701	176,081
	BASILEA PHARMACEUTICA REG	COMMON STOCK CHF1.0	2,077	93,196
	BASLER AG	COMMON STOCK	625	112,658
	BAUSCH HEALTH COS INC	COMMON STOCK	55,277	1,529,017
	BAVARIAN NORDIC A/S	COMMON STOCK DKK10.	10,031	410,866
	BAWAG GROUP AG	COMMON STOCK	7,028	431,710.04
	BAYCURRENT CONSULTING INC	COMMON STOCK	2,200	846,677
	BAYER AG REG	COMMON STOCK	166,320	8,893,687
	BAYERISCHE MOTOREN WERKE AG	COMMON STOCK EUR1.0	56,275	5,664,465
	BAYERISCHE MOTOREN WERKE PRF	PREFERENCE	10,193	849,812
	BAYTEX ENERGY CORP	COMMON STOCK	95,000	294,066
	BAYWA BAYERISCHE WARENVERMIT	COMMON STOCK	2,698	118,286
	BB SEGURIDADE PARTICIPACOES	COMMON STOCK	122,200	454,955
	BCE INC	COMMON STOCK	12,267	639,110
	BCPG PCL FOREIGN	FOREIGN SH. THB5.0 A	45,000	16,165
	BDO UNIBANK INC	COMMON STOCK PHP10.0	340,974	807,037
	BE SEMICONDUCTOR INDUSTRIES	COMMON STOCK EUR.01	13,797	1,167,440
	BEACH ENERGY LTD	COMMON STOCK	262,123	240,644
	BEAZLEY PLC	COMMON STOCK GBP.05	99,026	625,220
	BECHTLE AG	COMMON STOCK	15,810	1,132,024
	BEFESA SA	COMMON STOCK	6,765	518,312
	BEFIMMO	REIT	4,067	156,100

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	BEGA CHEESE LTD	COMMON STOCK	43,520	179,438
	BEIERSDORF AG	COMMON STOCK	18,068	1,856,927
	BEIGENE LTD ADR	ADR USD.0001	7,700	2,086,161
	BEIJER ALMA AB	COMMON STOCK SEK2.09	7,711	233,753
	BEIJER REF AB	COMMON STOCK SEK.97	43,416	948,533
	BEIJING CAPITAL INTL AIRPO H	COMMON STOCK CNY1.0	468,000	286,485
	BEIJING CHUNLIZHENGDA			
	MEDI H	COMMON STOCK CNY1.0	14,000	27,197
	BEIJING DABEINONG			
	TECHNOLO A	COMMON STOCK CNY1.0	16,000	26,320
	BEIJING EASPRING MATERIAL			
	A	COMMON STOCK CNY1.0	5,100	69,556
	BEIJING ENLIGHT MEDIA CO L			
	A	COMMON STOCK CNY1.0	31,600	63,707
	BEIJING ENTERPRISES HLDGS	COMMON STOCK	96,500	332,980
	BEIJING ENTERPRISES WATER			
	GR	COMMON STOCK HKD.1	968,000	376,235
	BEIJING JINGNENG CLEAN ENE			
	H	COMMON STOCK CNY1.0	240,000	77,809
	BEIJING KINGSOFT OFFICE SO A	COMMON STOCK CNY1.0	3,807	158,238
	BEIJING NEW BUILDING MATER			
	A	COMMON STOCK CNY1.0	18,400	103,432
	BEIJING ROBOROCK			
	TECHNOLOG A	COMMON STOCK CNY1.0	677	86,358
	BEIJING SHANGHAI HIGH SPE A	COMMON STOCK CNY1.0	417,700	316,537
	BEIJING SHIJI INFORMATION A	COMMON STOCK CNY1.0	20,300	91,612
	BEIJING SHUNXIN AGRICULT A	COMMON STOCK CNY1.0	8,100	48,514
	BEIJING TIAN TAN BIOLOGICAL			
	A	COMMON STOCK CNY1.0	27,480	124,763
	BEIJING TONG REN TANG			
	CHINES	COMMON STOCK	46,000	79,219
	BEIJING WANTAI BIOLOGICAL			
	A	COMMON STOCK CNY1.0	4,100	142,577
	BEIJING YUANLIU HONGYUAN			
	E A	COMMON STOCK CNY1.0	2,400	67,597
	BEKAERT NV	COMMON STOCK	6,136	273,177
	BELC CO LTD	COMMON STOCK	1,800	88,010
	BELIEVE SA	COMMON STOCK EUR.005	3,278	63,193
	BELIMO HOLDING AG REG	COMMON STOCK CHF.05	1,780	1,126,711
	BELL FOOD GROUP AG REG	COMMON STOCK CHF.5	374	119,642
	BELLEVUE GOLD LTD	COMMON STOCK	69,661	42,808
	BELLSYSTEM24 HOLDINGS INC	COMMON STOCK	5,600	60,843
	BELLUNA CO LTD	COMMON STOCK	9,000	55,416
	BELLWAY PLC	COMMON STOCK GBP.125	21,167	954,034
	BENDIGO AND ADELAIDE			
	BANK	COMMON STOCK	102,093	675,986
	BENEFIT ONE INC	COMMON STOCK	13,300	570,043
	BENESSE HOLDINGS INC	COMMON STOCK	13,200	258,412
	BENETEAU	COMMON STOCK EUR.1	7,507	121,413
	BENEXT YUMESHIN GROUP CO	COMMON STOCK	9,200	135,267
	BENGO4.COM INC	COMMON STOCK	1,200	63,471
	BERKELEY GROUP			
	HOLDINGS/THE	COMMON STOCK GBP.05414	19,820	1,278,479
	BERLI JUCKER PUBLIC CO			
	NVDR	NVDR THB1.0	250,700	232,237

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	BERTRANDT AG	COMMON STOCK	948	61,395
	BEST INC ADR	ADR USD.01	35,600	30,313
	BEST WORLD INTERNATIONAL LTD	COMMON STOCK	45,800	46,203
	BETMAKERS TECHNOLOGY GROUP L	COMMON STOCK	108,811	63,832
	BETSSON AB B	COMMON STOCK SEK.67	29,561	177,398
	BEYONDSRING INC	COMMON STOCK USD.0001	3,600	16,308
	BEZEQ THE ISRAELI TELECOM CO	COMMON STOCK ILS1.	396,397	654,817
	BFF BANK SPA	COMMON STOCK NPV	28,144	227,012
	BGF CO LTD	COMMON STOCK KRW1000.0	4,668	20,664
	BGF RETAIL CO LTD	COMMON STOCK KRW1000.0	1,417	172,856
	BGI GENOMICS CO LTD A	COMMON STOCK CNY1.0	6,800	93,744
	BHG GROUP AB	COMMON STOCK SEK.03	16,346	171,544
	BHP GROUP LTD	COMMON STOCK	510,305	15,433,756
	BHP GROUP PLC	COMMON STOCK USD.5	362,465	10,809,547
	BIC CAMERA INC	COMMON STOCK	17,100	143,012
	BICO GROUP AB	COMMON STOCK SEK.1	5,118	156,466
	BID CORP LTD	COMMON STOCK	59,449	1,214,171
	BIDVEST GROUP LTD	COMMON STOCK ZAR.05	61,450	729,552
	BIFFA PLC	COMMON STOCK GBP.0001	45,452	220,211
	BIG SHOPPING CENTERS 2004 LT	COMMON STOCK ILS.01	1,933	315,591
	BIG YELLOW GROUP PLC	REIT GBP.1	28,578	659,759
	BIKE24 HOLDING AG	COMMON STOCK	3,361	58,818
	BILFINGER SE	COMMON STOCK	5,151	175,015
	BILIA AB A SHS	COMMON STOCK SEK2.5	5,163	91,215
	BILIBILI INC SPONSORED ADR	ADR USD.0001	27,400	1,271,360
	BILLERUDKORSNAS AB	COMMON STOCK SEK7.38	33,200	622,180
	BIOARCTIC AB	COMMON STOCK SEK.02	11,068	145,895
	BIOGAIA AB B SHS	COMMON STOCK SEK1.0	1,387	79,215
	BIOMERIEUX	COMMON STOCK	7,606	1,079,926
	BIOTAGE AB	COMMON STOCK SEK1.28	8,298	239,640
	BIPROGY INC	COMMON STOCK	13,100	365,736
	BIRCHCLIFF ENERGY LTD	COMMON STOCK	47,700	243,947
	BIT DIGITAL INC	COMMON STOCK USD.01	10,400	63,258
	BIZLINK HOLDING INC	COMMON STOCK TWD10.	17,000	159,899
	BKW AG	COMMON STOCK CHF2.5	3,749	486,639
	BLACKBERRY LTD	COMMON STOCK	90,700	848,731
	BLACKMORES LTD	COMMON STOCK	2,404	159,581
	BLOOMBERRY RESORTS CORP	COMMON STOCK PHP1.	636,300	78,441
	BLUE PRISM GROUP PLC	COMMON STOCK GBP.01	13,601	232,770
	BLUESCOPE STEEL LTD	COMMON STOCK	93,212	1,422,969
	BML INC	COMMON STOCK	5,700	176,970
	BMO COMMERCIAL PROPERTY TRUS	REIT GBP.01	136,478	194,139
	BNK FINANCIAL GROUP INC	COMMON STOCK KRW5000.0	52,751	371,710
	BNP PARIBAS	COMMON STOCK EUR2.0	188,347	13,272,834
	BOARDWALK REAL ESTATE INVEST	REIT	4,200	182,311
	BOBST GROUP SA REG	COMMON STOCK CHF1.0	1,833	166,749
	BOC AVIATION LTD	COMMON STOCK	37,900	277,897
	BOC HONG KONG HOLDINGS LTD	COMMON STOCK	606,500	1,988,048

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	BODYCOTE PLC	COMMON STOCK GBP.17273	32,857	384,363
	BOE TECHNOLOGY GROUP CO LT A	COMMON STOCK CNY1.0	368,500	291,710
	BOIRON SA	COMMON STOCK EUR1.0	1,685	68,494
	BOLIDEN AB	COMMON STOCK SEK2.11	44,724	1,730,376
	BOLLORE SE	COMMON STOCK EUR.16	150,904	843,430
	BOLSA MEXICANA DE VALORES SA	COMMON STOCK	75,800	143,377
	BOMBARDIER INC B	COMMON STOCK	392,399	521,894
	BONAVA AB B SHARES	COMMON STOCK SEK4.0	25,093	215,712
	BONDUELLE SCA	COMMON STOCK EUR1.75	2,778	65,875
	BOOHOO GROUP PLC	COMMON STOCK GBP.01	168,409	280,257
	BOOZT AB	COMMON STOCK SEK.0833	15,986	324,410
	BORAL LTD	COMMON STOCK	78,868	350,493
	BORALEX INC A	COMMON STOCK	13,900	381,627
	BORREGAARD ASA	COMMON STOCK NOK1.0	22,628	569,503
	BORUSSIA DORTMUND GMBH + CO	COMMON STOCK	13,392	66,393
	BOSIDENG INTL HLDGS LTD	COMMON STOCK USD.00001	604,000	380,429
	BOSKALIS WESTMINSTER	COMMON STOCK EUR.01	10,037	292,755
	BOSSARD HOLDING AG REG A	COMMON STOCK CHF5.0	1,107	398,678
	BOUBYAN BANK K.S.C	COMMON STOCK KWD.1	188,761	493,353
	BOUBYAN PETROCHEMICALS CO	COMMON STOCK KWD.1	68,035	191,736
	BOUYGUES SA	COMMON STOCK EUR1.0	40,983	1,466,741
	BOYD GROUP SERVICES INC	COMMON STOCK	3,700	584,724
	BP PLC	COMMON STOCK USD.25	3,476,975	15,478,364
	BPD JAWA TIMUR TBK PT	COMMON STOCK IDR250.0	1,132,300	59,590
	BPER BANCA	COMMON STOCK EUR3.0	179,092	368,449
	BPOST SA	COMMON STOCK	18,956	165,339
	BR MALLS PARTICIPACOES SA	COMMON STOCK	148,908	222,222
	BRADSPAR SA PREF	PREFERENCE	59,523	268,188
	BRAINCHIP HOLDINGS LTD	COMMON STOCK	226,882	112,241
	BRAMBLES LTD	COMMON STOCK	253,184	1,957,140
	BRAVIDA HOLDING AB	COMMON STOCK SEK.02	27,174	381,015
	BRAVURA SOLUTIONS LTD	COMMON STOCK	55,615	99,571
	BRAZILIAN REAL	FOREIGN CURRENCY	10,371,863	1,862,094
	BREEDON GROUP PLC	COMMON STOCK	235,408	302,281
	BREMBO SPA	COMMON STOCK NPV	30,220	428,665
	BRENNTAG SE	COMMON STOCK	27,593	2,497,061
	BREVILLE GROUP LTD	COMMON STOCK	14,739	339,848
	BREWIN DOLPHIN HOLDINGS PLC	COMMON STOCK GBP.01	26,851	257,868
	BRF SA	COMMON STOCK	93,232	380,048
	BRICKWORKS LTD	COMMON STOCK	10,457	183,731
	BRIDGESTONE CORP	COMMON STOCK	96,300	4,139,127
	BRIGHTON BEST INTERNATIONAL	COMMON STOCK TWD10.0	97,000	135,188
	BRITISH AMERICAN TOB SP ADR	ADR	8,027	300,290
	BRITISH AMERICAN TOBACCO BHD	COMMON STOCK	29,719	99,754
	BRITISH AMERICAN TOBACCO PLC	COMMON STOCK GBP.25	362,058	13,423,671
	BRITISH LAND CO PLC	REIT GBP.25	151,082	1,084,043

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	BRITVIC PLC	COMMON STOCK GBP.2	45,789	570,426
	BROADLEAF CO LTD	COMMON STOCK	15,000	56,798
	BROOKFIELD ASSET MANAGE CL A	COMMON STOCK	236,762	14,675,210
	BROOKFIELD ASSET MANAGEMENT A	COMMON STOCK USD40.0	1,512	95,090
	BROOKFIELD INFRASTRUCTURE A	COMMON STOCK	6,500	444,243
	BROOKFIELD RENEWABLE COR A	COMMON STOCK USD.01	20,400	869,430
	BROTHER INDUSTRIES LTD	COMMON STOCK	37,600	722,046
	BRP INC/CA SUB VOTING	COMMON STOCK	6,310	553,496
	BRUNEL INTERNATIONAL	COMMON STOCK EUR.03	10,065	128,230
	BRUNELLO CUCINELLI SPA	COMMON STOCK NPV	5,745	394,082
	BSR REAL ESTATE INVESTMENT T	REIT	7,200	129,379
	BT GROUP PLC	COMMON STOCK GBP.05	1,523,601	3,486,233
	BTS GROUP HOLDINGS PCL	BTS GROUP HOLDINGS PCL CW22	32,180	694
	BTS GROUP HOLDINGS PCL	BTS GROUP HOLDINGS PCL CW26	128,720	1,927
	BTS GROUP HOLDINGS PCL FORGN	FOREIGN SH. THB4.0 A	643,600	180,142
	BTS GROUP HOLDINGS PUBLIC COMP	BTS GROUP HOLDINGS PCL CW24	64,360	1,233
	BUCHER INDUSTRIES AG REG	COMMON STOCK CHF.2	1,132	558,314
	BUDWEISER BREWING CO APAC LT	COMMON STOCK USD.00001	290,900	763,105
	BUFAB AB	COMMON STOCK SEK.01	5,162	252,712
	BUKIT ASAM TBK PT	COMMON STOCK IDR100.0	502,400	95,496
	BUKWANG PHARMACEUTICAL CO	COMMON STOCK KRW500.	7,366	79,887
	BUMRUNGRAD HOSPITAL FOREIGN	FOREIGN SH. THB1.0 A	66,100	279,003
	BUNKA SHUTTER CO LTD	COMMON STOCK	9,300	86,742
	BUNZL PLC	COMMON STOCK GBP.3214286	57,894	2,259,092
	BUPA ARABIA FOR COOPERATIVE	COMMON STOCK SAR10.	10,177	355,313
	BURBERRY GROUP PLC	COMMON STOCK GBP.0005	69,097	1,694,234
	BURCKHARDT COMPRESSION HOLDI	COMMON STOCK CHF2.5	513	242,915
	BURE EQUITY AB	COMMON STOCK SEK6.6	9,396	453,614
	BUREAU VERITAS SA	COMMON STOCK EUR.12	50,019	1,658,361
	BURFORD CAPITAL LTD	COMMON STOCK	33,833	353,268
	BURKHALTER HOLDING AG	COMMON STOCK CHF.04	714	49,375
	BURNING ROCK BIOTECH LTD ADR	ADR USD.0002	7,400	70,522
	BURSA MALAYSIA BHD	COMMON STOCK	282,000	443,346
	BUZZI UNICEM SPA	COMMON STOCK NPV	13,502	289,518
	BW LPG LTD	COMMON STOCK USD.01	14,421	81,709
	BW OFFSHORE LTD	COMMON STOCK USD.5	17,083	51,617
	BWP TRUST	REIT	96,958	292,603
	BWX LTD	COMMON STOCK	12,254	38,788
	BY HEALTH CO LTD A	COMMON STOCK CNY1.0	17,300	73,226
	BYD CO LTD A	COMMON STOCK CNY1.0	18,300	769,017

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	BYD CO LTD H	COMMON STOCK CNY1.0	135,200	4,624,208
	BYD ELECTRONIC INTL CO LTD	COMMON STOCK	155,000	567,708
	BYSTRONIC AG	COMMON STOCK CHF2.0	258	362,487
	BYTES TECHNOLOGY GROUP PLC	COMMON STOCK	28,490	218,598
	C MER EYE CARE HOLDINGS LTD	COMMON STOCK HKD.1	78,000	68,939
	C+C GROUP PLC	COMMON STOCK EUR.01	67,181	210,830
	C+D INTERNATIONAL INVESTMENT	COMMON STOCK HKD.1	45,780	96,539
	CA IMMOBILIEN ANLAGEN AG	COMMON STOCK	12,270	460,295
	CAE INC	COMMON STOCK	53,351	1,347,766
	CAESARSTONE LTD	COMMON STOCK	7,600	86,184
	CAFE DE CORAL HOLDINGS LTD	COMMON STOCK HKD.1	62,000	110,541
	CAFE24 CORP	COMMON STOCK KRW500.0	2,102	48,169
	CAIRN HOMES PLC	COMMON STOCK EUR.001	150,122	192,753
	CAITONG SECURITIES CO LTD A	COMMON STOCK CNY1.0	39,100	68,251
	CAIXABANK SA	COMMON STOCK EUR1.0	756,224	2,071,348
	CAJA DE AHORROS DEL MEDITERR	COMMON STOCK EUR2.0	23,863	36,364
	CALBEE INC	COMMON STOCK	14,100	326,821
	CALIBRE MINING CORP	COMMON STOCK	36,400	38,615
	CAMECO CORP	COMMON STOCK	68,468	1,494,951
	CAN APARTMENT PROP REAL ESTA	REIT	14,900	707,283
	CAN IMPERIAL BK OF COMMERCE	COMMON STOCK	76,715	8,955,094
	CANAAN INC	ADR USD.00000005	16,600	85,490
	CANACCORD GENUITY GROUP INC	COMMON STOCK	21,400	255,482
	CANACOL ENERGY LTD	COMMON STOCK	34,200	86,911
	CANADA GOOSE HOLDINGS INC	COMMON STOCK	10,200	378,558
	CANADIAN DOLLAR	FOREIGN CURRENCY	2,423,947	1,918,970
	CANADIAN NATL RAILWAY CO	COMMON STOCK	122,984	15,128,254
	CANADIAN NATURAL RESOURCES	COMMON STOCK	204,440	8,650,847
	CANADIAN PACIFIC RAILWAY LTD	COMMON STOCK	156,760	11,521,342
	CANADIAN TIRE CORP CLASS A	COMMON STOCK	9,962	1,430,951
	CANADIAN UTILITIES LTD A	COMMON STOCK	22,500	653,545
	CANADIAN WESTERN BANK	COMMON STOCK	16,100	462,677
	CANCOM SE	COMMON STOCK	6,552	440,795
	CANFOR CORP	COMMON STOCK	11,600	294,420
	CANON INC	COMMON STOCK	168,800	4,106,262
	CANON MARKETING JAPAN INC	COMMON STOCK	9,500	188,540
	CANOPY GROWTH CORP	COMMON STOCK	37,800	330,374
	CANSINO BIOLOGICS INC H	COMMON STOCK CNY1.0	9,600	221,919
	CANVEST ENVIRONMENTAL PROTEC	COMMON STOCK HKD.01	111,000	58,663
	CAPCOM CO LTD	COMMON STOCK	29,800	700,861
	CAPGEMINI SE	COMMON STOCK EUR8.0	26,613	6,689,237
	CAPITA PLC	COMMON STOCK GBP.020667	286,407	141,211

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	CAPITAL + COUNTIES			
	PROPERTIE	REIT GBP.25	124,127	283,296
	CAPITAL A BHD	COMMON STOCK	360,400	68,304
	CAPITAL POWER CORP	COMMON STOCK	18,200	671,665
	CAPITAL SECURITIES CORP	COMMON STOCK TWD10.	322,000	196,926
	CAPITALAND CHINA TRUST	REIT	63,848	56,378
	CAPITALAND INTEGRATED			
	COMMER	REIT	892,547	1,351,224
	CAPITALAND INVESTMENT			
	LTD/SI	COMMON STOCK	492,990	1,247,000
	CAPITEC BANK HOLDINGS LTD	COMMON STOCK ZAR.01	11,259	1,438,867
	CAPRICORN ENERGY PLC	COMMON STOCK GBP.016154	85,611	217,719
	CAPRICORN METALS LTD	COMMON STOCK	46,777	115,484
	CAPSTONE MINING CORP	COMMON STOCK	52,000	229,711
	CAREER TECHNOLOGY CO LTD	COMMON STOCK TWD10.	51,479	49,082
	CAREL INDUSTRIES SPA	COMMON STOCK NPV	5,540	166,141
	CARGOJET INC	COMMON STOCK	1,400	184,616
	CARGOTEC OYJ B SHARE	COMMON STOCK	7,103	350,391
	CARL ZEISS MEDITEC AG BR	COMMON STOCK	6,841	1,437,873
	CARLSBERG AS B	COMMON STOCK DKK20.	17,678	3,032,844
	CARLSBERG BREWERY			
	MALAYSIA B	COMMON STOCK	48,000	231,372
	CARMILA	REIT EUR6.0	9,183	144,557
	CARNIVAL PLC	COMMON STOCK USD1.66	26,921	496,661
	CARREFOUR SA	COMMON STOCK EUR2.5	103,385	1,973,681
	CARSALES.COM LTD	COMMON STOCK	48,931	893,001
	CASCADES INC	COMMON STOCK	13,000	143,775
	CASINO GUICHARD			
	PERRACHON	COMMON STOCK EUR1.53	9,486	249,636
	CASIO COMPUTER CO LTD	COMMON STOCK	32,800	421,323
	CASTELLUM AB	COMMON STOCK SEK.5	53,804	1,440,106
	CATCHER TECHNOLOGY CO			
	LTD	COMMON STOCK TWD10.	118,134	666,309
	CATENA AB	COMMON STOCK SEK4.4	7,046	438,927
	CATHAY FINANCIAL HOLDING			
	CO	COMMON STOCK TWD10.0	1,400,302	3,155,364
	CATHAY REAL ESTATE			
	DEVELOPME	COMMON STOCK TWD10.0	182,834	127,214
	CAVERION OYJ	COMMON STOCK	16,689	121,260
	CAWACHI LTD	COMMON STOCK	2,300	43,983
	CCC SA	COMMON STOCK PLN.1	5,911	154,506
	CCL INDUSTRIES INC CL B	COMMON STOCK	26,000	1,396,176
	CCR SA	COMMON STOCK	214,200	445,222
	CD PROJEKT SA	COMMON STOCK PLN1.0	15,073	717,623
	CDL HOSPITALITY TRUSTS	STAPLED SECURITY	142,300	123,330
	CECONOMY AG	COMMON STOCK	28,775	123,963
	CELESTICA INC	COMMON STOCK	20,216	225,663
	CELLAVISION AB	COMMON STOCK SEK.15	3,516	125,860
	CELLECTIS	COMMON STOCK EUR.05	5,438	45,044
	CELLNEX TELECOM SA	COMMON STOCK EUR.25	86,529	5,018,141
	CELLTRION HEALTHCARE CO			
	LTD	COMMON STOCK KRW1000.0	10,476	706,352
	CELLTRION INC	COMMON STOCK KRW1000.0	17,534	2,919,123
	CELLTRION PHARM INC	COMMON STOCK KRW500.	4,528	473,627
	CEMBRA MONEY BANK AG	COMMON STOCK CHF1.0	5,099	371,052

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	CEMENTIR HOLDING NV	COMMON STOCK EUR1.0	8,066	76,481
	CEMEX SAB CPO	UNIT	2,607,547	1,782,535
	CENCOSUD SA	COMMON STOCK	280,877	469,834
	CENOVUS ENERGY INC	CENOVUS ENERGY INC CW26	4,187	31,523
	CENOVUS ENERGY INC	COMMON STOCK	231,472	2,842,205
	CENTAMIN PLC	COMMON STOCK	198,380	238,803
	CENTER LABORATORIES INC	COMMON STOCK TWD10.	54,313	118,777
	CENTERRA GOLD INC	COMMON STOCK	40,600	313,383
	CENTRAIS ELETRICAS BRAS PR B	PREFERENCE	72,105	428,685
	CENTRAIS ELETRICAS BRASILIER	COMMON STOCK	53,900	327,872
	CENTRAL ASIA METALS PLC	COMMON STOCK	29,809	103,632
	CENTRAL CHINA MANAGEMENT CO	COMMON STOCK HKD.01	151,000	30,599
	CENTRAL CHINA REAL ESTATE	COMMON STOCK HKD.1	151,000	18,208
	CENTRAL GLASS CO LTD	COMMON STOCK	8,200	151,831
	CENTRAL JAPAN RAILWAY CO	COMMON STOCK	24,200	3,225,053
	CENTRAL PATTANA PCL NVDR	NVDR THB.5	413,900	698,349
	CENTRAL RETAIL CORP FOREIGN	FOREIGN SH. THB1.0 A	119,383	114,362
	CENTRICA PLC	COMMON STOCK GBP.061728	1,001,890	968,586
	CENTURIA CAPITAL GROUP	STAPLED SECURITY	39,113	256,440
	CENTURIA INDUSTRIAL REIT	REIT	68,026	293,074
	CENTURIA OFFICE REIT	REIT	70,758	120,380
	CERES POWER HOLDINGS PLC	COMMON STOCK GBP.1	14,634	198,230
	CERVED GROUP SPA	COMMON STOCK NPV	33,662	393,481
	CETTIRE LTD	COMMON STOCK	22,596	58,497
	CEWE STIFTUNG + CO KGAA	COMMON STOCK	1,036	151,281
	CEZ AS	COMMON STOCK CZK100.	28,874	1,092,518
	CFE	COMMON STOCK	1,300	181,578
	CGG SA	COMMON STOCK EUR.01	137,911	99,724
	CGI INC	COMMON STOCK	39,030	3,456,047
	CGN NEW ENERGY HOLDINGS CO L	COMMON STOCK HKD.0001	218,000	228,193
	CGN POWER CO LTD H	COMMON STOCK CNY1.0	1,938,000	589,169
	CHABIOTECH CO LTD	COMMON STOCK KRW500.0	6,692	111,951
	CHAILEASE HOLDING CO LTD	COMMON STOCK TWD10.	248,860	2,362,746
	CHALICE MINING LTD	COMMON STOCK	27,106	376,140
	CHALLENGER LTD	COMMON STOCK	101,466	481,892
	CHAMPION IRON LTD	COMMON STOCK	30,008	221,090
	CHAMPION REIT	REIT	365,000	186,817
	CHANG HWA COMMERCIAL BANK	COMMON STOCK TWD10.	1,180,030	725,117
	CHANGCHUN HIGH + NEW TECH A	COMMON STOCK CNY1.0	3,800	161,890
	CHANGE INC	COMMON STOCK	4,800	79,170
	CHANGJIANG SECURITIES CO L A	COMMON STOCK CNY1.0	60,200	71,206
	CHANGZHOU XINGYU AUTOMOTIV A	COMMON STOCK CNY1.0	2,856	91,411
	CHAOZHOU THREE CIRCLE GROU A	COMMON STOCK CNY1.0	70,000	490,109
	CHARGEURS SA	COMMON STOCK EUR.16	2,457	72,941

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	CHAROEN POKPHAND FOODS NVDR	NVDR THB1.0	890,500	679,087
	CHAROEN POKPHAND INDONESIA PT	COMMON STOCK IDR10.	1,293,000	539,691
	CHARTER HALL GROUP REIT	REIT	85,591	1,283,300
	CHARTER HALL LONG WALE REIT	REIT	91,509	336,030
	CHARTER HALL RETAIL REIT	REIT	73,687	228,298
	CHARTER HALL SOCIAL INFRASTR	REIT	53,272	160,087
	CHECK POINT SOFTWARE TECH	COMMON STOCK USD.01	20,651	2,407,081
	CHEIL WORLDWIDE INC	COMMON STOCK KRW200.	20,740	396,823
	CHEMRING GROUP PLC	COMMON STOCK GBP.01	47,909	192,639
	CHENG LOONG CORP	COMMON STOCK TWD10.	123,000	156,902
	CHENG SHIN RUBBER IND CO LTD	COMMON STOCK TWD10.	441,088	574,664
	CHENG UEI PRECISION INDUSTRY	COMMON STOCK TWD10.	192,919	275,397
	CHENGXIN LITHIUM GROUP CO A	COMMON STOCK CNY1.0	8,800	80,063
	CHIBA BANK LTD/THE CHICONY ELECTRONICS CO LTD	COMMON STOCK	89,500	511,475
	CHILEAN PESO	COMMON STOCK TWD10. FOREIGN CURRENCY	138,690 222,035,415	412,198 260,605
	CHILISIN ELECTRONICS CORP	COMMON STOCK TWD10.0	23,916	81,349
	CHINA AIRCRAFT LEASING GROUP	COMMON STOCK HKD.1	49,500	36,320
	CHINA AIRLINES LTD	COMMON STOCK TWD10.	846,278	839,008
	CHINA AOYUAN GROUP LTD	COMMON STOCK HKD.01	196,884	35,613
	CHINA AVIATION OIL SINGAPORE	COMMON STOCK	80,300	55,995
	CHINA BAOAN GROUP A	COMMON STOCK CNY1.0	26,200	59,298
	CHINA BLUECHEMICAL LTD H	COMMON STOCK CNY1.0	712,000	198,186
	CHINA BOHAI BANK CO LTD H	COMMON STOCK CNY1.0	423,500	163,202
	CHINA CINDA ASSET MANAGEME H	COMMON STOCK CNY1.0	2,046,908	372,841
	CHINA CITIC BANK CORP LTD H	COMMON STOCK CNY1.0	1,755,200	761,001
	CHINA COAL ENERGY CO H	COMMON STOCK CNY1.0	346,000	199,733
	CHINA COM RICH RENE ENE INVEST	COMMON STOCK	2,242,000	567,297
	CHINA COMMUNICATIONS SERVI H	COMMON STOCK CNY1.0	518,352	252,649
	CHINA CONCH VENTURE HOLDINGS	COMMON STOCK HKD.01	298,900	1,460,715
	CHINA CONSTRUCTION BANK A	COMMON STOCK CNY1.0	79,500	73,027
	CHINA CONSTRUCTION BANK H	COMMON STOCK CNY1.0	16,530,400	11,455,438
	CHINA CSSC HOLDINGS LTD A	COMMON STOCK CNY1.0	45,400	176,507
	CHINA DATANG CORP RENEWABL H	COMMON STOCK CNY1.	381,000	175,467
	CHINA DEVELOPMENT FIN PFD	PREFERENCE	378,505	131,198
	CHINA DEVELOPMENT FINANCIAL	COMMON STOCK TWD10.	2,954,820	1,865,359
	CHINA DONGXIANG GROUP CO	COMMON STOCK HKD.01	915,000	79,843
	CHINA EAST EDUCATION HOLDING	COMMON STOCK HKD.0001	79,500	49,774

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	CHINA EASTERN AIRLINES CO A	COMMON STOCK CNY1.0	101,600	82,142
	CHINA EDUCATION GROUP HOLDIN	COMMON STOCK HKD.00001	112,000	182,043
	CHINA EVERBRIGHT BANK CO A	COMMON STOCK CNY1.0	433,300	225,684
	CHINA EVERBRIGHT BANK CO L H	COMMON STOCK CNY1.0	636,000	225,164
	CHINA EVERBRIGHT ENVIRONMENT	COMMON STOCK	852,370	684,471
	CHINA EVERBRIGHT GREENTECH L	COMMON STOCK USD.1	94,000	35,331
	CHINA EVERBRIGHT LTD	COMMON STOCK	194,000	231,933
	CHINA EVERGRANDE GROUP	COMMON STOCK USD.01	338,000	136,598
		COMMON STOCK		
	CHINA FEIHE LTD	USD.000000025	607,000	815,018
	CHINA FOODS LTD	COMMON STOCK HKD.1	154,000	60,250
	CHINA GALAXY SECURITIES CO A	COMMON STOCK CNY1.0	43,700	76,773
	CHINA GALAXY SECURITIES CO H	COMMON STOCK CNY1.0	626,000	359,728
	CHINA GAS HOLDINGS LTD	COMMON STOCK HKD.01	480,800	1,078,809
	CHINA GREATWALL TECHNOLOGY A	COMMON STOCK CNY1.0	31,900	70,863
	CHINA HARMONY AUTO HOLDING L	COMMON STOCK HKD.01	139,000	87,899
	CHINA HIGH SPEED TRANSMISSIO	COMMON STOCK USD.01	90,000	64,881
	CHINA HONGQIAO GROUP LTD	COMMON STOCK USD.01	360,500	380,606
	CHINA HUARONG ASSET MANAGE H	COMMON STOCK CNY1.0	1,663,000	217,572
	CHINA INTERNATIONAL CAPITA H	COMMON STOCK CNY1.0	272,000	750,189
	CHINA INTERNATIONAL CAPITAL A	COMMON STOCK CNY1.0	10,900	83,904
	CHINA JINMAO HOLDINGS GROUP	COMMON STOCK	1,102,000	340,680
	CHINA JUSHI CO LTD A	COMMON STOCK CNY1.0	40,700	116,308
	CHINA LESSO GROUP HOLDINGS L	COMMON STOCK HKD.05	197,000	283,056
	CHINA LIFE INSURANCE CO A	COMMON STOCK CNY1.0	43,600	205,822
	CHINA LIFE INSURANCE CO H	COMMON STOCK CNY1.0	1,382,000	2,289,950
	CHINA LILANG LTD	COMMON STOCK HKD.1	76,000	42,542
	CHINA LITERATURE LTD	COMMON STOCK USD.0001	46,400	291,655
	CHINA LOGISTICS PROPERTY HOL	COMMON STOCK USD.0000625	147,000	81,090
	CHINA LONGYUAN POWER GROUP H	COMMON STOCK CNY1.0	546,000	1,274,756
	CHINA MAPLE LEAF EDUCATIONAL	COMMON STOCK USD.0005	272,000	18,856
	CHINA MEDICAL SYSTEM HOLDING	COMMON STOCK USD.005	326,000	544,797
	CHINA MEIDONG AUTO HOLDINGS	COMMON STOCK HKD.1	74,000	485,071
	CHINA MENGNIU DAIRY CO	COMMON STOCK HKD.1	531,000	3,010,569

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	CHINA MERCHANTS BANK A	COMMON STOCK CNY1.0	224,499	1,715,660
	CHINA MERCHANTS BANK H	COMMON STOCK CNY1.0	690,005	5,363,359
	CHINA MERCHANTS PORT HOLDING	COMMON STOCK	310,452	565,686
	CHINA MERCHANTS SECURITIES A	COMMON STOCK CNY1.0	61,620	170,611
	CHINA MERCHANTS SHEKOU IND A	COMMON STOCK CNY1.0	86,100	180,000
	CHINA METAL RECYCLING	COMMON STOCK HKD.0001	190,245	244
	CHINA MINSHENG BANKING A	COMMON STOCK CNY1.0	385,900	236,127
	CHINA MINSHENG BANKING COR H	COMMON STOCK CNY1.0	1,349,856	516,024
	CHINA MODERN DAIRY HOLDINGS	COMMON STOCK HKD.1	445,000	74,781
	CHINA MOLYBDENUM CO LTD A	COMMON STOCK CNY.2	146,500	128,239
	CHINA MOLYBDENUM CO LTD H	COMMON STOCK CNY.2	660,000	349,168
	CHINA MOTOR CORP	COMMON STOCK TWD10.	76,759	175,635
	CHINA NATIONAL BUILDING MA H	COMMON STOCK CNY1.0	796,958	977,805
	CHINA NATIONAL CHEMICAL A	COMMON STOCK CNY1.0	61,500	115,851
	CHINA NATIONAL MEDICINES A	COMMON STOCK CNY1.0	12,000	59,399
	CHINA NATIONAL NUCLEAR POW A	COMMON STOCK CNY1.0	107,600	140,262
	CHINA NORTHERN RARE EARTH A	COMMON STOCK CNY1.0	39,500	283,575
	CHINA OILFIELD SERVICES H	COMMON STOCK CNY1.0	366,000	320,658
	CHINA ORIENTAL GROUP CO LTD	COMMON STOCK HKD.1	210,000	63,318
	CHINA OVERSEAS GRAND OCEANS	COMMON STOCK	404,000	205,231
	CHINA OVERSEAS LAND + INVEST	COMMON STOCK	698,880	1,654,927
	CHINA OVERSEAS PROPERTY HOLD	COMMON STOCK HKD.001	240,000	254,615
	CHINA PACIFIC INSURANCE GR A	COMMON STOCK CNY1.0	68,400	291,000
	CHINA PACIFIC INSURANCE GR A	COMMON STOCK CNY1.0	479,400	1,301,136
	CHINA PETROCHEMICAL DEV CORP	COMMON STOCK TWD10.	562,986	266,918
	CHINA PETROLEUM + CHEMICAL A	COMMON STOCK CNY1.0	446,000	295,947
	CHINA PETROLEUM + CHEMICAL H	COMMON STOCK CNY1.0	4,737,500	2,208,356
	CHINA POWER INTERNATIONAL	COMMON STOCK	1,110,000	747,504
	CHINA RAILWAY GROUP LTD A	COMMON STOCK CNY1.0	154,500	140,156
	CHINA RAILWAY GROUP LTD H	COMMON STOCK CNY1.0	785,000	414,931
	CHINA RESOURCES BEER HOLDING	COMMON STOCK	260,893	2,138,509
	CHINA RESOURCES CEMENT	COMMON STOCK HKD.1	450,000	340,596

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	CHINA RESOURCES GAS GROUP LT	COMMON STOCK HKD.1	178,000	1,005,888
	CHINA RESOURCES LAND LTD	COMMON STOCK HKD.1	585,777	2,464,666
	CHINA RESOURCES MEDICAL HOLD	COMMON STOCK HKD.00025	177,500	105,651
	CHINA RESOURCES MIXC LIFESTY	COMMON STOCK USD.00001	58,200	271,391
	CHINA RESOURCES POWER HOLDIN	COMMON STOCK	373,465	1,250,393
	CHINA RESOURCES SANJIU MED A	COMMON STOCK CNY1.0	5,200	27,932
	CHINA RUYI HOLDINGS LTD	COMMON STOCK HKD.02	406,400	153,806
	CHINA SCE GROUP HOLDINGS LTD	COMMON STOCK HKD.1	500,000	121,226
	CHINA SHENHUA ENERGY CO A	COMMON STOCK CNY1.0	80,800	285,553
	CHINA SHENHUA ENERGY CO H	COMMON STOCK CNY1.0	641,000	1,503,097
	CHINA SHINEWAY PHARMACEUTICA	COMMON STOCK HKD.1	241,000	212,996
	CHINA SOUTH CITY HOLDINGS	COMMON STOCK	822,000	76,979
	CHINA SOUTHERN AIRLINES CO A	COMMON STOCK CNY1.0	71,285	76,027
	CHINA SOUTHERN AIRLINES CO H	COMMON STOCK CNY1.0	408,000	244,066
	CHINA STATE CONSTRUCTION A	COMMON STOCK CNY1.0	456,900	358,399
	CHINA STATE CONSTRUCTION INT	COMMON STOCK HKD.025	439,110	545,814
	CHINA STEEL CHEMICAL CORP	COMMON STOCK TWD10.	26,000	113,216
	CHINA STEEL CORP	COMMON STOCK TWD10.	2,090,895	2,670,766
	CHINA SUNTIEN GREEN ENERGY H	COMMON STOCK CNY1.	293,000	228,521
	CHINA TAIPING INSURANCE HOLD	COMMON STOCK	290,366	398,683
	CHINA TOBACCO INTERNATIONAL	COMMON STOCK	35,000	71,639
	CHINA TOURISM GROUP DUTY F A	COMMON STOCK CNY1.0	21,200	729,708
	CHINA TOWER CORP LTD H	COMMON STOCK CNY1.0	7,732,000	853,215
	CHINA TRADITIONAL CHINESE ME	COMMON STOCK	522,000	346,197
	CHINA TRANSINFO TECHNOLOGY A	COMMON STOCK CNY1.0	61,000	142,828
	CHINA TRAVEL INTL INV HK	COMMON STOCK	1,184,000	233,838
	CHINA UNITED NETWORK A	COMMON STOCK CNY1.0	315,000	194,165
	CHINA VANKE CO LTD A	COMMON STOCK CNY1.0	105,786	327,990
	CHINA VANKE CO LTD H	COMMON STOCK CNY1.0	276,000	642,573
	CHINA WATER AFFAIRS GROUP	COMMON STOCK HKD.01	148,000	212,301
	CHINA YANGTZE POWER CO LTD A	COMMON STOCK CNY1.0	281,624	1,002,931
	CHINA YOUZAN LTD	COMMON STOCK HKD.01	2,356,000	163,317
	CHINA YUHUA EDUCATION CORP L	COMMON STOCK HKD.00001	208,000	74,559
	CHINA ZHENHUA GROUP SCIENC A	COMMON STOCK CNY1.0	5,200	101,461

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			Shares/ Par Value	
	CHINA ZHESHANG BANK CO LTD A	COMMON STOCK CNY1.0	169,800	93,456
	CHINA ZHONGWANG HOLDINGS LTD	COMMON STOCK HKD.1	298,000	64,215
	CHINASOFT INTERNATIONAL LTD	COMMON STOCK HKD.05	486,000	634,338
	CHINDATA GROUP HOLDINGS ADR	ADR USD.00001	14,700	96,873
	CHIPBOND TECHNOLOGY CORP	COMMON STOCK TWD10.	165,000	397,844
	CHIPMOS TECHNOLOGIES INC	COMMON STOCK TWD10.0	99,000	173,320
	CHIYODA CORP	COMMON STOCK	33,000	100,885
	CHOCOLADEFABRIKEN LINDT PC	COMMON STOCK CHF10.0	178	2,458,463
	CHOCOLADEFABRIKEN LINDT REG	COMMON STOCK CHF100.0	18	2,413,069
	CHOFU SEISAKUSHO CO LTD	COMMON STOCK	3,300	58,364
	CHOICE PROPERTIES REIT	REIT	27,000	324,688
	CHONG KUN DANG PHARMACEUTICA	COMMON STOCK KRW2500.0	1,272	118,645
	CHONGQING BREWERY CO A	COMMON STOCK CNY1.0	4,900	116,304
	CHONGQING CHANGAN AUTOMOB A	COMMON STOCK CNY1.0	63,980	152,441
	CHONGQING ZHIFEI BIOLOGICA A	COMMON STOCK CNY1.0	25,700	502,326
	CHORUS AVIATION INC	COMMON STOCK	13,700	36,008
	CHORUS LTD	COMMON STOCK	112,889	554,228
	CHOW SANG SANG HLDG	COMMON STOCK HKD.25	57,000	79,700
	CHOW TAI FOOK JEWELLERY GROU	COMMON STOCK HKD1.0	339,600	610,945
	CHR HANSEN HOLDING A/S	COMMON STOCK DKK10.	18,102	1,421,383
	CHROMA ATE INC	COMMON STOCK TWD10.	62,000	447,265
	CHUBU ELECTRIC POWER CO INC	COMMON STOCK	105,500	1,112,676
	CHUDENKO CORP	COMMON STOCK	4,900	90,471
	CHUGAI PHARMACEUTICAL CO LTD	COMMON STOCK	113,300	3,670,766
	CHUGOKU BANK LTD/THE	COMMON STOCK	24,900	194,841
	CHUGOKU ELECTRIC POWER CO	COMMON STOCK	50,200	406,951
	CHUGOKU MARINE PAINTS LTD	COMMON STOCK	3,900	32,175
	CHULARAT HOSPITAL PCL F	FOREIGN SH. THB.1 A	483,800	53,007
	CHUNBO CO LTD	COMMON STOCK KRW500.0	680	199,218
	CHUNG HSIN ELECTRIC + MACHIN	COMMON STOCK TWD10.0	54,000	88,297
	CHUNG HWA PULP	COMMON STOCK TWD10.	238,000	213,355
	CHUNGHWA PRECISION TEST TECH	COMMON STOCK TWD10.0	3,000	76,860
	CHUNGHWA TELECOM CO LTD	COMMON STOCK TWD10.	702,473	2,957,971
	CI TAKIRON CORP	COMMON STOCK	7,200	35,205
	CI FINANCIAL CORP	COMMON STOCK	36,119	756,036
	CIA BRASILEIRA DE DISTRIBUIC	COMMON STOCK	27,124	108,025
	CIA DE DISTRIBUCION INTEGRAL	COMMON STOCK EUR.2	9,809	195,109

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	CIA DE LOCACAO DAS AMERICAS	COMMON STOCK	53,700	226,930
	CIA DE MINAS BUENAVENTUR ADR	ADR	31,930	233,728
	CIA DE MINAS BUENAVENTUR COM	COMMON STOCK PEN10.	8,119	57,087
	CIA DE SANEAMENTO DO PA UNIT	UNIT	36,900	127,010
	CIA ENERGETICA DE SP PREF B	PREFERENCE	57,166	220,717
	CIA ENERGETICA MINAS GER PRF	PREFERENCE	180,257	436,310
	CIA PARANAENSE DE ENERGI PFB	PREFERENCE	259,070	299,711
	CIA SANEAMENTO BASICO DE SP	COMMON STOCK	64,720	471,520
	CIA SANEAMENTO DO PARANA PRF	PREFERENCE	84,000	58,373
	CIA SANEAMENTO MINAS GERAIS	COMMON STOCK	50,400	114,966
	CIA SIDERURGICA NACIONAL SA	COMMON STOCK	122,188	547,235
	CIE AUTOMOTIVE SA	COMMON STOCK EUR.25	12,113	373,990
	CIE FINANCIERE RICHEMO A REG	COMMON STOCK CHF1.0	88,722	13,248,975
	CIELO SA	COMMON STOCK	226,881	92,396
	CIFI EVER SUNSHINE SERVICES	COMMON STOCK HKD.01	84,000	207,573
	CIFI HOLDINGS GROUP CO LTD	COMMON STOCK HKD.1	659,451	396,763
	CIMB GROUP HOLDINGS BHD	COMMON STOCK	1,198,099	1,567,410
	CIMC ENRIC HOLDINGS LTD	COMMON STOCK HKD.01	222,000	322,937
	CIMIC GROUP LTD	COMMON STOCK	17,846	219,350
	CINEPLEX INC	COMMON STOCK	13,600	146,535
	CINEWORLD GROUP PLC	COMMON STOCK GBP.01	157,686	68,005
	CINT GROUP AB	COMMON STOCK SEK.1	18,469	294,118
	CIPUTRA DEVELOPMENT TBK PT	COMMON STOCK IDR250.0	4,732,962	322,092
	CITIC LTD	COMMON STOCK	1,080,000	1,067,592
	CITIC SECURITIES CO A	COMMON STOCK CNY1.0	107,100	443,700
	CITIC SECURITIES CO LTD H	COMMON STOCK CNY1.0	380,000	992,642
	CITIC TELECOM INTERNATIONAL	COMMON STOCK	265,625	89,659
	CITIZEN WATCH CO LTD	COMMON STOCK	58,100	250,748
	CITY CEMENT CO	COMMON STOCK SAR10.	11,635	69,846
	CITY CHIC COLLECTIVE LTD	COMMON STOCK	34,631	138,499
	CITY DEVELOPMENTS LTD	COMMON STOCK	89,000	449,916
	CITYCON OYJ	COMMON STOCK	10,692	84,795
	CIVITAS SOCIAL HOUSING PLC	REIT GBP.01	106,684	140,040
	CJ CGV CO LTD	COMMON STOCK KRW500.	10,093	212,012
	CJ CHEILJEDANG CORP	COMMON STOCK KRW5000.0	1,532	497,169
	CJ CORP	COMMON STOCK KRW5000.	3,084	215,258
	CJ ENM CO LTD	COMMON STOCK KRW5000.0	1,884	219,541
	CJ LOGISTICS	COMMON STOCK KRW5000.0	1,860	196,125
	CK ASSET HOLDINGS LTD	COMMON STOCK HKD1.0	338,977	2,137,993
	CK HUTCHISON HOLDINGS LTD	COMMON STOCK HKD1.0	450,736	2,909,078
	CK INFRASTRUCTURE HOLDINGS L	COMMON STOCK HKD1.0	112,000	713,298

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	CK POWER LTD NVDR	NVDR THB1.0	1,179,500	176,485
	CKD CORP	COMMON STOCK	8,000	162,385
	CLAL INSURANCE ENTERPR HLDGS	COMMON STOCK ILS1.0	17,074	437,550
	CLARIANT AG REG	COMMON STOCK CHF3.0	37,261	777,681
	CLARKSON PLC	COMMON STOCK GBP.25	4,896	257,951
	CLEANAWAY WASTE MANAGEMENT L	COMMON STOCK	358,119	815,724
	CLEVO COMPANY	COMMON STOCK TWD10.	18,000	21,471
	CLICKS GROUP LTD	COMMON STOCK ZAR.01	58,516	1,155,958
	CLINIGEN GROUP PLC	COMMON STOCK GBP.001	19,116	236,812
	CLINUVEL PHARMACEUTICALS LTD	COMMON STOCK	4,494	88,745
	CLIPPER LOGISTICS PLC	COMMON STOCK GBP.0005	11,286	111,150
	CLOETTA AB B SHS	COMMON STOCK SEK5.0	39,701	114,631
	CLOSE BROTHERS GROUP PLC	COMMON STOCK GBP.25	25,836	489,873
	CLP HOLDINGS LTD	COMMON STOCK	273,000	2,757,599
	CLS HOLDINGS PLC	COMMON STOCK GBP.025	31,045	92,276
	CMBC CAPITAL	COMMON STOCK	71,250	169,901
	CMC MARKETS PLC	COMMON STOCK GBP.25	19,324	69,008
	CMGE TECHNOLOGY GROUP LTD	COMMON STOCK USD.0001	164,000	65,351
	CNH INDUSTRIAL NV	COMMON STOCK EUR.01	168,989	3,241,850
	CNP ASSURANCES	COMMON STOCK EUR1.0	27,022	726,133
	CO FOR COOPERATIVE INSURANCE	COMMON STOCK SAR10.	10,389	214,111
	COATS GROUP PLC	COMMON STOCK GBP.05	248,165	232,206
	COCA COLA BOTTLERS JAPAN HOL	COMMON STOCK	20,875	239,304
	COCA COLA EUROPACIFIC PARTNE	COMMON STOCK EUR.01	6,000	335,580
	COCA COLA EUROPACIFIC PARTNE	COMMON STOCK EUR.01	28,680	1,596,041
	COCA COLA FEMSA SAB DE CV	UNIT	90,470	497,375
	COCA COLA HBC AG DI	COMMON STOCK CHF6.7	34,193	1,179,628
	COCHLEAR LTD	COMMON STOCK	10,968	1,720,781
	CODAN LTD	COMMON STOCK	9,687	65,738
	COFACE SA	COMMON STOCK EUR2.0	17,748	252,707
	COFCO JOYCOME FOODS LTD	COMMON STOCK USD.000001	251,000	95,629
	COFINIMMO	REIT	4,540	725,493
	COGECO COMMUNICATIONS INC	COMMON STOCK	3,100	247,210
	COGECO INC	COMMON STOCK	1,000	64,307
	COGNA EDUCACAO	COMMON STOCK	306,491	134,926
	COLBUN SA	COMMON STOCK	1,304,608	106,085
	COLES GROUP LTD	COMMON STOCK	223,511	2,915,949
	COLLECTOR AB	COMMON STOCK SEK.1	32,141	134,673
	COLLIERS INTERNATIONAL GROUP	COMMON STOCK	5,300	924,712
	COLLINS FOODS LTD	COMMON STOCK	19,281	187,478
	COLOPL INC	COMMON STOCK	9,900	56,486
	COLOPLAST B	COMMON STOCK DKK1.	20,388	3,562,293
	COLOWIDE CO LTD	COMMON STOCK	10,800	152,790
	COLRUYT SA	COMMON STOCK	9,897	419,376
	COLTENE HOLDING AG REG	COMMON STOCK CHF.1	813	100,077

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	COLUMBIA CARE INC	COMMON STOCK NPV	38,100	108,586
	COM2US CORP	COMMON STOCK KRW500.	2,421	321,873
	COMBA TELECOM SYSTEMS HOLDIN	COMMON STOCK HKD.1	269,845	62,313
	COMET HOLDING AG REG	COMMON STOCK CHF1.0	1,306	478,227
	COMFORIA RESIDENTIAL REIT IN	REIT	102	302,489
	COMFORTDELGRO CORP LTD	COMMON STOCK	336,500	349,447
	COMINAR REAL ESTATE INV TR U	REIT	16,500	152,702
	COMMERCIAL INTERNATIONAL BAN	COMMON STOCK EGP10.	330,310	1,114,139
	COMMERZBANK AG	COMMON STOCK	179,585	1,366,970
	COMMONWEALTH BANK OF AUSTRAL	COMMON STOCK	306,779	22,533,429
	COMPAGNIE DE SAINT GOBAIN	COMMON STOCK EUR4.0	84,047	6,077,786
	COMPAGNIE DES ALPES	COMMON STOCK	3,244	50,845
	COMPAL ELECTRONICS	COMMON STOCK TWD10.	648,092	566,365
	COMPASS GROUP PLC	COMMON STOCK GBP.1105	304,562	6,789,017
	COMPEQ MANUFACTURING CO LTD	COMMON STOCK TWD10.	157,000	247,037
	COMPUGEN LTD	COMMON STOCK	9,200	39,560
	COMPUGROUP MEDICAL SE + CO K	COMMON STOCK	4,544	367,263
	COMPUTACENTER PLC	COMMON STOCK GBP.075555	12,667	499,566
	COMPUTERSHARE LTD	COMMON STOCK	97,217	1,414,050
	COMSYS HOLDINGS CORP	COMMON STOCK	21,100	469,298
	COMTURE CORP	COMMON STOCK	2,800	87,316
	CONCENTRADORA FIBRA DANHOS S	REIT	50,600	57,090
	CONCORD NEW ENERGY GROUP LTD	COMMON STOCK HKD.01	2,890,000	304,133
	CONCORDIA FINANCIAL GROUP LT	COMMON STOCK	173,500	629,865
	CONEXIO CORP	COMMON STOCK	2,600	33,328
	CONSTELLATION SOFTWARE INC	COMMON STOCK	3,400	6,503,021
	CONSTRUCC Y AUX DE FERROCARR	COMMON STOCK EUR.301	3,538	146,184
	CONTACT ENERGY LTD	COMMON STOCK	130,548	723,416
	CONTEMPORARY AMPEREX TECHN A	COMMON STOCK CNY1.0	23,900	2,204,236
	CONTINENTAL AG	COMMON STOCK	18,697	1,977,198
	CONTOURGLOBAL PLC	COMMON STOCK GBP.01	33,976	87,955
	CONTROLADORA VUELA CIA DE A	COMMON STOCK	119,400	213,887
	CONVATEC GROUP PLC	COMMON STOCK GBP.1	259,862	679,272
	CONVERGE TECHNOLOGY SOLUTION	COMMON STOCK	33,500	288,283
	CORBION NV	COMMON STOCK EUR.25	10,746	504,748
	COREM PROPERTY GROUP B SHARE	COMMON STOCK SEK1.0	92,561	333,798
	CORESTATE CAPITAL HOLDING S.	COMMON STOCK	3,708	47,569
	CORETRONIC CORP	COMMON STOCK TWD10.0	24,000	79,930

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	CORONADO GLOBAL RESOURCE CDI	CDI	72,630	65,569
	CORONATION FUND MANAGERS LTD	COMMON STOCK ZAR.0001	48,730	160,431
	CORP INMOBILIARIA VESTA SAB	COMMON STOCK	99,200	198,933
	CORPORACION FINANCIERA ALBA	COMMON STOCK EUR1.	3,104	180,925
	CORPORATE TRAVEL MANAGEMENT	COMMON STOCK	15,006	295,742
	CORTICEIRA AMORIM SA	COMMON STOCK EUR1.	11,544	148,013
	CORUS ENTERTAINMENT INC B SH	COMMON STOCK	26,500	99,861
	COSAN SA	COMMON STOCK	166,492	653,991
	COSCO SHIPPING ENERGY TRAN A	COMMON STOCK CNY1.0	27,700	25,724
	COSCO SHIPPING HOLDINGS CO A	COMMON STOCK CNY1.0	128,960	378,053
	COSCO SHIPPING HOLDINGS CO H	COMMON STOCK CNY1.0	611,000	1,186,545
	COSCO SHIPPING INTERNATIONAL	COMMON STOCK	617,500	116,738
	COSCO SHIPPING PORTS LTD	COMMON STOCK HKD.1	433,798	376,713
	COSMAX INC	COMMON STOCK KRW500.0	2,325	169,588
	COSMO ENERGY HOLDINGS CO LTD	COMMON STOCK	12,400	242,084
	COSMO PHARMACEUTICALS NV	COMMON STOCK	1,335	95,996
	COSMOPOLITAN INTL HLDGS	COMMON STOCK HKD.002	324,000	68,991
	COSMOS PHARMACEUTICAL CORP	COMMON STOCK	3,600	528,298
	COSTA GROUP HOLDINGS LTD	COMMON STOCK	57,165	125,965
	COUNTRY GARDEN HOLDINGS CO	COMMON STOCK HKD.1	1,526,733	1,356,309
	COUNTRY GARDEN SERVICES HOLD	COMMON STOCK USD.0001	299,000	1,791,464
	COUNTRYSIDE PARTNERSHIPS PLC	COMMON STOCK GBP.01	89,571	544,168
	COVESTRO AG	COMMON STOCK	32,674	2,013,844
	COVIVIO	REIT EUR3.0	8,873	728,735
	COWAY CO LTD	COMMON STOCK KRW500.0	10,890	677,204
	CP ALL PCL FOREIGN	FOREIGN SH. THB1.0 A	1,066,900	1,884,362
	CRANWARE PLC	COMMON STOCK GBP.01	2,912	95,975
	CRANSWICK PLC	COMMON STOCK GBP.1	8,996	450,633
	CRE LOGISTICS REIT INC	REIT	118	232,087
	CREATE RESTAURANTS HOLDINGS	COMMON STOCK	15,700	98,377
	CREATE SD HOLDINGS CO	COMMON STOCK	4,900	135,268
	CREDICORP LTD	COMMON STOCK USD5.	4,752	588,203
	CREDICORP LTD	COMMON STOCK USD5.0	8,685	1,060,178
	CREDIT AGRICOLE SA	COMMON STOCK EUR3.0	213,277	3,042,900
	CREDIT CORP GROUP LTD	COMMON STOCK	9,818	239,083
	CREDIT SAISON CO LTD	COMMON STOCK	26,500	278,253
	CREDIT SUISSE GROUP AG REG	COMMON STOCK CHF.04	448,299	4,348,399
	CREDITO EMILIANO SPA	COMMON STOCK EUR1.0	20,791	137,484

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	CRESCENT POINT ENERGY CORP	COMMON STOCK NPV	100,250	535,714
	CREST NICHOLSON HOLDINGS	COMMON STOCK GBP.05	44,092	221,644
	CRESUD S.A.C.I.F.Y A.	COMMON STOCK ARS1.0	4	4
	CRH PLC	COMMON STOCK EUR.32	133,546	7,045,889
	CRODA INTERNATIONAL PLC	COMMON STOCK GBP.1060976	23,820	3,269,084
	CROMBIE REAL ESTATE INVESTME	REIT	8,100	119,402
	CROMWELL PROPERTY GROUP	REIT	204,650	129,472
	CRONOS GROUP INC	COMMON STOCK	31,800	125,372
	CROPENERGIES AG	COMMON STOCK	4,449	61,973
	CROWN RESORTS LTD	COMMON STOCK	68,654	598,316
	CRRC CORP LTD H	COMMON STOCK CNY1.0	733,000	314,990
	CRRC CORP LTD A	COMMON STOCK CNY1.0	247,100	235,820
	CS WIND CORP	COMMON STOCK KRW500.0	2,508	138,074
	CSBC CORP TAIWAN	COMMON STOCK TWD10.0	40,186	31,818
	CSC FINANCIAL CO LTD A	COMMON STOCK CNY1.0	30,100	138,099
	CSL LTD	COMMON STOCK	78,727	17,136,429
	CSPC PHARMACEUTICAL GROUP LT	COMMON STOCK	1,670,400	1,815,325
	CSR LTD	COMMON STOCK	91,994	393,903
	CSTONE PHARMACEUTICALS	COMMON STOCK USD.0001	90,000	95,547
	CT REAL ESTATE INVESTMENT TR	REIT	8,700	119,292
	CTBC FINANCIAL HOLDING CO LT	COMMON STOCK TWD10.	3,289,652	3,081,082
	CTCI CORP	COMMON STOCK TWD10.	113,000	151,925
	CTS EVENTIM AG + CO KGAA	COMMON STOCK	10,750	787,866
	CTT CORREIOS DE PORTUGAL	COMMON STOCK EUR.17	50,447	260,408
	CURRENCY CONTRACT	CAD/USD	-	27,601
	CURRENCY CONTRACT	CHF/USD	-	11,016
	CURRENCY CONTRACT	EUR/USD	-	21,429
	CURRENCY CONTRACT	JPY/USD	-	2,148
	CURRENCY CONTRACT	EUR/USD	-	105,200
	CURRENCY CONTRACT	GBP/USD	-	325,609
	CURRENCY CONTRACT	JPY/USD	-	(238,643)
	CURRYS PLC	COMMON STOCK GBP.001	178,073	274,953
	CURVES HOLDINGS CO LTD	COMMON STOCK	10,200	70,339
	CUSTODIAN REIT PLC	REIT GBP.01	67,664	97,395
	CVC BRASIL OPERADORA E AGENC	COMMON STOCK	33,454	80,353
	CVS GROUP PLC	COMMON STOCK GBP.002	11,519	349,399
	CYBERAGENT INC	COMMON STOCK	68,400	1,137,048
	CYBERARK SOFTWARE LTD/ISRAEL	COMMON STOCK ILS.01	6,752	1,169,987
	CYBERDYNE INC	COMMON STOCK	22,400	68,867
	CYBOZU INC	COMMON STOCK	4,600	72,594
	CYFROWY POLSAT SA	COMMON STOCK PLN.04	56,616	486,891
	CYRELA BRAZIL REALTY SA EMP	COMMON STOCK	74,600	211,283
	CZECH KORUNA	FOREIGN CURRENCY	2,128,113	97,388
	D IETEREN GROUP	COMMON STOCK	3,954	770,154
	D/S NORDEN	COMMON STOCK DKK1.	4,707	119,316
	DADA NEXUS LTD ADR	ADR	10,100	132,916
	DAETWYLER HOLDING AG BR	COMMON STOCK CHF.05	1,358	599,010

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	DAEWOO ENGINEERING + CONSTR	COMMON STOCK KRW5000.	33,894	164,430
	DAEWOO SHIPBUILDING + MARINE	COMMON STOCK KRW5000.	5,130	99,415
	DAEWOONG			
	PHARMACEUTICAL CO	COMMON STOCK KRW2500.	846	105,261
	DAH SING BANKING GROUP LTD	COMMON STOCK	76,400	65,266
	DAH SING FINANCIAL HOLDINGS	COMMON STOCK	26,050	78,860
	DAI DAN CO LTD	COMMON STOCK	2,100	41,910
	DAI ICHI LIFE HOLDINGS INC	COMMON STOCK	168,600	3,402,569
	DAI NIPPON PRINTING CO LTD	COMMON STOCK	37,200	934,657
	DAIBIRU CORP	COMMON STOCK	7,900	151,588
	DAICEL CORP	COMMON STOCK	44,500	307,247
	DAIDO STEEL CO LTD	COMMON STOCK	4,700	170,217
	DAIFUKU CO LTD	COMMON STOCK	17,400	1,420,544
	DAIHEN CORP	COMMON STOCK	3,200	132,707
	DAIHO CORP	COMMON STOCK	2,500	86,144
	DAIICHI JITSUGYO CO LTD	COMMON STOCK	1,000	43,016
	DAIICHI SANKYO CO LTD	COMMON STOCK	295,500	7,505,974
	DAIICHIKOSHO CO LTD	COMMON STOCK	6,800	205,520
	DAIKEN CORP	COMMON STOCK	1,900	35,824
	DAIKI ALUMINIUM INDUSTRY CO	COMMON STOCK	4,400	61,031
	DAIKIN INDUSTRIES LTD	COMMON STOCK	42,400	9,608,166
	DAIKOKUTENBUSSAN CO LTD	COMMON STOCK	900	40,253
	DAIMLER TRUCK HOLDING AG	COMMON STOCK	72,447	2,660,267
	DAIO PAPER CORP	COMMON STOCK	12,700	210,666
	DAISEKI CO LTD	COMMON STOCK	8,040	356,815
	DAISHI HOKUETSU FINANCIAL GR	COMMON STOCK	6,250	137,715
	DAITO TRUST CONSTRUCT CO LTD	COMMON STOCK	11,000	1,255,322
	DAIWA HOUSE INDUSTRY CO LTD	COMMON STOCK	95,600	2,746,498
	DAIWA HOUSE REIT INVESTMENT	REIT	370	1,119,773
	DAIWA INDUSTRIES LTD	COMMON STOCK	4,100	44,915
	DAIWA OFFICE INVESTMENT CORP	REIT	59	358,980
	DAIWA SECURITIES GROUP INC	COMMON STOCK	248,600	1,400,589
	DAIWA SECURITIES LIVING INVE	REIT	301	309,576
	DAIWABO HOLDINGS CO LTD	COMMON STOCK	15,500	247,703
	DALATA HOTEL GROUP PLC	COMMON STOCK EUR.01	42,852	180,940
	DALI FOODS GROUP CO LTD	COMMON STOCK HKD.01	374,000	195,750
	DALLAH HEALTHCARE CO	COMMON STOCK SAR10.0	5,343	106,805
	DANIELI + CO	COMMON STOCK EUR1.	2,225	68,142
	DANIELI + CO RSP	PREFERRED STOCK	6,489	126,479
	DANISH KRONE	FOREIGN CURRENCY	1,153,080	176,305
	DANONE	COMMON STOCK EUR.25	106,710	6,930,234
	DANSKE BANK A/S	COMMON STOCK DKK10.	118,372	2,020,485
	DAQO NEW ENERGY CORP ADR	ADR	9,000	362,880

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		Shares/ Par Value		
	DAR AL ARKAN REAL ESTATE DEV	COMMON STOCK SAR10.0	89,759	240,318
	DASSAULT AVIATION SA	COMMON STOCK EUR.8	3,960	427,404
	DASSAULT SYSTEMES	COMMON STOCK EUR.1	110,230	6,736,089
	DATA 3 LTD	COMMON STOCK	13,522	57,821
	DATAGROUP SE	COMMON STOCK	710	78,273
	DATALOGIC SPA	COMMON STOCK EUR.52	3,531	61,020
	DATATEC LTD	COMMON STOCK ZAR.01	59,664	143,956
	DAVIDE CAMPARI MILANO NV	COMMON STOCK EUR.01	93,345	1,357,476
	DB HITEK CO LTD	COMMON STOCK KRW5000.0	6,037	368,840
	DB INSURANCE CO LTD	COMMON STOCK KRW500.0	8,920	404,018
	DBS GROUP HOLDINGS LTD	COMMON STOCK	325,248	7,871,447
	DCC PLC	COMMON STOCK EUR.25	16,621	1,360,066
	DCM HOLDINGS CO LTD	COMMON STOCK	18,300	169,256
	DE GREY MINING LTD	COMMON STOCK	87,046	154,792
	DE LONGHI SPA	COMMON STOCK EUR1.5	12,207	435,660
	DECHRA PHARMACEUTICALS PLC	COMMON STOCK GBP.01	18,441	1,329,944
	DELEK GROUP LTD	COMMON STOCK ILS1.	1,579	129,081
	DELIVEROO PLC	COMMON STOCK GBP.005	137,851	393,573
	DELIVERY HERO SE	COMMON STOCK	27,398	3,055,416
	DELTA ELECTRONICS INC	COMMON STOCK TWD10.	344,794	3,427,532
	DELTA ELECTRONICS THAI FORGN	FOREIGN SH. THB1.0 A	53,300	657,375
	DEMAE CAN CO LTD	COMMON STOCK	6,200	49,364
	DEMANT A/S	COMMON STOCK DKK.2	18,588	941,797
	DENA CO LTD	COMMON STOCK	14,400	221,485
	DENISON MINES CORP	COMMON STOCK	128,900	177,561
	DENKA CO LTD	COMMON STOCK	14,500	473,513
	DENSO CORP	COMMON STOCK	73,100	6,029,602
	DENTALCORP HOLDINGS LTD	COMMON STOCK	12,600	162,294
	DENTSU GROUP INC	COMMON STOCK	37,200	1,324,636
	DERICHEBOURG	COMMON STOCK EUR.25	10,108	188,786
	DERMAPHARM HOLDING SE	COMMON STOCK	3,203	325,231
	DERWENT LONDON PLC	REIT GBP.05	18,157	839,375
	DESCARTES SYSTEMS GRP/THE	COMMON STOCK	14,600	1,209,240
	DESCENTE LTD	COMMON STOCK	5,200	191,266
	DETERRA ROYALTIES LTD	COMMON STOCK	77,882	243,547
	DEUTSCHE BANK AG REGISTERED	COMMON STOCK	349,537	4,382,240
	DEUTSCHE BETEILIGUNGS AG	COMMON STOCK	2,360	107,031
	DEUTSCHE BOERSE AG	COMMON STOCK	32,382	5,418,440
	DEUTSCHE EUROSHOP AG	COMMON STOCK	8,860	147,507
	DEUTSCHE LUFTHANSA REG	COMMON STOCK	101,596	714,122
	DEUTSCHE PFANDBRIEFBANK AG	COMMON STOCK	22,743	272,799
	DEUTSCHE POST AG REG	COMMON STOCK	168,130	10,809,630
	DEUTSCHE TELEKOM AG REG	COMMON STOCK	566,496	10,516,386
	DEUTZ AG	COMMON STOCK	23,520	175,712
	DEXCO SA	COMMON STOCK	90,215	243,177
	DEXERIALS CORP	COMMON STOCK	9,200	332,010
	DEXIN CHINA HOLDINGS CO LTD	COMMON STOCK USD.0005	123,000	42,125
	DEXUS INDUSTRIA REIT	REIT	34,323	87,748
	DEXUS/AU	REIT	182,187	1,473,369

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		Shares/ Par Value		
	DFDS A/S	COMMON STOCK DKK20.0	6,037	322,076
	DGB FINANCIAL GROUP INC	COMMON STOCK KRW5000.	37,354	294,664
	DHC SOFTWARE CO LTD A	COMMON STOCK CNY1.0	116,200	142,190
	DIAGEO PLC	COMMON STOCK GBP.2893518	399,080	21,769,482
	DIALOG GROUP BHD	COMMON STOCK	646,000	406,166
	DIASORIN SPA	COMMON STOCK EUR1.0	4,568	867,995
	DIC ASSET AG	COMMON STOCK	9,263	161,840
	DIC CORP	COMMON STOCK	12,800	322,532
	DICKER DATA LTD	COMMON STOCK	4,667	110,348
	DIDI GLOBAL INC	ADR USD.00002	51,100	254,478
	DIFFER GROUP HOLDING CO LTD	COMMON STOCK HKD.0025	488,000	153,368
	DIGI.COM BHD	COMMON STOCK	619,200	648,222
	DIGITAL ARTS INC	COMMON STOCK	2,300	167,731
	DIGITAL CHINA HOLDINGS LTD	COMMON STOCK HKD.1	319,000	202,555
	DIGITAL GARAGE INC	COMMON STOCK	4,900	208,318
	DINO POLSKA SA	COMMON STOCK PLN.1	9,006	820,653
	DIP CORP	COMMON STOCK	5,700	193,824
	DIPLOMA PLC	COMMON STOCK GBP.05	20,444	934,779
	DIRECT LINE INSURANCE GROUP	COMMON STOCK GBP.1090909	232,973	878,810
	DIS CHEM PHARMACIES PTY LTD	COMMON STOCK	62,806	139,149
	DISCO CORP	COMMON STOCK	5,000	1,526,465
	DISCOVERY LTD	COMMON STOCK ZAR.001	60,896	547,852
	DISTRIBUIDORA INTERNACIONAL	COMMON STOCK EUR.01	2,578,217	46,216
	DIVERSIFIED ENERGY CO PLC	COMMON STOCK GBP.01	114,915	162,457
	DKSH HOLDING AG	COMMON STOCK CHF.1	6,587	542,868
	DL E+C CO LTD	COMMON STOCK	3,234	323,542
	DL HOLDINGS CO LTD	COMMON STOCK KRW5000.0	2,580	132,114
	DMG MORI CO LTD	COMMON STOCK	19,000	326,253
	DNB BANK ASA	COMMON STOCK NOK12.5	177,823	4,068,544
	DNO ASA	COMMON STOCK NOK.25	166,621	196,799
	DO + CO AG	COMMON STOCK	1,009	84,754
	DOCEBO INC	COMMON STOCK NPV	1,900	127,659
	DOLLARAMA INC	COMMON STOCK	50,500	2,531,097
	DOMAIN HOLDINGS AUSTRALIA LT	COMMON STOCK	42,993	176,674
	DOMETIC GROUP AB	COMMON STOCK	53,328	695,451
	DOMINO S PIZZA ENTERPRISES L	COMMON STOCK	11,093	952,184
	DOMINO S PIZZA GROUP PLC	COMMON STOCK GBP.005208	75,360	468,117
	DONG A SOCIO HOLDINGS CO LTD	COMMON STOCK KRW5000.	2,164	208,699
	DONG A ST CO LTD	COMMON STOCK KRW5000.0	2,080	124,937
	DONGFANG ELECTRIC CORP LTD A	COMMON STOCK CNY1.0	28,200	94,834
	DONGFENG MOTOR GRP CO LTD H	COMMON STOCK CNY1.0	516,000	429,100
	DONGJIN SEMICHEM CO LTD	COMMON STOCK KRW500.	5,680	243,438
	DONGKOOK			
	PHARMACEUTICAL CO L	COMMON STOCK KRW500.0	4,156	75,857
	DONGKUK STEEL MILL CO LTD	COMMON STOCK KRW5000.	26,814	358,337
	DONGSUH COMPANIES INC	COMMON STOCK KRW500.0	9,481	246,745

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	DONGWON INDUSTRIES CO.	COMMON STOCK KRW5000.	1,086	206,414
	DONGYUE GROUP	COMMON STOCK HKD.1	212,000	330,713
	DOOSAN BOBCAT INC	COMMON STOCK KRW500.0	8,793	301,226
	DOOSAN ENERBILITY	COMMON STOCK KRW5000.0	44,696	764,071
	DOOSAN FUEL CELL CO LTD	COMMON STOCK KRW100.0	4,265	172,067
	DOOSAN HEAVY INDUSTRIES + CONS	RIGHT	5,686	21,046
	DORMAKABA HOLDING AG	COMMON STOCK CHF.1	535	352,842
	DOSHISHA CO LTD	COMMON STOCK	4,100	55,758
	DOTDIGITAL GROUP PLC	COMMON STOCK GBP.005	35,428	94,907
	DOUTOR NICHIRE HOLDINGS CO	COMMON STOCK	7,100	98,781
	DOUYU INTERNATIONAL HOLD ADR	ADR USD.0001	16,400	43,296
	DOUZONE BIZON CO LTD	COMMON STOCK KRW500.0	5,874	360,443
	DOVALUE SPA	COMMON STOCK NPV	6,584	62,776
	DOWA HOLDINGS CO LTD	COMMON STOCK	8,530	358,197
	DOWNER EDI LTD	COMMON STOCK	129,272	560,447
	DR SULAIMAN AL HABIB MEDICAL	COMMON STOCK SAR10.0	8,905	382,879
	DR. MARTENS PLC	COMMON STOCK	76,420	442,208
	DRAEGERWERK AG	COMMON STOCK	546	33,548
	DRAEGERWERK AG PREF	PREFERENCE	1,542	96,891
	DRAX GROUP PLC	COMMON STOCK GBP.1155172	68,117	558,754
	DRB HICOM BHD	COMMON STOCK	126,700	43,509
	DREAM INDUSTRIAL REAL ESTATE	REIT	10,800	295,707
	DREAM OFFICE REAL ESTATE INV	REIT	5,400	105,294
	DREAM UNLIMITED CL A SUB VOT	COMMON STOCK	5,527	169,903
	DRILLING CO OF 1972/THE	COMMON STOCK DKK10.0	3,564	139,418
	DS SMITH PLC	COMMON STOCK GBP.1	234,370	1,220,568
	DSV A/S	COMMON STOCK DKK1.0	35,524	8,198,124
	DTS CORP	COMMON STOCK	7,600	166,599
	DUBAI INVESTMENTS PJSC	COMMON STOCK AED1.0	358,187	188,061
	DUBAI ISLAMIC BANK	COMMON STOCK AED1.0	329,984	482,842
	DUBBER CORP LTD	COMMON STOCK	45,346	90,062
	DUERR AG	COMMON STOCK	9,303	424,554
	DUFREY AG REG	COMMON STOCK CHF5.0	12,285	605,656
	DUNDEE PRECIOUS METALS INC	COMMON STOCK	26,400	163,439
	DUNELM GROUP PLC	COMMON STOCK GBP.01	17,355	324,057
	DUR HOSPITALITY CO	COMMON STOCK SAR10.0	7,633	63,189
	DUSKIN CO LTD	COMMON STOCK	7,200	175,767
	DYDO GROUP HOLDINGS INC	COMMON STOCK	1,500	61,646
	DYE + DURHAM LTD	COMMON STOCK	7,100	387,300
	E INK HOLDINGS INC	COMMON STOCK TWD10.	134,000	726,177
	E MART INC	COMMON STOCK KRW5000.0	3,834	485,819
	E.ON SE	COMMON STOCK	381,591	5,287,163
	E.SUN FINANCIAL HOLDING CO	COMMON STOCK TWD10.	2,256,220	2,285,578
	EAGERS AUTOMOTIVE LTD	COMMON STOCK	28,328	276,945
	EARTH CORP	COMMON STOCK	2,400	127,770
	EAST JAPAN RAILWAY CO	COMMON STOCK	51,000	3,132,760

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	EAST MONEY INFORMATION CO A	COMMON STOCK CNY1.0	80,208	611,405
	EASTERN PROVINCE CEMENT CO	COMMON STOCK SAR10.0	7,148	83,677
	EASTERN WATER RESOURCES DE F	FOREIGN SH. THB1.0 A	158,100	44,015
	EASYJET PLC	COMMON STOCK GBP.2728571	51,767	389,017
	EBARA CORP	COMMON STOCK	15,600	865,798
	EBRO FOODS SA	COMMON STOCK EUR.6	11,821	226,831
	ECKERT + ZIEGLER STRAHLEN UN	COMMON STOCK	2,764	295,487
	ECLAT TEXTILE COMPANY LTD	COMMON STOCK TWD10.	34,128	776,998
	ECN CAPITAL CORP	COMMON STOCK	39,291	166,104
	ECOPRO BM CO LTD	COMMON STOCK KRW500.0	1,603	672,412
	ECOPRO CO LTD	COMMON STOCK KRW500.	2,960	291,333
	ECOPRO HN CO LTD	COMMON STOCK KRW500.0	2,372	153,449
	ECOVACS ROBOTICS CO LTD A	COMMON STOCK CNY1.0	4,800	113,686
	EDENRED	COMMON STOCK EUR2.0	42,815	1,973,763
	EDF	COMMON STOCK EUR.5	108,836	1,277,557
	EDION CORP	COMMON STOCK	18,000	167,733
	EDP ENERGIAS DO BRASIL SA	COMMON STOCK	108,587	408,275
	EDP ENERGIAS DE PORTUGAL SA	COMMON STOCK EUR1.	543,964	2,980,419
	EDP RENOVAVEIS SA	COMMON STOCK EUR5.	48,937	1,212,134
	EDREAMS ODIGEO SL	COMMON STOCK EUR.1	11,148	121,844
	EFG INTERNATIONAL AG	COMMON STOCK CHF.5	15,825	120,460
	EGUARANTEE INC	COMMON STOCK	4,800	96,469
	EGYPTIAN POUND	FOREIGN CURRENCY	1,888,941	120,238
	EHANG HOLDINGS LTD SPS ADR	ADR	3,800	56,696
	EIFFAGE	COMMON STOCK EUR4.0	14,454	1,489,169
	EIKEN CHEMICAL CO LTD	COMMON STOCK	5,200	87,055
	EINHELL GERMANY AG VORZUG	PREFERENCE	284	71,362
	EISAI CO LTD	COMMON STOCK	40,400	2,291,482
	EIZO CORP	COMMON STOCK	2,700	94,616
	EL.EN. SPA	COMMON STOCK	7,389	129,972
	ELAN CORP	COMMON STOCK	4,600	44,346
	ELAN MICROELECTRONICS CORP	COMMON STOCK TWD10.	51,054	313,760
	ELBIT SYSTEMS LTD	COMMON STOCK ILS1.	5,030	870,121
	ELCO LTD	COMMON STOCK ILS.25	1,699	124,983
	ELDERS LTD	COMMON STOCK	22,602	201,366
	ELDORADO GOLD CORP	COMMON STOCK	30,779	288,991
	ELECOM CO LTD	COMMON STOCK	7,400	96,992
	ELECTRA LTD	COMMON STOCK ILS1.	333	230,476
	ELECTRIC POWER DEVELOPMENT C	COMMON STOCK	25,300	335,504
	ELECTRICITY GENERA PCL NVDR	NVDR THB10.0	53,300	279,704
	ELECTROCOMPONENTS PLC	COMMON STOCK GBP.1	76,356	1,243,721
	ELECTROLUX AB B	COMMON STOCK SEK5.0	42,080	1,015,311
	ELECTROLUX PROFESSIONAL AB B	COMMON STOCK SEK.1	42,080	290,657
	ELEKTA AB B SHS	COMMON STOCK SEK.5	70,253	885,806

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	ELEMENT FLEET MANAGEMENT COR	COMMON STOCK	75,700	771,892
	ELEMENTIS PLC	COMMON STOCK GBP.05	99,675	178,069
	ELIA GROUP SA/NV	COMMON STOCK	5,522	727,336
	ELIOR GROUP	COMMON STOCK EUR.01	22,337	161,247
	ELIS SA	COMMON STOCK EUR1.0	37,078	641,134
	ELISA OYJ	COMMON STOCK	24,410	1,497,457
	ELITE MATERIAL CO LTD	COMMON STOCK TWD10.	54,000	539,777
	ELITE SEMICONDUCTOR MICROELE	COMMON STOCK TWD10.0	168,000	993,273
	ELKEM ASA	COMMON STOCK NOK5.0	49,568	167,117
	ELMOS SEMICONDUCTOR SE	COMMON STOCK	1,538	102,303
	ELRINGKLINGER AG	COMMON STOCK	4,846	61,150
	EMAAR ECONOMIC CITY	COMMON STOCK SAR10.0	64,877	206,260
	EMAAR PROPERTIES PJSC	COMMON STOCK AED1.0	754,878	1,002,954
	EMBOTELLADORA ANDINA			
	PREF B	PREFERENCE	61,136	134,117
	EMBRACER GROUP AB	COMMON STOCK SEK.0013	64,232	679,261
	EMBRAER SA	COMMON STOCK	116,970	518,165
	EMECO HOLDINGS LTD	COMMON STOCK	74,553	47,745
	EMEMORY TECHNOLOGY INC	COMMON STOCK TWD10.0	15,000	1,183,574
	EMERA INC	COMMON STOCK	42,300	2,252,242
	EMIRATES NBD PJSC	COMMON STOCK AED1.	414,823	1,530,295
	EMIRATES TELECOM GROUP CO	COMMON STOCK AED1.0	583,719	5,042,239
	EMIS GROUP PLC	COMMON STOCK GBP.01	9,255	169,972
	EML PAYMENTS LTD	COMMON STOCK	47,882	111,619
	EMMI AG REG	COMMON STOCK CHF10.0	364	428,732
	EMPIRE CO LTD A	COMMON STOCK	29,600	903,126
	EMPIRIC STUDENT PROPERTY PLC	REIT GBP.01	102,147	119,493
	EMPRESA NACIONAL DE TELECOM	COMMON STOCK	16,972	57,333
	EMPRESAS CMPC SA	COMMON STOCK	207,759	349,814
	EMPRESAS COPEC SA	COMMON STOCK	87,230	674,636
	EMS CHEMIE HOLDING AG REG	COMMON STOCK CHF.01	1,391	1,552,370
	EN JAPAN INC	COMMON STOCK	6,800	191,935
	ENAGAS SA	COMMON STOCK EUR1.5	41,896	967,883
	ENAV SPA	COMMON STOCK NPV	49,983	222,177
	ENBRIDGE INC	COMMON STOCK	350,240	13,700,161
	ENCAVIS AG	COMMON STOCK	16,499	291,768
	ENCE ENERGIA Y CELULOSA SA	COMMON STOCK EUR.9	25,415	65,455
	ENDEAVOUR GROUP LTD/AUSTRALI	COMMON STOCK	216,882	1,113,351
	ENDEAVOUR SILVER CORP	COMMON STOCK	26,500	112,239
	ENDESA SA	COMMON STOCK EUR1.2	54,229	1,248,680
	ENEA SA	COMMON STOCK PLN1.	35,851	75,653
	ENEL AMERICAS SA ADR	ADR	96,153	523,072
	ENEL CHILE SA ADR	ADR	105,080	190,195
	ENEL SPA	COMMON STOCK EUR1.	1,387,009	11,033,480
	ENEOS HOLDINGS INC	COMMON STOCK	517,950	1,936,695
	ENERFLEX LTD	COMMON STOCK	15,504	94,019
	ENERGEAN PLC	COMMON STOCK GBP.01	16,629	192,079
	ENERGIEKONTOR AG	COMMON STOCK	1,075	86,786
	ENERGISA SA UNITS	UNIT	31,400	250,096

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	ENERGIX RENEWABLE ENERGIES	COMMON STOCK	31,751	134,672
	ENERGY ABSOLUTE PCL NVDR	NVDR THB.1	303,200	871,353
	ENERGY FUELS INC	COMMON STOCK	25,000	191,189
	ENERPLUS CORP	COMMON STOCK	43,800	462,567
	ENEVA SA	COMMON STOCK	133,600	339,266
	ENGHOUSE SYSTEMS LTD	COMMON STOCK	7,100	272,219
	ENGIE	COMMON STOCK EUR1.0	301,026	4,618,900
	ENGIE BRASIL ENERGIA SA	COMMON STOCK	47,875	330,360
	ENGIE ENERGIA CHILE SA	COMMON STOCK	101,139	59,567
	ENI SPA	COMMON STOCK	424,961	5,867,798
	ENLIGHT RENEWABLE ENERGY LTD	COMMON STOCK ILS.01	133,658	328,972
	ENN ENERGY HOLDINGS LTD	COMMON STOCK HKD.1	142,000	2,675,559
	ENN NATURAL GAS CO LTD A	COMMON STOCK CNY1.0	24,100	69,468
	ENNOCONN CORP	COMMON STOCK TWD10.0	8,485	72,338
	ENNOSTAR INC	COMMON STOCK TWD10.0	109,762	303,404
	ENTAIN PLC	COMMON STOCK EUR.01	100,008	2,272,178
	ENTHUSIAST GAMING HOLDINGS I	COMMON STOCK	34,700	102,568
	ENTRA ASA	COMMON STOCK NOK1.0	27,152	610,038
	ENZICHEM LIFESCIENCES CORP	COMMON STOCK KRW500.0	1,118	51,603
	EO TECHNICS CO LTD	COMMON STOCK KRW500.	2,377	238,792
	EPIROC AB A	COMMON STOCK SEK.412413	117,698	2,978,183
	EPIROC AB B	COMMON STOCK SEK.412413	61,585	1,303,468
	EQT AB	COMMON STOCK SEK.1	49,994	2,712,110
	EQUATORIAL ENERGIA SA ORD	COMMON STOCK	156,500	635,193
	EQUINOR ASA	COMMON STOCK NOK2.5	185,024	4,875,194
	EQUINOX GOLD CORP	COMMON STOCK	43,766	296,589
	EQUITABLE GROUP INC	COMMON STOCK	4,200	229,127
	EQUITAL LTD	COMMON STOCK ILS1.0	7,052	269,881
	EQUITES PROPERTY FUND LTD	REIT	65,646	94,580
	ERAMET	COMMON STOCK EUR3.05	1,657	135,937
	EREX CO LTD	COMMON STOCK	4,500	79,770
	ERG SPA	COMMON STOCK EUR.1	10,911	351,027
	ERGOMED PLC	COMMON STOCK GBP.01	6,236	126,249
	ERICSSON LM B SHS	COMMON STOCK SEK5.0	499,790	5,478,915
	ERO COPPER CORP	COMMON STOCK	11,800	180,295
	ERSTE GROUP BANK AG	COMMON STOCK	55,270	2,595,202
	ESKER SA	COMMON STOCK EUR2.	905	372,083
	ESPEC CORP	COMMON STOCK	2,800	54,141
	ESR CAYMAN LTD	COMMON STOCK USD.001	336,000	1,135,616
	ESR REIT	REIT	724,758	258,045
	ESSENTA PLC	COMMON STOCK GBP.25	49,545	231,220
	ESSILORLUXOTTICA	COMMON STOCK EUR.18	47,649	10,438,986
	ESSITY AKTIEBOLAG B	COMMON STOCK SEK3.35	108,358	3,528,863
	ETERNAL MATERIALS CO LTD	COMMON STOCK TWD10.0	242,102	353,516
	ETIHAD ETISALAT CO	COMMON STOCK SAR10.	63,995	530,286
	EUGLENA CO LTD	COMMON STOCK	13,400	82,358
	EURASIA MINING PLC	COMMON STOCK GBP.001	306,150	101,180
	EURAZEO SE	COMMON STOCK	6,712	586,094
	EURO CURRENCY	FOREIGN CURRENCY	919,800	1,045,997

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	EUROBANK ERGASIAS SERVICES A	COMMON STOCK EUR.22	445,586	451,557
	EUROCOMMERCIAL PROPERTIES NV	REIT EUR10.0	11,023	239,365
	EUROFINS SCIENTIFIC	COMMON STOCK EUR.1	22,638	2,799,586
	EUROMONEY INSTL INVESTOR PLC	COMMON STOCK GBP.0025	18,756	234,802
	EURONAV NV	COMMON STOCK	31,627	280,453
	EURONEXT NV	COMMON STOCK EUR1.6	13,476	1,397,645
	EUROPRI ASA	COMMON STOCK NOK1.0	40,548	323,699
	EUTELSAT COMMUNICATIONS	COMMON STOCK EUR1.0	27,239	332,901
	EVA AIRWAYS CORP	COMMON STOCK TWD10.	612,004	615,604
	EVE ENERGY CO LTD A	COMMON STOCK CNY1.0	19,959	369,937
	EVENT HOSPITALITY AND ENTERT	COMMON STOCK	16,378	177,135
	EVERBRIGHT SECURITIE CO A	COMMON STOCK CNY1.0	42,500	99,583
	EVERGREEN MARINE CORP LTD	COMMON STOCK TWD10.	446,131	2,285,975
	EVERLIGHT ELECTRONICS CO LTD	COMMON STOCK TWD10.0	146,845	279,034
	EVERTZ TECHNOLOGIES LTD	COMMON STOCK	4,800	49,932
	EVOLUTION AB	COMMON STOCK SEK.003	28,700	4,029,680
	EVOLUTION MINING LTD	COMMON STOCK	281,177	917,592
	EVONIK INDUSTRIES AG	COMMON STOCK	37,588	1,216,853
	EVOTEC SE	COMMON STOCK	23,029	1,112,367
	EVRAZ PLC	COMMON STOCK USD.05	87,508	714,758
	EXCHANGE INCOME CORP	COMMON STOCK	2,900	96,747
	EXEDY CORP	COMMON STOCK	4,500	65,070
	EXEO GROUP INC	COMMON STOCK	16,800	353,670
	EXOR NV	COMMON STOCK EUR.01	17,850	1,587,029
	EXPERIAN PLC	COMMON STOCK USD.1	156,468	7,680,572
	EXTENDICARE INC	COMMON STOCK	16,400	94,779
	EXXARO RESOURCES LTD	COMMON STOCK ZAR.01	44,532	426,567
	EZ TEC EMPREENDIMENTOS E PAR	COMMON STOCK	27,800	101,935
	EZAKI GLICO CO LTD	COMMON STOCK	8,200	260,226
	F+F CO LTD / NEW	COMMON STOCK KRW100.0	586	464,838
	FABEGE AB	COMMON STOCK SEK30.82	52,818	879,452
	FACC AG	COMMON STOCK	4,390	35,184
	FAES FARMA SA	COMMON STOCK EUR.1	50,953	201,368
	FAES FARMA SA	RIGHT	50,953	10,546
	FAGRON	COMMON STOCK	10,966	184,346
	FAIRFAX FINANCIAL HLDGS LTD	COMMON STOCK	4,500	2,216,744
	FALABELLA SA	COMMON STOCK	139,631	455,880
	FALCK RENEWABLES SPA	COMMON STOCK EUR1.0	19,528	192,030
	FANCL CORP	COMMON STOCK	13,200	393,219
	FANGDA CARBON NEW MATERIAL A	COMMON STOCK CNY1.0	38,700	65,741
	FANHUA INC SPONSORED ADR	ADR USD.001	9,500	69,160
	FANUC CORP	COMMON STOCK	32,400	6,860,885
	FAR EAST CONSORTIUM INTERNAT	COMMON STOCK HKD.1	220,226	80,227
	FAR EAST HORIZON LTD	COMMON STOCK	358,000	317,911
	FAR EASTERN DEPARTMENT STORE	COMMON STOCK TWD10.	296,670	229,828

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			Shares/ Par Value	
	FAR EASTERN INTL BANK	COMMON STOCK TWD10.	460,335	178,710
	FAR EASTERN NEW CENTURY CORP	COMMON STOCK TWD10.	554,461	586,377
	FAR EASTONE TELECOMM CO LTD	COMMON STOCK TWD10.	315,000	735,515
	FARADAY TECHNOLOGY CORP	COMMON STOCK TWD10.	117,396	1,008,181
	FAST RETAILING CO LTD	COMMON STOCK	9,800	5,558,785
	FASTIGHETS AB BALDER B SHRS	COMMON STOCK SEK1.0	18,519	1,333,243
	FATTAL HOLDINGS 1998 LTD	COMMON STOCK	1,411	141,913
	FAURECIA	COMMON STOCK EUR7.0	2,844	132,631
	FAURECIA	COMMON STOCK EUR7.0	16,551	786,456
	FAWAZ ABDULAZIZ ALHOKAIR + C	COMMON STOCK SAR10.	12,467	51,655
	FCC CO LTD	COMMON STOCK	5,800	75,406
	FD TECHNOLOGIES PLC	COMMON STOCK GBP.005	3,070	83,472
	FENG HSIN STEEL CO LTD	COMMON STOCK TWD10.0	81,000	244,419
	FENG TAY ENTERPRISE CO LTD	COMMON STOCK TWD10.	83,001	692,928
	FERGUSON PLC	COMMON STOCK GBP.1	38,101	6,772,794
	FERRARI NV	COMMON STOCK EUR.01	21,132	5,429,306
	FERREXPO PLC	COMMON STOCK GBP.1	40,218	163,026
	FERROTEC HOLDINGS CORP	COMMON STOCK	6,000	217,994
	FERROVIAL SA	COMMON STOCK EUR.2	84,750	2,654,918
	FEVERTREE DRINKS PLC	COMMON STOCK GBP.0025	17,865	654,335
	FF GROUP	COMMON STOCK EUR.3	6,634	36,212
	FIBERHOME TELECOM TECH CO A	COMMON STOCK CNY1.0	12,800	36,106
	FIBI HOLDINGS	COMMON STOCK ILS.05	6,058	276,732
	FIELMANN AG	COMMON STOCK	4,262	286,634
	FIERA CAPITAL CORP	COMMON STOCK	12,400	102,977
	FIH MOBILE LTD	COMMON STOCK USD.04	599,000	104,496
	FILA HOLDINGS CORP	COMMON STOCK KRW1000.0	9,003	271,340
	FINANCIAL PRODUCTS GROUP CO	COMMON STOCK	19,100	113,464
	FINCANTIERI SPA	COMMON STOCK NPV	75,327	51,686
	FINECOBANK SPA	COMMON STOCK EUR.33	98,822	1,719,038
	FINGERPRINT CARDS AB B	COMMON STOCK SEK.04	33,364	75,533
	FINNAIR OYJ	COMMON STOCK EUR.85	108,851	73,422
	FINNING INTERNATIONAL INC	COMMON STOCK	28,000	706,678
	FINVOLUTION GROUP ADR	ADR USD.00001	18,400	90,712
	FIRST ABU DHABI BANK PJSC	COMMON STOCK AED1.0	741,785	3,804,369
	FIRST CAPITAL REAL ESTATE IN	UNIT	18,300	273,236
	FIRST FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,917,414	1,698,027
	FIRST INTL BANK ISRAEL	COMMON STOCK ILS.05	8,135	338,312
	FIRST MAJESTIC SILVER CORP	COMMON STOCK	34,000	496,850
	FIRST NATIONAL FINANCIAL COR	COMMON STOCK	3,300	108,576
	FIRST PACIFIC CO	COMMON STOCK USD.01	425,000	156,507
	FIRST QUANTUM MINERALS LTD	COMMON STOCK	101,376	2,429,364
	FIRST RESOURCES LTD	COMMON STOCK	125,600	140,733
	FIRSTGROUP PLC	COMMON STOCK GBP.05	59,251	175,708
	FIRSTRAND LTD	COMMON STOCK ZAR.01	909,705	3,465,241
	FIRSTSERVICE CORP	COMMON STOCK	6,500	1,377,715

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	FISCHER (GEORG) REG FISHER + PAYKEL	COMMON STOCK CHF1.0	728	1,100,789
	HEALTHCARE C	COMMON STOCK	108,011	2,421,281
	FIVERR INTERNATIONAL LTD	COMMON STOCK	1,800	625,359
	FJORDKRAFT HOLDING ASA	COMMON STOCK NOK.3	11,682	63,095
	FLAT GLASS GROUP CO LTD A	COMMON STOCK CNY1.0	14,400	130,885
	FLAT GLASS GROUP CO LTD H	COMMON STOCK CNY.25	69,000	350,997
	FLATEXDEGIRO AG	COMMON STOCK	14,808	340,603
	FLETCHER BUILDING LTD	COMMON STOCK	152,066	763,125
	FLEURY SA	COMMON STOCK	43,200	139,454
	FLEX LNG LTD	COMMON STOCK USD.1	5,497	122,646
	FLEXIUM INTERCONNECT INC	COMMON STOCK TWD10.	51,000	191,972
	FLIGHT CENTRE TRAVEL GROUP L	COMMON STOCK	17,974	346,773
	FLOW TRADERS	COMMON STOCK EUR.1	4,058	148,675
	FLSMIDTH + CO A/S	COMMON STOCK DKK20.	7,036	262,693
	FLUGHAFEN ZURICH AG REG	COMMON STOCK CHF10.0	3,392	610,714
	FLUIDRA SA	COMMON STOCK EUR1.0	8,689	347,615
	FLUTTER ENTERTAINMENT PLC DI	COMMON STOCK EUR.09	3,381	532,883
	FLUTTER ENTERTAINMENT PLC DI	COMMON STOCK EUR.09	24,711	3,923,124
	FNAC DARTY SA	COMMON STOCK EUR1.0	4,074	266,251
	FOCUS MEDIA INFORMATION TE A	COMMON STOCK CNY1.0	227,600	292,444
	FOMENTO ECONOMICO MEXICA UBD	UNIT	335,100	2,611,537
	FOOD + LIFE COMPANIES LTD	COMMON STOCK	18,000	677,429
	FOOSUNG CO LTD	COMMON STOCK KRW500.	8,657	167,484
	FORBO HOLDING AG REG	COMMON STOCK CHF.1	190	388,472
	FORMOSA CHEMICALS + FIBRE	COMMON STOCK TWD10.0	641,582	1,870,631
	FORMOSA PETROCHEMICAL CORP	COMMON STOCK TWD10.0	208,920	723,378
	FORMOSA PLASTICS CORP	COMMON STOCK TWD10.0	697,528	2,616,797
	FORMOSA TAFFETA CO.	COMMON STOCK TWD10.	209,319	220,315
	FORMULA SYSTEMS (1985) LTD	COMMON STOCK ILS1.0	1,761	214,342
	FORTERRA PLC	COMMON STOCK	37,610	140,496
	FORTESCUE METALS GROUP LTD	COMMON STOCK	290,798	4,077,727
	FORTIS INC	COMMON STOCK	82,749	3,998,077
	FORTNOX AB	COMMON STOCK SEK.02	11,564	742,865
	FORTRESS REIT LTD A	REIT	450,352	352,639
	FORTUM OYJ	COMMON STOCK EUR3.4	76,223	2,325,500
	FORTUNA SILVER MINES INC	COMMON STOCK	49,610	194,018
	FORTUNE REIT	REIT	249,000	255,847
	FOSHAN HAITIAN FLAVOURING A	COMMON STOCK CNY1.0	41,808	689,392
	FOSUN INTERNATIONAL LTD	COMMON STOCK	438,698	473,257
	FOUNDER SECURITIES CO LTD A	COMMON STOCK CNY1.0	68,300	84,007
	FOXCONN INDUSTRIAL INTERNE A	COMMON STOCK CNY1.0	41,600	77,797
	FOXCONN TECHNOLOGY CO LTD	COMMON STOCK TWD10.	163,496	382,697
	FP CORP	COMMON STOCK	8,200	279,151

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	FRANCO NEVADA CORP	COMMON STOCK	32,974	4,566,735
	FRAPORT AG FRANKFURT AIRPORT	COMMON STOCK	6,568	440,978
	FRASER + NEAVE HOLDINGS BHD	COMMON STOCK	37,300	221,558
	FRASERS CENTREPOINT TRUST	REIT NPV	134,860	231,080
	FRASERS GROUP PLC	COMMON STOCK GBP.1	35,651	371,548
	FRASERS LOGISTICS + COMMERCIAL	REIT	364,698	411,238
	FREEE KK	COMMON STOCK	5,600	305,672
	FREEHOLD ROYALTIES LTD	COMMON STOCK	17,500	161,402
	FREENET AG	COMMON STOCK	23,900	633,603
	FRESENIUS MEDICAL CARE AG +	COMMON STOCK	36,241	2,344,985
	FRESENIUS SE + CO KGAA	COMMON STOCK	71,062	2,861,909
	FRONTIER DEVELOPMENTS PLC	COMMON STOCK GBP.005	3,673	88,765
	FRONTIER REAL ESTATE INVEST	REIT	85	366,859
	FRONTLINE LTD	COMMON STOCK USD1.0	14,116	100,528
	FTSE 100 IDX FUT MAR22	IFLL 20220318	630	91,389
	FU SHOU YUAN INTERNATIONAL	COMMON STOCK USD.01	158,000	124,236
	FUBON FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,341,773	3,699,584
	FUCHS PETROLUB SE PREF	PREFERENCE	12,458	565,552
	FUFENG GROUP LTD	COMMON STOCK HKD.1	431,000	148,788
	FUGRO NV	COMMON STOCK EUR.05	17,069	133,952
	FUJI CO LTD	COMMON STOCK	3,200	54,274
	FUJI CORP/AICHI	COMMON STOCK	13,200	294,791
	FUJI ELECTRIC CO LTD	COMMON STOCK	21,800	1,189,097
	FUJI KYUKO CO LTD	COMMON STOCK	3,700	130,833
	FUJI MEDIA HOLDINGS INC	COMMON STOCK	7,900	75,831
	FUJI OIL HOLDINGS INC	COMMON STOCK	8,900	179,318
	FUJI SEAL INTERNATIONAL INC	COMMON STOCK	10,200	187,626
	FUJI SOFT INC	COMMON STOCK	4,400	212,086
	FUJICCO CO LTD	COMMON STOCK	3,200	52,208
	FUJIFILM HOLDINGS CORP	COMMON STOCK	60,800	4,502,141
	FUJIKURA LTD	COMMON STOCK	51,700	253,701
	FUJIMI INC	COMMON STOCK	2,900	195,204
	FUJIMORI KOGYO CO LTD	COMMON STOCK	4,000	142,271
	FUJIO FOOD GROUP INC	COMMON STOCK	1,300	14,903
	FUJITEC CO LTD	COMMON STOCK	11,700	256,072
	FUJITSU GENERAL LTD	COMMON STOCK	11,100	263,276
	FUJITSU LTD	COMMON STOCK	33,200	5,682,235
	FUJIYA CO LTD	COMMON STOCK	1,900	37,390
	FUKUI COMPUTER HOLDINGS INC	COMMON STOCK	2,400	71,907
	FUKUOKA FINANCIAL GROUP INC	COMMON STOCK	28,600	489,573
	FUKUOKA REIT CORP	REIT	125	180,977
	FUKUSHIMA GALILEI CO LTD	COMMON STOCK	2,200	91,137
	FUKUYAMA TRANSPORTING CO LTD	COMMON STOCK	5,100	173,849
	FULLCAST HOLDINGS CO LTD	COMMON STOCK	3,100	66,080
	FUNAI SOKEN HOLDINGS INC	COMMON STOCK	6,800	154,733

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	FURUKAWA CO LTD	COMMON STOCK	4,800	52,943
	FURUKAWA ELECTRIC CO LTD	COMMON STOCK	12,200	245,476
	FUSO CHEMICAL CO LTD	COMMON STOCK	3,800	160,226
	FUTU HOLDINGS LTD ADR	ADR USD.00001	8,600	372,380
	FUTURE CORP	COMMON STOCK	14,600	220,369
	FUTURE PLC	COMMON STOCK GBP.15	15,724	1,006,712
	FUYAO GLASS INDUSTRY GROUP A	COMMON STOCK CNY1.0	21,800	161,298
	FUYAO GLASS INDUSTRY GROUP H	COMMON STOCK CNY1.0	98,000	507,531
	FUYO GENERAL LEASE CO LTD	COMMON STOCK	3,000	207,657
	G 7 HOLDINGS INC	COMMON STOCK	2,800	41,047
	G BITS NETWORK TECHNOLOGY A	COMMON STOCK CNY1.0	400	26,472
	G STEEL PCL FOREIGN	FOREIGN SH. THB5.0 A	202,800	789
	G TEKT CORP	COMMON STOCK	3,700	45,920
	G.U.D. HOLDINGS LTD	COMMON STOCK	22,310	184,485
	G8 EDUCATION LTD	COMMON STOCK	87,598	70,790
	GAKKEN HOLDINGS CO LTD	COMMON STOCK	3,800	34,519
	GALAPAGOS NV	COMMON STOCK	7,513	414,662
	GALAXY ENTERTAINMENT GROUP L	COMMON STOCK	361,000	1,870,909
	GALENICA AG	COMMON STOCK CHF.1	8,330	625,015
	GALP ENERGIA SGPS SA	COMMON STOCK EUR1.	106,128	1,027,941
	GAMES WORKSHOP GROUP PLC	COMMON STOCK GBP.05	5,300	715,599
	GAMMA COMMUNICATIONS PLC	COMMON STOCK GBP.0025	13,851	310,073
	GAMUDA BHD	COMMON STOCK	413,530	288,079
	GANFENG LITHIUM CO LTD A	COMMON STOCK CNY1.0	12,000	269,096
	GANFENG LITHIUM CO LTD H	COMMON STOCK CNY1.0	28,600	450,213
	GAOTU TECHEDU INC	ADR USD.000149	14,200	27,548
	GAV YAM LANDS CORP LTD	COMMON STOCK ILS1.0	32,400	399,922
	GAZIT GLOBE LTD	COMMON STOCK ILS1.0	16,715	132,131
	GAZPROM PJSC	COMMON STOCK RUB5.0	214,900	982,727
	GAZPROM PJSC SPON ADR	ADR	20,664	190,284
	GAZPROM PJSC SPON ADR	ADR	889,704	8,176,380
	GAZTRANSPORT ET TECHNIGA SA	COMMON STOCK EUR.01	3,798	354,880
	GB GROUP PLC	COMMON STOCK GBP.025	31,809	318,115
	GCC SAB DE CV	COMMON STOCK	29,100	223,600
	GCL SYSTEM INTEGRATION TEC A	COMMON STOCK CNY1.0	55,300	32,987
	GD POWER DEVELOPMENT CO A	COMMON STOCK CNY1.0	181,200	90,181
	GDI INTEGRATED FACILITY SERV	COMMON STOCK	2,200	93,720
	GDI PROPERTY GROUP	REIT	89,692	72,104
	GDS HOLDINGS LTD ADR	ADR USD.0004	15,000	707,400
	GEA GROUP AG	COMMON STOCK	26,076	1,426,168
	GEBERIT AG REG	COMMON STOCK CHF.1	6,296	5,125,540
	GECINA SA	REIT EUR7.5	8,057	1,125,645
	GEELY AUTOMOBILE HOLDINGS LT	COMMON STOCK HKD.02	985,000	2,695,541
	GEK TERNA HOLDING REAL ESTAT	COMMON STOCK EUR.57	9,762	105,589

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	GEM CO LTD A	COMMON STOCK CNY1.0	48,600	78,972
	GEMDALE CORP A	COMMON STOCK CNY1.0	49,100	99,927
	GEMDALE PROPERTIES AND INVES	COMMON STOCK HKD.1	876,000	93,269
	GEMVAX + KAEL CO LTD	COMMON STOCK KRW500.	9,880	144,818
	GENEONELIFESCIENCE INC	COMMON STOCK KRW1000.0	11,550	157,121
	GENERAL INTERFACE SOLUTION	COMMON STOCK TWD10.0	36,000	132,258
	GENERTEC UNIVERSAL MEDICAL G	COMMON STOCK	172,000	124,221
	GENESIS ENERGY LTD	COMMON STOCK	96,886	189,675
	GENEXINE CO LTD	COMMON STOCK KRW500.	3,357	164,444
	GENIUS ELECTRONIC OPTICAL CO	COMMON STOCK TWD10.0	9,713	184,965
	GENKY DRUGSTORES CO LTD	COMMON STOCK	1,800	95,982
	GENMAB A/S	COMMON STOCK DKK1.0	11,203	4,480,043
	GENOMMA LAB			
	INTERNACIONAL B	COMMON STOCK	135,400	142,380
	GENSCRIPT BIOTECH CORP	COMMON STOCK USD.001	170,000	867,585
	ENTERA SAB DE CV	COMMON STOCK	166,400	107,329
	GENTING BHD	COMMON STOCK	385,800	432,386
	GENTING MALAYSIA BHD	COMMON STOCK	558,250	385,810
	GENTING PLANTATIONS BHD	COMMON STOCK	160,100	257,425
	GENTING SINGAPORE LTD	COMMON STOCK USD.1	985,799	566,711
	GENUIT GROUP PLC	COMMON STOCK GBP.001	37,837	299,945
	GENUS PLC	COMMON STOCK GBP.1	11,171	745,782
	GENWORTH MORTGAGE INSURANCE	COMMON STOCK	15,337	118,016
	GEO HOLDINGS CORP	COMMON STOCK	5,700	61,232
	GERDAU SA PREF	PREFERENCE	177,704	880,863
	GERRESHEIMER AG	COMMON STOCK	5,628	542,300
	GESTAMP AUTOMOCION SA	COMMON STOCK EUR.5	30,675	155,099
	GETAC HOLDINGS CORP	COMMON STOCK TWD10.0	70,000	140,939
	GETINGE AB B SHS	COMMON STOCK SEK.5	43,022	1,865,045
	GETLINK SE	COMMON STOCK EUR.4	73,495	1,217,851
	GF SECURITIES CO LTD A	COMMON STOCK CNY1.0	49,100	189,505
	GF SECURITIES CO LTD H	COMMON STOCK CNY1.0	251,800	479,852
	GFL ENVIRONMENTAL INC SUB VT	COMMON STOCK	31,800	1,204,128
	GFT TECHNOLOGIES SE	COMMON STOCK	2,894	151,820
	GIANT MANUFACTURING	COMMON STOCK TWD10.	64,000	798,192
	GIANT NETWORK GROUP CO LTD A	COMMON STOCK CNY1.0	34,952	65,634
	GIBSON ENERGY INC	COMMON STOCK	26,900	477,456
	GIGABYTE TECHNOLOGY CO LTD	COMMON STOCK TWD10.	73,000	407,451
	GIGADEVICE SEMICONDUCTOR B A	COMMON STOCK CNY1.0	6,860	188,956
	GIKEN LTD	COMMON STOCK	2,900	102,129
	GILAT SATELLITE NETWORKS LTD	COMMON STOCK ILS.2	3,969	28,499
	GILDAN ACTIVEWEAR INC	COMMON STOCK	34,300	1,456,287
	GIMV NV	COMMON STOCK	3,534	214,191
	GINLONG TECHNOLOGIES CO LT A	COMMON STOCK CNY1.0	2,500	90,810

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	GIVAUDAN REG	COMMON STOCK CHF10.0	1,569	8,256,369
	GJENSIDIGE FORSIKRING ASA	COMMON STOCK NOK2.	37,731	915,218
	GLANBIA PLC	COMMON STOCK EUR.06	38,490	538,605
	GLAXOSMITHKLINE PLC	COMMON STOCK GBP.25	856,624	18,638,914
	GLENCORE PLC	COMMON STOCK USD.01	1,706,169	8,686,180
	GLOBAL DOMINION ACCESS SA	COMMON STOCK EUR1.0	18,069	96,157
	GLOBAL FASHION GROUP SA	COMMON STOCK	12,859	64,992
	GLOBAL ONE REIT	REIT	166	173,429
	GLOBAL POWER SYNERGY PCL F	FOREIGN SH. THB10.0 A	103,100	273,915
	GLOBAL UNICHIP CORP	COMMON STOCK TWD10.0	16,079	339,113
	GLOBALWAFERS CO LTD	COMMON STOCK TWD10.0	40,000	1,279,044
	GLOBE TELECOM INC	COMMON STOCK PHP50.	15,121	985,039
	GLOBERIDE INC	COMMON STOCK	2,600	71,357
	GLORY LTD	COMMON STOCK	8,200	155,889
	GLORY SUN FINANCIAL GROUP LT	COMMON STOCK HKD.1	2,272,000	58,275
	GLORY SUN LAND GROUP LTD	COMMON STOCK HKD.05	228,336	3,046
	GLP J REIT	REIT	697	1,203,074
	GMO FINANCIAL GATE INC	COMMON STOCK	400	96,996
	GMO FINANCIAL HOLDINGS INC	COMMON STOCK	12,200	89,532
	GMO GLOBALSIGN HOLDINGS KK	COMMON STOCK	900	32,514
	GMO INTERNET INC	COMMON STOCK	12,700	297,556
	GMO PAYMENT GATEWAY INC	COMMON STOCK	7,100	879,209
	GN STORE NORD A/S	COMMON STOCK DKK4.	21,974	1,371,327
	GNI GROUP LTD	COMMON STOCK	8,100	104,188
	GO AHEAD GROUP PLC	COMMON STOCK GBP.1	1,416	12,805
	GOEASY LTD	COMMON STOCK	2,000	283,846
	GOERTEK INC A	COMMON STOCK CNY1.0	35,300	298,447
	GOGOLD RESOURCES INC	COMMON STOCK	44,400	106,505
	GOL LINHAS AEREAS INT SA PRE	PREFERENCE	28,037	84,654
	GOLD CIRCUIT ELECTRONICS LTD	COMMON STOCK TWD10.	61,000	167,052
	GOLD FIELDS LTD	COMMON STOCK ZAR.5	149,825	1,633,082
	GOLD ROAD RESOURCES LTD	COMMON STOCK	121,605	138,916
	GOLDCREST CO LTD	COMMON STOCK	5,980	84,081
	GOLDEN AGRI RESOURCES LTD	COMMON STOCK USD.025	1,230,887	223,793
	GOLDEN OCEAN GROUP LTD	COMMON STOCK USD.05	18,575	167,296
	GOLDSUN BUILDING			
	MATERIALS C	COMMON STOCK TWD10.0	151,000	159,064
	GOLDWIN INC	COMMON STOCK	3,800	219,241
	GOME RETAIL HOLDINGS LTD	COMMON STOCK HKD.025	2,175,944	184,323
	GOODMAN GROUP	REIT	280,155	5,406,151
	GOODMAN PROPERTY TRUST	REIT	201,552	356,060
	GOTION HIGH TECH CO LTD A	COMMON STOCK CNY1.0	13,000	104,515
	GOURMET MASTER CO LTD	COMMON STOCK TWD10.	15,456	62,742
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	66,330,955	66,330,955
	GPT GROUP	REIT	357,731	1,410,038
	GRAFTON GROUP PLC UTS CDI	UNIT EUR.05	38,773	646,154
	GRAINCORP LTD A	COMMON STOCK	39,952	240,198
	GRAINGER PLC	COMMON STOCK GBP.05	115,496	492,824
	GRAND CITY PROPERTIES	COMMON STOCK EUR.1	19,564	464,440

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		Shares/ Par Value		
	GRAND KOREA LEISURE CO LTD	COMMON STOCK KRW500.	9,085	100,216
	GRAND PACIFIC PETROCHEMICAL	COMMON STOCK TWD10.	141,000	146,278
	GRAND PHARMACEUTICAL GROUP L	COMMON STOCK HKD.01	148,000	122,876
	GRANGES AB	COMMON STOCK SEK1.339775	17,962	210,673
	GRANITE REAL ESTATE INVESTME	REIT	4,200	517,210
	GRAPE KING BIO LTD	COMMON STOCK TWD10.	20,000	115,595
	GREAT PORTLAND ESTATES PLC	REIT GBP.1526316	39,211	386,081
	GREAT WALL ENTERPRISES	COMMON STOCK TWD10.	110,313	212,691
	GREAT WALL MOTOR CO LTD A	COMMON STOCK CNY1.0	22,800	173,599
	GREAT WALL MOTOR COMPANY H	COMMON STOCK CNY1.0	571,500	1,965,107
	GREAT WEST LIFECO INC	COMMON STOCK	47,418	1,424,999
	GREATEK ELECTRONICS INC	COMMON STOCK TWD10.	27,000	76,050
	GREATLAND GOLD PLC	COMMON STOCK GBP.001	620,632	134,504
	GREE INC	COMMON STOCK	18,400	135,347
	GREEN CROSS CORP	COMMON STOCK KRW5000.0	1,448	265,150
	GREEN CROSS HOLDINGS CORP	COMMON STOCK KRW500.0	6,826	155,716
	GREENCORE GROUP PLC	COMMON STOCK GBP.01	76,568	134,268
	GREENLAND HOLDINGS CORP LT A	COMMON STOCK CNY1.0	92,715	63,128
	GREENLAND HONG KONG HOLDINGS	COMMON STOCK HKD.5	427,150	82,194
	GREENTOWN CHINA HOLDINGS	COMMON STOCK HKD.1	149,000	240,080
	GREENTOWN SERVICE GROUP CO L	COMMON STOCK HKD.00001	178,000	164,544
	GREGGS PLC	COMMON STOCK GBP.02	17,360	782,123
	GRENDENE SA	COMMON STOCK	27,900	43,257
	GRENKE AG	COMMON STOCK	5,191	180,966
	GRG BANKING EQUIPMENT CO A	COMMON STOCK CNY1.0	49,300	91,969
	GRIEG SEAFOOD ASA	COMMON STOCK NOK4.	19,077	179,740
	GRIFOLS SA	COMMON STOCK EUR.25	50,928	973,323
	GROUPE BRUXELLES LAMBERT SA	COMMON STOCK	18,708	2,088,313
	GROUPE GUILLIN	COMMON STOCK EUR.62	1,168	35,998
	GROWTHPOINT PROPERTIES AUSTR	REIT	47,053	149,220
	GROWTHPOINT PROPERTIES LTD	REIT	545,572	525,283
	GRUMA S.A.B. B	COMMON STOCK	36,165	462,449
	GRUPA AZOTY SA	COMMON STOCK PLN5.	8,272	69,386
	GRUPA LOTOS SA	COMMON STOCK PLN1.	21,264	318,850
	GRUPO AEROPORT DEL PACIFIC B	COMMON STOCK	65,700	907,825
	GRUPO AEROPORT DEL SURESTE B	COMMON STOCK	35,795	738,341
	GRUPO AEROPORTUARIO DEL CENT	COMMON STOCK	41,959	282,119
	GRUPO BIMBO SAB SERIES A	COMMON STOCK	275,200	848,393

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	GRUPO CARSO SAB DE CV SER A1	COMMON STOCK	78,461	250,776
	GRUPO CATALANA OCCIDENTE SA	COMMON STOCK EUR.3	7,462	253,497
	GRUPO COMERCIAL CHEDRAUI SA	COMMON STOCK	57,600	119,450
	GRUPO DE MODA SOMA SA	COMMON STOCK	60,291	137,426
	GRUPO FINANCIERO BANORTE O	COMMON STOCK MXN3.5	447,036	2,908,956
	GRUPO FINANCIERO GALICIA B	COMMON STOCK ARS1.0	8	15
	GRUPO FINANCIERO INBURSA O	COMMON STOCK MXN.4137108	398,100	477,953
	GRUPO MEXICO SAB DE CV SER B	COMMON STOCK	536,409	2,339,598
	GRUPO TELEVISA SAB SER CPO	UNIT	414,000	777,021
	GRUPPO MUTUIONLINE SPA	COMMON STOCK	4,393	219,441
	GS ENGINEERING + CONSTRUCT	COMMON STOCK KRW5000.	12,042	400,881
	GS HOLDINGS	COMMON STOCK KRW5000.	10,571	347,479
	GS RETAIL CO LTD	COMMON STOCK KRW1000.0	13,764	351,348
	GS YUASA CORP	COMMON STOCK	11,200	248,825
	GT CAPITAL HOLDINGS INC	COMMON STOCK PHP10.	30,672	324,903
	GUANGDONG HAID GROUP CO A	COMMON STOCK CNY1.0	17,200	197,805
	GUANGDONG INVESTMENT LTD	COMMON STOCK	638,000	811,025
	GUANGDONG KINLONG HARDWARE A	COMMON STOCK CNY1.0	3,300	94,081
	GUANGHUI ENERGY CO LTD A	COMMON STOCK CNY1.0	90,500	92,838
	GUANGZHOU AUTOMOBILE GROUP H	COMMON STOCK CNY1.0	759,810	749,057
	GUANGZHOU BAIYUNSHAN PHAR A	COMMON STOCK CNY1.0	15,300	82,080
	GUANGZHOU HAIGE COMMUNICAT A	COMMON STOCK CNY1.0	24,900	42,575
	GUANGZHOU KINGMED DIAGNOST A	COMMON STOCK CNY1.0	3,200	55,916
	GUANGZHOU R+F PROPERTIES H	COMMON STOCK CNY1.0	246,000	91,529
	GUANGZHOU SHIYUAN ELECTRON A	COMMON STOCK CNY1.0	6,800	86,856
	GUANGZHOU TINCI MATERIALS A	COMMON STOCK CNY1.0	9,700	174,453
	GUDANG GARAM TBK PT	COMMON STOCK IDR500.	132,000	283,372
	GULF BANK	COMMON STOCK KWD.1	258,502	238,427
	GULF CABLE + ELECTRICAL IND	COMMON STOCK KWD.1	17,804	51,240
	GULF ENERGY DEVELOPM FOREIGN	FOREIGN SH. THB1.0 A	215,050	294,523
	GUNGHO ONLINE ENTERTAINMENT	COMMON STOCK	7,920	178,009
	GUNMA BANK LTD/THE	COMMON STOCK	71,100	217,061
	GUNZE LTD	COMMON STOCK	1,400	49,020
	GUOSEN SECURITIES CO LTD A	COMMON STOCK CNY1.0	53,400	96,213

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	GUOTAI JUNAN INTERNATIONAL	COMMON STOCK	513,000	71,069
	GUOTAI JUNAN SECURITIES CO A	COMMON STOCK CNY1.0	81,800	229,563
	GURIT HOLDING AG BR	COMMON STOCK CHF50.0	65	110,268
	GVS SPA	COMMON STOCK	11,827	141,775
	GWA GROUP LTD	COMMON STOCK	27,065	54,158
	H I S CO LTD	COMMON STOCK	9,800	158,870
	H LUNDBECK A/S	COMMON STOCK DKK5.	11,962	308,082
	H.U. GROUP HOLDINGS INC	COMMON STOCK	9,200	232,876
	H+R REAL ESTATE INV REIT UTS	REIT	25,900	333,195
	H2O RETAILING CORP	COMMON STOCK	17,300	121,699
	HACHIJUNI BANK LTD/THE	COMMON STOCK	63,900	217,928
	HAIDILAO INTERNATIONAL HOLDI	COMMON STOCK USD.000005	146,000	329,907
	HAIER SMART HOME CO LTD A	COMMON STOCK CNY1.0	66,321	310,974
	HAIER SMART HOME CO LTD H	COMMON STOCK CNY1.0	374,400	1,582,540
	HAINAN MEILAN INTERNATIONAL H	COMMON STOCK CNY1.0	23,000	70,949
	HAITIAN INTERNATIONAL HLDGS	COMMON STOCK HKD.1	172,000	477,738
	HAITONG INTERNATIONAL SECURI	COMMON STOCK HKD.1	421,930	90,937
	HAITONG SECURITIES CO LTD A	COMMON STOCK CNY1.0	88,100	169,449
	HAITONG SECURITIES CO LTD H	COMMON STOCK CNY1.0	575,200	510,025
	HAKUHODO DY HOLDINGS INC	COMMON STOCK	43,000	715,575
	HALFORDS GROUP PLC	COMMON STOCK GBP.01	10,989	158,332
	HALLA HOLDINGS CORP	COMMON STOCK KRW5000.0	3,739	144,150
	HALMA PLC	COMMON STOCK GBP.1	64,796	2,800,295
	HALOWS CO LTD	COMMON STOCK	1,600	39,215
	HALWANI BROS CO	COMMON STOCK SAR10.	2,099	50,818
	HAMAKYOREX CO LTD	COMMON STOCK	4,100	103,405
	HAMAMATSU PHOTONICS KK	COMMON STOCK	23,700	1,510,823
	HAMBORNER REIT AG	REIT NPV	12,365	140,861
	HAMBURGER HAFEN UND LOGISTIK	COMMON STOCK	4,670	109,194
	HAMMERSON PLC	REIT GBP.05	697,573	310,068
	HANA FINANCIAL GROUP	COMMON STOCK KRW5000.	56,358	1,984,659
	HANA MICROELECTRONICS FOREIG	FOREIGN SH. THB1.0 A	93,600	247,975
	HANA TOUR SERVICE INC	COMMON STOCK KRW500.	2,631	164,699
	HANALL BIOPHARMA CO LTD	COMMON STOCK KRW500.	7,618	134,816
	HANG LUNG GROUP LTD	COMMON STOCK	157,000	335,526
	HANG LUNG PROPERTIES LTD	COMMON STOCK	314,500	647,087
	HANG SENG BANK LTD	COMMON STOCK	126,100	2,309,068
	HANGZHOU FIRST APPLIED MAT A	COMMON STOCK CNY1.0	9,400	192,393
	HANGZHOU SILAN MICROELECTR A	COMMON STOCK CNY1.0	13,300	112,731
	HANGZHOU STEAM TURBINE CO B	COMMON STOCK CNY1.	50,100	103,958
	HANGZHOU TIGERMED CONSULTI A	COMMON STOCK CNY1.0	8,200	164,509

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	HANGZHOU TIGERMED CONSULTI H	COMMON STOCK CNY1.0	21,000	266,805
	HANKOOK + CO	COMMON STOCK KRW500.0	11,008	145,328
	HANKOOK TIRE + TECHNOLOGY CO	COMMON STOCK KRW500.0	16,341	542,999
	HANKYU HANSHIN HOLDINGS INC	COMMON STOCK	38,600	1,094,537
	HANKYU REIT INC	REIT	103	141,839
	HANMI PHARM CO LTD	COMMON STOCK KRW2500.	1,512	348,266
	HANNOVER RUECK SE	COMMON STOCK	10,605	2,017,063
	HANNSTAR DISPLAY CORP	COMMON STOCK TWD10.	799,703	520,673
	HANON SYSTEMS	COMMON STOCK KRW100.0	46,150	521,881
	HANSA BIOPHARMA AB	COMMON STOCK SEK1.0	8,881	86,851
	HANSEN TECHNOLOGIES LTD	COMMON STOCK	34,776	135,268
	HANSOH PHARMACEUTICAL GROUP	COMMON STOCK HKD.00001	202,000	492,376
	HANSOL CHEMICAL CO LTD	COMMON STOCK KRW5000.	1,536	394,501
	HANSSEM CO LTD	COMMON STOCK KRW1000.	3,290	254,852
	HANWA CO LTD	COMMON STOCK	7,900	223,679
	HANWHA AEROSPACE CO LTD	COMMON STOCK KRW5000.0	8,849	356,472
	HANWHA CORPORATION	COMMON STOCK KRW5000.0	9,450	249,474
	HANWHA LIFE INSURANCE CO LTD	COMMON STOCK KRW5000.0	51,332	126,685
	HANWHA SOLUTIONS CORP	COMMON STOCK KRW5000.0	25,957	775,952
	HAP SENG CONSOLIDATED	COMMON STOCK	117,500	217,055
	HAPVIDA PARTICIPACOE S E INVE	COMMON STOCK	198,214	369,166
	HARBIN ELECTRIC CO LTD H	COMMON STOCK CNY1.	262,000	118,300
	HARBOUR ENERGY PLC	COMMON STOCK GBP.000001	70,529	339,929
	HAREL INSURANCE INVESTMENTS	COMMON STOCK ILS.1	21,493	243,310
	HARGREAVES LANSDOWN PLC	COMMON STOCK GBP.004	55,406	1,106,614
	HARMONIC DRIVE SYSTEMS INC	COMMON STOCK	7,100	298,647
	HARMONY GOLD MINING CO LTD	COMMON STOCK ZAR.5	84,450	352,087
	HARTALEGA HOLDINGS BHD	COMMON STOCK	214,000	294,317
	HARVEY NORMAN HOLDINGS LTD	COMMON STOCK	103,617	372,504
	HASEKO CORP	COMMON STOCK	43,500	538,735
	HAYS PLC	COMMON STOCK GBP.01	241,069	564,110
	HAZAMA ANDO CORP	COMMON STOCK	35,000	262,416
	HD HYUNDAI	COMMON STOCK KRW1000.0	8,620	389,239
	HDC HOLDINGS CO LTD	COMMON STOCK KRW5000.0	6,203	54,412
	HDC HYUNDAI DEVELOPMENT CO E	COMMON STOCK KRW5000.0	10,736	205,123
	HEADWATER EXPLORATION INC	COMMON STOCK	32,400	132,098
	HEALIOS KK	COMMON STOCK	2,400	26,743
	HEALIUS LTD	COMMON STOCK	97,509	374,469
	HEALTH AND HAPPINESS H+H INT	COMMON STOCK HKD.01	27,500	42,614
	HEFEI MEIYA			
	OPTOELECTRONIC A	COMMON STOCK CNY1.0	4,100	24,095
	HEIDELBERGCEMENT AG	COMMON STOCK	26,674	1,805,140

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	HEIDELBERGER			
	DRUCKMASCHINEN	COMMON STOCK	43,770	131,668
	HEINEKEN HOLDING NV	COMMON STOCK EUR1.6	19,735	1,819,965
	HEINEKEN NV	COMMON STOCK EUR1.6	44,556	5,004,311
	HEIWA CORP	COMMON STOCK	7,000	114,963
	HEIWA REAL ESTATE CO LTD	COMMON STOCK	6,100	205,019
	HEIWA REAL ESTATE REIT INC	REIT	154	209,255
	HEIWADO CO LTD	COMMON STOCK	6,100	102,296
	HELICAL PLC	COMMON STOCK GBP.01	18,643	115,407
	HELIOPOLIS HOUSING	COMMON STOCK EGP.25	532,344	227,388
	HELIOS TOWERS PLC	COMMON STOCK GBP.01	124,229	290,816
	HELIXMITH CO LTD	COMMON STOCK KRW500.0	9,581	182,870
	HELLENIC TELECOMMUN			
	ORGANIZA	COMMON STOCK EUR2.83	40,345	745,857
	HELLO GROUP INC SPN ADR	ADR USD.0001	28,800	258,624
	HELLOFRESH SE	COMMON STOCK	27,934	2,146,250
	HELVETIA HOLDING AG REG	COMMON STOCK CHF.02	6,350	746,692
	HENAN SHUANGHUI			
	INVESTMENT A	COMMON STOCK CNY1.0	25,900	128,205
	HENDERSON LAND			
	DEVELOPMENT	COMMON STOCK	245,883	1,047,459
	HENGAN INTL GROUP CO LTD	COMMON STOCK HKD.1	130,500	672,048
	HENGLI PETROCHEMICAL CO L			
	A	COMMON STOCK CNY1.0	48,899	176,186
	HENGYI PETROCHEMICAL			
	CO A	COMMON STOCK CNY1.0	40,170	66,933
	HENKEL AG + CO KGAA	COMMON STOCK	18,627	1,454,705
	HENKEL AG + CO KGAA VOR			
	PREF	PREFERENCE	30,281	2,449,451
	HENNES + MAURITZ AB B SHS	COMMON STOCK	145,624	2,850,392
	HENNGE KK	COMMON STOCK	1,800	30,301
	HENSOLDT AG	COMMON STOCK	7,103	101,126
	HERA SPA	COMMON STOCK EUR1.0	142,375	589,486
	HERFY FOOD SERVICES CO	COMMON STOCK SAR10.0	3,840	63,667
	HERMES INTERNATIONAL	COMMON STOCK	5,277	9,445,612
	HEXAGON AB B SHS	COMMON STOCK EUR.22	334,712	5,259,284
	HEXATRONIC GROUP AB	COMMON STOCK SEK.05	4,786	263,555
	HEXPOL AB	COMMON STOCK SEK.2	35,215	472,096
	HI SUN TECHNOLOGY CHINA			
	LTD	COMMON STOCK HKD.0025	327,000	43,219
	HIBERNIA REIT PLC	REIT EUR.1	255,584	377,545
	HIDAY HIDAKA CORP	COMMON STOCK	6,900	103,601
	HIGHWEALTH CONSTRUCTION			
	CORP	COMMON STOCK TWD10.0	233,200	389,789
	HIKARI TSUSHIN INC	COMMON STOCK	3,800	584,468
	HIKMA PHARMACEUTICALS			
	PLC	COMMON STOCK GBP.1	29,511	885,704
	HILAN LTD	COMMON STOCK ILS1.	2,594	173,032
	HILL + SMITH HOLDINGS PLC	COMMON STOCK GBP.25	13,635	331,878
	HINO MOTORS LTD	COMMON STOCK	49,000	403,449
	HIOKI E E CORP	COMMON STOCK	1,500	114,388
	HIRATA CORP	COMMON STOCK	1,500	83,246
	HIROGIN HOLDINGS INC	COMMON STOCK	52,500	314,146
	HIROSE ELECTRIC CO LTD	COMMON STOCK	5,500	923,827

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	HISAMITSU PHARMACEUTICAL CO	COMMON STOCK	9,400	324,518
	HISCOX LTD	COMMON STOCK GBP.065	59,121	687,670
	HITACHI CONSTRUCTION MACHINE	COMMON STOCK	20,200	583,364
	HITACHI LTD	COMMON STOCK	163,300	8,835,867
	HITACHI METALS LTD	COMMON STOCK	38,000	703,075
	HITACHI TRANSPORT SYSTEM LTD	COMMON STOCK	5,300	248,888
	HITACHI Zosen Corp	COMMON STOCK	27,100	187,822
	HITE JINRO CO LTD	COMMON STOCK KRW5000.0	5,364	135,989
	HITHINK ROYALFLUSH			
	INFORMA A	COMMON STOCK CNY1.0	7,100	161,028
	HIWIN TECHNOLOGIES CORP	COMMON STOCK TWD10.	53,018	585,896
	HK ELECTRIC INVESTMENTS SS	STAPLED SECURITY HKD.0005	429,500	421,494
	HKBN LTD	COMMON STOCK HKD.0001	128,000	157,126
	HKT TRUST AND HKT LTD SS	STAPLED SECURITY HKD.0005	640,000	860,452
	HLB INC	COMMON STOCK KRW500.	13,392	389,729
	HLB LIFE SCIENCE CO LTD	COMMON STOCK KRW500.0	26,546	276,719
	HLS THERAPEUTICS INC	COMMON STOCK	3,500	41,563
	HMM CO LTD	COMMON STOCK KRW5000.0	44,005	995,034
	HMS NETWORKS AB	COMMON STOCK SEK.025	4,351	268,019
	HOCHSCHILD MINING PLC	COMMON STOCK GBP.25	44,095	77,478
	HOCHTIEF AG	COMMON STOCK	4,203	339,378
	HOGY MEDICAL CO LTD	COMMON STOCK	3,900	110,415
	HOKKAIDO ELECTRIC POWER CO	COMMON STOCK	30,800	137,086
	HOKKOKU FINANCIAL			
	HOLDINGS I	COMMON STOCK	4,400	97,295
	HOKUETSU CORP	COMMON STOCK	17,500	108,959
	HOKUOHOKU FINANCIAL GROUP INC	COMMON STOCK	26,000	206,386
	HOKURIKU ELECTRIC POWER CO	COMMON STOCK	32,800	166,632
	HOKUTO CORP	COMMON STOCK	4,100	67,935
	HOLCIM LTD	COMMON STOCK	33,822	1,719,885
	HOLCIM LTD	COMMON STOCK CHF2.0	55,499	2,824,602
	HOLDING CO ADMIE IPTO SA	COMMON STOCK EUR2.12	19,907	54,669
	HOLMEN AB B SHARES	COMMON STOCK SEK25.0	16,989	811,441
	HOLY STONE ENTERPRISE CO LTD	COMMON STOCK TWD10.	20,000	86,394
	HOME CAPITAL GROUP INC	COMMON STOCK	8,400	259,817
	HOME CONSORTIUM LTD	REIT	12,739	73,632
	HOME PRODUCT CENTER PCL FOR	FOREIGN SH. THB1.0 A	516,300	224,109
	HOME PRODUCT CENTER PCL NVDR	NVDR THB1.0	575,300	249,541
	HOME REIT PLC	REIT	95,114	167,545
	HOME24 SE	COMMON STOCK	4,264	56,196
	HOMECO DAILY NEEDS REIT	REIT	80,335	93,179
	HOMESERVE PLC	COMMON STOCK GBP.0269231	51,629	610,456
	HON HAI PRECISION INDUSTRY	COMMON STOCK TWD10.	2,210,646	8,287,652
	HONDA MOTOR CO LTD	COMMON STOCK	275,000	7,714,296
	HONG KONG + CHINA GAS	COMMON STOCK	1,864,244	2,902,824
	HONG KONG DOLLAR	FOREIGN CURRENCY	7,916,403	1,015,405

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	HONG KONG EXCHANGES + CLEAR	COMMON STOCK	205,627	12,020,676
	HONG KONG TECHNOLOGY VENTURE	COMMON STOCK	93,000	101,403
	HONG LEONG BANK BERHAD	COMMON STOCK	126,386	564,798
	HONG LEONG FINANCIAL GROUP	COMMON STOCK	65,291	271,782
	HONGFA TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	7,600	89,060
	HONGKONG LAND HOLDINGS LTD	COMMON STOCK USD.1	197,200	1,024,740
	HOPE EDUCATION GROUP CO LTD	COMMON STOCK USD.00001	304,000	58,579
	HOPSON DEVELOPMENT HOLDINGS	COMMON STOCK HKD.1	125,400	261,451
	HORIBA LTD	COMMON STOCK	6,100	358,136
	HORNBACH BAUMARKT AG	COMMON STOCK	1,352	73,248
	HORNBACH HOLDING AG + CO KGA	COMMON STOCK	1,941	292,615
	HOSHINE SILICON INDUSTRY C A	COMMON STOCK CNY1.0	4,300	89,036
	HOSHINO RESORTS REIT INC	REIT	41	232,500
	HOSHIZAKI CORP	COMMON STOCK	8,600	644,114
	HOSIDEN CORP	COMMON STOCK	11,100	111,131
	HOSOKAWA MICRON CORP	COMMON STOCK	2,200	64,976
	HOTA INDUSTRIAL MFG CO LTD	COMMON STOCK TWD10.	42,946	141,676
	HOTAI MOTOR COMPANY LTD	COMMON STOCK TWD10.	47,000	1,041,040
	HOTEL CHOCOLAT GROUP PLC	COMMON STOCK GBP.001	6,080	41,623
	HOTEL SHILLA CO LTD	COMMON STOCK KRW5000.0	6,450	422,155
	HOUSE FOODS GROUP INC	COMMON STOCK	10,200	256,481
	HOWDEN JOINERY GROUP PLC	COMMON STOCK GBP.1	101,942	1,241,320
	HOYA CORP	COMMON STOCK	62,900	9,316,343
	HSBC HOLDINGS PLC	COMMON STOCK USD.5	3,477,312	21,055,558
	HTC CORP	COMMON STOCK TWD10.0	122,077	371,103
	HUA HONG SEMICONDUCTOR LTD	COMMON STOCK	66,000	364,039
	HUA NAN FINANCIAL HOLDINGS C	COMMON STOCK TWD10.	1,608,466	1,230,993
	HUABAO INTERNATIONAL HOLDING	COMMON STOCK HKD.1	142,000	262,731
	HUADIAN POWER INTL CORP A	COMMON STOCK CNY1.0	54,000	45,324
	HUADONG MEDICINE CO LTD A	COMMON STOCK CNY1.0	19,000	119,831
	HUAFON CHEMICAL CO LTD A	COMMON STOCK CNY1.0	47,100	77,244
	HUAKU DEVELOPMENT CO LTD	COMMON STOCK TWD10.0	43,000	142,040
	HUALAN BIOLOGICAL ENGINEER A	COMMON STOCK CNY1.0	30,810	140,721
	HUANENG POWER INTL INC A	COMMON STOCK CNY1.0	58,515	88,998
	HUANENG POWER INTL INC H	COMMON STOCK CNY1.0	754,000	503,895
	HUANGSHAN TOURISM DEVELOP B	COMMON STOCK CNY1.	26,200	18,756
	HUATAI SECURITIES CO LTD A	COMMON STOCK CNY1.0	80,100	223,147
	HUATAI SECURITIES CO LTD H	COMMON STOCK CNY1.0	300,900	501,002
	HUAXI SECURITIES CO LTD A	COMMON STOCK CNY1.0	9,200	14,216
	HUAXIA BANK CO LTD A	COMMON STOCK CNY1.0	185,900	163,215

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	HUAYU AUTOMOTIVE SYSTEMS A	COMMON STOCK CNY1.0	26,100	115,740
	HUAZHU GROUP LTD ADR	ADR	27,100	1,135,144
	HUB24 LTD	COMMON STOCK	5,615	191,622
	HUBEI XINGFA CHEMICALS GRP A	COMMON STOCK CNY1.0	11,400	67,797
	HUBER SUHNER AG REG	COMMON STOCK CHF.25	2,689	255,741
	HUDBAY MINERALS INC	COMMON STOCK	40,100	290,794
	HUFVUDSTADEN AB A SHS	COMMON STOCK SEK5.0	25,810	385,419
	HUGEL INC	COMMON STOCK KRW500.0	1,749	223,902
	HUGO BOSS AG ORD	COMMON STOCK	10,171	619,125
	HUHTAMAKI OYJ	COMMON STOCK	16,644	731,966
	HUIZHAN DAIRY	COMMON STOCK	420,500	22,653
	HUIZHOU DESAY SV AUTOMOTIV A	COMMON STOCK CNY1.0	4,600	102,108
	HULIC CO LTD	COMMON STOCK	64,000	606,976
	HULIC REIT INC	REIT	239	359,115
	HUMANSOFT HOLDING CO KSC	COMMON STOCK KWD.1	15,550	165,832
	HUNDSUN TECHNOLOGIES INC A	COMMON STOCK CNY1.0	12,194	118,807
	HUNGARIAN FORINT	FOREIGN CURRENCY	19,403,144	59,868
	HUSQVARNA AB B SHS	COMMON STOCK SEK2.0	76,685	1,218,571
	HUT 8 MINING CORP	COMMON STOCK	26,200	205,966
	HUTCHISON PORT HOLDINGS TR U	UNIT	960,500	216,117
	HUTCHISON TELECOMM HONG KONG	COMMON STOCK HKD.25	264,000	42,329
	HUTCHMED CHINA ADR	ADR	14,600	512,168
	HUYA INC ADR	ADR USD.0001	11,000	76,340
	HYAKUGO BANK LTD/THE	COMMON STOCK	37,500	112,008
	HYBE CO LTD	COMMON STOCK KRW500.0	2,302	672,409
	HYDRO ONE LTD	COMMON STOCK	56,800	1,479,862
	HYGEIA HEALTHCARE HOLDINGS C	COMMON STOCK USD.00001	57,000	357,093
	HYOSUNG ADVANCED MATERIALS C	COMMON STOCK KRW5000.0	569	284,966
	HYOSUNG CHEMICAL CORP	COMMON STOCK KRW5000.0	405	103,028
	HYOSUNG CORPORATION	COMMON STOCK KRW5000.	1,753	139,554
	HYOSUNG TNC CORP	COMMON STOCK KRW5000.0	549	240,434
	HYPERA SA	COMMON STOCK	90,511	459,203
	HYPOPORT SE	COMMON STOCK	672	390,865
	HYSAN DEVELOPMENT CO	COMMON STOCK	111,173	343,684
	HYUNDAI AUTOEVER CORP	COMMON STOCK KRW500.0	892	102,752
	HYUNDAI CONSTRUCTION EQUIPME	COMMON STOCK KRW5000.0	2,466	83,907
	HYUNDAI DEPT STORE CO	COMMON STOCK KRW5000.	3,293	207,650
	HYUNDAI DOOSAN INFRACORE CO	COMMON STOCK KRW1000.0	22,188	132,108
	HYUNDAI ELECTRIC + ENERGY SY	COMMON STOCK KRW5000.0	5,155	86,062
	HYUNDAI ELEVATOR CO.	COMMON STOCK KRW5000.	6,214	214,964
	HYUNDAI ENGINEERING + CONST	COMMON STOCK KRW5000.	15,435	575,473
	HYUNDAI GLOVIS CO LTD	COMMON STOCK KRW500.	3,609	509,647
	HYUNDAI GREENFOOD CO LTD	COMMON STOCK KRW500.0	12,830	92,043

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	HYUNDAI MARINE + FIRE INS CO	COMMON STOCK KRW500.	14,250	274,662
	HYUNDAI MIPO DOCKYARD	COMMON STOCK KRW5000.	7,098	417,667
	HYUNDAI MOBIS CO LTD	COMMON STOCK KRW5000.	11,097	2,357,012
	HYUNDAI MOTOR CO	COMMON STOCK KRW5000.	25,634	4,503,996
	HYUNDAI MOTOR CO LTD 2ND PRF	PREFERENCE	7,360	624,373
	HYUNDAI MOTOR CO LTD PRF	PREFERENCE	4,745	392,452
	HYUNDAI ROTEM COMPANY	COMMON STOCK KRW5000.0	5,431	94,742
	HYUNDAI STEEL CO	COMMON STOCK KRW5000.	14,560	501,871
	HYUNDAI WIA CORP	COMMON STOCK KRW5000.0	6,840	458,359
	I MAB SPONSORED ADR	ADR	5,500	260,645
	IA FINANCIAL CORP INC	COMMON STOCK	18,300	1,048,612
	IAMGOLD CORP	COMMON STOCK	81,350	253,746
	IBERDROLA SA	COMMON STOCK EUR.75	1,005,477	11,769,201
	IBF FINANCIAL HOLDINGS CO LT	COMMON STOCK TWD10.0	443,347	256,945
	IBIDEN CO LTD	COMMON STOCK	17,800	1,050,963
	IBSTOCK PLC	COMMON STOCK GBP.01	70,287	193,659
	ICADE	REIT	5,621	403,130
	ICHIBANYA CO LTD	COMMON STOCK	3,400	137,151
	ICHIGO INC	COMMON STOCK	46,300	112,347
	ICHIGO OFFICE REIT INVESTMEN	REIT	211	152,227
	ICL GROUP LTD	COMMON STOCK ILS1.0	116,140	1,114,519
	ID LOGISTICS GROUP	COMMON STOCK EUR.5	27	182,812
	IDEAGEN PLC	COMMON STOCK GBP.01	30,954	115,080
	IDEC CORP	COMMON STOCK	5,200	125,869
	IDEMITSU KOSAN CO LTD	COMMON STOCK	35,155	896,934
	IDOM INC	COMMON STOCK	9,800	61,534
	IDORSIA LTD	COMMON STOCK CHF.05	18,386	374,580
	IDP EDUCATION LTD	COMMON STOCK	21,931	890,793
	IFLYTEK CO LTD A	COMMON STOCK CNY1.0	18,200	149,924
	IG DESIGN GROUP PLC	COMMON STOCK GBP.05	12,281	42,681
	IG GROUP HOLDINGS PLC	COMMON STOCK GBP.00005	63,222	696,469
	IGB REAL ESTATE INVESTMENT T	REIT	674,200	267,022
	IGG INC	COMMON STOCK USD.0000025	255,000	226,770
	IGM FINANCIAL INC	COMMON STOCK	15,400	556,187
	IGO LTD	COMMON STOCK	108,071	966,801
	IGUATEMI SA UNITS	UNIT	36,390	118,055
	IHH HEALTHCARE BHD	COMMON STOCK	526,200	927,348
	IHI CORP	COMMON STOCK	22,200	446,553
	IIDA GROUP HOLDINGS CO LTD	COMMON STOCK	24,500	567,795
	IINO KAIUN KAISHA LTD	COMMON STOCK	13,200	62,645
	IJM CORP BHD	COMMON STOCK	572,680	208,948
	ILJIN MATERIALS CO LTD	COMMON STOCK KRW500.	3,779	425,732
	ILLIMITY BANK SPA	COMMON STOCK	9,305	138,542
	ILUKA RESOURCES LTD	COMMON STOCK	77,882	575,029
	ILYANG PHARMACEUTICAL CO LTD	COMMON STOCK KRW2500.	2,271	53,486
	IMCD NV	COMMON STOCK EUR.16	9,539	2,115,311
	IMDEX LTD	COMMON STOCK	67,136	143,788
	IMEIK TECHNOLOGY DEVELOPME A	COMMON STOCK CNY1.0	1,800	151,389

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	IMERYSA	COMMON STOCK EUR2.0	5,806	241,706
	IMI PLC	COMMON STOCK GBP.2857	46,476	1,090,015
	IMMOBILIARE GRANDE			
	DISTRIBUZ	REIT	10,011	43,575
	IMMOFINANZ AG	COMMON STOCK	21,977	563,331
	IMPALA PLATINUM HOLDINGS LTD	COMMON STOCK NPV	126,515	1,784,077
	IMPAX ASSET MANAGEMENT GROUP	COMMON STOCK GBP.01	14,595	291,477
	IMPERIAL BRANDS PLC	COMMON STOCK GBP.1	162,419	3,554,043
	IMPERIAL LOGISTICS LTD	COMMON STOCK ZAR.04	35,255	141,347
	IMPERIAL OIL LTD	COMMON STOCK	44,440	1,604,998
	IMPLENIA AG REG	COMMON STOCK CHF1.02	2,459	55,776
	IMUGENE LTD	COMMON STOCK	812,484	236,393
	INABA DENKI SANGYO CO LTD	COMMON STOCK	8,800	206,498
	INABATA + CO LTD	COMMON STOCK	7,000	101,951
	INAGEYA CO LTD	COMMON STOCK	4,000	48,147
	INARI AMERTRON BHD	COMMON STOCK	361,200	345,770
	INCHCAPE PLC	COMMON STOCK GBP.1	67,492	830,269
	INCITEC PIVOT LTD	COMMON STOCK	315,951	746,587
	IND + COMM BK OF CHINA A	COMMON STOCK CNY1.0	862,547	626,566
	IND + COMM BK OF CHINA H	COMMON STOCK CNY1.0	9,581,160	5,409,647
	INDAH KIAT PULP + PAPER TBK	COMMON STOCK IDR1000.	531,500	291,760
	INDIVIOR PLC	COMMON STOCK USD.1	125,698	436,799
	INDOCEMENT TUNGGAL			
	PRAKARSA	COMMON STOCK IDR500.	357,500	303,147
	INDOFOOD CBP SUKSES			
	MAKMUR T	COMMON STOCK IDR50.0	798,500	487,339
	INDOFOOD SUKSES MAKMUR			
	TBK P	COMMON STOCK IDR100.	705,300	312,963
	INDONESIAN RUPIAH	FOREIGN CURRENCY	1,254,267,417	88,003
	INDORAMA VENTURES PCL			
	NVDR	NVDR THB1.0	275,800	356,872
	INDRA SISTEMAS SA	COMMON STOCK EUR.2	23,539	252,990
	INDUS HOLDING AG	COMMON STOCK	3,441	128,085
	INDUSTRIA DE DISENO TEXTIL	COMMON STOCK EUR.03	186,240	6,028,851
	INDUSTRIAL +			
	INFRASTRUCTURE	REIT	315	607,488
	INDUSTRIAL BANK CO LTD A	COMMON STOCK CNY1.0	226,100	675,283
	INDUSTRIAL BANK OF KOREA	COMMON STOCK KRW5000.	52,910	457,764
	INDUSTRIAL SECURITIES CO A	COMMON STOCK CNY1.0	72,900	112,986
	INDUSTRIAS PENOLES SAB DE CV	COMMON STOCK	23,970	276,454
	INDUSTRIVARDEN AB A SHS	COMMON STOCK SEK2.5	22,261	705,178
	INDUSTRIVARDEN AB C SHS	COMMON STOCK SEK2.5	30,377	948,251
	INDUTRADE AB	COMMON STOCK SEK1.0	43,341	1,312,970
	INFICON HOLDING AG REG	COMMON STOCK CHF5.0	352	513,456
	INFINEON TECHNOLOGIES AG	COMMON STOCK	221,961	10,280,369
	INFO SERVICES INTL DENTSU	COMMON STOCK	3,800	127,885
	INFOCOM CORP	COMMON STOCK	3,200	60,643
	INFOMART CORP	COMMON STOCK	33,500	270,797
	INFORMA PLC	COMMON STOCK GBP.001	256,464	1,786,891
	INFRASTRUTTURE WIRELESS			
	ITAL	COMMON STOCK NPV	56,783	686,714
	INFRATIL LTD	COMMON STOCK	120,093	657,631

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	INFRONEER HOLDINGS INC	COMMON STOCK	40,156	364,546
	ING GROEP NV	COMMON STOCK EUR.01	670,489	9,332,272
	INGENIA COMMUNITIES GROUP	REIT	46,966	279,826
	INGENIC SEMICONDUCTOR CO A	COMMON STOCK CNY1.0	4,800	100,891
	INGHAMS GROUP LTD	COMMON STOCK	55,569	141,440
	INMOBILIARIA COLONIAL SOCIMI	REIT EUR2.5	47,670	447,252
	INMODE LTD	COMMON STOCK ILS.01	8,400	592,872
	INNER MONGOLIA BAOTOU STE A	COMMON STOCK CNY1.0	378,000	165,320
	INNER MONGOLIA JUNZHENG EN A	COMMON STOCK CNY1.0	363,000	297,869
	INNER MONGOLIA YILI INDUS A	COMMON STOCK CNY1.0	66,400	431,613
	INNER MONGOLIA YITAI COAL B	COMMON STOCK CNY1.	329,200	287,388
	INNERGEX RENEWABLE ENERGY	COMMON STOCK	20,988	309,050
	INNOLUX CORP	COMMON STOCK TWD10.0	1,604,604	1,130,825
	INNOVENT BIOLOGICS INC	COMMON STOCK USD.00001	198,000	1,226,769
	INPEX CORP	COMMON STOCK	176,200	1,534,805
	INPOST SA	COMMON STOCK EUR.01	33,965	409,813
	INR MSCI EMG MKTS CTF	MUTUAL FUNDS	2,936,982	205,391,958
	INSIGNIA FINANCIAL LTD	COMMON STOCK	84,967	275,184
	INSOURCE CO LTD	COMMON STOCK	4,800	117,433
	INSPUR ELECTRONIC			
	INFORMAT A	COMMON STOCK CNY1.0	15,680	88,127
	INSTALCO AB	COMMON STOCK SEK.005	7,032	336,109
	INSTITUTO HERMES PARDINI SA	COMMON STOCK	5,700	19,736
	INSTONE REAL ESTATE GROUP SE	COMMON STOCK	7,947	150,317
	INSURANCE AUSTRALIA GROUP	COMMON STOCK	417,621	1,293,661
	INTACT FINANCIAL CORP	COMMON STOCK	29,800	3,983,117
	INTEGRAFIN HOLDINGS PLC	COMMON STOCK GBP.01	51,174	388,411
	INTEGRAL DIAGNOSTICS LTD	COMMON STOCK	14,247	102,985
	INTER RAO UES PJSC	COMMON STOCK RUB2.80977	5,789,000	330,372
	INTERCONTINENTAL HOTELS GROU	COMMON STOCK GBP.2085213	29,626	1,999,191
	INTERFOR CORP	COMMON STOCK	12,400	397,676
	INTERMEDIATE CAPITAL GROUP	COMMON STOCK GBP.2625	49,589	1,468,194
	INTERNATIONAL CSRC INVEST	COMMON STOCK TWD10.0	131,080	133,276
	INTERNATIONAL GAMES SYSTEM C	COMMON STOCK TWD10.0	8,000	229,238
	INTERNET INITIATIVE JAPAN	COMMON STOCK	8,700	358,926
	INTERPARFUMS SA	COMMON STOCK EUR3.0	3,226	269,275
	INTERPUMP GROUP SPA	COMMON STOCK EUR.52	13,830	1,005,565
	INTERRENT REAL ESTATE INVEST	REIT	10,823	148,317
	INTERROLL HOLDING AG REG	COMMON STOCK CHF1.0	135	606,495
	INTERSHOP HOLDING AG	COMMON STOCK CHF10.0	210	140,997

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	INTERTAPE POLYMER GROUP INC	COMMON STOCK 10,400		216,703
	INTERTEK GROUP PLC	COMMON STOCK GBP.01 27,698		2,107,652
	INTERTRUST NV	COMMON STOCK EUR.6 11,252		250,796
	INTERVEST OFFICES + WAREHOUS	REIT 3,721		119,351
	INTESA SANPAOLO	COMMON STOCK NPV 2,837,972		7,323,921
	INTI AGRI RESOURCES TBK PT	COMMON STOCK 3,338,100		11,711
	INTL CONTAINER TERM SVCS INC	COMMON STOCK PHP1. 185,200		726,300
	INTRUM AB	COMMON STOCK SEK.02 17,549		452,301
	INVENTEC CORP	COMMON STOCK TWD10. 523,445		471,150
	INVERSIONES AGUAS METROPOL	COMMON STOCK 219,181		99,054
	INVESTEC LTD	COMMON STOCK ZAR.0002 43,698		239,756
	INVESTEC PLC	COMMON STOCK GBP.0002 119,459		649,628
	INVESTMENT AB LATOUR B SHS	COMMON STOCK 27,276		1,110,224
	INVESTOR AB A SHS	COMMON STOCK SEK6.25 83,686		2,189,477
	INVESTOR AB B SHS	COMMON STOCK SEK6.25 311,664		7,779,021
	INVINCIBLE INVESTMENT CORP	REIT 882		278,364
	INVOCARE LTD	COMMON STOCK 28,313		242,125
	IOI CORP BHD	COMMON STOCK 638,932		571,860
	ION BEAM APPLICATIONS	COMMON STOCK 3,770		65,225
	IONEER LTD	COMMON STOCK 241,844		140,395
	IP GROUP PLC	COMMON STOCK GBP.02 172,309		288,517
	IPH LTD	COMMON STOCK 42,072		269,354
	IPSEN	COMMON STOCK EUR1.0 6,439		588,136
	IPSOS	COMMON STOCK EUR.25 7,997		374,961
	IQE PLC	COMMON STOCK GBP.01 29,391		13,725
	IQIYI INC ADR	ADR USD.00007 47,700		217,512
	IR JAPAN HOLDINGS LTD	COMMON STOCK 1,200		71,595
	IRB BRASIL RESSEGUROS SA	COMMON STOCK 181,766		131,063
	IREN SPA	COMMON STOCK EUR1. 103,826		311,849
	IRESS LTD	COMMON STOCK 32,004		291,607
	IRISH RESIDENTIAL PROPERTIES	REIT EUR.1 127,289		242,543
	IRISO ELECTRONICS CO LTD	COMMON STOCK 3,900		146,836
	IRONGATE GROUP	STAPLED SECURITY 87,422		108,303
	IRPC PCL FOREIGN	FOREIGN SH. THB1.0 A 3,539,700		406,899
	IS DONGSEO CO LTD	COMMON STOCK KRW500.0 2,363		87,376
	ISETAN MITSUKOSHI HOLDINGS L	COMMON STOCK 61,660		455,189
	ISRACARD LTD	COMMON STOCK 63,603		313,356
	ISRAEL CORP LIMITED/THE	COMMON STOCK ILS1. 714		307,144
	ISRAEL DISCOUNT BANK A	COMMON STOCK ILS.1 206,322		1,384,300
	ISS A/S	COMMON STOCK DKK1.0 27,084		513,075
	ISUZU MOTORS LTD	COMMON STOCK 99,000		1,230,422
	ITALGAS SPA	COMMON STOCK NPV 92,151		631,311
	ITAU CORPBANCA	ADR 24,273		70,392
	ITAU UNIBANCO HOLDING S PREF	PREFERENCE 889,997		3,384,974
	ITAUSA SA	PREFERENCE 865,614		1,386,759
	ITEQ CORP	COMMON STOCK TWD10. 56,119		287,039
	ITM POWER PLC	COMMON STOCK GBP.05 65,811		352,175

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	ITO EN LTD	COMMON STOCK	9,000	472,104
	ITOCHU ADVANCE LOGISTICS INV	REIT	91	144,559
	ITOCHU CORP	COMMON STOCK	200,500	6,126,005
	ITOCHU ENEX CO LTD	COMMON STOCK	9,400	81,391
	ITOCHU SHOKUHIN CO LTD	COMMON STOCK	1,000	43,324
	ITOCHU TECHNO SOLUTIONS CORP	COMMON STOCK	16,500	530,206
	ITOHAM YONEKYU HOLDINGS INC	COMMON STOCK	27,000	154,099
	ITURAN LOCATION AND CONTROL	COMMON STOCK ILS.333333	4,500	120,015
	ITV PLC	COMMON STOCK GBP.1	621,742	927,933
	IVANHOE MINES LTD CL A	COMMON STOCK	102,600	838,247
	IWATANI CORP	COMMON STOCK	9,000	453,349
	IWG PLC	COMMON STOCK	126,214	496,191
	IYO BANK LTD/THE	COMMON STOCK	40,500	202,530
	IZUMI CO LTD	COMMON STOCK	6,500	182,059
	J FRONT RETAILING CO LTD	COMMON STOCK	39,600	360,092
	J OIL MILLS INC	COMMON STOCK	3,400	49,310
	JA SOLAR TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	16,200	235,540
	JAC JAPAN CO LTD	COMMON STOCK	2,500	45,248
	JACCS CO LTD	COMMON STOCK	3,900	100,326
	JADWA REIT SAUDI FUND	REIT SAR10.0	13,131	52,360
	JAFCO GROUP CO LTD	COMMON STOCK	4,300	247,233
	JAFRON BIOMEDICAL CO LTD A	COMMON STOCK CNY1.0	3,990	33,379
	JAMES HARDIE INDUSTRIES CDI	CDI EUR.59	74,670	3,003,400
	JAMIESON WELLNESS INC	COMMON STOCK	7,000	222,444
	JAPAN AIRLINES CO LTD	COMMON STOCK	24,000	457,730
	JAPAN AIRPORT TERMINAL CO	COMMON STOCK	10,200	425,219
	JAPAN AVIATION ELECTRONICS	COMMON STOCK	8,500	146,420
	JAPAN DISPLAY INC	COMMON STOCK	110,600	34,578
	JAPAN ELEVATOR SERVICE HOLDI	COMMON STOCK	9,300	173,497
	JAPAN EXCELLENT INC	REIT	216	250,381
	JAPAN EXCHANGE GROUP INC	COMMON STOCK	87,700	1,917,904
	JAPAN HOTEL REIT INVESTMENT	REIT	787	384,106
	JAPAN LIFELINE CO LTD	COMMON STOCK	11,800	112,317
	JAPAN LOGISTICS FUND INC	REIT	158	488,578
	JAPAN MATERIAL CO LTD	COMMON STOCK	13,700	225,362
	JAPAN MEDICAL DYNAMIC MKT	COMMON STOCK	1,900	30,889
	JAPAN METROPOLITAN FUND INVE	REIT	1,231	1,059,409
	JAPAN PETROLEUM EXPLORATION	COMMON STOCK	7,500	163,618
	JAPAN POST BANK CO LTD	COMMON STOCK	69,700	638,597
	JAPAN POST HOLDINGS CO LTD	COMMON STOCK	411,000	3,204,401
	JAPAN POST INSURANCE CO LTD	COMMON STOCK	33,500	537,695

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	JAPAN PRIME REALTY INVESTMEN	REIT	137	474,456
	JAPAN PULP + PAPER CO LTD	COMMON STOCK	1,900	67,980
	JAPAN REAL ESTATE INVESTMENT	REIT	212	1,202,211
	JAPAN SECURITIES FINANCE CO	COMMON STOCK	14,400	120,057
	JAPAN STEEL WORKS LTD	COMMON STOCK	10,000	335,257
	JAPAN TOBACCO INC	COMMON STOCK	202,500	4,078,422
	JAPAN WOOL TEXTILE CO LTD	COMMON STOCK	6,100	48,372
	JAPANESE YEN	FOREIGN CURRENCY	387,519,578	3,365,200
	JAPFA COMFEED INDONES TBK PT	COMMON STOCK IDR200.0	629,200	75,919
	JARDINE MATHESON HLDGS LTD	COMMON STOCK USD.25	36,000	1,981,833
	JARIR MARKETING CO	COMMON STOCK SAR10.0	9,973	522,584
	JASMINE INTL PCL NVDR	NVDR THB.5	1,076,200	112,670
	JASON FURNITURE HANGZHOU C A	COMMON STOCK CNY1.0	6,400	77,530
	JASTRZEBSKA SPOLKA WEGLOWA S	COMMON STOCK PLN5.	9,745	84,340
	JB FINANCIAL GROUP CO LTD	COMMON STOCK KRW5000.0	20,088	140,911
	JB HI FI LTD	COMMON STOCK	21,177	744,174
	JBS SA	COMMON STOCK	201,897	1,375,714
	JCDECAUX SA	COMMON STOCK	11,753	294,154
	JCET GROUP CO LTD A	COMMON STOCK CNY1.0	17,900	87,109
	JCR PHARMACEUTICALS CO LTD	COMMON STOCK	10,800	208,596
	JCU CORP	COMMON STOCK	4,800	228,041
	JD HEALTH INTERNATIONAL INC	COMMON STOCK USD.0000005	37,350	294,916
	JD SPORTS FASHION PLC	COMMON STOCK GBP.0025	373,865	1,285,645
	JD.COM INC CL A	COMMON STOCK USD.00002	296,800	10,470,241
	JDE PEET S NV	COMMON STOCK	12,650	389,334
	JENOPTIK AG	COMMON STOCK	9,666	407,689
	JENTECH PRECISION INDUSTRIAL	COMMON STOCK TWD10.0	11,000	161,574
	JEOL LTD	COMMON STOCK	6,400	508,036
	JERONIMO MARTINS	COMMON STOCK EUR1.	58,022	1,326,386
	JET2 PLC	COMMON STOCK GBP.0125	18,043	410,554
	JFE HOLDINGS INC	COMMON STOCK	83,000	1,057,524
	JG SUMMIT HOLDINGS INC	COMMON STOCK PHP1.	680,820	707,316
	JGC HOLDINGS CORP	COMMON STOCK	38,200	318,828
	JIANGSU EASTERN SHENGHONG A	COMMON STOCK CNY1.0	32,700	99,031
	JIANGSU EXPRESS CO LTD H	COMMON STOCK CNY1.0	310,000	317,714
	JIANGSU HENGLI HYDRAULIC C A	COMMON STOCK CNY1.0	14,208	182,621
	JIANGSU HENGRUI MEDICINE C A	COMMON STOCK CNY1.0	72,144	573,883
	JIANGSU KING S LUCK BREWER A	COMMON STOCK CNY1.0	13,700	116,919
	JIANGSU YANGHE BREWERY A	COMMON STOCK CNY1.0	16,400	423,834
	JIANGSU YANGNONG CHEMICAL A	COMMON STOCK CNY1.0	2,900	59,690

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		Shares/ Par Value		
	JIANGSU ZHONGTIAN TECHNOLO A	COMMON STOCK CNY1.0	31,200	83,076
	JIANGXI COPPER CO LTD A	COMMON STOCK CNY1.0	21,100	73,972
	JIANGXI COPPER CO LTD H	COMMON STOCK CNY1.0	284,000	456,635
	JIANGXI ZHENGBANG TECH A	COMMON STOCK CNY1.0	26,600	40,316
	JIAYUAN INTERNATIONAL GROUP	COMMON STOCK HKD.01	295,886	99,823
	JINCHUAN GROUP INTERNATIONAL	COMMON STOCK HKD.01	534,000	93,930
	JINKE PROPERTIES GROUP CO A	COMMON STOCK CNY1.0	58,100	40,838
	JINKOSOLAR HOLDING CO ADR	ADR USD.00002	5,700	261,972
	JINS HOLDINGS INC	COMMON STOCK	2,900	176,509
	JINXIN FERTILITY GROUP LTD	COMMON STOCK USD.00001	228,000	254,763
	JIUGUI LIQUOR CO LTD A	COMMON STOCK CNY1.0	3,300	109,979
	JIUMAOJIU INTERNATIONAL HOLD	COMMON STOCK USD.0000001	124,000	217,931
	JM AB	COMMON STOCK SEK1.0	6,976	314,027
	JM HOLDINGS CO LTD	COMMON STOCK	1,900	27,177
	JMDC INC	COMMON STOCK	4,300	320,442
	JOHN WOOD GROUP PLC	COMMON STOCK GBP.042857	117,547	304,127
	JOHNS LYN G GROUP LTD	COMMON STOCK	30,516	201,406
	JOHNSON ELECTRIC HOLDINGS	COMMON STOCK HKD.05	64,000	135,666
	JOHNSON MATTHEY PLC	COMMON STOCK GBP1.109245	33,042	918,439
	JOHNSON SERVICE GROUP PLC	COMMON STOCK GBP.1	75,384	146,499
	JOINTOWN PHARMACEUTICAL A	COMMON STOCK CNY1.0	12,814	29,595
	JOLLIBEE FOODS CORP	COMMON STOCK PHP1.0	139,010	590,237
	JONJEE HIGH TECH INDUSTRIA A	COMMON STOCK CNY1.0	8,700	51,848
	JOSHIN DENKI CO LTD	COMMON STOCK	2,900	53,898
	JOST WERKE AG	COMMON STOCK	2,781	156,537
	JOYFUL HONDA CO LTD	COMMON STOCK	9,600	122,810
	JOYY INC ADR	ADR USD.00001	10,400	472,472
	JSE LTD	COMMON STOCK ZAR.1	19,674	138,034
	JSR CORP	COMMON STOCK	35,000	1,329,877
	JTEKT CORP	COMMON STOCK	38,900	339,549
	JTOWER INC	COMMON STOCK	1,400	117,339
	JUDGES SCIENTIFIC PLC	ORD GBP0.05	857	97,526
	JUEWEI FOOD CO LTD A	COMMON STOCK CNY1.0	6,200	66,512
	JULIUS BAER GROUP LTD	COMMON STOCK CHF.02	38,040	2,542,185
	JUMBO INTERACTIVE LTD	COMMON STOCK	7,456	104,405
	JUMBO SA	COMMON STOCK EUR.88	18,680	267,524
	JUNGHEINRICH PRFD	PREFERENCE	8,604	439,058
	JUPITER FUND MANAGEMENT	COMMON STOCK GBP.02	75,540	262,229
	JUROKU FINANCIAL GROUP INC	COMMON STOCK	4,900	92,078
	JUST EAT TAKEAWAY	COMMON STOCK EUR.04	6,687	360,298
	JUST EAT TAKEAWAY	COMMON STOCK EUR.04	23,640	1,299,749
	JUST GROUP PLC	COMMON STOCK GBP.1	101,439	199,187
	JUSTSYSTEMS CORP	COMMON STOCK	5,900	274,145
	JUVENTUS FOOTBALL CLUB SPA	COMMON STOCK	141,829	55,335
	JYP ENTERTAINMENT CORP	COMMON STOCK KRW500.	3,828	162,737
	JYSKE BANK REG	COMMON STOCK DKK10.	9,982	513,537
	K S AG REG	COMMON STOCK	32,531	561,685

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	K S HOLDINGS CORP	COMMON STOCK	32,800	318,103
	K WAH INTL HOLDINGS	COMMON STOCK HKD.1	222,000	85,712
	K92 MINING	COMMON STOCK	37,400	212,885
	KADOKAWA CORP	COMMON STOCK	24,400	635,127
	KAGA ELECTRONICS CO LTD	COMMON STOCK	2,900	82,361
	KAGOME CO LTD	COMMON STOCK	14,600	378,746
	KAINOS GROUP PLC	COMMON STOCK GBP.005	11,903	309,417
	KAISA GROUP HOLDINGS LTD	COMMON STOCK HKD.1	589,714	59,003
	KAJIMA CORP	COMMON STOCK	76,400	876,519
	KAKAKU.COM INC	COMMON STOCK	24,400	650,595
	KAKAO CORP	COMMON STOCK KRW100.0	48,620	4,585,710
	KAKAOBANK CORP	COMMON STOCK KRW5000.0	15,945	789,288
	KAKEN PHARMACEUTICAL CO LTD	COMMON STOCK	5,500	200,825
	KALBE FARMA TBK PT	COMMON STOCK IDR10.	6,248,500	708,024
	KAMEDA SEIKA CO LTD	COMMON STOCK	1,600	59,330
	KAMIGUMI CO LTD	COMMON STOCK	18,100	341,580
	KANAMOTO CO LTD	COMMON STOCK	5,100	106,745
	KANDENKO CO LTD	COMMON STOCK	16,900	125,784
	KANEKA CORP	COMMON STOCK	8,500	278,680
	KANEMATSU CORP	COMMON STOCK	12,800	142,403
	KANEMATSU ELECTRONICS LTD	COMMON STOCK	1,400	48,151
	KANGWON LAND INC	COMMON STOCK KRW500.0	21,760	438,957
	KANSAI ELECTRIC POWER CO INC	COMMON STOCK	121,200	1,133,087
	KANSAI PAINT CO LTD	COMMON STOCK	29,900	649,181
	KANTO DENKA KOGYO CO LTD	COMMON STOCK	6,800	66,914
	KANZHUN LTD ADR	ADR USD.0001	11,400	397,632
	KAO CORP	COMMON STOCK	79,700	4,166,056
	KAP INDUSTRIAL HOLDINGS LTD	COMMON STOCK ZAR.2	366,652	100,410
	KAPE TECHNOLOGIES PLC	COMMON STOCK	17,803	109,623
	KAPPA CREATE CO LTD	COMMON STOCK	6,200	72,205
	KARDEX HOLDING AG REG	COMMON STOCK CHF.45	1,312	431,897
	KARO PHARMA AB	COMMON STOCK SEK.399996	24,239	160,540
	KAROON ENERGY LTD	COMMON STOCK	93,889	114,580
	KATAKURA INDUSTRIES CO LTD	COMMON STOCK	4,200	89,913
	KATITAS CO LTD	COMMON STOCK	8,600	330,519
	KATO SANGYO CO LTD	COMMON STOCK	4,200	122,193
	KAUFMAN + BROAD SA	COMMON STOCK EUR.26	3,215	134,967
	KAWASAKI HEAVY INDUSTRIES	COMMON STOCK	26,300	474,648
	KAWASAKI KISEN KAISHA LTD	COMMON STOCK	8,500	510,867
	KB FINANCIAL GROUP INC	COMMON STOCK KRW5000.	73,051	3,367,314
	KBC ANCORA	COMMON STOCK	6,998	334,483
	KBC GROUP NV	COMMON STOCK	44,654	3,830,936
	KCC CORP	COMMON STOCK KRW5000.	965	255,476
	KCE ELECTRONICS PCL			
	FOREIGN	FOREIGN SH. THB.5 A	35,500	93,519
	KDDI CORP	COMMON STOCK	272,000	7,941,626
	KE HOLDINGS INC ADR	ADR USD.00002	60,400	1,215,248
	KEIHAN HOLDINGS CO LTD	COMMON STOCK	16,300	374,571
	KEIHANSHIN BUILDING CO LTD	COMMON STOCK	5,300	71,682
	KEIKYU CORP	COMMON STOCK	37,400	373,526

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	KEIO CORP	COMMON STOCK	17,700	779,357
	KEISEI ELECTRIC RAILWAY CO	COMMON STOCK	23,500	634,748
	KEYYO BANK LTD/THE	COMMON STOCK	17,400	70,289
	KEYYO CO LTD	COMMON STOCK	6,600	48,548
	KELLER GROUP PLC	COMMON STOCK GBP.1	12,372	165,010
	KELSIAN GROUP LTD	COMMON STOCK	10,655	128,999
	KELT EXPLORATION LTD	COMMON STOCK	41,900	159,616
	KEMIRA OYJ	COMMON STOCK	17,329	261,148
	KENDA RUBBER INDUSTRIAL CO	COMMON STOCK TWD10.	100,880	113,200
	KENEDIX OFFICE INVESTMENT CO	REIT	74	456,687
	KENEDIX RESIDENTIAL NEXT INV	REIT	152	293,312
	KENEDIX RETAIL REIT CORP	REIT	94	231,208
	KENON HOLDINGS LTD	COMMON STOCK	4,295	217,892
	KEPCO PLANT SERVICE + ENGINE	COMMON STOCK KRW200.0	5,163	167,122
	KEPPEL CORP LTD	COMMON STOCK	263,000	998,849
	KEPPEL DC REIT	REIT	190,833	349,729
	KEPPEL INFRASTRUCTURE TRUST	UNIT	720,433	291,284
	KEPPEL REIT	REIT	462,593	387,744
	KERING	COMMON STOCK EUR4.0	12,538	10,279,332
	KERRY GROUP PLC A	COMMON STOCK EUR.125	29,753	3,831,017
	KERRY LOGISTICS NETWORK LTD	COMMON STOCK HKD.5	106,659	260,829
	KERRY PROPERTIES LTD	COMMON STOCK HKD1.0	116,318	302,988
	KESKO OYJ B SHS	COMMON STOCK	44,530	1,475,517
	KEWPIE CORP	COMMON STOCK	18,600	399,863
	KEYENCE CORP	COMMON STOCK	33,000	20,716,738
	KEYERA CORP	COMMON STOCK	37,700	851,507
	KEYWORDS STUDIOS PLC	COMMON STOCK GBP.0001	11,981	476,763
	KFC HOLDINGS JAPAN LTD	COMMON STOCK	2,500	62,809
	KGHM POLSKA MIEDZ SA	COMMON STOCK PLN10.	25,291	875,098
	KH NEOCHEM CO LTD	COMMON STOCK	7,600	209,911
	KHON KAEN SUGAR INDUSTRY PCL	FOREIGN SH. THB.5 A	2,820,500	305,649
	KI STAR REAL ESTATE CO LTD	COMMON STOCK	1,500	116,336
	KIA CORP	COMMON STOCK KRW5000.0	45,455	3,120,639
	KIATNAKIN PHATRA BAN FOREIGN	FOREIGN SH. THB10.0 A	211,900	379,016
	KIER GROUP PLC	COMMON STOCK GBP.01	75,556	113,240
	KIKKOMAN CORP	COMMON STOCK	24,700	2,074,422
	KILLAM APARTMENT REAL ESTATE	REIT	8,300	155,007
	KIMBERLY CLARK DE MEXICO A	COMMON STOCK	262,600	399,193
	KINAXIS INC	COMMON STOCK	4,600	645,781
	KINDEN CORP	COMMON STOCK	23,400	351,166
	KINDOM DEVELOPMENT CO LTD	COMMON STOCK TWD10.0	56,100	76,467
	KINDRED GROUP PLC	SDR GBP.005	45,514	537,064
	KINEPOLIS	COMMON STOCK	2,446	152,430
	KING S TOWN BANK	COMMON STOCK TWD10.0	149,000	218,119

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	KING SLIDE WORKS CO LTD	COMMON STOCK TWD10.	19,000	354,787
	KING YUAN ELECTRONICS CO LTD	COMMON STOCK TWD10.	298,000	480,985
	KINGBOARD HOLDINGS LTD	COMMON STOCK HKD.1	167,900	816,987
	KINGBOARD LAMINATES HLDG LTD	COMMON STOCK HKD.1	243,000	413,549
	KINGDEE INTERNATIONAL SFTWR	COMMON STOCK HKD.025	432,000	1,332,084
	KINGFISHER PLC	COMMON STOCK GBP.157143	349,806	1,600,403
	KINGSOFT CLOUD HOLDINGS ADR	ADR USD.001	9,300	146,475
	KINGSOFT CORP LTD	COMMON STOCK USD.0005	171,000	751,310
	KINGSPAN GROUP PLC	COMMON STOCK EUR.13	28,197	3,371,116
	KINNEVIK AB B	COMMON STOCK SEK.1	42,848	1,512,832
	KINROSS GOLD CORP	COMMON STOCK	210,329	1,222,194
	KINSUS INTERCONNECT TECH	COMMON STOCK TWD10.	82,180	688,349
	KINTETSU GROUP HOLDINGS CO L	COMMON STOCK	28,000	781,923
	KINTETSU WORLD EXPRESS INC	COMMON STOCK	8,100	210,345
	KION GROUP AG	COMMON STOCK	12,266	1,345,952
	KIRIN HOLDINGS CO LTD	COMMON STOCK	141,600	2,268,414
	KIRKLAND LAKE GOLD LTD	COMMON STOCK	44,503	1,972,566
	KISOJI CO LTD	COMMON STOCK	4,100	78,212
	KISSEI PHARMACEUTICAL CO LTD	COMMON STOCK	2,400	46,981
	KITZ CORP	COMMON STOCK	12,000	74,202
	KIWI PROPERTY GROUP LTD	COMMON STOCK	485,861	397,536
	KIWOO SECURITIES CO LTD	COMMON STOCK KRW5000.	3,027	269,911
	KIYO BANK LTD/THE	COMMON STOCK	11,800	144,600
	KLABIN SA UNIT	UNIT	120,369	554,383
	KLEPIERRE	REIT EUR1.4	36,849	872,799
	KLOECKNER + CO SE	COMMON STOCK	13,410	163,473
	KMW CO LTD	COMMON STOCK KRW500.	5,895	202,082
	KNIGHT THERAPEUTICS INC	COMMON STOCK	21,100	88,533
	KNORR BREMSE AG	COMMON STOCK	12,329	1,215,334
	KOA CORP	COMMON STOCK	4,500	63,042
	KOBAYASHI PHARMACEUTICAL CO	COMMON STOCK	9,700	761,535
	KOBE BUSSAN CO LTD	COMMON STOCK	23,100	892,739
	KOBE STEEL LTD	COMMON STOCK	55,000	275,617
	KOEI TECMO HOLDINGS CO LTD	COMMON STOCK	9,880	388,268
	KOENIG + BAUER AG	COMMON STOCK NPV	3,053	108,680
	KOGAN.COM LTD	COMMON STOCK	8,324	53,395
	KOH YOUNG TECHNOLOGY INC	COMMON STOCK KRW100.0	15,785	314,491
	KOHNAN SHOJI CO LTD	COMMON STOCK	4,500	132,289
	KOITO MANUFACTURING CO LTD	COMMON STOCK	17,700	936,216
	KOJAMO OYJ	COMMON STOCK NPV	20,855	503,461
	KOKUYO CO LTD	COMMON STOCK	14,400	214,353
	KOLMAR KOREA CO LTD	COMMON STOCK KRW500.0	3,526	119,137
	KOLON INDUSTRIES INC	COMMON STOCK KRW5000.	3,950	235,355
	KOMATSU LTD	COMMON STOCK	147,700	3,455,232
	KOMAX HOLDING AG REG	COMMON STOCK CHF.1	670	185,660

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	KOMEDA HOLDINGS CO LTD	COMMON STOCK	8,400	149,547
	KOMERCNI BANKA AS	COMMON STOCK CZK100.0	17,054	729,091
	KOMERI CO LTD	COMMON STOCK	5,500	122,135
	KOMIPHARM INTERNATIONAL CO	COMMON STOCK KRW100.	11,540	83,224
	KONAMI HOLDINGS CORP	COMMON STOCK	16,700	800,636
	KONE OYJ B	COMMON STOCK	58,331	4,143,224
	KONECRANES OYJ	COMMON STOCK EUR.5	10,877	430,207
	KONGSBERG GRUPPEN ASA	COMMON STOCK NOK1.25	16,625	538,817
	KONICA MINOLTA INC	COMMON STOCK	87,700	399,105
	KONINKLIJKE AHOLD DELHAIZE N	COMMON STOCK EUR.01	189,212	6,475,903
	KONINKLIJKE BAM GROEP NV	COMMON STOCK EUR.1	57,555	176,419
	KONINKLIJKE DSM NV	COMMON STOCK EUR1.5	30,074	6,744,745
	KONINKLIJKE KPN NV	COMMON STOCK EUR.04	611,318	1,896,147
	KONINKLIJKE PHILIPS NV	COMMON STOCK EUR.2	160,223	5,948,592
	KONISHI CO LTD	COMMON STOCK	4,800	72,202
	KONKA GROUP CO LTD B	COMMON STOCK CNY1.	212,300	64,263
	KONOIKE TRANSPORT CO LTD	COMMON STOCK	4,600	49,219
	KOOLEARN TECHNOLOGY HOLDING	COMMON STOCK USD.00002	40,000	27,147
	KOREA AEROSPACE INDUSTRIES	COMMON STOCK KRW5000.	12,785	348,115
	KOREA ELECTRIC POWER CORP	COMMON STOCK KRW5000.	46,460	860,531
	KOREA INVESTMENT HOLDINGS CO	COMMON STOCK KRW5000.	8,840	598,657
	KOREA PETRO CHEMICAL IND	COMMON STOCK KRW5000.0	910	139,104
	KOREA SHIPBUILDING + OFFSHOR	COMMON STOCK KRW5000.0	6,758	537,479
	KOREA UNITED PHARM INC	COMMON STOCK KRW500.0	1,519	60,386
	KOREA ZINC CO LTD	COMMON STOCK KRW5000.	1,910	820,692
	KOREAN AIR LINES CO LTD	COMMON STOCK KRW5000.	31,460	773,966
	KOREAN REINSURANCE CO	COMMON STOCK KRW500.	23,175	180,293
	KORIAN	COMMON STOCK EUR5.0	11,655	368,791
	KORNIT DIGITAL LTD	COMMON STOCK ILS.01	6,300	959,175
	KOSE CORP	COMMON STOCK	5,700	646,024
	KOTOBUKI SPIRITS CO LTD	COMMON STOCK	3,600	172,275
	KRAFTON INC	COMMON STOCK KRW100.0	3,696	1,428,060
	KRONES AG	COMMON STOCK	2,548	277,907
	KRUK SA	COMMON STOCK PLN1.0	3,374	273,664
	KRUNG THAI BANK PUB CO FOREI	FOREIGN SH. THB5.15 A	831,250	328,469
	KT+G CORP	COMMON STOCK KRW5000.	22,376	1,488,003
	KUAISHOU TECHNOLOGY	COMMON STOCK USD.0000053	46,200	427,040
	KUALA LUMPUR KEPONG BHD	COMMON STOCK	100,830	527,140
	KUANG CHI TECHNOLOGIES CO A	COMMON STOCK CNY1.0	21,900	82,553
	KUBOTA CORP	COMMON STOCK	172,300	3,821,183
	KUEHNE NAGEL INTL AG REG	COMMON STOCK CHF1.0	9,178	2,951,762
	KUMAGAI GUMI CO LTD	COMMON STOCK	7,300	182,019
	KUMBA IRON ORE LTD	COMMON STOCK ZAR.0001	10,541	304,418
	KUMHO PETROCHEMICAL CO LTD	COMMON STOCK KRW5000.0	3,811	530,489
	KUMHO TIRE CO INC	COMMON STOCK KRW5000.	63,100	242,364

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	KUMIAI CHEMICAL INDUSTRY CO	COMMON STOCK	18,700	128,464
	KUNLUN ENERGY CO LTD	COMMON STOCK HKD.01	572,000	619,115
	KURA SUSHI INC	COMMON STOCK	2,800	88,057
	KURARAY CO LTD	COMMON STOCK	54,300	471,112
	KUREHA CORP	COMMON STOCK	3,100	221,317
	KURITA WATER INDUSTRIES LTD	COMMON STOCK	16,600	784,002
	KUSURI NO AOKI HOLDINGS CO L	COMMON STOCK	3,000	189,523
	KUWAIT FINANCE HOUSE	COMMON STOCK KWD.0001	787,490	2,166,378
	KUWAIT INTERNATIONAL BANK	COMMON STOCK KWD.1	96,066	69,221
	KUWAIT PROJECTS HOLDING	COMMON STOCK KWD.1	157,553	73,984
	KUWAITI DINAR	FOREIGN CURRENCY	31,249	103,389
	KWEICHOW MOUTAI CO LTD A	COMMON STOCK CNY1.0	13,680	4,399,722
	KWG GROUP HOLDINGS LTD	COMMON STOCK HKD.1	287,500	188,085
	KWG LIVING GROUP HOLDINGS LT	COMMON STOCK HKD.01	143,750	59,026
	KWS SAAT SE + CO KGAA	COMMON STOCK EUR3.0	1,963	162,913
	KYB CORP	COMMON STOCK	3,100	86,829
	KYOCERA CORP	COMMON STOCK	54,200	3,383,145
	KYOKUTO KAIHATSU KOGYO CO	COMMON STOCK	5,100	67,536
	KYORIN HOLDINGS INC	COMMON STOCK	7,100	113,823
	KYORITSU MAINTENANCE CO LTD	COMMON STOCK	6,400	224,282
	KYOWA KIRIN CO LTD	COMMON STOCK	44,637	1,215,368
	KYUDENKO CORP	COMMON STOCK	9,200	283,647
	KYUSHU ELECTRIC POWER CO INC	COMMON STOCK	69,000	514,339
	KYUSHU FINANCIAL GROUP INC	COMMON STOCK	59,800	217,139
	KYUSHU RAILWAY COMPANY	COMMON STOCK	25,400	527,660
	L OREAL	COMMON STOCK EUR.2	42,396	20,315,769
	L+F CO LTD	COMMON STOCK KRW500.0	3,609	668,183
	LA FRANCAISE DES JEUX SAEM	COMMON STOCK	15,835	700,782
	LABRADOR IRON ORE			
	ROYALTY CO	COMMON STOCK	9,600	285,230
	LAGARDERE SA	COMMON STOCK EUR6.1	9,678	268,257
	LAMDA DEVELOPMENT SA	COMMON STOCK EUR.3	12,132	95,265
	LANCASHIRE HOLDINGS LTD	COMMON STOCK USD.5	41,404	296,713
	LAND + HOUSES PUB NVDR	NVDR THB1.0	1,320,200	347,278
	LAND MARK			
	OPTOELECTRONICS	COMMON STOCK TWD10.0	10,000	71,031
	LAND SECURITIES GROUP PLC	REIT GBP.1066667	120,264	1,262,155
	LANDIS GYR GROUP AG	COMMON STOCK CHF10.0	3,729	251,425
	LANXESS AG	COMMON STOCK	14,120	875,149
	LAOBAIXING PHARMACY CHAIN A	COMMON STOCK CNY1.0	5,600	43,386
	LAR ESPANA REAL ESTATE			
	SOCIM	REIT EUR2.0	10,899	63,457
	LARGAN PRECISION CO LTD	COMMON STOCK TWD10.	18,799	1,674,328
	LARGO INC	COMMON STOCK	3,940	36,557
	LASALLE LOGIPORT REIT	REIT	301	529,240

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		Shares/ Par Value		
	LASERTEC CORP	COMMON STOCK	12,700	3,856,581
	LASSONDE INDS INC CLASS A	COMMON STOCK	100	124,923
	LAURENTIAN BANK OF CANADA	COMMON STOCK	7,400	235,331
	LAWSON INC	COMMON STOCK	8,800	415,978
	LB GROUP CO LTD A	COMMON STOCK CNY1.0	5,500	108,602
	LEARNING TECHNOLOGIES GROUP	COMMON STOCK	80,678	193,784
	LEE + MAN PAPER MANUFACTURIN	COMMON STOCK HKD.025	346,000	240,665
	LEEJAM SPORTS CO JSC	COMMON STOCK SAR10.0	3,548	102,728
	LEENO INDUSTRIAL INC	COMMON STOCK KRW500.	1,684	280,210
	LEG IMMOBILIEN SE	COMMON STOCK	13,159	1,836,089
	LEGAL + GENERAL GROUP PLC	COMMON STOCK GBP.025	1,023,787	4,123,935
	LEGEND BIOTECH CORP ADR	ADR	6,100	358,901
	LEGOCHEM BIOSCIENCES INC	COMMON STOCK KRW500.0	2,818	131,891
	LEGRAND SA	COMMON STOCK EUR4.0	44,245	5,345,701
	LEM HOLDING SA REG	COMMON STOCK CHF.5	105	292,673
	LENDLEASE GROUP	STAPLED SECURITY	111,717	868,594
	LENOVO GROUP LTD	COMMON STOCK	1,338,000	1,537,871
	LENS TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	35,600	128,326
	LENZING AG	COMMON STOCK	2,398	332,800
	LEONARDO SPA	COMMON STOCK EUR4.4	73,436	523,417
	LEONTEQ AG	COMMON STOCK CHF1.0	2,495	189,445
	LEOPALACE21 CORP	COMMON STOCK	44,700	71,430
	LEOVEGAS AB	COMMON STOCK EUR.012	15,087	58,129
	LEPU MEDICAL TECHNOLOGY A	COMMON STOCK CNY1.0	19,400	68,894
	LEROY SEAFOOD GROUP ASA	COMMON STOCK NOK1.0	73,447	572,203
	LEXINFINTech HOLDINGS L ADR	ADR	17,100	66,006
	LF CORP	COMMON STOCK KRW5000.0	7,999	116,042
	LG CHEM LTD	COMMON STOCK KRW5000.	7,918	4,085,281
	LG CHEM LTD PREFERENCE	PREFERENCE	1,732	418,042
	LG CORP	COMMON STOCK KRW5000.	16,399	1,108,966
	LG DISPLAY CO LTD	COMMON STOCK KRW5000.	41,960	867,707
	LG ELECTRONICS INC	COMMON STOCK KRW5000.	19,698	2,277,886
	LG HOUSEHOLD + HEALTH CARE	COMMON STOCK KRW5000.0	1,576	1,453,931
	LG HOUSEHOLD + HEALTH PREF	PREFERENCE	506	262,192
	LG INNOTEK CO LTD	COMMON STOCK KRW5000.0	3,489	1,067,238
	LG UPLUS CORP	COMMON STOCK KRW5000.0	39,514	451,523
	LI AUTO INC ADR	ADR USD.0001	92,800	2,978,880
	LI NING CO LTD	COMMON STOCK HKD.1	379,541	4,154,140
	LIBERTY HOLDINGS LTD	COMMON STOCK ZAR.0833	26,858	158,833
	LIECHTENSTEIN LANDESBANK	COMMON STOCK CHF5.0	2,094	120,815
	LIEN HWA INDUSTRIAL HOLDINGS	COMMON STOCK TWD10.0	156,756	350,660
	LIFCO AB B SHS	COMMON STOCK SEK.2	42,925	1,282,858
	LIFE CORP	COMMON STOCK	3,900	115,328
	LIFE HEALTHCARE GROUP HOLDIN	ZAR.00000001	265,666	400,048
	LIFENET INSURANCE CO	COMMON STOCK	5,700	45,346
	LIFESTYLE COMMUNITIES LTD	COMMON STOCK	8,671	242,123

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		Shares/ Par Value		
	LIFESTYLE INTL HLDGS LTD	COMMON STOCK HKD.005	80,000	44,050
		COMMON STOCK		
	LIFETECH SCIENTIFIC CORP	USD.00000125	394,000	295,000
	LIFEWORX INC	COMMON STOCK	11,800	238,494
	LIGHT SA	COMMON STOCK	60,000	126,547
	LIGHTSPEED COMMERCE INC	COMMON STOCK	17,900	723,851
	LINAMAR CORP	COMMON STOCK	8,400	498,288
	LINDAB INTERNATIONAL AB	COMMON STOCK SEK1.0	8,554	303,575
	LINEA DIRECTA			
	ASEGURADORA SA	COMMON STOCK	115,099	209,238
	LINGYI ITECH GUANGDONG CO A	COMMON STOCK CNY1.0	62,100	71,610
	LINK ADMINISTRATION HOLDINGS	COMMON STOCK	99,666	403,855
	LINK REIT	REIT	350,554	3,160,473
	LINTEC CORP	COMMON STOCK	7,700	176,211
	LION CORP	COMMON STOCK	37,900	505,878
	LION ELECTRIC CO/THE	COMMON STOCK NPV	13,900	137,630
	LIONTOWN RESOURCES LTD	COMMON STOCK	277,369	334,824
	LIONTRUST ASSET MANAGEMENT	COMMON STOCK GBP.01	10,406	310,103
	LISI	COMMON STOCK EUR.4	3,238	104,108
	LITALICO INC	COMMON STOCK	3,000	105,076
	LITE ON TECHNOLOGY CORP	COMMON STOCK TWD10.	381,229	879,133
	LITHIUM AMERICAS CORP	COMMON STOCK	16,200	472,219
	LIXIL CORP	COMMON STOCK	45,200	1,203,204
	LLOYDS BANKING GROUP PLC	COMMON STOCK GBP.1	12,142,190	7,833,061
	LNA SANTE	COMMON STOCK EUR2.0	1,748	99,986
	LOBLAW COMPANIES LTD	COMMON STOCK	30,496	2,502,162
	LOCALIZA RENT A CAR	COMMON STOCK	119,121	1,135,092
	LOG COMMERCIAL PROPERTIES E	COMMON STOCK	5,193	23,593
	LOGAN GROUP CO LTD	COMMON STOCK HKD.1	250,000	191,145
	LOGITECH INTERNATIONAL REG	COMMON STOCK CHF.25	29,276	2,450,458
	LOJAS AMERICANAS SA PREF	PREFERENCE	210,078	221,948
	LOJAS RENNER S.A.	COMMON STOCK	184,012	805,641
	LONDON STOCK EXCHANGE GROUP	COMMON STOCK GBP.06918605	54,283	5,218,017
	LONDONMETRIC PROPERTY PLC	REIT GBP.1	117,033	562,319
	LONG CHEN PAPER + PACKAGING	COMMON STOCK TWD10.0	513,958	451,873
	LONGFOR GROUP HOLDINGS LTD	COMMON STOCK HKD.1	328,000	1,544,207
	LONGI GREEN ENERGY TECHNOL A	COMMON STOCK CNY1.0	47,180	743,516
	LONKING HOLDINGS LTD	COMMON STOCK HKD.1	281,000	78,950
	LONZA GROUP AG REG	COMMON STOCK CHF1.0	12,657	10,544,410
	LOOMIS AB	COMMON STOCK SEK5.0	16,415	436,385
	LOTES CO LTD	COMMON STOCK TWD10.0	12,000	328,747
	LOTTE CHEMICAL CORP	COMMON STOCK KRW5000.0	3,089	563,514
	LOTTE CONFECTIONERY CO LTD	COMMON STOCK KRW500.0	605	61,260
	LOTTE FINE CHEMICAL CO LTD	COMMON STOCK KRW5000.0	6,024	379,708

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	LOTTE SHOPPING CO	COMMON STOCK KRW5000.	2,026	148,550
	LOVISA HOLDINGS LTD	COMMON STOCK	10,690	156,199
	LPKF LASER + ELECTRONICS	COMMON STOCK	4,164	92,493
	LPP SA	COMMON STOCK PLN2.	246	1,046,911
	LS CORP	COMMON STOCK KRW5000.0	5,495	248,729
	LS ELECTRIC CO LTD	COMMON STOCK KRW5000.0	5,053	236,598
	LUK FOOK HOLDINGS INTL LTD	COMMON STOCK HKD.1	63,000	169,743
	LUKOIL PJSC	COMMON STOCK RUB.025	12,220	1,068,509
	LUKOIL PJSC SPON ADR	ADR RUB.025	63,563	5,707,957
	LUNDBERGS AB B SHS	COMMON STOCK	14,876	829,604
	LUNDIN ENERGY AB	COMMON STOCK SEK.01	35,025	1,253,631
	LUNDIN GOLD INC	COMMON STOCK	12,400	102,290
	LUNDIN MINING CORP	COMMON STOCK	112,800	882,290
	LUNG YEN LIFE SERVICE CORP	COMMON STOCK TWD10.	37,000	59,246
	LUOYANG GLASS COMPANY LTD H	COMMON STOCK CNY1.0	42,000	95,139
	LUXSHARE PRECISION INDUSTR A	COMMON STOCK CNY1.0	75,658	583,874
	LUYE PHARMA GROUP LTD	COMMON STOCK USD.02	323,500	147,731
	LUZHOU LAOJIAO CO LTD A	COMMON STOCK CNY1.0	15,900	633,425
	LVGEM CHINA REAL ESTATE INVE	COMMON STOCK HKD.01	182,000	31,982
	LVMH MOET HENNESSY LOUIS VUI	COMMON STOCK EUR.3	46,758	39,124,540
	LX HAUSYS LTD	COMMON STOCK KRW5000.0	2,270	116,487
	LX HOLDINGS CORP	COMMON STOCK KRW1000.0	7,952	66,878
	LX INTERNATIONAL CORP	COMMON STOCK KRW5000.0	9,695	216,086
	LX SEMICON CO LTD	COMMON STOCK KRW500.0	1,935	272,143
	LXI REIT PLC	REIT	99,810	195,933
	LYNAS RARE EARTHS LTD	COMMON STOCK	136,846	1,128,004
	M DIAS BRANCO SA	COMMON STOCK	23,600	108,015
	M+A CAPITAL PARTNERS CO LTD	COMMON STOCK	2,900	132,732
	M+G PLC	COMMON STOCK GBP.05	443,888	1,199,101
	M3 INC	COMMON STOCK	74,400	3,743,400
	M6 METROPOLE TELEVISION	COMMON STOCK EUR.4	4,317	84,207
	MA FINANCIAL GROUP LTD	COMMON STOCK	15,136	98,518
	MAAS GROUP HOLDINGS LTD	COMMON STOCK	14,032	53,449
	MABANEE CO KPSC	COMMON STOCK KWD.1	99,342	260,586
	MABUCHI MOTOR CO LTD	COMMON STOCK	8,700	287,623
	MACNICA FUJI ELECTRONICS HOL	COMMON STOCK	8,000	191,223
	MACQUARIE GROUP LTD	COMMON STOCK	59,532	8,893,103
	MACQUARIE MEXICO REAL ESTATE	REIT	131,200	168,928
	MACRONIX INTERNATIONAL CO	COMMON STOCK TWD10.0	340,681	517,928
	MAEDA KOSEN CO LTD	COMMON STOCK	3,000	102,264
	MAG SILVER CORP	COMMON STOCK	14,200	222,924
	MAGAZINE LUIZA SA	COMMON STOCK	487,064	629,171
	MAGELLAN FINANCIAL GROUP LTD	COMMON STOCK	21,501	332,162
	MAGNA INTERNATIONAL INC	COMMON STOCK	47,912	4,019,950
	MAGNIT PJSC SPON GDR REGS	GDR	76,542	1,144,006

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	MAGYAR TELEKOM TELECOMMUNICA	COMMON STOCK HUF100.0	81,594	103,568
	MAHARAH HUMAN RESOURCES CO	COMMON STOCK SAR10.0	3,117	63,072
	MAHINDRA + MAHINDRA SPON GDR	GDR	30,062	341,204
	MAIRE TECNIMONT SPA	COMMON STOCK	26,444	123,998
	MAISONS DU MONDE SA	COMMON STOCK EUR3.24	9,912	229,296
	MAJOR CINEPLEX GROUP FOREIGN	FOREIGN SH. THB1.0 A	94,200	56,399
	MAKALOT INDUSTRIAL CO LTD	COMMON STOCK TWD10.	39,508	352,739
	MAKINO MILLING MACHINE CO	COMMON STOCK	4,000	142,786
	MAKITA CORP	COMMON STOCK	37,800	1,603,093
	MAKUAKE INC	COMMON STOCK	800	30,042
	MALAYAN BANKING BHD	COMMON STOCK	695,157	1,385,013
	MALAYSIA AIRPORTS HLDGS BHD	COMMON STOCK	191,300	274,592
	MALAYSIAN PACIFIC INDUSTRIES	COMMON STOCK	5,000	59,123
	MALAYSIAN RESOURCES CORP BHD	COMMON STOCK	1,549,227	132,043
	MALAYSIAN RINGGIT	FOREIGN CURRENCY	1,499,892	360,032
	MAN GROUP PLC/JERSEY	COMMON STOCK		
	MAN WAH HOLDINGS LTD	USD.03428571	205,026	743,962
	MANDO CORP	COMMON STOCK HKD.4	301,200	466,682
	MANDOM CORP	COMMON STOCK KRW1000.0	10,945	578,721
	MANGO EXCELLENT MEDIA CO	COMMON STOCK	7,200	88,544
	L A	COMMON STOCK CNY1.0	27,400	245,919
	MANI INC	COMMON STOCK	12,900	178,699
	MANILA ELECTRIC COMPANY	COMMON STOCK PHP10.	28,800	166,714
	MANITOU BF	COMMON STOCK EUR1.0	1,610	50,445
	MANULIFE FINANCIAL CORP	COMMON STOCK	335,491	6,403,585
	MANULIFE US REAL ESTATE INV	REIT	230,493	154,505
	MAOYAN ENTERTAINMENT	COMMON STOCK USD.00002	77,600	91,026
	MAPFRE SA	COMMON STOCK EUR.1	184,023	373,866
	MAPLE LEAF FOODS INC	COMMON STOCK	14,900	345,148
	MAPLETREE COMMERCIAL TRUST	REIT	427,864	636,626
	MAPLETREE INDUSTRIAL TRUST	REIT	255,772	514,395
	MAPLETREE LOGISTICS TRUST	REIT	514,741	725,462
	MAPLETREE NORTH ASIA COMMERC	REIT	406,333	334,645
	MARCOPOLO SA PREF	PREFERENCE	33,600	18,391
	MARFRIG GLOBAL FOODS SA	COMMON STOCK	82,800	327,972
	MARKS + SPENCER GROUP PLC	COMMON STOCK GBP.01	334,661	1,045,556
	MARR SPA	COMMON STOCK EUR.5	6,036	129,110
	MARSHALLS PLC	COMMON STOCK GBP.25	34,155	319,418
	MARSTON S PLC	COMMON STOCK GBP.07375	32,904	116,623
	MARTINREA INTERNATIONAL INC	COMMON STOCK	15,300	139,295
	MARUBENI CORP	COMMON STOCK	266,100	2,587,304
	MARUHA NICHIRO CORP	COMMON STOCK	8,400	175,132

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	MARUI GROUP CO LTD	COMMON STOCK	35,200	661,872
	MARUICHI STEEL TUBE LTD	COMMON STOCK	12,000	265,768
	MARUWA CO LTD	COMMON STOCK	1,500	212,354
	MARUWA UNYU KIKAN CO LTD	COMMON STOCK	10,000	126,453
	MARUZEN SHOWA UNYU CO LTD	COMMON STOCK	3,300	91,418
	MASSMART HOLDINGS LTD	COMMON STOCK ZAR.01	25,575	97,139
	MATAS A/S	COMMON STOCK DKK2.5	6,243	118,899
	MATRIX IT LTD	COMMON STOCK ILS1.0	6,050	183,475
	MATSUI SECURITIES CO LTD	COMMON STOCK	23,400	160,749
	MATSUKIYOCOCOKARA + CO	COMMON STOCK	17,900	660,361
	MATSUYA CO LTD	COMMON STOCK	11,900	85,326
	MATSUYAFOODS HOLDINGS CO LTD	COMMON STOCK	900	28,294
	MAVERIX METALS INC	COMMON STOCK	7,700	33,649
	MAX CO LTD	COMMON STOCK	4,500	74,829
	MAXELL LTD	COMMON STOCK	12,100	143,759
	MAXIS BHD	COMMON STOCK	360,600	419,735
	MAXSCEND			
	MICROELECTRONICS A	COMMON STOCK CNY1.0	2,700	138,056
	MAYNE PHARMA GROUP LTD	COMMON STOCK	234,071	50,216
	MAZDA MOTOR CORP	COMMON STOCK	97,400	748,626
	MBANK SA	COMMON STOCK PLN4.0	3,212	341,422
	MBB SE	COMMON STOCK	353	54,639
	MCDONALD S HOLDINGS CO JAPAN	COMMON STOCK	13,500	596,729
	MCJ CO LTD	COMMON STOCK	12,000	112,368
	MCMILLAN SHAKESPEARE LTD	COMMON STOCK	12,087	106,224
	MCPHY ENERGY SA	COMMON STOCK EUR.12	3,562	87,480
	MDA LTD	COMMON STOCK	16,600	125,207
	MEBUKI FINANCIAL GROUP INC	COMMON STOCK	187,700	385,858
	MEDACTA GROUP SA	COMMON STOCK CHF.1	1,184	184,504
	MEDARTIS HOLDING AG	COMMON STOCK CHF.2	699	99,951
	MEDIA AND GAMES INVEST SE	COMMON STOCK	15,188	74,600
	MEDIA DO CO LTD	COMMON STOCK	2,000	70,981
	MEDIA NUSANTARA CITRA TBK PT	COMMON STOCK IDR100.	3,647,500	230,069
	MEDIASET ESPANA COMUNICACION	COMMON STOCK EUR.5	27,952	130,218
	MEDIATEK INC	COMMON STOCK TWD10.	267,165	11,422,539
	MEDIBANK PRIVATE LTD	COMMON STOCK	506,074	1,232,897
	MEDICAL DATA VISION CO LTD	COMMON STOCK	2,100	22,621
	MEDICLINIC INTERNATIONAL PLC	COMMON STOCK GBP.1	69,588	296,779
	MEDIOBANCA SPA	COMMON STOCK NPV	104,942	1,198,204
	MEDIOS AG	COMMON STOCK	2,128	93,959
	MEDIPAL HOLDINGS CORP	COMMON STOCK	31,000	580,177
	MEDLEY INC	COMMON STOCK	2,900	59,743
	MEDMIX AG	COMMON STOCK CHF.01	3,203	158,257
	MEDPACTO INC	COMMON STOCK KRW500.0	1,901	93,630
	MEDPEER INC	COMMON STOCK	2,200	68,500
	MEDY TOX INC	COMMON STOCK KRW500.	1,881	225,699
	MEG ENERGY CORP	COMMON STOCK	46,800	433,488
	MEGA FINANCIAL HOLDING CO LT	COMMON STOCK TWD10.	2,107,361	2,707,875

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	MEGA LIFESCIENCES PCL			
	FOREIG	FOREIGN SH. THB.5 A	74,400	112,474
	MEGACABLE HOLDINGS CPO	UNIT	41,000	140,219
	MEGACHIPS CORP	COMMON STOCK	2,700	120,347
	MEGAPORT LTD	COMMON STOCK	18,844	322,915
	MEGAWORLD CORP	COMMON STOCK PHP1.0	3,879,000	239,760
	MEGGITT PLC	COMMON STOCK GBP.05	116,924	1,323,820
	MEGMILK SNOW BRAND CO			
	LTD	COMMON STOCK	9,400	162,141
	MEIDENSHA CORP	COMMON STOCK	6,100	145,165
	MEIJI HOLDINGS CO LTD	COMMON STOCK	20,600	1,227,226
	MEIKO ELECTRONICS CO LTD	COMMON STOCK	3,200	132,302
	MEINIAN ONEHEALTH			
	HEALTHCA A	COMMON STOCK CNY1.0	40,800	50,246
	MEITEC CORP	COMMON STOCK	4,500	264,584
	MEITU INC	COMMON STOCK USD.00001	288,500	57,419
	MEITUAN CLASS B	COMMON STOCK USD.00001	681,500	19,705,254
	MEKONOMEN AB	COMMON STOCK SEK2.5	15,073	260,352
	MELCO HOLDINGS INC	COMMON STOCK	1,000	35,265
	MELCO INTERNATIONAL			
	DEVELOP.	COMMON STOCK	121,000	147,623
	MELCO RESORTS + ENTERT			
	ADR	ADR USD.01	32,148	327,267
	MELEXIS NV	COMMON STOCK	3,610	427,944
	MELIA HOTELS			
	INTERNATIONAL	COMMON STOCK EUR.2	20,405	138,597
	MELISRON	COMMON STOCK ILS1.0	3,261	303,526
		COMMON STOCK		
	MELROSE INDUSTRIES PLC	GBP.07619048	746,514	1,620,913
	MENICON CO LTD	COMMON STOCK	10,400	306,189
	MERCARI INC	COMMON STOCK	17,400	885,558
	MERCEDES BENZ GROUP AG	COMMON STOCK NPV	144,895	11,113,758
	MERCIALYS	REIT EUR1.0	14,328	139,549
	MERCK KGAA	COMMON STOCK	21,967	5,672,715
	MERCURIES + ASSOCIATES			
	HOLDI	COMMON STOCK TWD10.0	67,798	55,437
	MERCURY NZ LTD	COMMON STOCK	182,743	765,277
	MERIDA INDUSTRY CO LTD	COMMON STOCK TWD10.	35,000	414,364
	MERIDIAN ENERGY LTD	COMMON STOCK	303,366	1,008,908
	MERITZ FIRE + MARINE			
	INSURAN	COMMON STOCK KRW500.	12,808	361,155
	MERITZ SECURITIES CO LTD	COMMON STOCK KRW1000.0	84,619	364,972
	MERLIN PROPERTIES SOCIMI SA	REIT EUR1.0	64,164	696,123
	MERRY ELECTRONICS CO LTD	COMMON STOCK TWD10.0	29,058	99,124
	MERSEN	COMMON STOCK EUR2.0	2,861	120,152
	MESOBLAST LTD	COMMON STOCK	95,781	96,071
	METALL ZUG AG SHS B REG	COMMON STOCK CHF25.0	33	74,598
	METALLURGICAL CORP OF			
	CHIN A	COMMON STOCK CNY1.0	194,300	116,931
	METALURGICA GERDAU SA			
	PREF	PREFERENCE	137,159	281,561
	METAWATER CO LTD	COMMON STOCK	4,000	70,132
	METCASH LTD	COMMON STOCK	180,700	591,347
	METHANEX CORP	COMMON STOCK	12,000	475,383
	METRO AG	COMMON STOCK	27,608	289,365

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	METRO INC/CN	COMMON STOCK	43,578	2,322,504
	METRO PACIFIC INVESTMENTS CO	COMMON STOCK PHP1.	2,267,600	173,418
	METROPOLITAN BANK + TRUST	COMMON STOCK PHP20.	420,165	459,124
	METROVACESA SA	COMMON STOCK EUR.16	8,084	65,235
	METSA BOARD OYJ B	COMMON STOCK EUR1.7	30,433	295,382
	METSO OUTOTEC OYJ	COMMON STOCK	106,782	1,134,455
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	10,309,240	503,750
	MEYER BURGER TECHNOLOGY AG	COMMON STOCK CHF.05	363,364	161,266
	MEZZION PHARMA CO LTD	COMMON STOCK KRW500.0	2,061	376,205
	MFE MEDIAFOREUROPE NV CL A	COMMON STOCK	53,585	54,569
	MFE MEDIAFOREUROPE NV CL B	COMMON STOCK EUR.6	53,585	75,866
	MGM CHINA HOLDINGS LTD	COMMON STOCK HKD1.0	160,400	97,337
	MICHELIN (CGDE)	COMMON STOCK EUR2.0	27,970	4,743,334
	MICRO FOCUS INTERNATIONAL	COMMON STOCK GBP.1	57,431	324,391
	MICRO STAR INTERNATIONAL CO	COMMON STOCK TWD10.0	149,000	861,926
	MICROBIO CO LTD	COMMON STOCK TWD10.	56,008	140,282
	MICRONICS JAPAN CO LTD	COMMON STOCK	3,200	51,141
	MICROPORT SCIENTIFIC CORP	COMMON STOCK USD.00001	123,603	450,281
	MIDDLE EAST HEALTHCARE CO	COMMON STOCK SAR10.0	6,244	52,525
	MILBON CO LTD	COMMON STOCK	4,200	207,914
	MILLICOM INTL CELLULAR SDR	SDR USD1.5	15,015	424,668
	MIMASU SEMICONDUCTOR INDUST	COMMON STOCK	4,400	101,272
	MIND MEDICINE MINDMED INC	COMMON STOCK	58,900	80,669
	MINEBEA MITSUMI INC	COMMON STOCK	62,500	1,772,426
	MINERAL RESOURCES LTD	COMMON STOCK	30,017	1,222,772
	MING YANG SMART ENERGY GRO A	COMMON STOCK CNY1.0	19,600	80,258
	MING YUAN CLOUD GROUP HOLDIN	COMMON STOCK HKD.0001	66,000	227,958
	MINOR INTERNATIONAL PCL	MINOR INTL PCL CW24	13,653	1,300
	MINOR INTERNATIONAL PCL NVDR	NVDR THB1.0	451,966	388,432
	MINTH GROUP LTD	COMMON STOCK HKD.1	132,000	581,661
	MINTO APARTMENT REAL ESTATE	REIT NPV	3,000	51,989
	MIPS AB	COMMON STOCK SEK.1	4,424	578,913
	MIQUEL Y COSTAS	COMMON STOCK EUR2.0	4,505	66,948
	MIRAE ASSET SECURITIES CO LT	COMMON STOCK KRW5000.0	83,006	600,510
	MIRAI CORP	REIT	291	124,866
	MIRAIT HOLDINGS CORP	COMMON STOCK	13,700	225,713
	MIROKU JYOHU SERVICE CO LTD	COMMON STOCK	3,300	39,478
	MIRVAC GROUP	REIT	721,705	1,529,172
	MISC BHD	COMMON STOCK	173,340	293,262
	MISTER SPEX SE	COMMON STOCK	2,645	33,871
	MISUMI GROUP INC	COMMON STOCK	47,900	1,963,588
	MITAC HOLDINGS CORP	COMMON STOCK TWD10.0	280,964	356,340
	MITANI SEKISAN CO LTD	COMMON STOCK	1,700	112,893

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			Shares/ Par Value	
	MITCHELLS + BUTLERS PLC	COMMON STOCK GBP.0854167	46,035	159,246
	MITIE GROUP PLC	COMMON STOCK GBP.025	181,827	159,016
	MITRA ADIPERKASA TBK PT	COMMON STOCK IDR50.0	616,900	30,728
	mitsubishi chemical			
	HOLDINGS	COMMON STOCK	215,300	1,593,163
	mitsubishi corp	COMMON STOCK	213,000	6,755,690
	mitsubishi electric corp	COMMON STOCK	308,000	3,901,395
	mitsubishi estate co ltd	COMMON STOCK	199,600	2,763,988
	mitsubishi estate logistics	REIT	75	341,183
	mitsubishi gas chemical co	COMMON STOCK	29,100	492,338
	mitsubishi hc capital inc	COMMON STOCK	109,740	542,300
	mitsubishi heavy			
	industries	COMMON STOCK	54,100	1,250,861
	mitsubishi logistics corp	COMMON STOCK	9,400	235,530
	mitsubishi materials corp	COMMON STOCK	21,700	372,218
	mitsubishi motors corp	COMMON STOCK	112,900	313,560
	mitsubishi pencil co ltd	COMMON STOCK	9,500	99,677
	mitsubishi research			
	institut	COMMON STOCK	1,400	49,119
	mitsubishi shokuhin co ltd	COMMON STOCK	3,200	76,766
	mitsubishi ufj financial			
	gro	COMMON STOCK	2,061,600	11,188,405
	mitsuboshi belting ltd	COMMON STOCK	4,000	74,898
	mitsui + co ltd	COMMON STOCK	263,100	6,223,279
	mitsui chemicals inc	COMMON STOCK	31,100	834,623
	mitsui dm sugar holdings			
	co	COMMON STOCK	2,800	47,125
	mitsui fudosan co ltd	COMMON STOCK	154,800	3,063,148
	mitsui fudosan logistics			
	par	REIT	87	487,298
	mitsui high tec inc	COMMON STOCK	3,300	323,034
	mitsui mining + smelting co	COMMON STOCK	9,900	269,562
	mitsui osk lines ltd	COMMON STOCK	18,700	1,386,995
	mitsui soko holdings co			
	ltd	COMMON STOCK	3,700	79,886
	mitsuuroko holdings co			
	ltd	COMMON STOCK	6,300	66,375
	miura co ltd	COMMON STOCK	14,800	509,026
	mivne real estate kd ltd	COMMON STOCK ILS1.0	139,948	600,175
	mixi inc	COMMON STOCK	7,400	129,500
	mizrahi tefahot bank ltd	COMMON STOCK ILS.1	27,932	1,075,626
	mizuho financial group inc	COMMON STOCK	406,850	5,169,204
	mizuho leasing co ltd	COMMON STOCK	4,500	124,669
	mizuno corp	COMMON STOCK	2,900	56,370
	mlp se	COMMON STOCK	11,283	109,886
	mmc norilsk nickel pjsc			
	adr	ADR	23,534	725,891
	mmc norilsk nickel pjsc			
	adr	DEPOSITORY RECEIPT	96,021	2,944,964
	mmg ltd	COMMON STOCK	508,000	163,795
	mobile			
	telecommunications co	COMMON STOCK KWD.1	366,963	722,992
	mobile			
	telecommunications co	COMMON STOCK SAR10.	74,588	238,971

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	MOBILE TELESYSTEMS PUBLIC JO	ADR	104,957	834,408
	MOBILEZONE HOLDING AG REG	COMMON STOCK CHF.01	6,850	102,306
	MOBIMO HOLDING AG REG	COMMON STOCK CHF3.4	1,122	375,896
	MOCHIDA PHARMACEUTICAL CO	COMMON STOCK	4,400	132,978
	MODEC INC	COMMON STOCK	3,400	40,581
	MODERN TIMES GROUP B SHS	COMMON STOCK SEK5.0	20,754	210,631
	MOL HUNGARIAN OIL AND GAS PL	COMMON STOCK HUF125.0	63,462	493,128
	MOLECULAR PARTNERS AG	COMMON STOCK CHF.1	3,832	75,371
	MOMENTUM METROPOLITAN HOLDIN	COMMON STOCK ZAR.000001	210,527	249,584
	MOMO.COM INC	COMMON STOCK TWD10.0	7,800	456,758
	MONADELPHOUS GROUP LTD	COMMON STOCK	16,513	115,895
	MONCLER SPA	COMMON STOCK NPV	33,731	2,435,147
	MONDI PLC	COMMON STOCK EUR.2	14,584	360,780
	MONDI PLC	COMMON STOCK EUR.2	68,316	1,684,547
	MONEX GROUP INC	COMMON STOCK	29,900	182,056
	MONEY FORWARD INC	COMMON STOCK	7,200	428,093
	MONEYSUPERMARKET.COM	COMMON STOCK GBP.0002	92,099	268,828
	MONOGATARI CORP	COMMON STOCK	1,000	58,624
	MONOTARO CO LTD	COMMON STOCK	42,200	759,757
	MONTAGE TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	7,588	99,879
	MONTANA AEROSPACE AG	COMMON STOCK	2,791	103,630
	MONTEA NV	REIT	1,876	282,066
	MOONPIG GROUP PLC	COMMON STOCK GBP.1	26,070	133,104
	MORGAN ADVANCED MATERIALS PL	COMMON STOCK GBP.25	48,470	235,705
	MORGAN SINDALL GROUP PLC	COMMON STOCK GBP.05	2,509	228,371
	MORGUARD CORP	COMMON STOCK	1,300	139,969
	MORGUARD NORTH AMERICAN RESI	REIT	3,300	46,268
	MORI HILLS REIT INVESTMENT C	REIT	290	393,552
	MORI TRUST HOTEL REIT INC	REIT	55	59,323
	MORI TRUST SOGO REIT INC	REIT	177	222,574
	MORINAGA + CO LTD	COMMON STOCK	7,000	228,058
	MORINAGA MILK INDUSTRY CO	COMMON STOCK	6,300	298,145
	MORITA HOLDINGS CORP	COMMON STOCK	2,600	29,535
	MOROCCAN DIRHAM	FOREIGN CURRENCY	19,943	2,155
	MORPHOSYS AG	COMMON STOCK	5,729	217,286
	MOS FOOD SERVICES INC	COMMON STOCK	4,400	117,409
	MOSCOW EXCHANGE MICEX RTS PJ	COMMON STOCK RUB1.0	223,970	457,189
	MOSENERGO PJSC	COMMON STOCK RUB1.0	1,837,000	51,322
	MOTOR OIL (HELLAS) SA	COMMON STOCK EUR.75	11,407	178,356
	MOTUS HOLDINGS LTD	COMMON STOCK	35,255	243,174
	MOUWASAT MEDICAL SERVICES CO	COMMON STOCK SAR10.0	8,311	384,671
	MOWI ASA	COMMON STOCK NOK7.5	81,028	1,915,103
	MR PRICE GROUP LTD	COMMON STOCK ZAR.00025	44,296	553,749
	MRV ENGENHARIA	COMMON STOCK	71,984	155,015

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	MS+AD INSURANCE GROUP HOLDIN	COMMON STOCK	75,100	2,314,728
	MSCI EAFE MAR22	IFUS 20220318	34,200	1,152,540
	MSCI EMGMKT MAR22	IFUS 20220318	13,850	(94,250)
	MTN GROUP LTD	COMMON STOCK ZAR.0001	311,996	3,329,780
	MTR CORP	COMMON STOCK	261,243	1,402,423
	MTU AERO ENGINES AG	COMMON STOCK	9,517	1,932,750
	MTY FOOD GROUP INC	COMMON STOCK	3,700	185,359
	MUANGTHAI CAPITAL PCL FOREIG	FOREIGN SH. THB1.0 A	165,500	291,068
	MUANGTHAI CAPITAL PCL NVDR	NVDR THB1.0	147,400	259,039
	MUENCHENER RUECKVER AG REG	COMMON STOCK	23,718	7,028,278
	MULLEN GROUP LTD	COMMON STOCK	16,200	149,156
	MULTICHOICE GROUP LTD	COMMON STOCK	82,639	631,513
	MULTIPLAN			
	EMPREENDIMENTOS	COMMON STOCK	56,700	190,328
	MUNTERS GROUP AB	COMMON STOCK SEK.03	21,817	168,444
	MURATA MANUFACTURING CO LTD	COMMON STOCK	96,900	7,684,978
	MUSASHI SEIMITSU INDUSTRY CO	COMMON STOCK	7,700	128,065
	MUSASHINO BANK LTD/THE	COMMON STOCK	4,600	71,870
	MUYUAN FOODSTUFF CO LTD A	COMMON STOCK CNY1.0	56,406	472,209
	MY EG SERVICES BHD	COMMON STOCK	678,792	174,289
	MYCRONIC AB	COMMON STOCK	14,255	330,896
	MYTILINEOS S.A.	COMMON STOCK EUR.97	15,940	274,344
	NABTESCO CORP	COMMON STOCK	19,100	564,866
	NACHI FUJIKOSHI CORP	COMMON STOCK	2,100	75,144
	NAGAILEBEN CO LTD	COMMON STOCK	4,300	84,549
	NAGARRO SE	COMMON STOCK	1,468	337,151
	NAGASE + CO LTD	COMMON STOCK	17,500	283,153
	NAGAWA CO LTD	COMMON STOCK	1,200	118,809
	NAGOYA RAILROAD CO LTD	COMMON STOCK	32,200	489,385
	NAJLAN CEMENT CO	COMMON STOCK SAR10.0	14,129	67,906
	NAKANISHI INC	COMMON STOCK	12,100	222,568
	NAKED WINES PLC	COMMON STOCK GBP.075	9,949	87,744
	NAMCHOW HOLDINGS CO LTD	COMMON STOCK TWD10.0	77,000	139,693
	NAN KANG RUBBER TIRE CO LTD	COMMON STOCK TWD10.	71,000	102,911
	NAN YA PLASTICS CORP	COMMON STOCK TWD10.0	940,986	2,898,556
	NAN YA PRINTED CIRCUIT BOARD	COMMON STOCK TWD10.	39,988	820,186
	NANJING KING FRIEND BIOCHE A	COMMON STOCK CNY1.0	5,239	34,509
	NANJING SECURITIES CO LTD A	COMMON STOCK CNY1.0	125,800	195,573
	NANKAI ELECTRIC RAILWAY CO	COMMON STOCK	17,200	324,892
	NANOSONICS LTD	COMMON STOCK	47,088	216,140
	NANOXPLORE INC	COMMON STOCK	29,800	152,514
	NANTEX INDUSTRY CO LTD	COMMON STOCK TWD10.	28,000	86,203
	NANTO BANK LTD/THE	COMMON STOCK	5,200	87,650
	NANYA TECHNOLOGY CORP	COMMON STOCK TWD10.	225,000	634,904
	NARI TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	45,960	288,594

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		Shares/ Par Value		
	NASPERS LTD N SHS	COMMON STOCK ZAR.02	36,811	5,703,064
	NATIONAL AGRICULTURE DEVELOP	COMMON STOCK	8,447	68,092
	NATIONAL AUSTRALIA BANK LTD	COMMON STOCK	556,808	11,678,676
	NATIONAL BANK OF CANADA	COMMON STOCK	58,570	4,471,750
	NATIONAL BANK OF GREECE	COMMON STOCK EUR1.0	94,188	313,992
	NATIONAL BANK OF KUWAIT	COMMON STOCK KWD.1	1,158,978	3,821,694
	NATIONAL EXPRESS GROUP PLC	COMMON STOCK GBP.05	86,419	300,132
	NATIONAL GAS + INDUSTRIALIZA	COMMON STOCK SAR10.	6,233	89,963
	NATIONAL GRID PLC	COMMON STOCK GBP.1243129	623,491	9,002,019
	NATIONAL INDUSTRIALIZATION C	COMMON STOCK SAR10.0	55,594	294,563
	NATIONAL INDUSTRIES GRP HOLD	COMMON STOCK KWD.1	190,717	178,610
	NATIONAL MEDICAL CARE CO	COMMON STOCK SAR10.0	3,728	62,091
	NATIONAL REAL ESTATE CO	COMMON STOCK KWD.1	140,021	102,343
	NATIONAL SILICON INDUSTRY A	COMMON STOCK CNY1.0	20,800	84,246
	NATIONAL STORAGE REIT	REIT	159,901	368,585
	NATURA +CO HOLDING S.A.	COMMON STOCK	137,541	639,143
	NATURECELL CO LTD	COMMON STOCK KRW500.0	8,348	124,605
	NATURGY ENERGY GROUP SA	COMMON STOCK EUR1.0	50,406	1,634,537
	NATWEST GROUP PLC	COMMON STOCK GBP1.0	828,052	2,977,382
	NAURA TECHNOLOGY GROUP CO A	COMMON STOCK CNY1.0	5,000	272,163
	NAVER CORP	COMMON STOCK KRW100.0	21,007	6,669,060
	NAVIGATOR CO SA/THE	COMMON STOCK NPV	38,458	145,914
	NCC AB B SHS	COMMON STOCK SEK8.0	17,681	327,455
	NCC GROUP PLC	COMMON STOCK GBP.01	47,865	151,063
	NCISOFT CORP	COMMON STOCK KRW500.0	3,156	1,704,054
	NEARMAP LTD	COMMON STOCK	70,192	79,021
	NEC CORP	COMMON STOCK	41,800	1,927,662
	NEC NETWORKS + SYSTEM INTEGR	COMMON STOCK	12,300	191,832
	NEDBANK GROUP LTD	COMMON STOCK ZAR1.0	85,770	940,738
	NEIGHBOURLY PHARMACY INC	COMMON STOCK	4,800	151,170
	NEINOR HOMES SA	COMMON STOCK EUR10.0	9,826	117,046
	NEL ASA	COMMON STOCK NOK.2	190,405	327,694
	NELES OYJ	COMMON STOCK	18,062	280,153
	NEMAK SAB DE CV	COMMON STOCK	240,234	71,254
	NEMETSCHEK SE	COMMON STOCK	10,352	1,326,455
	NEOEN SA	COMMON STOCK	6,386	276,833
	NEPES CORP	COMMON STOCK KRW500.0	2,939	94,362
	NEPI ROCKCASTLE PLC	COMMON STOCK	82,025	544,631
	NESTE OYJ	COMMON STOCK	72,592	3,575,446
	NESTLE (MALAYSIA) BERHAD	COMMON STOCK	10,800	347,911
	NESTLE SA REG	COMMON STOCK CHF.1	476,078	66,555,469
	NET ONE SYSTEMS CO LTD	COMMON STOCK	15,800	423,698
	NETCARE LTD	COMMON STOCK ZAR.01	226,837	225,489
	NETCOMPANY GROUP AS	COMMON STOCK DKK1.0	4,776	508,637
	NETDRAGON WEBSOFT HOLDINGS L	COMMON STOCK USD.01	10,000	99,962

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	NETEASE INC	COMMON STOCK USD.0001	357,500	7,330,964
	NETLINK NBN TRUST	UNIT	528,400	391,854
	NETMARBLE CORP	COMMON STOCK KRW100.0	4,680	491,864
	NETWEALTH GROUP LTD	COMMON STOCK	11,892	239,180
	NETWORK INTERNATIONAL HOLDIN	COMMON STOCK GBP.1	77,962	307,367
	NEW CHINA LIFE INSURANCE C A	COMMON STOCK CNY1.0	22,700	138,458
	NEW CHINA LIFE INSURANCE C H	COMMON STOCK CNY1.0	144,500	386,538
	NEW GOLD INC	COMMON STOCK	119,800	179,252
	NEW HOPE CORP LTD	COMMON STOCK	43,075	125,854
	NEW HOPE LIUHE CO LTD A	COMMON STOCK CNY1.0	34,958	83,423
	NEW ISRAELI SHEQEL	FOREIGN CURRENCY	1,794,758	576,648
	NEW ORIENTAL EDUCATIO SP ADR	ADR USD.01	267,000	560,700
	NEW TAIWAN DOLLAR	FOREIGN CURRENCY	56,660,517	2,047,946
	NEW WORK SE	COMMON STOCK NPV	518	127,870
	NEW WORLD DEVELOPMENT	COMMON STOCK	243,964	965,908
	NEW ZEALAND DOLLAR	FOREIGN CURRENCY	390,450	267,321
	NEWCREST MINING LTD	COMMON STOCK	140,846	2,509,155
	NEXANS SA	COMMON STOCK EUR1.0	4,467	436,710
	NEXGEN ENERGY LTD	COMMON STOCK	56,100	358,906
	NEXI SPA	COMMON STOCK	74,250	1,172,162
	NEXITY	COMMON STOCK EUR5.0	7,187	337,606
	NEXON CO LTD	COMMON STOCK	82,100	1,581,556
	NEXT PLC	COMMON STOCK GBP.1	22,699	2,499,070
	NEXTAGE CO LTD	COMMON STOCK	6,400	132,122
	NEXTDC LTD	COMMON STOCK	70,321	717,864
	NEXTEER AUTOMOTIVE GROUP LTD	COMMON STOCK HKD.1	159,000	197,438
	NFI GROUP INC	COMMON STOCK	11,000	176,432
	NGK INSULATORS LTD	COMMON STOCK	47,000	793,556
	NGK SPARK PLUG CO LTD	COMMON STOCK	28,500	495,776
	NH FOODS LTD	COMMON STOCK	14,000	503,360
	NH INVESTMENT + SECURITIES C	COMMON STOCK KRW5000.0	35,706	375,328
	NHK SPRING CO LTD	COMMON STOCK	32,700	277,755
	NHN CORP	COMMON STOCK KRW500.0	10,752	406,903
	NHN KCP CORP	COMMON STOCK KRW500.0	3,860	98,520
	NIB HOLDINGS LTD	COMMON STOCK	83,810	427,018
	NIBE INDUSTRIER AB B SHS	COMMON STOCK SEK.03906	241,001	3,606,298
	NICE INFORMATION SERVICE CO	COMMON STOCK KRW500.0	5,676	85,605
	NICE LTD	COMMON STOCK ILS1.0	8,269	2,507,187
	NICE LTD SPON ADR	ADR	2,740	831,864
	NICHI IKO PHARMACEUTICAL CO	COMMON STOCK	9,000	55,045
	NICHIAS CORP	COMMON STOCK	10,600	255,380
	NICHICON CORP	COMMON STOCK	7,900	86,658
	NICHIDEN CORP	COMMON STOCK	3,200	65,183
	NICHIHA CORP	COMMON STOCK	4,500	119,047
	NICHIREI CORP	COMMON STOCK	21,000	485,672
	NICK SCALI LTD	COMMON STOCK	6,718	130,112
	NICKEL MINES LTD	COMMON STOCK	98,163	177,507

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	NIDEC CORP	COMMON STOCK	75,400	8,853,716
	NIEN MADE ENTERPRISE CO LTD	COMMON STOCK TWD10.0	32,000	477,173
	NIFCO INC	COMMON STOCK	14,800	464,036
	NIHON KOHDEN CORP	COMMON STOCK	14,300	390,773
	NIHON M+A CENTER HOLDINGS IN	COMMON STOCK	51,000	1,245,534
	NIHON PARKERIZING CO LTD	COMMON STOCK	13,400	130,928
	NIKKISO CO LTD	COMMON STOCK	8,800	61,361
	NIKKON HOLDINGS CO LTD	COMMON STOCK	9,800	184,353
	NIKON CORP	COMMON STOCK	50,800	547,094
	NILFISK HOLDING A/S	COMMON STOCK DKK20.0	3,949	129,782
	NINE DRAGONS PAPER HOLDINGS	COMMON STOCK HKD.1	336,000	360,851
	NINE ENTERTAINMENT CO HOLDIN	COMMON STOCK	294,552	622,405
	NINESTAR CORP A	COMMON STOCK CNY1.0	11,700	87,668
	NINETY ONE LTD	COMMON STOCK	21,849	77,350
	NINETY ONE PLC	COMMON STOCK	64,111	240,363
	NINGBO TUOPU GROUP CO LTD A	COMMON STOCK CNY1.0	11,100	92,261
	NINGXIA BAOFENG ENERGY GRO A	COMMON STOCK CNY1.0	62,100	169,103
	NINTENDO CO LTD	COMMON STOCK	18,900	8,806,106
	NIO INC ADR	ADR USD.00025	229,300	7,264,224
	NIPPON CORP	COMMON STOCK	8,600	123,678
	NIPPON ACCOMMODATIONS FUND	REIT	80	460,784
	NIPPON BUILDING FUND INC	REIT	250	1,454,618
	NIPPON CARBON CO LTD	COMMON STOCK	1,600	57,945
	NIPPON CERAMIC CO LTD	COMMON STOCK	3,800	92,665
	NIPPON DENSETSU KOGYO CO LTD	COMMON STOCK	6,200	89,490
	NIPPON ELECTRIC GLASS CO LTD	COMMON STOCK	13,400	343,196
	NIPPON EXPRESS CO LTD	COMMON STOCK	12,400	744,075
	NIPPON GAS CO LTD	COMMON STOCK	19,800	262,240
	NIPPON KANZAI CO LTD	COMMON STOCK	3,100	77,779
	NIPPON KAYAKU CO LTD	COMMON STOCK	23,800	244,733
	NIPPON KOEI CO LTD	COMMON STOCK	2,000	55,409
	NIPPON LIGHT METAL HOLDINGS	COMMON STOCK	9,370	140,412
	NIPPON PAINT HOLDINGS CO LTD	COMMON STOCK	123,500	1,345,068
	NIPPON PAPER INDUSTRIES CO L	COMMON STOCK	17,500	164,877
	NIPPON REIT INVESTMENT CORP	REIT	83	295,515
	NIPPON ROAD CO LTD	COMMON STOCK	1,100	78,716
	NIPPON SANSO HOLDINGS CORP	COMMON STOCK	25,600	558,734
	NIPPON SEIKI CO LTD	COMMON STOCK	8,200	82,679
	NIPPON SHEET GLASS CO LTD	COMMON STOCK	26,500	118,068
	NIPPON SHINYAKU CO LTD	COMMON STOCK	8,300	576,219
	NIPPON SHOKUBAI CO LTD	COMMON STOCK	4,600	212,531

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	NIPPON SIGNAL COMPANY LTD	COMMON STOCK	8,200	64,983
	NIPPON SODA CO LTD	COMMON STOCK	4,300	123,613
	NIPPON STEEL CORP	COMMON STOCK	144,282	2,357,147
	NIPPON STEEL TRADING CORP	COMMON STOCK	2,500	108,995
	NIPPON SUISAN KAISHA LTD	COMMON STOCK	57,500	271,162
	NIPPON TELEGRAPH + TELEPHONE	COMMON STOCK	217,100	5,929,496
	NIPPON TELEVISION HOLDINGS	COMMON STOCK	8,900	90,280
	NIPPON YUSEN KK	COMMON STOCK	27,400	2,084,689
	NIPRO CORP	COMMON STOCK	28,300	267,185
	NISHI NIPPON FINANCIAL HOLDI	COMMON STOCK	20,600	133,092
	NISHI NIPPON RAILROAD CO LTD	COMMON STOCK	10,800	244,869
	NISHIMATSU CONSTRUCTION CO	COMMON STOCK	5,600	177,272
	NISHIMATSUYA CHAIN CO LTD	COMMON STOCK	7,700	92,350
	NISHIO RENT ALL CO LTD	COMMON STOCK	3,100	77,322
	NISSAN CHEMICAL CORP	COMMON STOCK	20,800	1,206,775
	NISSAN MOTOR CO LTD	COMMON STOCK	391,800	1,891,280
	NISSAN SHATAI CO LTD	COMMON STOCK	13,200	80,818
	NISSEI ASB MACHINE CO LTD	COMMON STOCK	500	13,724
	NISSHA CO LTD	COMMON STOCK	8,600	124,737
	NISSHIN OILLIO GROUP LTD/THE	COMMON STOCK	4,300	108,256
	NISSHIN SEIFUN GROUP INC	COMMON STOCK	33,400	480,156
	NISSHINBO HOLDINGS INC	COMMON STOCK	23,100	175,201
	NISSIN ELECTRIC CO LTD	COMMON STOCK	8,200	112,242
	NISSIN FOODS HOLDINGS CO LTD	COMMON STOCK	11,200	814,926
	NITORI HOLDINGS CO LTD	COMMON STOCK NPV	13,800	2,061,536
	NITTA CORP	COMMON STOCK	3,700	94,698
	NITTO BOSEKI CO LTD	COMMON STOCK	4,000	102,308
	NITTO DENKO CORP	COMMON STOCK	23,900	1,845,310
	NITTO KOGYO CORP	COMMON STOCK	4,300	59,202
	NITTOKU CO LTD	COMMON STOCK	1,600	55,244
	NIU TECHNOLOGIES SPONS ADR	ADR USD.0001	5,000	80,550
	NKT A/S	COMMON STOCK DKK20.0	7,370	355,461
	NN GROUP NV	COMMON STOCK EUR.12	53,044	2,863,564
	NNIT A/S	COMMON STOCK DKK10.0	2,145	37,559
	NOAH HOLDINGS LTD SPON ADS	ADR USD.0005	4,600	141,174
	NOBIA AB	COMMON STOCK SEK.33	6,670	40,110
	NOBINA AB	COMMON STOCK SEK.36	9,065	107,126
	NOEVIR HOLDING CO	COMMON STOCK	2,600	121,708
	NOF CORP	COMMON STOCK	11,500	578,466
	NOHMI BOSAI LTD	COMMON STOCK	4,000	78,198
	NOJIMA CO LTD	COMMON STOCK	5,200	108,747
	NOK CORP	COMMON STOCK	19,700	213,889
	NOKIA OYJ	COMMON STOCK	820,747	5,150,121
	NOKIA OYJ	COMMON STOCK NPV	149,550	942,611
	NOKIAN RENKAAT OYJ	COMMON STOCK	19,619	739,892
	NOLATO AB B SHS	COMMON STOCK SEK.5	36,810	434,517
	NOMURA CO LTD	COMMON STOCK	17,400	143,565

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		Shares/ Par Value		
	NOMURA HOLDINGS INC	COMMON STOCK	530,600	2,311,509
	NOMURA REAL ESTATE HOLDINGS	COMMON STOCK	21,000	482,759
	NOMURA REAL ESTATE MASTER FU	REIT	689	968,096
	NOMURA RESEARCH INSTITUTE LT	COMMON STOCK	58,000	2,467,275
	NONGFU SPRING CO LTD H	COMMON STOCK CNY.1	295,600	1,952,598
	NONGSHIM CO LTD	COMMON STOCK KRW5000.	854	228,746
	NORDEA BANK ABP	COMMON STOCK EUR1.0	8,192	99,758
	NORDEA BANK ABP	COMMON STOCK EUR1.0	561,472	6,824,497
	NORDEX SE	COMMON STOCK	17,591	278,294
	NORDIC ENTERTAINMENT GROUP B	COMMON STOCK SEK1.0	14,654	758,882
	NORDIC SEMICONDUCTOR ASA	COMMON STOCK NOK.01	24,908	830,685
	NORDNET AB PUBL	COMMON STOCK SEK.005	19,008	364,340
	NORITAKE CO LTD	COMMON STOCK	1,500	65,219
	NORITSU KOKI CO LTD	COMMON STOCK	3,100	73,044
	NORITZ CORP	COMMON STOCK	4,700	68,493
	NORMA GROUP SE	COMMON STOCK	5,711	219,908
	NORSK HYDRO ASA	COMMON STOCK NOK1.098	251,460	1,977,975
	NORTH PACIFIC BANK LTD	COMMON STOCK	44,000	95,476
	NORTH WEST CO INC/THE	COMMON STOCK	9,100	246,672
	NORTHAM PLATINUM HOLDINGS LT	COMMON STOCK	59,881	785,704
	NORTHERN DATA AG	COMMON STOCK	834	72,877
	NORTHERN REGION CEMENT CO	COMMON STOCK	14,960	53,456
	NORTHERN STAR RESOURCES LTD	COMMON STOCK	204,376	1,399,860
	NORTHLAND POWER INC	COMMON STOCK	38,000	1,141,670
	NORTHWEST HEALTHCARE PROPERT	REIT	11,900	254,578
	NORWAY ROYAL SALMON ASA	COMMON STOCK NOK1.	2,465	45,615
	NORWEGIAN KRONE	FOREIGN CURRENCY	1,085,380	123,083
	NOS SGPS	COMMON STOCK EUR.01	64,686	250,956
	NOTRE DAME INTERMED PAR SA	COMMON STOCK	88,271	955,845
	NOVA LTD	COMMON STOCK	4,380	626,949
	NOVAGOLD RESOURCES INC	COMMON STOCK	45,000	308,871
	NOVARTIS AG REG	COMMON STOCK CHF.5	370,542	32,541,410
	NOVATEK MICROELECTRONICS COR	COMMON STOCK TWD10.	109,822	2,130,505
	NOVATEK PJSC SPONS GDR REG S	GDR	16,274	3,799,205
	NOVO NORDISK A/S B	COMMON STOCK DKK.2	284,665	31,784,155
	NOVOLIPETSK STEEL PJSC	COMMON STOCK RUB1.0	221,560	642,589
	NOVONIX LTD	COMMON STOCK	44,945	300,364
	NOVOZYMES A/S B SHARES	COMMON STOCK DKK2.0	35,719	2,921,270
	NRW HOLDINGS LTD	COMMON STOCK	73,875	94,989
	NS SOLUTIONS CORP	COMMON STOCK	5,500	168,973
	NSD CO LTD	COMMON STOCK	13,400	243,231
	NSI NV	REIT EUR3.68	1,171	46,615
	NSK LTD	COMMON STOCK	60,500	387,775
	NTN CORP	COMMON STOCK	90,400	188,432

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		Shares/ Par Value		
	NTT DATA CORP	COMMON STOCK	105,900	2,268,118
	NTT UD REIT INVESTMENT CORP	REIT	242	326,541
	NUFARM LTD	COMMON STOCK	49,973	176,827
	NUIX LTD	COMMON STOCK	32,241	52,126
	NUMIS CORPORATION PLC	COMMON STOCK GBP.05	7,207	33,391
	NUTRIEN LTD	COMMON STOCK	98,476	7,412,499
	NUVEI CORP SUBORDINATE			
	VTG	COMMON STOCK	8,500	551,795
	NUVISTA ENERGY LTD	COMMON STOCK	30,500	168,056
	NWS HOLDINGS LTD	COMMON STOCK HKD1.0	275,371	258,210
	NYFOSA AB	COMMON STOCK SEK.5	33,919	584,455
	OBARA GROUP INC	COMMON STOCK	2,600	78,126
	OBAYASHI CORP	COMMON STOCK	111,800	864,163
	OBI PHARMA INC	COMMON STOCK TWD10.0	40,364	165,968
	OBIC BUSINESS CONSULTANTS	COMMON STOCK	5,100	214,239
	OBIC CO LTD	COMMON STOCK	12,000	2,243,730
	OBJECTIVE CORPORATION LTD	COMMON STOCK	3,990	57,572
	OC OERLIKON CORP AG REG	COMMON STOCK CHF1.0	34,648	354,544
	OCADO GROUP PLC	COMMON STOCK GBP.02	83,003	1,884,486
	OCEANAGOLD CORP	COMMON STOCK	114,800	199,945
	OCI CO LTD	COMMON STOCK KRW5000.	3,630	317,350
	OCI NV	COMMON STOCK EUR.02	15,131	394,282
	ODAKYU ELECTRIC RAILWAY CO	COMMON STOCK	50,700	940,512
	ODONTOPREV S.A.	COMMON STOCK	59,512	134,482
	OESTERREICHISCHE POST AG	COMMON STOCK	6,014	258,187
	OFILM GROUP CO LTD A	COMMON STOCK CNY1.0	29,500	44,842
	OGAKI KYORITSU BANK LTD/THE	COMMON STOCK	6,000	100,654
	OHB SE	COMMON STOCK	891	36,463
	OHSO FOOD SERVICE CORP	COMMON STOCK	3,000	159,187
	OIL REFINERIES LTD	COMMON STOCK ILS1.	280,836	80,557
	OILES CORP	COMMON STOCK	4,200	61,608
	OISIX RA DAICHI INC	COMMON STOCK	3,800	101,811
	OJI HOLDINGS CORP	COMMON STOCK	138,100	666,883
	OKAMOTO INDUSTRIES INC	COMMON STOCK	1,800	66,046
	OKAMURA CORP	COMMON STOCK	9,500	105,854
	OKASAN SECURITIES GROUP INC	COMMON STOCK	12,000	39,708
	OKI ELECTRIC INDUSTRY CO LTD	COMMON STOCK	14,800	115,930
	OKINAWA CELLULAR TELEPHONE	COMMON STOCK	2,000	88,755
	OKINAWA ELECTRIC POWER CO	COMMON STOCK	7,808	98,808
	OKINAWA FINANCIAL GROUP INC	COMMON STOCK	4,700	90,112
	OKUMA CORP	COMMON STOCK	4,700	209,010
	OKUMURA CORP	COMMON STOCK	4,400	123,237
	OLD MUTUAL LTD	COMMON STOCK	879,827	726,326
	OLYMPUS CORP	COMMON STOCK	185,200	4,249,279
	OMEGA ENERGIA SA	COMMON STOCK	7,724	17,542
	OMNI BRIDGEWAY LTD	COMMON STOCK	46,871	125,468
	OMRON CORP	COMMON STOCK	31,300	3,115,419

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		Shares/ Par Value		
	OMV AG	COMMON STOCK	26,382	1,497,317
	ON THE BEACH GROUP PLC	COMMON STOCK GBP.01	25,655	98,514
	ONE REIT INC	REIT	37	97,007
	ONECONNECT FINANCIAL TECHNO	ADR	19,900	49,153
	ONENESS BIOTECH CO LTD	COMMON STOCK TWD10.	39,000	405,217
	ONESMART INTERNATIONAL ADR	ADR	13,500	5,403
	ONEX CORPORATION	COMMON STOCK	14,455	1,136,122
	ONO PHARMACEUTICAL CO LTD	COMMON STOCK	62,400	1,545,155
	ONTEX GROUP NV	COMMON STOCK	11,774	93,592
	ONWARD HOLDINGS CO LTD	COMMON STOCK	31,300	81,279
	OOH MEDIA LTD	COMMON STOCK	96,496	118,772
	OPAP SA	COMMON STOCK EUR.3	34,713	491,955
	OPEN DOOR INC	COMMON STOCK	2,000	32,016
	OPEN HOUSE GROUP CO LTD	COMMON STOCK	13,800	722,496
	OPEN TEXT CORP	COMMON STOCK	46,400	2,205,483
	OPPEIN HOME GROUP INC A	COMMON STOCK CNY1.0	5,100	117,998
	OPTEX GROUP CO LTD	COMMON STOCK	5,900	84,192
	OPTIM CORP	COMMON STOCK	2,400	27,400
	OPTORUN CO LTD	COMMON STOCK	2,600	53,458
	ORACLE CORP JAPAN	COMMON STOCK	6,500	492,956
	ORANGE	COMMON STOCK EUR4.0	342,944	3,669,782
	ORANGE BELGIUM	COMMON STOCK	5,363	121,362
	ORANGE POLSKA SA	COMMON STOCK PLN3.0	102,085	213,411
	ORBIA ADVANCE CORP SAB DE CV	COMMON STOCK	180,886	461,916
	ORGANIGRAM HOLDINGS INC	COMMON STOCK	21,900	38,489
	ORGANO CORP	COMMON STOCK	1,100	82,636
	ORICA LTD	COMMON STOCK	66,897	666,756
	ORIENT CORP	COMMON STOCK	78,900	85,472
	ORIENT SECURITIES CO LTD A	COMMON STOCK CNY1.0	49,433	114,307
	ORIENTAL LAND CO LTD	COMMON STOCK	33,700	5,672,874
	ORIENTAL UNION CHEMICAL	COMMON STOCK TWD10.	98,000	79,194
	ORIGIN ENERGY LTD	COMMON STOCK	323,639	1,235,615
	ORIGIN ENTERPRISES PLC	COMMON STOCK EUR.01	18,885	70,796
	ORIOLA CORP B	COMMON STOCK	19,517	44,452
	ORION CORP/REPUBLIC OF KOREA	COMMON STOCK KRW500.0	4,671	406,446
	ORION HOLDINGS CORP	COMMON STOCK KRW500.0	5,427	72,459
	ORION OYJ CLASS B	COMMON STOCK EUR.65	18,059	748,531
	ORIOR AG	COMMON STOCK CHF4.0	1,108	109,266
	ORIX CORP	COMMON STOCK	207,800	4,236,591
	ORIX JREIT INC	REIT	443	691,698
	ORKLA ASA	COMMON STOCK NOK1.25	146,882	1,470,739
	ORLA MINING LTD	COMMON STOCK	23,300	89,094
	ORO CO LTD	COMMON STOCK	1,100	27,791
	ORORA LTD	COMMON STOCK	177,392	452,257
	ORPEA	COMMON STOCK EUR1.25	8,826	881,700
	ORSTED A/S	COMMON STOCK DKK10.0	32,465	4,163,753
	OSAKA GAS CO LTD	COMMON STOCK	63,300	1,047,049
	OSAKA ORGANIC CHEMICAL IND	COMMON STOCK	2,500	72,089
	OSAKA SODA CO LTD	COMMON STOCK	2,300	60,725

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			Shares/ Par Value	
	OSB GROUP PLC	COMMON STOCK GBP.01	76,575	573,871
	OSCOTEC INC	COMMON STOCK KRW500.0	3,474	106,733
	OSG CORP	COMMON STOCK	16,800	260,596
	OSISKO GOLD ROYALTIES LTD	COMMON STOCK	20,653	354,867
	OSISKO MINING INC	COMMON STOCK	49,600	149,607
	OSOTSPA PCL FOREIGN	FOREIGN SH. THB1.0 A	243,700	249,865
	OTP BANK PLC	COMMON STOCK HUF100.	40,481	2,070,700
	OTSUKA CORP	COMMON STOCK	18,700	891,580
	OTSUKA HOLDINGS CO LTD	COMMON STOCK	67,200	2,429,125
	OTTOGI CORPORATION	COMMON STOCK KRW5000.	331	126,977
	OUE COMMERCIAL REAL ESTATE I	REIT	247,753	80,834
	OUTOKUMPU OYJ	COMMON STOCK	53,592	332,015
	OUTSOURCING INC	COMMON STOCK	20,700	278,665
	OVCTEK CHINA INC A	COMMON STOCK CNY1.0	8,600	77,314
	OVERSEA CHINESE BANKING CORP	COMMON STOCK	625,018	5,289,057
	OXFORD BIOMEDICA PLC	COMMON STOCK GBP.5	9,871	164,568
	OZ MINERALS LTD	COMMON STOCK	60,597	1,249,197
	PABRIK KERTAS TJIWI KIMIA PT	COMMON STOCK IDR1000.	312,400	164,922
	PACIFIC BASIN SHIPPING LTD	COMMON STOCK USD.01	837,000	307,468
	PACIFIC INDUSTRIAL CO LTD	COMMON STOCK	6,800	71,757
	PACIFIC TEXTILES HOLDINGS	COMMON STOCK HKD.001	171,000	80,723
	PACK CORP/THE	COMMON STOCK	2,500	58,580
	PACT GROUP HOLDINGS LTD	COMMON STOCK	32,039	58,913
	PAGEGROUP PLC	COMMON STOCK GBP.01	56,396	484,295
	PAKISTAN RUPEE	FOREIGN CURRENCY	17,418,390	98,688
	PAL GROUP HOLDINGS CO LTD	COMMON STOCK	7,200	107,303
	PALADIN ENERGY LTD	COMMON STOCK	385,456	246,666
	PALTAC CORPORATION	COMMON STOCK	5,600	229,777
	PAN AMERICAN SILVER CORP	COMMON STOCK	36,294	906,811
	PAN AMERICAN SILVER CORP	EXP 22FEB29	59,600	46,411
	PAN INTERNATIONAL INDUSTRIAL	COMMON STOCK TWD10.	223,678	317,552
	PAN JIT INTERNATIONAL INC	COMMON STOCK TWD10.	17,100	65,862
	PAN OCEAN CO LTD	COMMON STOCK KRW1000.0	55,662	253,182
	PAN PACIFIC INTERNATIONAL HO	COMMON STOCK	69,500	956,150
	PANASONIC HOLDINGS CORP	COMMON STOCK	372,500	4,092,508
	PANDORA A/S	COMMON STOCK DKK.01	17,162	2,133,318
	PANDOX AB	COMMON STOCK SEK2.5	13,362	214,355
	PANGANG GROUP VANADIUM TIT A	COMMON STOCK CNY1.0	100,100	61,075
	PANTHEON RESOURCES PLC	COMMON STOCK GBP.01	88,296	92,465
	PARADE TECHNOLOGIES LTD	COMMON STOCK TWD10.	11,000	837,297
	PARADISE CO LTD	COMMON STOCK KRW500.	13,634	170,886
	PARADOX INTERACTIVE AB	COMMON STOCK SEK.005	2,538	50,005
	PARAGON BANKING GROUP PLC	COMMON STOCK GBP1.0	44,016	336,902
	PARAMOUNT BED HOLDINGS CO LT	COMMON STOCK	7,400	125,386
	PARAMOUNT RESOURCES LTD A	COMMON STOCK	12,500	243,340
	PAREX RESOURCES INC	COMMON STOCK	26,400	451,652

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		Shares/ Par Value		
	PARK LAWN CORP	COMMON STOCK	5,300	174,128
	PARK24 CO LTD	COMMON STOCK	20,000	273,754
	PARKLAND CORP	COMMON STOCK	25,700	707,429
	PARKWAYLIFE REAL ESTATE REIT	REIT	62,100	236,306
	PARQUE ARAUCO S.A.	COMMON STOCK	108,669	119,653
	PARTNER COMMUNICATIONS CO	COMMON STOCK ILS.01	24,392	198,046
	PARTNERS GROUP HOLDING AG	COMMON STOCK CHF.01	3,854	6,353,734
	PASON SYSTEMS INC	COMMON STOCK	14,300	130,643
	PASONA GROUP INC	COMMON STOCK	4,300	123,245
	PATISSERIE HOLDINGS PLC	COMMON STOCK GBP.01	4,808	27,970
	PATRIZIA AG	COMMON STOCK	7,848	182,124
	PAX GLOBAL TECHNOLOGY LTD	COMMON STOCK HKD.1	239,000	169,232
	PAZ OIL CO LTD	COMMON STOCK ILS5.	1,714	212,713
	PCCW LTD	COMMON STOCK	683,056	346,127
	PCHOME ONLINE INC	COMMON STOCK TWD10.	35,000	161,516
	PEAB AB CLASS B	COMMON STOCK SEK5.35	23,825	299,062
	PEACH PROPERTY GROUP AG	COMMON STOCK CHF1.0	1,382	96,073
	PEARL ABYSS CORP	COMMON STOCK KRW100.0	5,140	597,619
	PEARSON PLC	COMMON STOCK GBP.25	128,529	1,064,971
	PEGATRON CORP	COMMON STOCK TWD10.	346,853	865,214
	PEMBINA PIPELINE CORP	COMMON STOCK	95,029	2,886,643
	PENDAL GROUP LTD	COMMON STOCK	30,401	236,259
	PENNON GROUP PLC	COMMON STOCK GBP.6105	47,968	760,023
	PENTA OCEAN CONSTRUCTION CO	COMMON STOCK	49,400	278,868
	PEOPLE S INSURANCE CO GROU H	COMMON STOCK CNY1.0	1,526,000	461,959
	PEPTIDREAM INC	COMMON STOCK	17,100	377,966
	PER AARSLEFF HOLDING A/S	COMMON STOCK DKK2.0	2,940	137,222
	PERENTI GLOBAL LTD	COMMON STOCK	119,922	80,663
	PERFECT WORLD CO LTD A	COMMON STOCK CNY1.0	21,150	67,383
	PERNOD RICARD SA	COMMON STOCK EUR1.55	34,881	8,607,836
	PERPETUAL LTD	COMMON STOCK	8,611	225,271
	PERSEUS MINING LTD	COMMON STOCK	214,628	253,112
	PERSIMMON PLC	COMMON STOCK GBP.1	54,454	2,101,674
	PERSOL HOLDINGS CO LTD	COMMON STOCK	30,000	870,261
	PERUSAHAAN GAS NEGARA TBK PT	COMMON STOCK IDR100.0	2,371,000	228,668
	PET VALU HOLDINGS LTD	COMMON STOCK	4,700	134,211
	PETRO RIO SA	COMMON STOCK	56,495	210,209
	PETROBRAS PETROLEO BRAS	COMMON STOCK	685,503	3,757,973
	PETROBRAS PETROLEO BRAS PR	PREFERENCE	777,217	3,943,983
	PETROCHINA CO LTD A	COMMON STOCK CNY1.0	459,000	353,525
	PETROCHINA CO LTD H	COMMON STOCK CNY1.0	3,962,000	1,764,819
	PETROFAC LTD	COMMON STOCK USD.02	74,823	116,874
	PETRONAS CHEMICALS GROUP BHD	COMMON STOCK	435,300	932,132
	PETRONAS DAGANGAN BHD	COMMON STOCK	67,000	331,268
	PETRONAS GAS BHD	COMMON STOCK	115,600	499,731
	PETROPAVLOVSK PLC	COMMON STOCK GBP.01	437,354	113,312
	PETS AT HOME GROUP PLC	COMMON STOCK GBP.01	85,808	539,952

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			Shares/ Par Value	
	PEUGEOT INVEST	COMMON STOCK EUR1.0	851	119,998
	PEXA GROUP LTD	COMMON STOCK	16,516	238,527
	PEYTO EXPLORATION + DEV CORP	COMMON STOCK	32,500	243,142
	PFEIFFER VACUUM TECHNOLOGY	COMMON STOCK	884	217,147
	PGE SA	COMMON STOCK PLN10.25	150,025	300,523
	PHARMA FOODS INTERNATIONAL	COMMON STOCK	3,700	68,034
	PHARMA MAR SA	COMMON STOCK EUR.6	2,534	163,816
	PHARMAGEST INTERACTIVE PHARMALLY	COMMON STOCK EUR.2	648	69,210
	INTERENATIONAL HOL	COMMON STOCK TWD10.0	10,256	20,981
	PHARMARON BEIJING CO LTD A	COMMON STOCK CNY1.0	6,700	148,429
	PHARMARON BEIJING CO LTD H	COMMON STOCK CNY1.0	21,700	334,838
	PHARMICELL CO LTD	COMMON STOCK KRW500.	9,597	105,127
	PHARMING GROUP NV	COMMON STOCK EUR.01	49,027	42,964
	PHILIPPINE PESO	FOREIGN CURRENCY	10,173,041	199,501
	PHISON ELECTRONICS CORP	COMMON STOCK TWD10.	27,229	502,193
	PHOENIX GROUP HOLDINGS PLC	COMMON STOCK GBP.1	93,822	972,087
	PHOENIX HOLDINGS LTD/THE	COMMON STOCK ILS1.0	44,225	570,792
	PHOSAGRO PJSC GDR REG S	GDR	36,516	787,262
	PIAGGIO + C. S.P.A.	COMMON STOCK	29,245	95,070
	PICC HOLDING CO A	COMMON STOCK CNY1.0	69,600	51,321
	PICC PROPERTY + CASUALTY H	COMMON STOCK CNY1.0	1,280,309	1,046,739
	PICK N PAY STORES LTD	COMMON STOCK ZAR.0125	62,462	205,320
	PICTON PROPERTY INCOME LTD	REIT	73,352	101,368
	PIGEON CORP	COMMON STOCK	19,500	372,226
	PIHSIANG MACHINERY MFG CO	COMMON STOCK TWD10.0	190,000	118,806
	PILBARA MINERALS LTD	COMMON STOCK	281,242	925,699
	PILOT CORP	COMMON STOCK	4,800	183,421
	PINDUODUO INC ADR	ADR USD.00002	74,500	4,343,350
	PING AN BANK CO LTD A	COMMON STOCK CNY1.0	212,900	550,501
	PING AN HEALTHCARE AND TECHN	COMMON STOCK USD.000005	88,100	320,251
	PING AN INSURANCE GROUP CO A	COMMON STOCK CNY1.0	117,897	930,625
	PING AN INSURANCE GROUP CO H	COMMON STOCK CNY1.0	1,077,000	7,764,130
	PINNACLE INVESTMENT MANAGEMEN	COMMON STOCK	33,211	377,110
	PIOLAX INC	COMMON STOCK	4,700	71,757
	PIRAEUS FINANCIAL HOLDINGS S	COMMON STOCK EUR.95	2,952	4,330
	PIRELLI + C SPA	COMMON STOCK NPV	59,137	407,646
	PIXART IMAGING INC	COMMON STOCK TWD10.	23,509	128,891
	PKO BANK POLSKI SA	COMMON STOCK PLN1.	161,081	1,793,643
	PKSHA TECHNOLOGY INC	COMMON STOCK	2,400	52,363
	PLA ADMINISTRADORA INDUSTRIA	REIT	136,200	190,141
	PLAID INC	COMMON STOCK	5,300	97,480

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		Shares/ Par Value		
	PLAN B MEDIA PCL F	FOREIGN SH. THB.1 A	413,316	94,653
	PLASTIC OMNIUM	COMMON STOCK EUR.5	12,340	320,538
	PLATINUM ASSET MANAGEMENT	COMMON STOCK	37,770	136,641
	PLATZER FASTIGHETER HOLD B	COMMON STOCK SEK.1	10,131	151,662
	PLAYTECH PLC	COMMON STOCK	51,370	509,551
	PLDT INC	COMMON STOCK PHP5.0	17,262	613,907
	PLENUS CO LTD	COMMON STOCK	4,100	71,818
	PLUS ALPHA CONSULTING CO LTD	COMMON STOCK	2,000	54,335
	PLUS500 LTD	COMMON STOCK ILS.01	10,302	284,196
	PNE AG	COMMON STOCK	6,506	61,984
	POINTSBET HOLDINGS LTD	COMMON STOCK	14,826	164,480
	POLA ORBIS HOLDINGS INC	COMMON STOCK	17,600	293,023
	POLAR CAPITAL HOLDINGS PLC	COMMON STOCK GBP.025	12,715	137,182
	POLISH ZLOTY	FOREIGN CURRENCY	1,301,035	322,805
	POLLARD BANKNOTE LTD	COMMON STOCK	3,400	106,632
	POLSKI KONCERN NAFTOWY ORLEN	COMMON STOCK PLN1.25	60,835	1,121,160
	POLSKIE GORNICTWO NAFTOWE I	COMMON STOCK PLN1.	343,791	537,023
	POLY DEVELOPMENTS AND HOLD A	COMMON STOCK CNY1.0	129,500	317,100
	POLY PROPERTY GROUP CO LTD	COMMON STOCK	769,000	202,216
	POLYMETAL INTERNATIONAL PLC	COMMON STOCK	38,893	1,134,117
	POLYNOVO LTD	COMMON STOCK	103,259	114,528
	POLYPEPTIDE GROUP AG	COMMON STOCK CHF.01	1,961	294,635
	POLYUS PJSC	COMMON STOCK RUB1.0	4,300	746,962
	POONGSAN CORP	COMMON STOCK KRW5000.	5,370	139,760
	PORSCHE AUTOMOBIL HLDG PRF	PREFERENCE	27,447	2,601,730
	POSCO CHEMICAL CO LTD	COMMON STOCK KRW500.0	7,297	880,736
	POSCO HOLDINGS INC	COMMON STOCK KRW5000.0	11,988	2,751,949
	POSCO HOLDINGS INC SPON ADR	ADR	1,480	86,269
	POSCO INTERNATIONAL CORP	COMMON STOCK KRW5000.0	11,657	219,566
	POSTAL SAVINGS BANK OF CHINA	COMMON STOCK CNY1.0	270,100	216,090
	POSTAL SAVINGS BANK OF CHINA	COMMON STOCK CNY1.0	1,695,000	1,189,400
	POSTE ITALIANE SPA	COMMON STOCK EUR1.0	85,456	1,120,156
	POSTNL NV	COMMON STOCK EUR.08	108,182	469,164
	POU CHEN	COMMON STOCK TWD10.	513,520	614,331
	POU SHENG INTL HOLDINGS LTD	COMMON STOCK HKD.01	395,000	57,757
	POUND STERLING	FOREIGN CURRENCY	2,098,985	2,842,971
	POWER ASSETS HOLDINGS LTD	COMMON STOCK	234,500	1,461,860
	POWER CONSTRUCTION CORP OF A	COMMON STOCK CNY1.0	105,700	133,971
	POWER CORP OF CANADA	COMMON STOCK	95,512	3,160,671
	POWERCELL SWEDEN AB	COMMON STOCK SEK.02	5,260	106,149
	POWERLONG REAL ESTATE HOLDIN	COMMON STOCK HKD.01	247,000	129,363
	POWERTECH TECHNOLOGY INC	COMMON STOCK TWD10.	134,897	475,209

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	POWSZECHNY ZAKLAD			
	UBEZPIECZE	COMMON STOCK PLN.1	108,267	948,846
	POYA INTERNATIONAL CO LTD	COMMON STOCK TWD10.0	10,300	157,650
	PP PERSERO TBK PT	COMMON STOCK IDR100.0	440,900	30,548
	PPB GROUP BERHAD	COMMON STOCK	135,000	554,157
	PRAIRIESKY ROYALTY LTD	COMMON STOCK	39,862	430,130
	PRECINCT PROPERTIES NEW			
	ZEAL	COMMON STOCK	203,019	232,093
	PREMIER FOODS PLC	COMMON STOCK GBP.1	101,903	154,388
	PREMIER INVESTMENTS LIMITED	COMMON STOCK	17,533	385,689
	PREMIUM BRANDS HOLDINGS CORP	COMMON STOCK	6,000	730,692
	PRESIDENT CHAIN STORE CORP	COMMON STOCK TWD10.	107,608	1,062,708
	PRESS METAL ALUMINIUM HOLDIN	COMMON STOCK	421,000	584,141
	PRESSANCE CORP	COMMON STOCK	2,400	43,543
	PRESTIGE INTERNATIONAL INC	COMMON STOCK	17,600	102,110
	PRETIUM RESOURCES INC	COMMON STOCK	30,200	426,049
	PRIMA MARINE PCL FOREIGN	FOREIGN SH. THB1.0 A	184,200	33,361
	PRIMA MEAT PACKERS LTD	COMMON STOCK	4,300	92,620
	PRIMARY HEALTH PROPERTIES	REIT GBP.125	214,050	439,003
	PRIMAX ELECTRONICS LTD	COMMON STOCK TWD10.	83,000	169,650
	PRIMO WATER CORP	COMMON STOCK	24,900	439,986
	PRO MEDICUS LTD	COMMON STOCK	7,656	347,746
	PROLOGIS PROPERTY MEXICO SA	REIT	80,447	222,885
	PROMOTORA Y OPERADORA DE INF	COMMON STOCK	39,285	306,678
	PROSEGUR CASH SA	COMMON STOCK EUR.02	79,951	56,399
	PROSEGUR COMP SEGURIDAD	COMMON STOCK EUR.06	42,547	110,947
	PROSIEBENSAT.1 MEDIA SE	COMMON STOCK	36,920	588,767
	PROSPERITY REIT	REIT	234,000	92,464
	PROSUS NV	COMMON STOCK EUR.05	157,745	13,143,001
	PROTECTOR FORSIKRING ASA	COMMON STOCK NOK1.0	13,528	165,992
	PROTO CORP	COMMON STOCK	5,600	66,609
	PROVIDENT FINANCIAL PLC	COMMON STOCK GBP.2072727	43,525	211,830
	PROXIMUS	COMMON STOCK	26,584	517,800
	PRUDENTIAL PLC	COMMON STOCK GBP.05	447,722	7,725,679
	PRYSMIAN SPA	COMMON STOCK EUR.1	43,041	1,619,856
	PSG GROUP LTD	COMMON STOCK ZAR.01	27,754	155,349
	PSP SWISS PROPERTY AG REG	COMMON STOCK CHF.1	8,009	997,051
	PTG ENERGY PCL FOREIGN	FOREIGN SH. THB1.0 A	82,100	37,112
	PTT EXPLORATION + PROD FOR	FOREIGN SH. THB1.0 A	302,812	1,069,655
	PTT GLOBAL CHEMICAL PCL FOR	FOREIGN SH. THB10.0 A	454,442	799,236
	PTT PCL NVDR	NVDR THB1.0	265,300	301,060
	PTT PCL/FOREIGN	FOREIGN SH. THB1.0 A	1,435,240	1,632,663
	PUBLIC BANK BERHAD	COMMON STOCK	2,837,405	2,833,202
	PUBLIC POWER CORP	COMMON STOCK EUR2.48	17,917	191,679
	PUBLICIS GROUPE	COMMON STOCK EUR.4	39,200	2,636,184
	PUMA SE	COMMON STOCK	17,855	2,183,762
	PUSHPAY HOLDINGS LTD	COMMON STOCK	236,996	213,963
	PVA TEPLA AG	COMMON STOCK	3,311	157,542
	PZ CUSSONS PLC	COMMON STOCK GBP.01	6,808	101,201

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			Shares/ Par Value	
	Q TECHNOLOGY GROUP CO LTD	COMMON STOCK HKD.01	74,000	95,742
	QANTAS AIRWAYS LTD	COMMON STOCK	146,950	535,514
	QASSIM CEMENT/THE	COMMON STOCK SAR10.	7,480	150,835
	QBE INSURANCE GROUP LTD	COMMON STOCK	241,688	2,062,124
	QIAGEN N.V.	COMMON STOCK EUR.01	41,375	2,302,877
	QINETIQ GROUP PLC	COMMON STOCK GBP.01	97,471	351,072
	QISDA CORP	COMMON STOCK TWD10.	551,955	607,493
	QL RESOURCES BHD	COMMON STOCK	176,520	193,633
	QOL HOLDINGS CO LTD	COMMON STOCK	3,700	44,988
	QT GROUP OYJ	COMMON STOCK NPV	2,948	442,398
	QUADIENT SA	COMMON STOCK EUR1.0	9,204	199,997
	QUALICORP CONS E CORR SEG SA	COMMON STOCK	53,979	163,696
	QUALITY HOUSE PCL FOREIGN	FOREIGN SH. THB1.0 A	4,039,238	273,273
	QUANG VIET ENTERPRISE CO LTD	COMMON STOCK TWD10.0	5,000	23,550
	QUANTA COMPUTER INC	COMMON STOCK TWD10.	499,511	1,706,932
	QUBE HOLDINGS LTD	COMMON STOCK	291,392	672,721
	QUDIAN INC SPON ADR	ADR USD.0001	27,400	26,553
	QUEBECOR INC CL B	COMMON STOCK	29,600	669,026
	QUILTER PLC	COMMON STOCK GBP.01	257,742	517,263
	QUIMICA Y MINERA CHIL SP ADR	ADR USD1.0	27,198	1,371,595
	QURAIN PETROCHEMICAL INDUSTR	COMMON STOCK KWD.1	102,541	117,696
	RABIGH REFINING AND PETROCHE	COMMON STOCK SAR10.	37,145	204,347
	RADIANCE HOLDINGS GROUP CO L	COMMON STOCK HKD.01	137,000	70,971
	RADIANT OPTO ELECTRONICS COR	COMMON STOCK TWD10.	90,000	328,047
	RADWARE LTD	COMMON STOCK ILS.05	7,700	320,628
	RAFFLES MEDICAL GROUP LTD	COMMON STOCK	43,258	43,972
	RAI WAY SPA	COMMON STOCK NPV	19,337	114,514
	RAIA DROGASIL SA	COMMON STOCK	210,000	915,792
	RAIFFEISEN BANK INTERNATIONALA	COMMON STOCK	27,381	804,342
	RAITO KOGYO CO LTD	COMMON STOCK	7,300	125,593
	RAIZNEXT CORP	COMMON STOCK	6,000	60,814
	RAKSUL INC	COMMON STOCK	3,900	192,407
	RAKUS CO LTD	COMMON STOCK	12,500	332,688
	RAKUTEN GROUP INC	COMMON STOCK	142,200	1,425,145
	RAMELIUS RESOURCES LTD	COMMON STOCK	121,000	138,391
	RAMI LEVY CHAIN STORES HASHI	COMMON STOCK ILS.01	1,464	109,764
	RAMSAY HEALTH CARE LTD	COMMON STOCK	30,596	1,587,233
	RAND MERCHANT INVESTMENT HOL	COMMON STOCK ZAR.0001	135,484	383,221
	RANDON PARTICIPACOES SA PREF	PREFERENCE	17,000	33,206
	RANDSTAD NV	COMMON STOCK EUR.1	19,619	1,342,515
	RANK GROUP PLC	COMMON STOCK GBP.1388889	43,628	93,460
	RATCH GROUP PCL NVDR	NVDR THB10.0	133,700	180,041
	RATHBONES GROUP PLC	COMMON STOCK GBP.05	9,684	259,766
	RATIONAL AG	COMMON STOCK	870	890,902

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	RATOS AB B SHS	COMMON STOCK SEK3.15	45,969	293,574
	REA GROUP LTD	COMMON STOCK	9,712	1,184,151
	REACH PLC	COMMON STOCK GBP.1	50,312	193,513
	REAL MATTERS INC	COMMON STOCK	14,900	97,906
	REALORD GROUP HOLDINGS LTD	COMMON STOCK HKD.1	72,000	89,861
	REALTEK SEMICONDUCTOR CORP	COMMON STOCK TWD10.	85,329	1,789,215
	RECKITT BENCKISER GROUP PLC	COMMON STOCK GBP.1	121,918	10,466,001
	RECORDATI INDUSTRIA CHIMICA	COMMON STOCK EUR.125	18,974	1,214,010
	RECRUIT HOLDINGS CO LTD	COMMON STOCK	228,800	13,854,545
	RED ELECTRICA CORPORACION SA	COMMON STOCK EUR.5	73,904	1,597,786
	REDBUBBLE LTD	COMMON STOCK	18,542	44,115
	REDCO PROPERTIES GROUP LTD	COMMON STOCK HKD.05	164,000	54,693
	REDDE NORTHGATE PLC	COMMON STOCK GBP.5	42,016	247,879
	REDE D OR SAO LUIZ SA	COMMON STOCK	68,000	546,607
	REDEFINE PROPERTIES LTD	REIT	992,005	273,498
	REDES ENERGETICAS NACIONAIS	COMMON STOCK EUR1.	79,189	229,341
	REDROW PLC	COMMON STOCK GBP.105	42,954	406,954
	REECE LTD	COMMON STOCK	49,366	971,695
	REGIONAL REIT LTD	REIT	69,989	88,981
	REGIONAL SAB DE CV	COMMON STOCK	36,700	190,431
	REGIS RESOURCES LTD	COMMON STOCK	118,206	167,817
	REINET INVESTMENTS SCA	COMMON STOCK	26,808	480,421
	REIT 1 LTD	REIT ILS1.0	48,764	348,158
	RELIA INC	COMMON STOCK	6,200	52,499
	RELIANCE WORLDWIDE CORP LTD	COMMON STOCK	131,284	598,703
	RELIEF THERAPEUTICS HOLDING	COMMON STOCK CHF.01	306,964	20,950
	RELO GROUP INC	COMMON STOCK	20,800	375,569
	RELX PLC	COMMON STOCK GBP.144397	150,053	4,849,271
	RELX PLC	COMMON STOCK GBP.144397	181,397	5,915,962
	REMGRO LTD	COMMON STOCK	96,268	791,104
	REMY COINTREAU	COMMON STOCK EUR1.6	3,853	936,823
	RENAULT SA	COMMON STOCK EUR3.81	33,042	1,146,144
	RENESAS ELECTRONICS CORP	COMMON STOCK	211,900	2,599,139
	RENEWI PLC	COMMON STOCK GBP1.0	13,551	139,001
	RENGO CO LTD	COMMON STOCK	32,500	245,548
	RENISHAW PLC	COMMON STOCK GBP.2	6,246	404,255
	RENOVA INC	COMMON STOCK	5,900	106,691
	RENTOKIL INITIAL PLC	COMMON STOCK GBP.01	317,908	2,516,472
	REPLY SPA	COMMON STOCK EUR.13	3,836	773,447
	REPSOL SA	COMMON STOCK EUR1.	259,624	3,078,089
	RESILIENT REIT LTD	REIT	66,746	249,910
	RESONA HOLDINGS INC	COMMON STOCK	363,314	1,411,665
	RESORTTRUST INC	COMMON STOCK	14,000	228,465
	RESTAR HOLDINGS CORP	COMMON STOCK	3,300	57,777
	RESTAURANT BRANDS INTERN	COMMON STOCK	49,294	2,993,191
	RESTAURANT GROUP PLC	COMMON STOCK GBP.28125	105,118	133,697
	RESTORE PLC	COMMON STOCK GBP.05	20,830	137,752

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	RETAIL PARTNERS CO LTD	COMMON STOCK	5,400	64,295
	REUNERT LTD	COMMON STOCK ZAR.1	44,303	146,894
	REXEL SA	COMMON STOCK EUR5.0	41,580	844,295
	RFHIC CORP	COMMON STOCK KRW500.0	2,719	80,944
	RHB BANK BHD	COMMON STOCK	226,060	291,380
	RHEINMETALL AG	COMMON STOCK	7,403	699,325
	RHI MAGNESITA NV	COMMON STOCK EUR1.0	5,027	224,470
	RICHELIEU HARDWARE LTD	COMMON STOCK	9,900	341,952
	RICHTER GEDEON NYRT	COMMON STOCK HUF100.	26,273	707,439
	RICHWAVE TECHNOLOGY CORP	COMMON STOCK TWD10.0	12,600	124,137
	RICOH CO LTD	COMMON STOCK	115,400	1,073,386
	RICOH LEASING CO LTD	COMMON STOCK	2,400	80,455
	RIETER HOLDING AG REG	COMMON STOCK CHF5.0	516	99,817
	RIGHTMOVE PLC	COMMON STOCK GBP.001	149,067	1,601,748
	RIKEN KEIKI CO LTD	COMMON STOCK	3,200	163,134
	RIKEN VITAMIN CO LTD	COMMON STOCK	7,000	103,591
	RINGER HUT CO LTD	COMMON STOCK	2,100	40,541
	RINGKJOEBING LANDBOBANK A/S	COMMON STOCK DKK1.0	4,765	639,256
	RINNAI CORP	COMMON STOCK	6,200	557,090
	RIO TINTO LTD	COMMON STOCK	65,432	4,777,364
	RIO TINTO PLC	COMMON STOCK GBP.1	191,567	12,638,642
	RIOCAN REAL ESTATE INVST TR	REIT	26,900	488,529
	RISESUN REAL ESTATE DEVEL A	COMMON STOCK CNY1.0	47,300	32,294
	RISO KAGAKU CORP	COMMON STOCK	5,500	102,503
	RISO KYOIKU CO LTD	COMMON STOCK	21,600	73,721
	RITCHIE BROS AUCTIONEERS	COMMON STOCK	18,600	1,139,869
	RIYAD BANK	COMMON STOCK SAR10.	228,978	1,650,683
	RLX TECHNOLOGY INC ADR	ADR USD.00001	104,200	406,380
	ROAD KING INFRASTRUCTURE LTD	COMMON STOCK HKD.1	239,000	218,874
	ROBINSONS LAND CO	COMMON STOCK PHP1.0	644,400	242,614
	ROCHE HOLDING AG BR	COMMON STOCK CHF1.0	5,503	2,462,558
	ROCHE HOLDING AG			
	GENUSSCHEIN	COMMON STOCK	119,411	49,502,799
	ROCKWOOL A/S B SHS	COMMON STOCK DKK10.0	1,475	644,774
	ROGERS COMMUNICATIONS INC B	COMMON STOCK	61,642	2,939,237
	ROGERS SUGAR INC	COMMON STOCK	17,400	81,962
	ROHM CO LTD	COMMON STOCK	15,100	1,364,697
	ROHTO PHARMACEUTICAL CO LTD	COMMON STOCK	17,400	525,121
	ROLAND CORP	COMMON STOCK	2,100	71,675
	ROLLS ROYCE HOLDINGS PLC	COMMON STOCK GBP.2	1,428,628	2,384,199
	RONGSHENG PETROCHEMICAL CO A	COMMON STOCK CNY1.0	68,400	293,211
	RONSHINE CHINA HOLDINGS LTD	COMMON STOCK HKD.00001	95,500	36,718
	RORZE CORP	COMMON STOCK	1,600	171,260
	ROSNEFT OIL CO PJSC REGS GDR	GDR	96,285	774,324
	ROSNEFT OIL CO PJSC REGS GDR	GDR	103,786	834,779
	ROTORK PLC	COMMON STOCK GBP.005	149,006	719,294
	ROUND ONE CORP	COMMON STOCK	15,000	177,699

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	ROYAL BANK OF CANADA	COMMON STOCK	246,160	26,162,356
	ROYAL HOLDINGS CO LTD	COMMON STOCK	5,200	85,715
	ROYAL MAIL PLC	COMMON STOCK GBP.01	154,454	1,060,228
	ROYAL UNIBREW	COMMON STOCK DKK2.0	8,469	953,910
	RS PCL	RS PCL CW24	38,220	4,874
	RS PCL FOREIGN SHS	FOREIGN SH. THB1.0 A	191,100	124,139
	RS TECHNOLOGIES CO LTD	COMMON STOCK	1,400	82,811
	RUBIS	COMMON STOCK EUR1.25	16,702	498,594
	RUENTEX DEVELOPMENT CO LTD	COMMON STOCK TWD10.0	214,200	492,696
	RUENTEX INDUSTRIES LTD	COMMON STOCK TWD10.	87,360	306,930
	RUMO SA	COMMON STOCK	248,250	791,808
	RURAL FUNDS GROUP	REIT	30,427	140,912
	RUSSEL METALS INC	COMMON STOCK	10,800	287,538
	RUSSIAN RUBLE	FOREIGN CURRENCY	12,862,165	171,481
	RWE AG	COMMON STOCK	109,187	4,431,127
	RWS HOLDINGS PLC	COMMON STOCK GBP.01	49,524	435,483
	RYMAN HEALTHCARE LTD	COMMON STOCK	72,721	609,624
	RYOHIN KEIKAKU CO LTD	COMMON STOCK	41,100	626,090
	RYOSAN CO LTD	COMMON STOCK	3,200	63,171
	RYOYO ELECTRO CORP	COMMON STOCK	2,500	51,958
	S 1 CORPORATION	COMMON STOCK KRW500.	4,547	282,589
	S F HOLDING CO LTD A	COMMON STOCK CNY1.0	38,900	538,525
	S FOODS INC	COMMON STOCK	3,000	90,481
	S IMMO AG	COMMON STOCK	8,591	212,235
	S OIL CORP	COMMON STOCK KRW2500.0	9,000	648,137
	S POOL INC	COMMON STOCK	7,400	78,065
	S.O.I.T.E.C.	COMMON STOCK EUR2.0	3,682	894,515
	S+P/TSX 60 IX FUT MAR22	XMOD 20220317	7,600	77,666
	S+S TECH CORP	COMMON STOCK KRW500.0	2,552	78,932
	S+T AG	COMMON STOCK	8,083	134,614
	S4 CAPITAL PLC	COMMON STOCK GBP.25	45,501	390,600
	SA SA INTERNATIONAL HLDGS	COMMON STOCK HKD.1	182,153	39,022
	SAAB AB B	COMMON STOCK	15,021	381,238
	SABIC AGRI NUTRIENTS CO	COMMON STOCK SAR10.0	34,629	1,627,581
	SABINA GOLD + SILVER CORP	COMMON STOCK	50,100	57,511
	SABRE INSURANCE GROUP PLC	COMMON STOCK GBP.001	13,641	33,924
	SACYR SA	COMMON STOCK EUR1.0	67,510	175,467
	SAF HOLLAND SE	COMMON STOCK EUR.01	7,677	107,431
	SAFESTORE HOLDINGS PLC	REIT GBP.01	36,115	688,499
	SAFRAN SA	COMMON STOCK EUR.2	55,282	7,168,755
	SAGAX AB B	COMMON STOCK SEK1.75	24,832	836,554
	SAGE GROUP PLC/THE	COMMON STOCK GBP.01051948	185,745	2,138,099
	SAHARA INTERNATIONAL			
	PETROCH	COMMON STOCK SAR10.0	60,948	679,605
	SAIBU GAS HOLDINGS CO LTD	COMMON STOCK	3,800	70,127
	SAIC MOTOR CORP LTD A	COMMON STOCK CNY1.0	84,800	274,175
	SAILUN GROUP CO LTD A	COMMON STOCK CNY1.0	31,100	72,215
	SAINSBURY (J) PLC	COMMON STOCK GBP.285714	301,030	1,123,124
	SAIPEM SPA	COMMON STOCK NPV	112,223	235,084
	SAIZERIYA CO LTD	COMMON STOCK	6,800	176,931
	SAKAI MOVING SERVICE CO LTD	COMMON STOCK	1,900	71,447
	SAKATA INX CORP	COMMON STOCK	3,700	31,941
	SAKATA SEED CORP	COMMON STOCK	5,100	145,497
	SALMAR ASA	COMMON STOCK NOK.25	11,611	799,823

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			Shares/ Par Value	
	SALVATORE FERRAGAMO SPA	COMMON STOCK EUR.1	9,188	234,613
	SALZGITTER AG	COMMON STOCK	7,002	250,208
	SAM CHUN DANG PHARM CO LTD	COMMON STOCK KRW500.	2,322	84,448
	SAMHALLSBYGGNADSBOLAGET I NO	COMMON STOCK	169,716	1,235,864
	SAMPO OYJ A SHS	COMMON STOCK	80,836	4,028,288
	SAMSUNG BIOLOGICS CO LTD	COMMON STOCK KRW2500.0	3,220	2,442,931
	SAMSUNG C+T CORP	COMMON STOCK KRW100.0	13,679	1,359,576
	SAMSUNG ELECTRO MECHANICS CO	COMMON STOCK KRW5000.	8,998	1,493,492
	SAMSUNG ELECTRONICS CO LTD	COMMON STOCK KRW100.0	812,406	53,334,572
	SAMSUNG ELECTRONICS PREF	PREFERENCE	140,678	8,420,503
	SAMSUNG ENGINEERING CO LTD	COMMON STOCK KRW5000.	34,049	653,960
	SAMSUNG FIRE + MARINE INS	COMMON STOCK KRW500.	6,170	1,045,823
	SAMSUNG HEAVY INDUSTRIES	COMMON STOCK KRW1000.0	101,187	482,498
	SAMSUNG LIFE INSURANCE CO LT	COMMON STOCK KRW500.	13,922	746,785
	SAMSUNG SDI CO LTD PFD	COMMON STOCK KRW5000.	10,079	5,520,614
	SAMSUNG SDS CO LTD	COMMON STOCK KRW500.0	5,971	781,054
	SAMSUNG SECURITIES CO LTD	COMMON STOCK KRW5000.	13,462	507,379
	SAMTY CO LTD	COMMON STOCK	5,200	99,219
	SAMTY RESIDENTIAL INVESTMENT	REIT	54	60,423
	SAN A CO LTD	COMMON STOCK	3,200	116,165
	SAN AI OBBLI CO LTD	COMMON STOCK	13,100	151,889
	SAN IN GODO BANK LTD/THE	COMMON STOCK	24,300	136,711
	SANBIO CO LTD	COMMON STOCK	4,500	39,357
	SANDFIRE RESOURCES LTD	COMMON STOCK	46,848	315,820
	SANDS CHINA LTD	COMMON STOCK USD.01	394,800	919,810
	SANDSTORM GOLD LTD	COMMON STOCK	33,600	208,811
	SANDVIK AB	COMMON STOCK SEK1.2	192,177	5,358,926
	SANGETSU CORP	COMMON STOCK	8,600	121,188
	SANGFOR TECHNOLOGIES INC A	COMMON STOCK CNY1.0	3,700	110,769
	SANKEN ELECTRIC CO LTD	COMMON STOCK	3,900	213,738
	SANKI ENGINEERING CO LTD	COMMON STOCK	6,600	82,481
	SANKYO CO LTD	COMMON STOCK	9,800	253,708
	SANKYU INC	COMMON STOCK	9,400	389,414
	SANLAM LTD	COMMON STOCK ZAR.01	316,171	1,175,863
	SANNE GROUP PLC	COMMON STOCK GBP.01	25,148	310,321
	SANOFI	COMMON STOCK EUR2.0	190,682	19,512,144
	SANOMA OYJ	COMMON STOCK	12,632	195,965
	SANRIO CO LTD	COMMON STOCK	8,200	177,969
	SANSAN INC	COMMON STOCK	8,400	180,831
	SANTANDER BANK POLSKA SA	COMMON STOCK PLN10.0	6,814	589,366
	SANTEN PHARMACEUTICAL CO LTD	COMMON STOCK	60,800	741,024
	SANTOS LTD	COMMON STOCK	496,953	2,502,896
	SANWA HOLDINGS CORP	COMMON STOCK	31,300	333,558
	SANY HEAVY EQUIPMENT INTL	COMMON STOCK HKD.1	171,000	165,503
	SANY HEAVY INDUSTRY CO LTD A	COMMON STOCK CNY1.0	91,100	325,860
	SANYANG MOTOR CO LTD	COMMON STOCK TWD10.0	206,140	201,336
	SANYO CHEMICAL INDUSTRIES	COMMON STOCK	1,400	64,928
	SANYO DENKI CO LTD	COMMON STOCK	1,400	73,321

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			Shares/ Par Value	
	SANYO SPECIAL STEEL CO LTD	COMMON STOCK	3,200	56,558
	SAO MARTINHO SA	COMMON STOCK	44,000	272,168
	SAP SE	COMMON STOCK	177,482	25,319,216
	SAPIENS INTERNATIONAL CORP	COMMON STOCK EUR.01	4,434	153,291
	SAPPI LIMITED	COMMON STOCK ZAR1.0	108,677	310,553
	SAPPORO HOLDINGS LTD	COMMON STOCK	11,600	219,921
	SAPURA ENERGY BHD	COMMON STOCK	1,225,600	14,716
	SAPUTO INC	COMMON STOCK	42,400	956,656
	SARANTIS SA	COMMON STOCK EUR.78	5,024	50,818
	SARAS SPA	COMMON STOCK	94,007	58,570
	SARTORIUS AG VORZUG	PREFERENCE	4,451	3,009,191
	SARTORIUS STEDIM BIOTECH	COMMON STOCK EUR.2	4,666	2,552,513
	SAS AB	COMMON STOCK	494,340	69,268
	SASOL LTD	COMMON STOCK	102,780	1,678,731
	SATELLITE CHEMICAL CO LTD A	COMMON STOCK CNY1.0	17,500	109,988
	SATO HOLDINGS CORP	COMMON STOCK	4,800	91,451
	SATS LTD	COMMON STOCK	136,358	393,665
	SAUDI AIRLINES CATERING CO	COMMON STOCK	6,815	141,277
	SAUDI ARABIAN MINING CO	COMMON STOCK SAR10.	73,054	1,525,128
	SAUDI ARABIAN OIL CO	COMMON STOCK	373,149	3,554,763
	SAUDI BASIC INDUSTRIES CORP	COMMON STOCK SAR10.	152,652	4,712,096
	SAUDI BRITISH BANK	COMMON STOCK SAR10.	139,408	1,223,526
	SAUDI CEMENT	COMMON STOCK SAR10.	12,716	185,546
	SAUDI CERAMIC CO	COMMON STOCK SAR10.0	6,649	97,557
	SAUDI CHEMICAL CO HOLDING	COMMON STOCK SAR10.0	7,008	63,143
	SAUDI CO FOR HARDWARE LLC	COMMON STOCK SAR10.0	2,748	35,662
	SAUDI ELECTRICITY CO	COMMON STOCK SAR10.	141,342	902,175
	SAUDI FISHERIES	COMMON STOCK SAR10.	3,324	40,213
	SAUDI GROUND SERVICES CO	COMMON STOCK SAR10.0	15,625	122,843
	SAUDI IND INVESTMENT GROUP	COMMON STOCK SAR10.	37,400	309,893
	SAUDI INDUSTRIAL SERVICES CO	COMMON STOCK SAR10.0	6,782	55,439
	SAUDI KAYAN PETROCHEMICAL CO	COMMON STOCK SAR10.	124,666	564,586
	SAUDI PHARMACEUTICAL INDUSTR	COMMON STOCK SAR10.	9,973	104,260
	SAUDI PUBLIC TRANSPORT CO	COMMON STOCK SAR10.	10,389	55,695
	SAUDI REAL ESTATE CO	COMMON STOCK SAR10.0	16,283	88,115
	SAUDI RESEARCH + MEDIA GROUP	COMMON STOCK SAR10.0	6,106	319,045
	SAUDI RIYAL	FOREIGN CURRENCY	1,184,075	315,383
	SAUDI TELECOM CO	COMMON STOCK SAR10.	101,768	3,042,992
	SAUDIA DAIRY + FOODSTUFF CO	COMMON STOCK SAR10.0	2,701	118,654
	SAVARIA CORP	COMMON STOCK	5,200	189,520
	SAVILLS PLC	COMMON STOCK GBP.025	24,551	467,686
	SAVOLA	COMMON STOCK SAR10.	44,379	377,357
	SAWAI GROUP HOLDINGS CO LTD	COMMON STOCK	7,400	282,029
	SAYONA MINING LTD	COMMON STOCK	892,461	84,369
	SB TECHNOLOGY CORP	COMMON STOCK	800	17,806
	SBANKEN ASA	COMMON STOCK NOK10.0	16,465	174,702
	SBERBANK OF RUSSIA PJSC	COMMON STOCK RUB3.0	1,580,007	6,174,152

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		Shares/ Par Value		
	SBERBANK PJSC SPONSORED ADR	ADR	65,554	1,049,231
	SBI HOLDINGS INC	COMMON STOCK	41,923	1,141,452
	SBM OFFSHORE NV	COMMON STOCK EUR.25	23,807	354,398
	SBS HOLDINGS INC	COMMON STOCK	3,900	110,592
	SCANDIC HOTELS GROUP AB	COMMON STOCK SEK.25	28,343	113,778
	SCANDINAVIAN TOBACCO GROUP A	COMMON STOCK DKK1.0	11,155	233,761
	SCATEC ASA	COMMON STOCK NOK.025	12,608	216,545
	SCENTRE GROUP	REIT	869,508	1,998,381
	SCHAEFFLER AG PEF	PREFERENCE	21,056	174,453
	SCHIBSTED ASA B SHS	COMMON STOCK NOK.5	18,106	605,481
	SCHIBSTED ASA CL A	COMMON STOCK NOK.5	12,759	492,330
	SCHINDLER HOLDING AG REG	COMMON STOCK CHF.1	3,691	985,643
	SCHINDLER HOLDING PART CERT	COMMON STOCK CHF.1	6,920	1,856,752
	SCHNEIDER ELECTRIC SE	COMMON STOCK EUR4.0	2,893	568,794
	SCHNEIDER ELECTRIC SE	COMMON STOCK EUR4.0	87,526	17,533,044
	SCHOELLER BLECKMANN OILFIELD	COMMON STOCK EUR1.	4,014	141,245
	SCHOUW + CO	COMMON STOCK DKK10.0	2,188	190,266
	SCHRODERS PLC	COMMON STOCK GBP1.0	21,334	1,025,620
	SCHWEITER TECHNOLOGIES AG BR	COMMON STOCK CHF1.0	184	272,417
	SCOR SE	COMMON STOCK EUR7.876972	27,071	844,438
	SCOUT24 SE	COMMON STOCK	16,532	1,157,607
	SCREEN HOLDINGS CO LTD	COMMON STOCK	6,400	682,303
	SCSK CORP	COMMON STOCK	27,900	554,653
	SDIC CAPITAL CO LTD A	COMMON STOCK CNY1.0	58,216	75,067
	SDIC POWER HOLDINGS CO LTD A	COMMON STOCK CNY1.0	56,300	101,307
	SDIPTCH AB B	COMMON STOCK SEK.025	4,200	218,685
	SEA LTD ADR	ADR	23,100	5,167,701
	SEABRIDGE GOLD INC	COMMON STOCK	9,200	152,223
	SEAZEN GROUP LTD	COMMON STOCK HKD.001	428,000	289,364
	SEAZEN HOLDINGS CO LTD A	COMMON STOCK CNY1.0	363,168	1,659,650
	SEB SA	COMMON STOCK EUR1.0	4,251	736,179
	SECOM CO LTD	COMMON STOCK	35,400	2,455,182
	SECTRA AB B SHS	COMMON STOCK	22,669	497,135
	SECUNET SECURITY NETWORKS AG	COMMON STOCK	220	103,374
	SECURE ENERGY SERVICES INC	COMMON STOCK	51,900	216,122
	SECURE INCOME REIT PLC	REIT GBP.1	46,642	267,415
	SECURITAS AB B SHS	COMMON STOCK SEK1.	59,760	819,772
	SECURITY BANK CORP	COMMON STOCK PHP10.	78,670	183,647
	SEEGENE INC	COMMON STOCK KRW500.	5,582	285,884
	SEEK LTD	COMMON STOCK	61,451	1,465,131
	SEERA GROUP HOLDING	COMMON STOCK SAR10.0	24,933	114,542
	SEGA SAMMY HOLDINGS INC	COMMON STOCK	29,200	458,242
	SEGRO PLC	REIT GBP.1	202,349	3,933,291
	SEIBU HOLDINGS INC	COMMON STOCK	39,300	367,256
	SEIKAGAKU CORP	COMMON STOCK	12,600	102,972
	SEIKO EPSON CORP	COMMON STOCK	49,500	890,345
	SEIKO HOLDINGS CORP	COMMON STOCK	4,200	81,820
	SEINO HOLDINGS CO LTD	COMMON STOCK	24,500	247,883

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	SEIREN CO LTD	COMMON STOCK	8,300	181,434
	SEKISUI CHEMICAL CO LTD	COMMON STOCK	66,900	1,116,741
	SEKISUI HOUSE LTD	COMMON STOCK	106,100	2,275,096
	SEKISUI HOUSE REIT INC	REIT	657	488,916
	SEKISUI JUSHI CORP	COMMON STOCK	4,400	79,904
	SELECT HARVESTS LTD	COMMON STOCK	20,679	93,437
	SELVAAG BOLIG ASA	COMMON STOCK NOK2.0	7,795	45,052
	SEMAPA SOCIEDADE DE INVESTIM	COMMON STOCK NPV	17,748	236,160
	SEMBICORP INDUSTRIES LTD	COMMON STOCK	181,200	268,936
	SEMEN INDONESIA PERSERO TBK	COMMON STOCK IDR100.	666,700	338,670
	SEMPERIT AG HOLDING	COMMON STOCK	5,667	188,283
	SENDAS DISTRIBUIDORA SA	COMMON STOCK	135,620	320,443
	SENIOR PLC	COMMON STOCK GBP.1	2,761	47,824
	SENKO GROUP HOLDINGS CO LTD	COMMON STOCK	19,500	156,991
	SENSIRION HOLDING AG	COMMON STOCK	2,359	342,474
	SEOBU T+D	COMMON STOCK KRW500.	28,806	216,117
	SEOJIN SYSTEM CO LTD	COMMON STOCK KRW500.0	2,154	77,575
	SEOUL SEMICONDUCTOR CO LTD	COMMON STOCK KRW500.	13,517	173,527
	SERCO GROUP PLC	COMMON STOCK GBP.02	210,578	384,295
	SERCOMM CORPORATION	COMMON STOCK TWD10.	42,000	114,890
	SERIA CO LTD	COMMON STOCK	8,000	231,686
	SERICA ENERGY PLC	COMMON STOCK USD.1	27,249	88,966
	SES	RECEIPT	66,663	528,708
	SES IMAGOTAG	COMMON STOCK EUR2.0	808	68,685
	SESA SPA	COMMON STOCK NPV	1,309	256,209
	SEVEN + I HOLDINGS CO LTD	COMMON STOCK	127,100	5,580,871
	SEVEN BANK LTD	COMMON STOCK	126,900	262,285
	SEVEN GROUP HOLDINGS LTD	COMMON STOCK	21,876	344,004
	SEVERN TRENT PLC	COMMON STOCK GBP.9789	39,708	1,693,598
	SEVERSTAL GDR REG S	GDR	49,935	1,071,105
	SFA ENGINEERING CORP	COMMON STOCK KRW500.	8,554	258,646
	SFS GROUP AG	COMMON STOCK CHF.1	2,995	412,756
	SG HOLDINGS CO LTD	COMMON STOCK	55,300	1,293,377
	SG MICRO CORP A	COMMON STOCK CNY1.0	2,400	116,336
	SGL CARBON SE	COMMON STOCK	14,975	130,837
	SGS SA REG	COMMON STOCK CHF1.0	1,047	3,487,767
	SHAANXI COAL INDUSTRY CO L A	COMMON STOCK CNY1.0	172,500	330,201
	SHAFTESBURY PLC	REIT GBP.25	29,563	246,333
	SHAMAL AZ ZOUR AL OULA FOR T	COMMON STOCK	93,287	70,370
	SHANDONG GOLD MINING CO LT A	COMMON STOCK CNY1.0	30,240	89,286
	SHANDONG GOLD MINING CO LT H	COMMON STOCK CNY1.0	95,500	163,367
	SHANDONG HUALU			
	HENGSHENG A	COMMON STOCK CNY1.0	17,030	83,615
	SHANDONG LINGLONG TYRE CO A	COMMON STOCK CNY1.0	14,000	80,346
	SHANDONG NANSHAN ALUMINUM A	COMMON STOCK CNY1.0	121,400	89,905

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	SHANDONG SUN PAPER INDUSTR A	COMMON STOCK CNY1.0	98,400	177,370
	SHANDONG WEIGAO GP MEDICAL H	COMMON STOCK CNY1.1	424,000	529,232
	SHANGHAI BAIRUN INVESTMENT A	COMMON STOCK CNY1.0	7,600	71,389
	SHANGHAI BAOSIGHT SOFTWARE A	COMMON STOCK CNY1.0	6,760	64,515
	SHANGHAI BAOSIGHT SOFTWARE B	COMMON STOCK CNY1.	64,900	312,843
	SHANGHAI CHLOR ALKALI CHEM B	COMMON STOCK CNY1.	59,700	40,400
	SHANGHAI ELECTRIC GRP CO L A	COMMON STOCK CNY1.0	88,400	67,405
	SHANGHAI FOSUN PHARMACEUTI A	COMMON STOCK CNY1.0	16,700	128,318
	SHANGHAI FOSUN PHARMACEUTI H	COMMON STOCK CNY1.0	108,500	478,045
	SHANGHAI HAIXIN GROUP CO B	COMMON STOCK CNY1.	48,800	17,474
	SHANGHAI HIGHLY GROUP CO B	COMMON STOCK CNY1.	105,931	55,201
	SHANGHAI INDUSTRIAL HLDG LTD	COMMON STOCK	111,000	161,746
	SHANGHAI INDUSTRIAL URBAN DE	COMMON STOCK HKD.04	133,200	12,986
	SHANGHAI INTERNATIONAL AIR A	COMMON STOCK CNY1.0	8,000	58,683
	SHANGHAI INTERNATIONAL POR A	COMMON STOCK CNY1.0	92,500	79,590
	SHANGHAI JIN JIANG CAPITAL H	COMMON STOCK CNY1.0	224,000	84,282
	SHANGHAI JINJIANG INTERNAT A	COMMON STOCK CNY1.0	9,300	85,620
	SHANGHAI JUNSHI BIOSCIENCE A	COMMON STOCK CNY1.0	7,026	73,884
	SHANGHAI LUJIAZUI FIN+TRAD B	COMMON STOCK CNY1.0	266,976	243,263
	SHANGHAI M+G STATIONERY IN A	COMMON STOCK CNY1.0	10,000	101,221
	SHANGHAI NEW POWER AUTOMOT B	COMMON STOCK CNY1.0	51,900	30,974
	SHANGHAI PHARMACEUTICALS A	COMMON STOCK CNY1.0	20,900	65,153
	SHANGHAI PHARMACEUTICALS H	COMMON STOCK CNY1.0	197,400	374,235
	SHANGHAI PUDONG DEVELOPMENT BANK A	COMMON STOCK CNY1.0	355,500	475,267
	SHANGHAI PUTAILAI NEW ENERGY A	COMMON STOCK CNY1.0	7,100	179,066
	SHANGHAI RAAS BLOOD PRODUCTS A	COMMON STOCK CNY1.0	187,400	200,533
	SHANGRI LA ASIA LTD	COMMON STOCK HKD1.0	191,595	159,994
	SHANXI LU AN ENVIRONMENTAL A	COMMON STOCK CNY1.0	51,700	91,752

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	SHANXI MEIJIN ENERGY CO LT A	COMMON STOCK CNY1.0	63,300	161,210
	SHANXI TAIGANG STAINLESS A	COMMON STOCK CNY1.0	57,900	63,995
	SHANXI XINGHUACUN FEN WINE A	COMMON STOCK CNY1.0	10,080	613,455
	SHAPIR ENGINEERING AND INDUS	COMMON STOCK	22,089	195,138
	SHARP CORP	COMMON STOCK	40,200	460,149
	SHAW COMMUNICATIONS INC B	COMMON STOCK	79,573	2,418,404
	SHELL PLC	COMMON STOCK EUR.07	636,040	13,970,531
	SHELL PLC	COMMON STOCK EUR.07	703,838	15,453,834
	SHENG SIONG GROUP LTD	COMMON STOCK	50,800	55,004
	SHENGYI TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	24,799	91,616
	SHENNAN CIRCUITS CO LTD A	COMMON STOCK CNY1.0	5,180	98,976
	SHENWAN HONGYUAN GROUP CO A	COMMON STOCK CNY1.0	186,900	150,068
	SHENZHEN CAPCHEM TECHNOLOG A	COMMON STOCK CNY1.0	4,200	74,512
	SHENZHEN ENERGY GROUP CO L A	COMMON STOCK CNY1.0	121,035	153,761
	SHENZHEN GOODIX TECHNOLOGY A	COMMON STOCK CNY1.0	4,100	69,316
	SHENZHEN INOVANCE TECHNOLO A	COMMON STOCK CNY1.0	27,150	292,170
	SHENZHEN INTL HOLDINGS	COMMON STOCK HKD1.0	254,686	264,624
	SHENZHEN INVESTMENT LTD	COMMON STOCK	818,883	176,388
	SHENZHEN KANGTAI BIOLOGICA A	COMMON STOCK CNY1.0	9,600	148,259
	SHENZHEN MINDRAY BIO MEDIC A	COMMON STOCK CNY1.0	11,100	740,891
	SHENZHEN OVERSEAS CHINESE A	COMMON STOCK CNY1.0	68,000	75,105
	SHENZHEN SALUBRIS PHARM A	COMMON STOCK CNY1.0	4,100	17,576
	SHENZHEN SC NEW ENERGY TEC A	COMMON STOCK CNY1.0	3,500	62,801
	SHENZHEN SUNWAY COMMUNICAT A	COMMON STOCK CNY1.0	10,500	41,720
	SHENZHEN TRANSSION HOLDING A	COMMON STOCK CNY1.0	6,723	165,503
	SHENZHOU INTERNATIONAL GROUP	COMMON STOCK HKD.1	140,000	2,691,989
	SHIBAURA MACHINE CO LTD	COMMON STOCK	3,300	107,763
	SHIBUYA CORPORATION	COMMON STOCK	1,900	49,222
	SHIFT INC	COMMON STOCK	1,800	370,038
	SHIGA BANK LTD/THE	COMMON STOCK	7,300	131,174
	SHIJIAZHUANG YILING PHARMA A	COMMON STOCK CNY1.0	5,880	18,083
	SHIKOKU CHEMICALS CORP	COMMON STOCK	8,000	98,033
	SHIKOKU ELECTRIC POWER CO	COMMON STOCK	26,400	186,322
	SHIKUN + BINUI LTD	COMMON STOCK ILS1.0	41,188	263,579
	SHIMA SEIKI MFG LTD	COMMON STOCK	5,200	89,197
	SHIMADZU CORP	COMMON STOCK	39,900	1,682,452

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	SHIMAMURA CO LTD	COMMON STOCK	4,100	343,958
	SHIMANO INC	COMMON STOCK	12,500	3,318,388
	SHIMAO GROUP HOLDINGS LTD	COMMON STOCK HKD.1	199,000	130,203
	SHIMAO SERVICES HOLDINGS LTD	COMMON STOCK HKD.01	101,000	70,231
	SHIMIZU CORP	COMMON STOCK	93,200	577,109
	SHIN ETSU CHEMICAL CO LTD	COMMON STOCK	60,200	10,415,015
	SHIN ETSU POLYMER CO LTD	COMMON STOCK	7,700	74,030
	SHIN KONG FINANCIAL HOLDING	COMMON STOCK TWD10.	2,115,885	843,431
	SHIN POONG			
	PHARMACEUTICAL CO	COMMON STOCK KRW500.	4,180	111,323
	SHIN ZU SHING CO LTD	COMMON STOCK TWD10.0	26,000	90,786
	SHINHAN FINANCIAL GROUP LTD	COMMON STOCK KRW5000.	82,496	2,543,757
	SHINKO ELECTRIC INDUSTRIES	COMMON STOCK	12,400	587,035
	SHINKONG SYNTHETIC FIBERS	COMMON STOCK TWD10.	193,000	140,579
	SHINMAYWA INDUSTRIES LTD	COMMON STOCK	8,800	66,871
	SHINSEGAE INC	COMMON STOCK KRW5000.0	1,645	350,715
	SHINSEI BANK LTD	COMMON STOCK	21,700	353,095
	SHIONOGI + CO LTD	COMMON STOCK	44,400	3,133,032
	SHIP HEALTHCARE HOLDINGS INC	COMMON STOCK	15,000	349,130
	SHISEIDO CO LTD	COMMON STOCK	67,500	3,760,078
	SHIZUOKA BANK LTD/THE	COMMON STOCK	78,000	556,838
	SHIZUOKA GAS CO LTD	COMMON STOCK	7,900	67,578
	SHO BOND HOLDINGS CO LTD	COMMON STOCK	7,000	314,297
	SHOCHIKU CO LTD	COMMON STOCK	1,600	166,890
	SHOEI CO LTD	COMMON STOCK	4,000	157,374
	SHOEI FOODS CORP	COMMON STOCK	2,100	70,033
	SHOP APOTHEKE EUROPE NV	COMMON STOCK EUR.02	2,295	295,593
	SHOPIFY INC CLASS A	COMMON STOCK	19,100	26,749,624
	SHOPPING CENTRES AUSTRALASIA	REIT	184,200	397,886
	SHOPRITE HOLDINGS LTD	COMMON STOCK ZAR1.134	80,369	1,051,252
	SHOUCHENG HOLDINGS LTD	COMMON STOCK	720,800	143,311
	SHOUGANG FUSHAN			
	RESOURCES GR	COMMON STOCK	506,193	171,524
	SHOWA DENKO K K	COMMON STOCK	29,200	612,435
	SHOWA SANGYO CO LTD	COMMON STOCK	3,100	71,583
	SHUFERSAL LTD	COMMON STOCK ILS.1	31,646	262,907
	SHUI ON LAND LTD	COMMON STOCK USD.0025	718,828	96,818
	SHUN TAK HOLDINGS LTD	COMMON STOCK	240,750	66,441
	SIA ENGINEERING CO LTD	COMMON STOCK	51,300	82,955
	SIAM CEMENT PCL NVDR	NVDR THB1.0	67,100	774,372
	SIAM CEMENT PUB CO FOR REG	FOREIGN SH. THB1.0 A	76,900	888,592
	SIAM COMMERCIAL BANK FOREIGN	FOREIGN SH. THB10.0 A	153,825	584,816
	SIAMGAS + PETROCHEMICALS FOR	FOREIGN SH. THB.5 A	125,800	46,321
	SIBANYE STILLWATER LTD	COMMON STOCK	477,879	1,474,418
	SICHUAN CHUANTOU ENERGY CO A	COMMON STOCK CNY1.0	125,221	245,578

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			Shares/ Par Value	
	SICHUAN KELUN PHARMACEUTIC A	COMMON STOCK CNY1.0	15,700	46,643
	SICHUAN ROAD+BRIDGE CO LT A	COMMON STOCK CNY1.0	48,500	91,678
	SICHUAN SWELLFUN CO LTD A	COMMON STOCK CNY1.0	4,900	92,217
	SIEGFRIED HOLDING AG REG	COMMON STOCK	703	685,262
	SIEMENS AG REG	COMMON STOCK NPV	130,023	22,575,137
	SIEMENS ENERGY AG	COMMON STOCK	67,927	1,737,171
	SIEMENS GAMESA RENEWABLE ENE	COMMON STOCK EUR.17	40,703	964,273
	SIEMENS HEALTHINEERS AG	COMMON STOCK	47,692	3,569,648
	SIENNA SENIOR LIVING INC	COMMON STOCK	12,400	147,545
	SIERRA WIRELESS INC	COMMON STOCK	6,300	111,222
	SIG GROUP AG	COMMON STOCK CHF.01	54,398	1,520,877
	SIG PLC	COMMON STOCK GBP.1	119,839	77,747
	SIGMA HEALTHCARE LTD	COMMON STOCK	199,334	69,579
	SIGNIFY NV	COMMON STOCK	19,885	915,544
	SIGURD MICROELECTRONICS CORP	COMMON STOCK TWD10.	65,000	137,811
	SIHUAN PHARMACEUTICAL HLDGS	COMMON STOCK HKD.01	905,000	171,935
	SIIX CORP	COMMON STOCK	4,700	57,800
	SIKA AG REG	COMMON STOCK CHF.01	24,098	10,003,523
	SILERGY CORP	COMMON STOCK TWD10.0	13,000	2,348,862
	SILLAJEN INC	COMMON STOCK KRW500.0	10,918	111,132
	SILTRONIC AG TEND	COMMON STOCK	3,919	626,619
	SILVER LAKE RESOURCES LTD	COMMON STOCK	160,028	206,724
	SILVERCORP METALS INC	COMMON STOCK	31,400	117,581
	SILVERCREST METALS INC	COMMON STOCK	17,300	242,084
	SILVERLAKE AXIS LTD	COMMON STOCK USD.02	275,700	56,276
	SIMCORP A/S	COMMON STOCK DKK1.	6,950	750,338
	SIME DARBY BERHAD	COMMON STOCK	534,155	297,471
	SIME DARBY PLANTATION BHD	COMMON STOCK	536,930	484,626
	SIME DARBY PROPERTY BHD	COMMON STOCK	534,155	76,297
	SIMPLO TECHNOLOGY CO LTD	COMMON STOCK TWD10.0	31,000	368,003
	SIMS LTD	COMMON STOCK	31,701	371,629
	SINBON ELECTRONICS CO LTD	COMMON STOCK TWD10.0	40,000	409,711
	SINCH AB	COMMON STOCK SEK.1	85,474	1,075,766
	SINGAPORE AIRLINES LTD	COMMON STOCK	254,100	941,430
	SINGAPORE DOLLAR	FOREIGN CURRENCY	1,568,397	1,163,370
	SINGAPORE EXCHANGE LTD	COMMON STOCK	138,400	955,311
	SINGAPORE POST LTD	COMMON STOCK	122,900	59,256
	SINGAPORE PRESS HOLDINGS LTD	COMMON STOCK	306,750	530,158
	SINGAPORE TECH ENGINEERING	COMMON STOCK	273,000	761,955
	SINGAPORE TELECOMMUNICATIONS	COMMON STOCK	1,511,890	2,601,852
	SINKO INDUSTRIES LTD	COMMON STOCK	6,100	106,536
	SINO AMERICAN SILICON PRODUC	COMMON STOCK TWD10.0	91,013	773,347
	SINO BIOPHARMACEUTICAL	COMMON STOCK HKD.025	1,882,495	1,319,304
	SINO LAND CO	COMMON STOCK	579,298	721,758
	SINO OCEAN GROUP HOLDING LTD	COMMON STOCK	869,074	202,900

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	SINOFERT HOLDINGS LTD	COMMON STOCK HKD.1	562,000	84,341
	SINOLINK SECURITIES CO LTD			
	A	COMMON STOCK CNY1.0	25,000	44,436
	SINOMA			
	SCIENCE+TECHNOLOGY A	COMMON STOCK CNY1.0	16,900	90,191
	SINOPAC FINANCIAL			
	HOLDINGS	COMMON STOCK TWD10.	1,979,142	1,153,977
	SINOPEC ENGINEERING GROUP			
	H	COMMON STOCK CNY1.0	239,500	118,299
	SINOPEC KANTONS HOLDINGS	COMMON STOCK HKD.1	184,000	72,248
	SINOPEC SHANGHAI PETROCHE			
	A	COMMON STOCK CNY1.0	69,700	45,661
	SINOPHARM GROUP CO H	COMMON STOCK CNY1.0	245,200	533,738
	SINOTRANS LIMITED A	COMMON STOCK CNY1.0	37,400	26,284
	SINOTRUK HONG KONG LTD	COMMON STOCK	197,500	304,025
	SIRIUS REAL ESTATE LTD	COMMON STOCK	82,088	327,935
	SISTEMA PJSC REG S SPONS			
	GDR	GDR	41,127	254,624
	SITC INTERNATIONAL			
	HOLDINGS	COMMON STOCK HKD.1	238,000	861,580
	SITRONIX TECHNOLOGY CORP	COMMON STOCK TWD10.	19,000	218,648
	SIXT SE	COMMON STOCK	2,323	411,080
	SIXT SE PRFD	PREFERENCE	3,127	308,682
	SJM HOLDINGS LTD	COMMON STOCK	352,000	237,072
	SK BIOPHARMACEUTICALS CO			
	LTD	COMMON STOCK KRW500.0	2,643	215,675
	SK BIOSCIENCE CO LTD	COMMON STOCK KRW500.0	3,231	610,073
	SK CHEMICALS CO LTD/NEW	COMMON STOCK KRW5000.0	1,626	203,661
	SK DISCOVERY CO LTD	COMMON STOCK KRW5000.0	3,907	152,441
	SK HYNIX INC	COMMON STOCK KRW5000.	93,396	10,218,620
	SK INC	COMMON STOCK KRW200.0	8,326	1,751,787
	SK INNOVATION CO LTD	COMMON STOCK KRW5000.	8,894	1,783,350
	SK NETWORKS CO LTD	COMMON STOCK KRW2500.0	38,023	160,293
	SK SQUARE CO LTD	COMMON STOCK KRW500.0	2,868	160,198
	SK TELECOM	COMMON STOCK KRW100.0	2,508	122,102
	SK TELECOM CO LTD SPON			
	ADR	ADR	3,473	92,625
	SKANDINAVISKA ENSKILDA			
	BAN A	COMMON STOCK SEK10.0	274,058	3,789,269
	SKANSKA AB B SHS	COMMON STOCK	55,103	1,416,554
	SKC CO LTD	COMMON STOCK KRW5000.	5,904	862,733
	SKF AB B SHARES	COMMON STOCK SEK2.5	68,503	1,611,731
	SKISTAR AB	COMMON STOCK SEK.5	7,739	145,115
	SKSHU PAINT CO LTD A	COMMON STOCK CNY1.0	3,800	83,017
	SKY PERFECT JSAT HOLDINGS	COMMON STOCK	22,600	82,433
	SKYCITY ENTERTAINMENT			
	GROUP	COMMON STOCK	177,454	379,097
	SKYFAME REALTY HOLDINGS			
	LTD	COMMON STOCK HKD.0033	432,000	47,649
	SKYLARK HOLDINGS CO LTD	COMMON STOCK	36,500	478,960
	SKYWORTH GROUP LTD	COMMON STOCK HKD.1	282,358	197,781
	SLATE GROCERY REIT CL U	REIT	9,700	110,811
	SLC AGRICOLA SA	COMMON STOCK	11,400	91,998
	SLEEP COUNTRY CANADA			
	HOLDING	COMMON STOCK	6,300	187,182

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	SM ENTERTAINMENT CO LTD	COMMON STOCK KRW500.0	3,177	197,626
	SM INVESTMENTS CORP	COMMON STOCK PHP10.	54,195	1,002,471
	SM PRIME HOLDINGS INC	COMMON STOCK PHP1.0	1,970,989	1,310,719
	SMA SOLAR TECHNOLOGY AG	COMMON STOCK	1,769	75,259
	SMART METERING SYSTEMS PLC	COMMON STOCK GBP.01	18,398	209,341
	SMARTCENTRES REAL ESTATE INV	REIT	12,500	318,549
	SMARTGROUP CORP LTD	COMMON STOCK	23,025	129,891
	SMARTONE			
	TELECOMMUNICATIONS	COMMON STOCK HKD.1	61,310	32,641
	SMC CORP	COMMON STOCK	9,700	6,536,771
	SMITH + NEPHEW PLC	COMMON STOCK USD.2	148,997	2,609,689
	SMITHS GROUP PLC	COMMON STOCK GBP.375	66,027	1,408,415
	SMOORE INTERNATIONAL HOLDING	COMMON STOCK USD.01	302,000	1,542,550
	SMS CO LTD	COMMON STOCK	12,800	501,465
	SMURFIT KAPPA GROUP PLC	COMMON STOCK EUR.001	41,987	2,318,466
	SNAM SPA	COMMON STOCK	327,213	1,964,455
	SNC LAVALIN GROUP INC	COMMON STOCK	31,200	763,482
	SNOW PEAK INC	COMMON STOCK	4,500	123,908
	SOCIETE BIC SA	COMMON STOCK EUR3.82	4,276	230,000
	SOCIETE GENERALE SA	COMMON STOCK EUR1.25	133,546	4,754,736
	SODEXO SA	COMMON STOCK EUR4.0	15,105	1,322,957
	SODICK CO LTD	COMMON STOCK	6,800	48,369
	SOFINA	COMMON STOCK	2,760	1,355,635
	SOFTBANK CORP	COMMON STOCK	484,400	6,118,746
	SOFTBANK GROUP CORP	COMMON STOCK	205,200	9,685,041
	SOFTCAT PLC	COMMON STOCK GBP.0005	15,498	494,511
	SOFTCHOICE CORP	COMMON STOCK	7,300	123,337
	SOFTWARE AG	COMMON STOCK	8,804	351,759
	SOFTWAREONE HOLDING AG	COMMON STOCK CHF.01	14,824	319,959
	SOHGO SECURITY SERVICES CO	COMMON STOCK	12,700	504,050
	SOHO CHINA LTD	COMMON STOCK HKD.02	472,500	104,260
	SOHU.COM LTD ADR	ADR	12,500	203,500
	SOJITZ CORP	COMMON STOCK	40,460	607,183
	SOL	FOREIGN CURRENCY	47,634	11,936
	SOLARIA ENERGIA Y MEDIO AMBI	COMMON STOCK EUR.01	10,667	204,415
	SOLARIS RESOURCES INC	COMMON STOCK	13,600	182,710
	SOLASTO CORP	COMMON STOCK	9,700	104,043
	SOLGOLD PLC	COMMON STOCK GBP.01	119,103	46,765
	SOLUS ADVANCED MATERIALS CO	COMMON STOCK KRW100.0	2,080	155,055
	SOLUTIONS 30 SE	COMMON STOCK EUR.1275	15,017	121,223
	SOLVAY SA	COMMON STOCK EUR15.0	12,908	1,503,136
	SOMPO HOLDINGS INC	COMMON STOCK	54,000	2,278,742
	SONAE	COMMON STOCK EUR1.0	168,952	192,586
	SONGCHENG PERFORMANCE DEVE A	COMMON STOCK CNY1.0	28,440	63,795
	SONIC HEALTHCARE LTD	COMMON STOCK	74,988	2,611,493
	SONOVA HOLDING AG REG	COMMON STOCK CHF.05	9,304	3,634,057

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	SONY GROUP CORP	COMMON STOCK	213,800	26,996,970
	SOPRA STERIA GROUP	COMMON STOCK EUR1.0	3,016	538,361
	SOSEI GROUP CORP	COMMON STOCK	15,600	257,969
	SOSILA LOGISTICS REIT INC	REIT	98	149,583
	SOTETSU HOLDINGS INC	COMMON STOCK	12,700	232,362
	SOULBRAIN CO LTD/NEW	COMMON STOCK KRW500.0	661	154,765
	SOUTH AFRICAN RAND	FOREIGN CURRENCY	15,255,112	955,834
	SOUTH KOREAN WON	FOREIGN CURRENCY	52,099,591	43,827
	SOUTH32 LTD DI	COMMON STOCK	204,158	600,530
	SOUTH32 LTD DI	COMMON STOCK	606,864	1,777,604
	SOUTHERN COPPER CORP	COMMON STOCK USD.01	8,595	950,042
	SOUTHERN CROSS MEDIA GROUP L	COMMON STOCK	39,066	55,114
	SOUTHERN PROVINCE CEMENT CO	COMMON STOCK SAR10.	11,635	217,235
	SP SETIA BHD	COMMON STOCK	204,729	63,458
	SPAR GROUP LIMITED/THE	COMMON STOCK	33,105	346,762
	SPAR NORD BANK A/S	COMMON STOCK DKK10.	14,776	188,806
	SPAREBANK 1 NORD NORGE	COMMON STOCK NOK18.	18,546	236,720
	SPAREBANK 1 OESTLANDET	COMMON STOCK NOK50.0	7,489	123,426
	SPAREBANK 1 SMN	COMMON STOCK NOK20.0	23,958	403,564
	SPAREBANK 1 SR BANK ASA	COMMON STOCK NOK25.0	33,152	500,323
	SPARK NEW ZEALAND LTD	COMMON STOCK	430,894	1,333,853
	SPARX GROUP CO LTD	COMMON STOCK	14,400	37,393
	SPCG PCL	FOREIGN SH. THB1.0 A	152,000	83,724
	SPECTRIS PLC	COMMON STOCK GBP.05	19,831	982,251
	SPH REIT	REIT	140,600	104,331
	SPI 200 FUTURES MAR22	XSFE 20220317	400	19,960
	SPIE SA	COMMON STOCK EUR.47	20,193	521,251
	SPIN MASTER CORP SUB VTG			
	SHR	COMMON STOCK	4,300	163,197
	SPIRAX SARCO ENGINEERING PLC	COMMON STOCK GBP.269231	12,525	2,727,102
	SPIRE HEALTHCARE GROUP PLC	COMMON STOCK GBP.01	215	729
	SPIRENT COMMUNICATIONS PLC	COMMON STOCK GBP.03333333	104,985	393,380
	SPORTON INTERNATIONAL INC	COMMON STOCK TWD10.	15,750	123,413
	SPORTS TOTO BHD	COMMON STOCK	301,557	137,565
	SPROTT INC	COMMON STOCK	4,010	181,206
	SQUARE ENIX HOLDINGS CO LTD	COMMON STOCK	14,600	748,106
	SRE HOLDINGS CORP	COMMON STOCK	1,000	62,761
	SRI LANKA RUPEE	FOREIGN CURRENCY	2,414	12
	SRI TRANG AGRO INDS PCL			
	NVDR	NVDR THB1.0	54,100	49,866
	SRISAWADCORP PCL FOREIGN	FOREIGN SH. THB1.0 A	196,330	362,921
	SSAB AB B SHARES	COMMON STOCK	80,533	403,030
	SSAB AB A SHARES	COMMON STOCK	13,792	79,373
	SSE PLC	COMMON STOCK GBP.5	185,697	4,143,605
	SSP GROUP PLC	COMMON STOCK GBP.01085	135,841	440,484
	SSR MINING INC	COMMON STOCK	37,425	663,378
	SSY GROUP LTD	COMMON STOCK HKD.02	418,000	215,715
	ST BARBARA LTD	COMMON STOCK	141,051	150,452

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	ST GALLER KANTONALBANK A REG	COMMON STOCK CHF80.0	532	253,752
	ST JAMES S PLACE PLC	COMMON STOCK GBP.15	92,094	2,099,281
	ST SHINE OPTICAL CO LTD	COMMON STOCK TWD10.	16,008	181,413
	STABILUS SE	COMMON STOCK EUR.01	4,427	324,845
	STADLER RAIL AG	COMMON STOCK CHF.2	7,648	335,233
	STAGECOACH GROUP PLC	COMMON STOCK GBP.005482	69,965	85,533
	STANDARD BANK GROUP LTD	COMMON STOCK ZAR.1	236,489	2,074,298
	STANDARD CHARTERED PLC	COMMON STOCK USD.5	460,404	2,784,458
	STANDARD FOODS CORP	COMMON STOCK TWD10.	93,000	177,727
	STANLEY ELECTRIC CO LTD	COMMON STOCK	24,000	600,109
	STANTEC INC	COMMON STOCK	19,200	1,080,271
	STAR ASIA INVESTMENT CORPORA	REIT	241	132,331
	STAR ENTERTAINMENT GRP LTD/T	COMMON STOCK	157,485	419,668
	STAR MICRONICS CO LTD	COMMON STOCK	5,700	76,681
	STARHILL GLOBAL REIT	REIT	267,036	129,747
	STARHUB LTD	COMMON STOCK	139,000	140,178
	STARPOWER SEMICONDUCTOR LT A	COMMON STOCK CNY1.0	1,700	101,688
	STARTS CORP INC	COMMON STOCK	5,500	119,941
	STARTS PROCEED INVESTMENT CO	REIT	37	76,439
	STATE BANK OF INDI GDR REG S	GDR	13,079	804,169
	STEADFAST GROUP LTD	COMMON STOCK	162,944	622,063
	STEICO SE	COMMON STOCK	953	121,604
	STEINHOFF INTERNATIONAL H NV	COMMON STOCK EUR.5	719,894	226,431
	STELCO HOLDINGS INC	COMMON STOCK	6,100	199,059
	STELLA INTERNATIONAL	COMMON STOCK HKD.1	74,000	89,511
	STELLA JONES INC	COMMON STOCK	11,200	354,758
	STELLANTIS NV	COMMON STOCK EUR.01	167,035	3,132,724
	STELLANTIS NV	COMMON STOCK EUR.01	178,844	3,385,963
	STHREE PLC	COMMON STOCK GBP.01	21,475	135,666
	STILLFRONT GROUP AB	COMMON STOCK SEK.07	28,190	149,792
	STMICROELECTRONICS NV	COMMON STOCK EUR1.04	109,566	5,719,081
	STO SE + CO. KGAA PREF SHRS	PREFERENCE	431	108,299
	STOCKLAND	REIT NPV	428,703	1,322,134
	STOLT NIELSEN LTD	COMMON STOCK USD1.	9,685	149,379
	STORA ENSO OYJ R SHS	COMMON STOCK EUR1.7	96,130	1,746,159
	STOREBRAND ASA	COMMON STOCK NOK5.	87,522	876,958
	STORYTEL AB	COMMON STOCK SEK.5	5,472	98,952
	STRATEC SE	COMMON STOCK	1,233	193,171
	STRAUMANN HOLDING AG REG	COMMON STOCK CHF.1	1,757	3,712,825
	STRAUSS GROUP LTD	COMMON STOCK ILS1.	11,603	361,156
	STRIKE CO LTD	COMMON STOCK	1,800	79,565
	STRIX GROUP PLC	COMMON STOCK GBP.01	33,955	139,746
	STROEER SE + CO KGAA	COMMON STOCK	5,275	415,898
	SUBARU CORP	COMMON STOCK	103,100	1,841,851
	SUBSEA 7 SA	COMMON STOCK USD2.	54,414	388,932
	SUEDZUCKER AG	COMMON STOCK	12,810	193,060
	SUEZ	COMMON STOCK EUR4.0	59,005	1,329,294

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	SUGI HOLDINGS CO LTD	COMMON STOCK	5,900	356,574
	SUL AMERICA SA UNITS	UNIT	54,883	270,704
	SULZER AG REG	COMMON STOCK CHF.01	3,203	315,761
	SUMCO CORP	COMMON STOCK	56,100	1,134,632
	SUMITOMO BAKELITE CO LTD	COMMON STOCK	6,200	313,942
	SUMITOMO CHEMICAL CO LTD	COMMON STOCK	251,400	1,183,413
	SUMITOMO CORP	COMMON STOCK	191,600	2,829,650
	SUMITOMO DENSETSU CO LTD	COMMON STOCK	2,700	48,938
	SUMITOMO ELECTRIC INDUSTRIES	COMMON STOCK	127,300	1,657,873
	SUMITOMO FORESTRY CO LTD	COMMON STOCK	21,600	417,601
	SUMITOMO HEAVY INDUSTRIES	COMMON STOCK	21,200	513,540
	SUMITOMO METAL MINING CO LTD	COMMON STOCK	41,700	1,575,406
	SUMITOMO MITSUI CONSTRUCTION	COMMON STOCK	29,600	109,751
	SUMITOMO MITSUI FINANCIAL GR	COMMON STOCK	220,154	7,516,993
	SUMITOMO MITSUI TRUST HOLDIN	COMMON STOCK	58,700	1,957,609
	SUMITOMO OSAKA CEMENT CO LTD	COMMON STOCK	6,200	190,342
	SUMITOMO PHARMA CO LTD	COMMON STOCK	31,000	356,737
	SUMITOMO REALTY + DEVELOPMEN	COMMON STOCK	51,200	1,504,300
	SUMITOMO RUBBER INDUSTRIES	COMMON STOCK	32,053	326,261
	SUMITOMO WAREHOUSE CO LTD	COMMON STOCK	9,300	156,856
	SUMMARECON AGUNG TBK PT	COMMON STOCK IDR100.0	4,430,158	259,542
	SUMMERSET GROUP HOLDINGS LTD	COMMON STOCK	65,365	612,406
	SUMMIT INDUSTRIAL INCOME REI	REIT	10,700	319,904
	SUMMIT REAL ESTATE HOLDING	REIT ILS1.0	14,048	295,737
	SUMO GROUP PLC	COMMON STOCK GBP.01	18,873	131,059
	SUN ART RETAIL GROUP LTD	COMMON STOCK	436,000	175,053
	SUN HUNG KAI PROPERTIES	COMMON STOCK	217,302	2,638,340
	SUN KING TECHNOLOGY GROUP LT	COMMON STOCK HKD.1	180,000	100,801
	SUN LIFE FINANCIAL INC	COMMON STOCK	100,197	5,585,141
	SUNAC CHINA HOLDINGS LTD	COMMON STOCK HKD.1	441,000	767,891
	SUNAC SERVICES HOLDINGS LTD	COMMON STOCK HKD.01	106,000	108,111
	SUNCOR ENERGY INC	COMMON STOCK	264,123	6,617,973
	SUNCORP GROUP LTD	COMMON STOCK	213,306	1,717,822
	SUNDRUG CO LTD	COMMON STOCK	12,300	320,605
	SUNEVISION HOLDINGS	COMMON STOCK HKD.1	124,000	117,383
	SUNGROW POWER SUPPLY CO LT A	COMMON STOCK CNY1.0	14,900	340,843
	SUNING.COM CO LTD A	COMMON STOCK CNY1.0	101,300	65,473

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		Shares/ Par Value		
	SUNLIGHT REAL ESTATE INVEST	REIT 62,000		34,517
	SUNNY OPTICAL TECH	COMMON STOCK HKD.1 130,900		4,140,865
	SUNOPTA INC	COMMON STOCK 11,400		79,150
	SUNTEC REIT	REIT 286,000		320,102
	SUNTORY BEVERAGE + FOOD LTD	COMMON STOCK 23,900		863,458
	SUNWODA ELECTRONIC CO LTD A	COMMON STOCK CNY1.0 16,500		109,405
	SUPALAI PCL NVDR	NVDR THB1.0 433,700		294,553
	SUPER ENERGY CORP PCL NVDR	NVDR THB.1 8,453,700		239,568
	SUPER GROUP LTD	COMMON STOCK ZAR1.0 49,637		105,790
	SUPER RETAIL GROUP LTD	COMMON STOCK 21,866		198,415
	SUPERIOR PLUS CORP	COMMON STOCK 32,300		332,423
	SURGUTNEFTEGAS PREFERENCE	PREFERENCE 1,031,300		528,326
	SURGUTNEFTEGAS SP ADR	ADR 173,423		915,673
	SURGUTNEFTEGAZ SP ADR PREF	ADR 34,310		180,471
	SURUGA BANK LTD	COMMON STOCK 33,100		145,934
	SURYA CITRA MEDIA PT TBK	COMMON STOCK IDR10.0 11,705,000		267,449
	SUZANO SA	COMMON STOCK NPV 103,107		1,111,102
	SUZANO SA SPON ADR	ADR 12,712		137,290
	SUZHOU DONGSHAN PRECISION A	COMMON STOCK CNY1.0 17,600		74,817
	SUZHOU MAXWELL TECHNOLOGIE A	COMMON STOCK CNY1.0 1,000		100,760
	SUZHOU TA+A ULTRA CLEAN TE A	COMMON STOCK CNY1.0 5,900		75,030
	SUZUKEN CO LTD	COMMON STOCK 12,000		345,404
	SUZUKI MOTOR CORP	COMMON STOCK 62,200		2,392,612
	SVENSKA CELLULOZA AB SCA B	COMMON STOCK NPV 99,646		1,761,683
	SVENSKA HANDELSBANKEN A SHS	COMMON STOCK SEK1.55 274,934		2,962,195
	SWATCH GROUP AG/THE BR	COMMON STOCK CHF2.25 4,918		1,498,329
	SWATCH GROUP AG/THE REG	COMMON STOCK CHF.45 8,942		521,819
	SWECO AB B SHS	COMMON STOCK SEK1.0 38,391		721,481
	SWEDBANK AB A SHARES	COMMON STOCK NPV 152,413		3,054,899
	SWEDENCARE AB	COMMON STOCK SEK.05 10,969		186,313
	SWEDISH KRONA	FOREIGN CURRENCY 15,813,309		1,746,584
	SWEDISH MATCH AB	COMMON STOCK SEK1.9823 271,460		2,152,665
	SWIRE PACIFIC LTD CL A	COMMON STOCK 88,500		503,656
	SWIRE PROPERTIES LTD	COMMON STOCK 195,200		489,288
	SWISS FRANC	FOREIGN CURRENCY 201,663		221,328
	SWISS LIFE HOLDING AG REG	COMMON STOCK CHF.1 5,293		3,239,761
	SWISS PRIME SITE REG	COMMON STOCK 12,912		1,266,521
	SWISS RE AG	COMMON STOCK CHF.1 51,011		5,038,689
	SWISSCOM AG REG	COMMON STOCK CHF1.0 4,478		2,526,370
	SWISSQUOTE GROUP HOLDING REG	COMMON STOCK CHF.2 1,687		370,296
	SY HOLDINGS GROUP LTD	COMMON STOCK HKD.01 56,000		55,667
	SYDBANK A/S	COMMON STOCK DKK10. 10,598		334,882

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	SYDNEY AIRPORT	STAPLED SECURITY	242,858	1,533,484
	SYMRISE AG	COMMON STOCK	21,867	3,239,846
	SYNLAB AG	COMMON STOCK	7,517	201,229
	SYNLAIT MILK LTD	COMMON STOCK	24,742	58,606
	SYNNEX TECHNOLOGY INTL CORP	COMMON STOCK TWD10.	290,150	692,948
	SYNTHOMER PLC	COMMON STOCK GBP.1	58,029	313,960
	SYSMEX CORP	COMMON STOCK	28,300	3,808,719
	SYSTEMA CORP	COMMON STOCK	57,600	214,293
	T GAIA CORP	COMMON STOCK	3,600	51,776
	T HASEGAWA CO LTD	COMMON STOCK	6,800	159,694
	T+D HOLDINGS INC	COMMON STOCK	95,200	1,217,060
	TA CHEN STAINLESS PIPE CO	COMMON STOCK TWD10.	143,114	239,249
	TABCORP HOLDINGS LTD	COMMON STOCK	392,496	1,434,666
	TADANO LTD	COMMON STOCK	16,300	156,861
	TAG IMMOBILIEN AG	COMMON STOCK	24,900	696,852
	TAICHUNG COMMERCIAL BANK	COMMON STOCK TWD10.	617,604	271,204
	TAIHEI DENGYO KAISHA LTD	COMMON STOCK	2,400	59,885
	TAIHEIYO CEMENT CORP	COMMON STOCK	19,300	381,281
	TAIKISHA LTD	COMMON STOCK	4,500	121,969
	TAIMED BIOLOGICS INC	COMMON STOCK TWD10.	53,000	135,630
	TAINAN SPINNING	COMMON STOCK TWD10.	184,000	169,706
	TAISEI CORP	COMMON STOCK	32,900	998,618
	TAISHIN FINANCIAL HOLDING	COMMON STOCK TWD10.	2,000,028	1,367,703
	TAISHO PHARMACEUTICAL HOLDIN	COMMON STOCK	6,600	303,219
	TAIWAN BUSINESS BANK	COMMON STOCK TWD10.	808,248	288,984
	TAIWAN CEMENT	COMMON STOCK TWD10.	975,059	1,691,706
	TAIWAN COOPERATIVE FINANCIAL	COMMON STOCK TWD10.0	1,737,531	1,596,700
	TAIWAN FERTILIZER CO LTD	COMMON STOCK TWD10.	141,000	356,056
	TAIWAN GLASS IND CORP	COMMON STOCK TWD10.	302,084	291,156
	TAIWAN HIGH SPEED RAIL CORP	COMMON STOCK TWD10.	432,000	461,706
	TAIWAN MOBILE CO LTD	COMMON STOCK TWD10.	303,528	1,097,108
	TAIWAN PAIHO LTD	COMMON STOCK TWD10.	44,389	130,862
	TAIWAN SECOM	COMMON STOCK TWD10.0	84,261	316,759
	TAIWAN SEMICONDUCTOR MANUFAC	COMMON STOCK TWD10.	4,166,363	92,254,761
	TAIWAN SURFACE MOUNTING TECH	COMMON STOCK TWD10.	82,000	364,643
	TAIWAN TEA CORP	COMMON STOCK TWD10.	421,607	309,259
	TAIWAN UNION TECHNOLOGY CORP	COMMON STOCK TWD10.	24,000	88,177
	TAIYO HOLDINGS CO LTD	COMMON STOCK	6,400	193,432
	TAIYO YUDEN CO LTD	COMMON STOCK	19,800	1,130,998
	TAKARA BIO INC	COMMON STOCK	8,900	203,795
	TAKARA HOLDINGS INC	COMMON STOCK	25,400	269,349
	TAKARA LEBEN REAL ESTATE INV	REIT	75	75,577
	TAKARA STANDARD CO LTD	COMMON STOCK	5,000	61,222
	TAKASAGO INTERNATIONAL CORP	COMMON STOCK	4,200	105,414

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	TAKASAGO THERMAL ENGINEERING	COMMON STOCK	8,100	133,377
	TAKASHIMAYA CO LTD	COMMON STOCK	26,500	246,261
	TAKEDA PHARMACEUTICAL CO LTD	COMMON STOCK	266,833	7,284,440
	TAKEUCHI MFG CO LTD	COMMON STOCK	5,800	137,475
	TAKI CHEMICAL CO LTD	COMMON STOCK	900	45,334
	TAKKT AG	COMMON STOCK	7,162	124,736
	TAKUMA CO LTD	COMMON STOCK	12,100	149,755
	TAL EDUCATION GROUP ADR	ADR	65,400	257,022
	TALGO SA	COMMON STOCK EUR.301	13,345	81,872
	TAMA HOME CO LTD	COMMON STOCK	5,100	102,360
	TAMARACK VALLEY ENERGY LTD	COMMON STOCK	68,400	208,479
	TAMBURI INVESTMENT PARTNERS	COMMON STOCK NPV	20,287	227,527
	TAMRON CO LTD	COMMON STOCK	2,900	71,907
	TAMURA CORP	COMMON STOCK	12,000	69,488
	TANVEX BIOPHARMA INC	COMMON STOCK TWD10.0	54,141	113,672
	TARGET HEALTHCARE REIT PLC	REIT GBP.01	105,032	168,742
	TASSAL GROUP LTD	COMMON STOCK	40,929	103,953
	TATE + LYLE PLC	COMMON STOCK GBP.25	79,974	715,163
	TATNEFT PAO SPONSORED ADR	ADR	3,724	145,236
	TATNEFT PJSC	COMMON STOCK RUB1.0	265,606	1,769,143
	TATUNG CO LTD	COMMON STOCK TWD10.	297,000	349,129
	TAURON POLSKA ENERGIA SA	COMMON STOCK PLN5.	260,209	170,125
	TAYLOR WIMPEY PLC	COMMON STOCK GBP.01	608,332	1,441,844
	TBC BANK GROUP PLC	COMMON STOCK GBP.01	7,063	157,679
	TBEA CO LTD A	COMMON STOCK CNY1.0	37,700	125,185
	TBS HOLDINGS INC	COMMON STOCK	9,000	130,075
	TC ENERGY CORP	COMMON STOCK	164,783	7,865,587
	TCI CO LTD	COMMON STOCK TWD10.0	16,085	121,227
	TCL ELECTRONICS HOLDINGS LTD	COMMON STOCK HKD1.0	5,533	75,989
	TCL TECHNOLOGY GROUP CORP A	COMMON STOCK CNY1.0	147,500	142,774
	TCS GROUP HOLDING GDR REG S	GDR USD.01	20,585	1,732,540
	TDK CORP	COMMON STOCK	65,700	2,562,111
	TEAM17 GROUP PLC	COMMON STOCK GBP.01	16,835	177,855
	TEAMVIEWER AG	COMMON STOCK	27,204	364,672
	TECAN GROUP AG REG	COMMON STOCK CHF.1	2,031	1,235,074
	TECHMATRIX CORPORATION	COMMON STOCK	6,000	98,809
	TECHNICOLOR REGR	COMMON STOCK EUR.01	34,267	110,006
	TECHNIP ENERGIES NV	COMMON STOCK EUR.01	18,445	268,945
	TECHNOGYM SPA	COMMON STOCK NPV	22,111	211,330
	TECHNOLOGY ONE LTD	COMMON STOCK	35,443	430,309
	TECHNOPRO HOLDINGS INC	COMMON STOCK	18,300	554,664
	TECHTRONIC INDUSTRIES CO LTD	COMMON STOCK	230,000	4,579,040
	TECK RESOURCES LTD CLS B	COMMON STOCK	80,361	2,317,659
	TECNICAS REUNIDAS SA	COMMON STOCK EUR.1	5,959	47,046

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	TECO ELECTRIC + MACHINERY	COMMON STOCK TWD10.	423,775	483,907
	TECSYS INC	COMMON STOCK	3,300	137,106
	TEIJIN LTD	COMMON STOCK	33,200	407,988
	TEIKOKU SEN I CO LTD	COMMON STOCK	1,800	36,283
	TELE2 AB B SHS	COMMON STOCK SEK1.25	91,136	1,296,428
	TELECOM ARGENTINA S.A. B	COMMON STOCK ARS1.0	6	12
	TELECOM ITALIA SPA	COMMON STOCK	1,517,283	745,286
	TELECOM PLUS PLC	COMMON STOCK	10,791	231,349
	TELEFONICA BRASIL S.A.	COMMON STOCK	78,448	683,970
	TELEFONICA DEUTSCHLAND HOLDI	COMMON STOCK	176,949	488,979
	TELEFONICA SA	COMMON STOCK EUR1.	937,032	4,074,517
	TELEKOM AUSTRIA AG	COMMON STOCK	30,475	263,920
	TELEKOM MALAYSIA BHD	COMMON STOCK	468,534	617,856
	TELENET GROUP HOLDING NV	COMMON STOCK	8,190	298,595
	TELENOR ASA	COMMON STOCK NOK6.	135,910	2,135,709
	TELEPERFORMANCE	COMMON STOCK EUR2.5	9,678	4,472,568
	TELESITES SAB DE CV	COMMON STOCK	227,353	233,185
	TELEVISION FRANCAISE (T.F.1)	COMMON STOCK EUR.2	13,761	136,484
	TELIA CO AB	COMMON STOCK SEK3.2	449,148	1,752,796
	TELIX PHARMACEUTICALS LTD	COMMON STOCK	30,999	173,693
	TELKOM INDONESIA PERSERO TBK	COMMON STOCK IDR50.0	9,240,000	2,639,850
	TELKOM SA SOC LTD	COMMON STOCK ZAR10.0	56,670	192,035
	TELSTRA CORP LTD	COMMON STOCK	699,136	2,125,116
	TELUS CORP	COM (NON CANADIAN	75,855	1,788,957
	TEMENOS AG REG	COMMON STOCK CHF5.0	11,818	1,630,836
	TEMPLE + WEBSTER GROUP LTD	COMMON STOCK	7,639	59,908
	TENAGA NASIONAL BHD	COMMON STOCK	414,705	929,748
	TENARIS SA	COMMON STOCK USD1.	79,787	831,769
	TENCENT HOLDINGS LTD	COMMON STOCK HKD.00002	977,600	57,810,686
	TENCENT MUSIC ENTERTAINM ADR	ADR USD.000083	113,400	776,790
	TENMA CORP	COMMON STOCK	3,400	77,954
	TERNA ENERGY SA	COMMON STOCK EUR.3	1,597	24,677
	TERNA RETE ELETTRICA NAZIONA	COMMON STOCK EUR.22	237,730	1,915,892
	TERUMO CORP	COMMON STOCK	108,900	4,596,635
	TESCO PLC	COMMON STOCK GBP.0633333	1,326,884	5,205,691
	TESSENDERLO GROUP	COMMON STOCK	3,085	117,015
	TEST RESEARCH INC	COMMON STOCK TWD10.	28,812	60,924
	TEVA PHARMACEUTICAL IND LTD	COMMON STOCK ILS.1	116,549	948,536
	TEVA PHARMACEUTICAL SP ADR	ADR	67,911	543,967
	TEXHONG TEXTILE GROUP LTD	COMMON STOCK HKD.1	50,000	66,091
	TFI INTERNATIONAL INC	COMMON STOCK	15,600	1,752,105
	TGS ASA	COMMON STOCK NOK.25	25,339	242,518
	THAI OIL PCL FOREIGN	FOREIGN SH. THB10.0 A	189,600	280,952
	THAI UNION GROUP PCL F	FOREIGN SH. THB.25 A	268,800	156,911
	THAI VEGETABLE OIL PCL FOR	FOREIGN SH. THB1.0 A	473,480	439,392
	THAILAND BAHT	FOREIGN CURRENCY	7,419,099	222,095
	THALES SA	COMMON STOCK EUR3.0	18,316	1,556,963

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	THANACHART CAPITAL			
	FOREIGN	FOREIGN SH. THB10.0 A	106,900	120,805
	THE FOSCHINI GROUP LTD	COMMON STOCK ZAR.0125	60,643	470,865
	THE SAUDI NATIONAL BANK	COMMON STOCK SAR10.0	372,169	6,377,042
	THE SHANGHAI COMMERCIAL			
	+ SA	COMMON STOCK TWD10.0	651,880	1,113,409
	THE UNITED LABORATORIES			
	INTE	COMMON STOCK HKD.01	172,000	96,261
	THK CO LTD	COMMON STOCK	20,700	498,568
	THOMSON REUTERS CORP	COMMON STOCK	29,231	3,620,354
	THULE GROUP AB/THE	COMMON STOCK SEK.01	21,847	1,317,944
	THUNDER SOFTWARE			
	TECHNOLOG A	COMMON STOCK CNY1.0	4,300	93,356
	THUNGELA RESOURCES LTD	COMMON STOCK	21,053	108,950
	THYSSENKRUPP AG	COMMON STOCK	72,532	798,084
	TI FLUID SYSTEMS PLC	COMMON STOCK GBP.01	12,487	43,020
	TIANGONG INTL CO LTD	COMMON STOCK USD.0025	162,000	99,122
	TIANJIN PORT DVLP HLDS LTD	COMMON STOCK HKD.1	1,004,000	79,856
	TIANJIN ZHONGHUAN			
	SEMICONDA	COMMON STOCK CNY1.0	30,500	199,786
	TIANLI EDUCATION			
	INTERNATION	COMMON STOCK HKD.1	95,000	23,274
	TIANNENG POWER INTL LTD	COMMON STOCK HKD.1	242,000	256,150
	TIANSHUI HUATIAN			
	TECHNOLOG A	COMMON STOCK CNY1.0	32,600	65,052
	TIETOEVRV OYJ	COMMON STOCK	3,287	102,506
	TIETOEVRV OYJ	COMMON STOCK	12,646	392,838
	TIGER BRANDS LTD	COMMON STOCK ZAR.1	31,447	356,538
	TIM SA	COMMON STOCK	178,072	416,359
	TIMBERCREEK FINANCIAL			
	CORP	COMMON STOCK	15,100	114,880
	TIME DOTCOM BHD	COMMON STOCK	196,560	217,116
	TINEXTA SPA	COMMON STOCK NPV	2,989	128,675
	TINGYI (CAYMAN ISLN) HLDG			
	CO	COMMON STOCK USD.005	364,000	748,119
	TIS INC	COMMON STOCK	37,500	1,111,659
	TITAN CEMENT			
	INTERNATIONAL T	COMMON STOCK	7,075	107,666
	TKC CORP	COMMON STOCK	5,000	150,029
	TKH GROUP NV DUTCH CERT	DUTCH CERT EUR.25	7,379	466,219
	TKP CORP	COMMON STOCK	2,300	27,527
	TMX GROUP LTD	COMMON STOCK	9,372	951,557
	TOA CORP	COMMON STOCK	2,700	56,746
	TOAGOSEI CO LTD	COMMON STOCK	16,800	168,669
	TOBII AB	COMMON STOCK SEK.001	15,057	60,549
	TOBII DYNAVOK AB	COMMON STOCK SEK.0047687	15,057	53,567
	TOBU RAILWAY CO LTD	COMMON STOCK	33,800	770,253
	TOCALO CO LTD	COMMON STOCK	10,500	134,513
	TOD S SPA	COMMON STOCK EUR2.0	3,032	168,574
	TODA CORP	COMMON STOCK	48,000	303,483
	TOEI CO LTD	COMMON STOCK	1,100	167,556
	TOENEC CORP	COMMON STOCK	1,400	41,095
	TOHO BANK LTD/THE	COMMON STOCK	37,300	68,672
	TOHO CO LTD	COMMON STOCK	18,900	808,413

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	TOHO GAS CO LTD	COMMON STOCK	12,500	317,799
	TOHO HOLDINGS CO LTD	COMMON STOCK	9,200	140,221
	TOHO TITANIUM CO LTD	COMMON STOCK	5,400	44,236
	TOHOKU ELECTRIC POWER CO INC	COMMON STOCK	78,800	559,592
	TOKAI CARBON CO LTD	COMMON STOCK	35,600	373,509
	TOKAI CARBON KOREA CO LTD	COMMON STOCK KRW500.	794	98,850
	TOKAI CORP/GIFU	COMMON STOCK	4,700	80,615
	TOKAI HOLDINGS CORP	COMMON STOCK	18,000	135,840
	TOKAI RIKA CO LTD	COMMON STOCK	9,400	126,376
	TOKAI TOKYO FINANCIAL HOLDIN	COMMON STOCK	51,100	175,154
	TOKEN CORP	COMMON STOCK	1,240	101,769
	TOKIO MARINE HOLDINGS INC	COMMON STOCK	105,900	5,878,810
	TOKUSHU TOKAI PAPER CO LTD	COMMON STOCK	1,500	53,670
	TOKUYAMA CORP	COMMON STOCK	12,800	203,211
	TOKYO CENTURY CORP	COMMON STOCK	7,500	363,484
	TOKYO ELECTRIC POWER COMPANY	COMMON STOCK	263,000	679,914
	TOKYO ELECTRON LTD	COMMON STOCK	25,200	14,410,210
	TOKYO GAS CO LTD	COMMON STOCK	63,500	1,140,124
	TOKYO OHKA KOGYO CO LTD	COMMON STOCK	5,800	342,546
	TOKYO SEIMITSU CO LTD	COMMON STOCK	6,900	303,475
	TOKYO STEEL MFG CO LTD	COMMON STOCK	15,800	188,962
	TOKYO TATEMONO CO LTD	COMMON STOCK	32,400	472,743
	TOKYOTOKEIBA CO LTD	COMMON STOCK	2,900	107,226
	TOKYU CONSTRUCTION CO LTD	COMMON STOCK	23,560	135,933
	TOKYU CORP	COMMON STOCK	86,000	1,141,254
	TOKYU FUDOSAN HOLDINGS CORP	COMMON STOCK	105,300	588,028
	TOKYU REIT INC	REIT	163	280,063
	TOLY BREAD CO LTD A	COMMON STOCK CNY1.0	8,260	36,789
	TOMONY HOLDINGS INC	COMMON STOCK	24,900	68,557
	TOMRA SYSTEMS ASA	COMMON STOCK NOK1.	20,558	1,470,157
	TOMTOM NV	COMMON STOCK EUR.2	17,107	175,819
	TOMY COMPANY LTD	COMMON STOCK	16,800	160,350
	TONG HSING ELECTRONIC INDUST	COMMON STOCK TWD10.	41,455	443,385
	TONG REN TANG TECHNOLOGIES H	COMMON STOCK CNY1.0	168,000	180,588
	TONG YANG INDUSTRY	COMMON STOCK TWD10.	66,000	78,968
	TONGCHENG TRAVEL HOLDINGS LT	COMMON STOCK USD.0005	105,600	312,215
	TONGDAO LIEPIN GROUP	COMMON STOCK USD.0001	23,600	57,599
	TONGKUN GROUP CO LTD A	COMMON STOCK CNY1.0	24,500	81,468
	TONGWEI CO LTD A	COMMON STOCK CNY1.0	32,200	322,159
	TOP GLOVE CORP BHD	COMMON STOCK MYR.5	724,200	450,121
	TOPAZ ENERGY CORP	COMMON STOCK	11,900	168,163
	TOPCHOICE MEDICAL CORPORAT A	COMMON STOCK CNY1.0	3,500	109,181
	TOPCO SCIENTIFIC CO LTD	COMMON STOCK TWD10.	28,000	159,628
	TOPCON CORP	COMMON STOCK	17,200	247,832

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	TOPDANMARK A/S	COMMON STOCK DKK1.0	7,723	432,472
	TOPPAN INC	COMMON STOCK	47,000	880,067
	TOPRE CORP	COMMON STOCK	9,400	97,231
	TOPSPORTS INTERNATIONAL HOLD	COMMON STOCK HKD.000001	227,000	229,745
	TORAY INDUSTRIES INC	COMMON STOCK	238,700	1,413,444
	TOREX GOLD RESOURCES INC	COMMON STOCK	15,500	161,362
	TORIDOLL HOLDINGS CORP	COMMON STOCK	7,400	159,773
	TORII PHARMACEUTICAL CO LTD	COMMON STOCK	2,400	59,986
	TORM PLC A	COMMON STOCK USD.01	5,132	40,160
	TOROMONT INDUSTRIES LTD	COMMON STOCK	14,004	1,267,860
	TORONTO DOMINION BANK	COMMON STOCK	312,906	24,023,769
	TOSEI CORP	COMMON STOCK	5,000	43,857
	TOSHIBA CORP	COMMON STOCK	69,100	2,838,517
	TOSHIBA TEC CORP	COMMON STOCK	4,800	196,142
	TOSOH CORP	COMMON STOCK	43,900	650,449
	TOTALENERGIES SE	COMMON STOCK EUR2.5	419,669	21,757,711
	TOTETSU KOGYO CO LTD	COMMON STOCK	4,000	87,088
	TOTO LTD	COMMON STOCK	24,000	1,102,703
	TOTVS SA	COMMON STOCK	107,585	549,262
	TOURMALINE OIL CORP	COMMON STOCK	52,200	1,687,724
	TOWA PHARMACEUTICAL CO LTD	COMMON STOCK	4,800	119,392
	TOWER SEMICONDUCTOR LTD	COMMON STOCK ILS15.0	19,586	775,627
	TOWNGAS SMART ENERGY CO LTD	COMMON STOCK HKD.1	361,362	314,286
	TOYO CONSTRUCTION CO LTD	COMMON STOCK	11,900	60,045
	TOYO GOSEI CO LTD	COMMON STOCK	800	108,607
	TOYO INK SC HOLDINGS CO LTD	COMMON STOCK	6,200	103,652
	TOYO SEIKAN GROUP HOLDINGS L	COMMON STOCK	29,000	345,089
	TOYO SUISAN KAISHA LTD	COMMON STOCK	15,900	671,802
	TOYO TANSO CO LTD	COMMON STOCK	2,100	58,364
	TOYO TIRE CORP	COMMON STOCK	20,400	316,620
	TOYOBO CO LTD	COMMON STOCK	13,600	148,349
	TOYODA GOSEI CO LTD	COMMON STOCK	11,000	239,029
	TOYOTA BOSHOKU CORP	COMMON STOCK	14,300	280,192
	TOYOTA INDUSTRIES CORP	COMMON STOCK	25,300	2,019,359
	TOYOTA MOTOR CORP	COMMON STOCK	1,797,000	33,136,378
	TOYOTA TSUSHO CORP	COMMON STOCK	36,600	1,684,795
	TP ICAP GROUP PLC	COMMON STOCK GBP.25	135,349	280,070
	TPI POLENE PCL	FOREIGN SH. THB1.0 A	755,700	94,109
	TPK HOLDING CO LTD	COMMON STOCK TWD10.	78,000	122,266
	TPR CO LTD	COMMON STOCK	4,000	49,537
	TQM CORP PCL FOREIGN	FOREIGN SH. THB.5 A	8,000	23,230
	TRADA ALAM MINERA TBK PT	COMMON STOCK IDR100.0	4,197,300	14,725
	TRAINLINE PLC	COMMON STOCK GBP.01	78,368	295,338
	TRANCOM CO LTD	COMMON STOCK	1,300	100,933
	TRANSALTA CORP	COMMON STOCK	47,696	530,522
	TRANSALTA RENEWABLES INC	COMMON STOCK	19,600	290,939
	TRANSCEND INFORMATION INC	COMMON STOCK TWD10.0	72,566	191,700

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			Shares/ Par Value	
	TRANSCONTINENTAL INC CL A	COMMON STOCK	11,700	188,123
	TRANSCOSMOS INC	COMMON STOCK	4,500	128,183
	TRANSMISSORA ALIANCA DE UNIT	UNIT	46,000	300,717
	TRANSPORTADORA DE GAS SUR B	COMMON STOCK ARS1.0	3	5
	TRANSURBAN GROUP	STAPLED SECURITY	520,265	5,231,634
	TRAVELSKY TECHNOLOGY LTD H	COMMON STOCK CNY1.0	181,000	304,599
	TRAVIS PERKINS PLC	COMMON STOCK GBP.112051	38,419	807,027
	TRE HOLDINGS CORP	COMMON STOCK	7,100	108,788
	TREASURY WINE ESTATES LTD	COMMON STOCK	132,297	1,191,887
	TRELLEBORG AB B SHS	COMMON STOCK SEK25.	43,468	1,133,675
	TREMOR INTERNATIONAL LTD	COMMON STOCK	18,000	134,698
	TREND MICRO INC	COMMON STOCK	23,500	1,298,539
	TRI CHEMICAL LABORATORIES IN	COMMON STOCK	4,400	138,553
	TRICAN WELL SERVICE LTD	COMMON STOCK	63,900	140,320
	TRICON RESIDENTIAL INC	COMMON STOCK	42,700	654,453
	TRIGANO SA	COMMON STOCK EUR4.2568	1,866	362,244
	TRIP.COM GROUP LTD ADR	ADR USD.01	85,400	2,102,548
	TRIPOD TECHNOLOGY CORP	COMMON STOCK TWD10.	76,366	343,033
	TRISURA GROUP LTD	COMMON STOCK	5,600	211,427
	TRITAX BIG BOX REIT PLC	REIT GBP.01	292,944	987,317
	TRL MSCI EMG MKTS CTF	MUTUAL FUNDS	138,715	2,545,562
	TROAX GROUP AB	COMMON STOCK EUR.13	8,527	436,481
	TRUE CORP PCL FOREIGN	FOREIGN SH. THB4.0 A	1,128,300	164,829
	TRULY INTERNATIONAL HOLDINGS	COMMON STOCK HKD.02	306,000	125,356
	TRUSCO NAKAYAMA CORP	COMMON STOCK	7,800	185,000
	TRUST FIBRA UNO	REIT	541,300	572,908
	TRUWORTHS INTERNATIONAL LTD	COMMON STOCK ZAR.00015	88,510	289,808
	TRYG A/S	COMMON STOCK DKK5.0	44,938	1,109,316
	TS TECH CO LTD	COMMON STOCK	14,800	181,752
	TSINGTAO BREWERY CO LTD A	COMMON STOCK CNY1.0	7,600	118,031
	TSINGTAO BREWERY CO LTD H	COMMON STOCK CNY1.0	74,000	880,330
	TSRC CORP	COMMON STOCK TWD10.	122,000	178,316
	TSUBAKI NAKASHIMA CO LTD	COMMON STOCK	7,000	89,310
	TSUBAKIMOTO CHAIN CO	COMMON STOCK	4,200	115,267
	TSUGAMI CORP	COMMON STOCK	10,600	161,021
	TSUKISHIMA KIKAI CO LTD	COMMON STOCK	5,000	49,242
	TSUMURA + CO	COMMON STOCK	10,200	290,113
	TSURUHA HOLDINGS INC	COMMON STOCK	6,600	632,123
	TTW PCL FOREIGN SHARES	FOREIGN SH. THB1.0 A	466,100	159,064
	TTY BIOPHARM CO LTD	COMMON STOCK TWD10.	40,000	99,459
	TUI AG	COMMON STOCK	56,851	177,376
	TUI AG	COMMON STOCK	137,648	419,868
	TULLOW OIL PLC	COMMON STOCK GBP.1	73,779	129,900
	TUNG HO STEEL ENTERPRISE COR	COMMON STOCK TWD10.	179,170	434,358
	TURQUOISE HILL RESOURCES LTD	COMMON STOCK	18,983	312,589
	TV ASAHI HOLDINGS CORP	COMMON STOCK	5,500	68,282

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	TX GROUP AG	COMMON STOCK CHF10.0	805	138,101
	TXC CORP	COMMON STOCK TWD10.	50,000	190,054
	TYMAN PLC	COMMON STOCK GBP.05	33,232	180,901
	TYRO PAYMENTS LTD	COMMON STOCK	17,072	117,389
	U BLOX HOLDING AG	COMMON STOCK CHF15.4	1,501	115,598
	U MING MARINE TRANSPORT CORP	COMMON STOCK TWD10.	127,000	277,195
	UACJ CORP	COMMON STOCK	5,300	122,400
	UAE DIRHAM	FOREIGN CURRENCY	907,974	247,199
	UBE CORP	COMMON STOCK	17,000	294,991
	UBISOFT ENTERTAINMENT	COMMON STOCK EUR.0775	15,633	765,826
	UBS GROUP AG REG	COMMON STOCK CHF.1	623,108	11,184,214
	UCB SA	COMMON STOCK	22,114	2,524,216
	UCHIDA YOKO CO LTD	COMMON STOCK	2,400	109,844
	UK COMMERCIAL PROPERTY REIT	REIT	27,406	134,105
	ULTRA ELECTRONICS HLDGS PLC	COMMON STOCK GBP.05	12,182	524,572
	ULTRAPAR PARTICIPACOES SA	COMMON STOCK	134,000	354,440
	ULVAC INC	COMMON STOCK	7,500	469,034
	UMICORE	COMMON STOCK	35,232	1,435,842
	UMW HOLDINGS BHD	COMMON STOCK	190,800	135,997
	UNI PRESIDENT CHINA HOLDINGS	COMMON STOCK HKD.01	236,000	228,942
	UNI PRESIDENT ENTERPRISES CO	COMMON STOCK TWD10.	892,507	2,213,118
	UNIBAIL RODAMCO WESTFIEL/CDI	CDI	129,300	448,630
	UNIBAIL RODAMCO WESTFIELD	REIT EUR5.0	18,706	1,302,611
	UNICAJA BANCO SA	COMMON STOCK EUR.25	269,799	266,725
	UNICHARM CORP	COMMON STOCK	68,300	2,965,126
	UNICREDIT SPA	COMMON STOCK NPV	370,944	5,703,716
	UNIGROUP GUOXIN MICROELECT A	COMMON STOCK CNY1.0	6,200	218,834
	UNILEVER INDONESIA TBK PT	COMMON STOCK IDR2.0	1,730,400	498,860
	UNILEVER PLC	COMMON STOCK GBP.031111	448,897	24,065,384
	UNIMICRON TECHNOLOGY CORP	COMMON STOCK TWD10.	219,805	1,825,885
	UNION BANK OF TAIWAN	COMMON STOCK TWD10.	292,341	143,570
	UNION TOOL CO	COMMON STOCK	900	31,024
	UNIPAR CARBOCLORO SA PREF B	PREFERENCE	3,300	61,518
	UNIPER SE	COMMON STOCK	15,563	739,338
	UNIPOL GRUPPO SPA	COMMON STOCK	54,818	295,801
	UNIPRO PJSC	COMMON STOCK RUB.4	2,331,000	81,205
	UNIQA INSURANCE GROUP AG	COMMON STOCK	24,861	227,399
	UNISPLENDOR CORP LTD A	COMMON STOCK CNY1.0	25,900	92,816
	UNITE GROUP PLC/THE	REIT GBP.25	54,872	824,049
	UNITED ARROWS LTD	COMMON STOCK	7,400	117,679
	UNITED ELECTRONICS CO	COMMON STOCK	4,987	179,841
	UNITED INTEGRATED SERVICES	COMMON STOCK TWD10.	28,000	183,401

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	UNITED INTERNATIONAL TRANSPO	COMMON STOCK SAR10.	5,915	73,283
	UNITED INTERNET AG REG SHARE	COMMON STOCK	18,373	727,984
	UNITED MALT GRP LTD	COMMON STOCK	39,952	126,759
	UNITED MICROELECTRONICS CORP	COMMON STOCK TWD10.	2,160,021	5,046,497
	UNITED OVERSEAS BANK LTD	COMMON STOCK	202,212	4,036,469
	UNITED RENEWABLE ENERGY CO L	COMMON STOCK TWD10.0	239,606	189,181
	UNITED SUPER MARKETS HOLDING	COMMON STOCK	9,700	89,040
	UNITED TRACTORS TBK PT	COMMON STOCK IDR250.0	372,519	578,603
	UNITED URBAN INVESTMENT CORP	REIT	550	645,767
	UNITED UTILITIES GROUP PLC	COMMON STOCK GBP.05	114,143	1,685,933
	UNITI GROUP LTD	COMMON STOCK	92,828	301,446
	UNIVERSAL ENTERTAINMENT CORP	COMMON STOCK	4,800	101,756
	UNIVERSAL MUSIC GROUP NV	COMMON STOCK EUR10.0	117,400	3,306,265
	UNIVERSAL ROBINA CORP	COMMON STOCK PHP1.	141,090	354,143
	UNIVERSAL SCIENTIFIC INDUS A	COMMON STOCK CNY1.0	5,800	14,596
	UNTRADE HUIYUAN JUICE	COMMON STOCK	462,000	119,703
	UNTRADE MH DEVELOPMENT NPV	COMMON STOCK	78,000	88,301
	UNTRADE.BRIGHTOIL	COMMON STOCK	494,000	95,045
	UOL GROUP LTD	COMMON STOCK	70,218	369,516
	UP FINTECH HOLDING LTD ADR	ADR USD.00001	13,500	66,285
	UPM KYMMENE OYJ	COMMON STOCK	91,598	3,457,848
	UPONOR OYJ	COMMON STOCK	9,423	224,315
	URBAN LOGISTICS REIT PLC	REIT GBP.01	79,564	202,408
	UROGEN PHARMA LTD	COMMON STOCK USD.01	6,200	58,962
	US DOLLAR		2,928,772	2,928,772
	USEN NEXT HOLDINGS CO LTD	COMMON STOCK	2,500	65,022
	USHIO INC	COMMON STOCK	17,300	286,991
	USS CO LTD	COMMON STOCK	39,800	620,801
	UT GROUP CO LTD	COMMON STOCK	4,900	184,061
	UZABASE INC	COMMON STOCK	2,100	26,811
	V ZUG HOLDING AG	COMMON STOCK CHF.27	382	51,550
	VALE SA	COMMON STOCK	692,874	9,709,473
	VALEO	COMMON STOCK EUR1.0	38,782	1,170,891
	VALIANT HOLDING AG REG	COMMON STOCK CHF.5	2,897	289,722
	VALLOUREC SA	COMMON STOCK EUR.02	23,483	235,498
	VALMET OYJ	COMMON STOCK NPV	23,147	984,313
	VALNEVA SE	COMMON STOCK EUR.15	10,867	302,446
	VALOR HOLDINGS CO LTD	COMMON STOCK	5,900	109,960
	VALORA HOLDING AG REG	COMMON STOCK CHF1.0	843	143,933
	VALUE PARTNERS GROUP LTD	COMMON STOCK HKD.1	198,000	98,801
	VALUECOMMERCE CO LTD	COMMON STOCK	3,500	135,883
	VANGUARD INTERNATIONAL SEMI	COMMON STOCK TWD10.	159,691	912,152
	VARTA AG	COMMON STOCK NPV	3,364	437,992

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	VAT GROUP AG	COMMON STOCK CHF.1	4,792	2,369,402
	VECTOR INC	COMMON STOCK	3,400	34,596
	VEIDEKKE ASA	COMMON STOCK NOK.5	19,759	296,556
	VENTURE CORP LTD	COMMON STOCK	54,200	736,708
	VENUS MEDTECH HANGZHOU INC H	COMMON STOCK CNY1.0	36,500	138,594
	VEOLIA ENVIRONNEMENT	COMMON STOCK EUR5.0	107,787	4,106,628
	VERALLIA	COMMON STOCK EUR1.0	5,262	185,210
	VERBIO VEREINIGTE BIOENERGI	COMMON STOCK	3,748	256,861
	VERBUND AG	COMMON STOCK	12,609	1,421,475
	VERMILION ENERGY INC	COMMON STOCK	26,083	328,322
	VESTAS WIND SYSTEMS A/S	COMMON STOCK DKK.2	168,975	5,103,522
	VESUVIUS PLC	COMMON STOCK GBP.1	37,236	226,525
	VETROPACK HOLDING REGISTERED	COMMON STOCK CHF1.0	2,224	140,521
	VGP	COMMON STOCK EUR55.0	1,421	413,420
	VIA S/A	COMMON STOCK	127,150	119,235
	VIBRA ENERGIA SA	COMMON STOCK	129,300	495,987
	VICAT	COMMON STOCK EUR4.0	4,252	173,911
	VICINITY CENTRES	REIT	630,796	776,551
	VICTORIA GOLD CORP	COMMON STOCK	5,800	65,432
	VICTORIA PLC	COMMON STOCK GBP.05	4,692	176,897
	VICTREX PLC	COMMON STOCK GBP.01	14,860	493,318
	VIENNA INSURANCE GROUP AG	COMMON STOCK	7,731	218,417
	VIFOR PHARMA AG	COMMON STOCK CHF.01	8,245	1,476,371
	VILLAGE FARMS INTERNATIONAL	COMMON STOCK	21,800	141,996
	VILMORIN + CIE	COMMON STOCK EUR15.25	980	59,926
	VINA CONCHA Y TORO S.A.	COMMON STOCK	142,191	218,678
	VINCI SA	COMMON STOCK EUR2.5	88,945	9,732,419
	VINDA INTERNATIONAL HOLDINGS	COMMON STOCK HKD.1	112,000	272,966
	VINYTHAI PUBLIC CO LTD			
	FOREI	FOREIGN SH. THB6.0 A	78,900	90,934
	VIPSHOP HOLDINGS LTD ADR	ADR USD.0001	80,800	678,720
	VIRBAC SA	COMMON STOCK EUR1.25	781	376,149
	VIRGIN MONEY UK PLC	COMMON STOCK GBP.1	54,325	130,378
	VIRGIN MONEY UK PLC CDI	CDI	170,674	410,028
	VISCOFAN SA	COMMON STOCK EUR.7	6,748	435,628
	VISION INC/TOKYO JAPAN	COMMON STOCK	10,300	103,469
	VISIONAL INC	COMMON STOCK	2,100	177,105
	VISTA LAND + LIFESCAPES INC	COMMON STOCK PHP1.0	2,646,600	183,206
	VISTRY GROUP PLC	COMMON STOCK GBP.5	29,983	604,829
	VITASOY INTL HOLDINGS LTD	COMMON STOCK	108,000	218,171
	VITESCO TECHNOLOGIES GROUP A	COMMON STOCK	3,739	183,224
	VITROLIFE AB	COMMON STOCK SEK1.02	7,809	479,507
	VITROX CORP BHD	COMMON STOCK	14,400	68,860
	VIVA ENERGY GROUP LTD	COMMON STOCK	161,053	275,242
	VIVENDI SE	COMMON STOCK EUR5.5	117,400	1,793,028
	VK CO LTD	GDR USD.000005	19,533	226,107
	VNET GROUP INC ADR	ADR USD.00001	20,800	187,824

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	VOBILE GROUP LTD PARALLEL	COMMON STOCK USD.000025	199,000	157,978
	VODACOM GROUP LTD	COMMON STOCK	109,991	926,204
	VODAFONE GROUP PLC	COMMON STOCK USD.2095238	4,594,715	6,992,221
	VOESTALPINE AG	COMMON STOCK	22,522	820,082
	VOLEX PLC	COMMON STOCK GBP.25	20,158	94,079
	VOLKSWAGEN AG	COMMON STOCK	5,818	1,709,276
	VOLKSWAGEN AG PREF	PREFERENCE	31,419	6,342,197
	VOLTALIA SA REGR	COMMON STOCK EUR5.7	4,075	90,903
	VOLTRONIC POWER TECHNOLOGY	COMMON STOCK TWD10.0	11,025	616,591
	VOLUTION GROUP PLC	COMMON STOCK GBP.01	33,517	253,216
	VOLVO AB A SHS	COMMON STOCK SEK1.26	34,006	793,375
	VOLVO AB B SHS	COMMON STOCK SEK1.26	244,914	5,635,644
	VONOVIA SE	COMMON STOCK	124,773	6,881,657
	VONTOBEL HOLDING AG REG	COMMON STOCK CHF1.0	5,047	441,636
	VOPAK	COMMON STOCK EUR.5	12,948	453,455
	VOSSLOH AG	COMMON STOCK	1,493	76,670
	VSTECs HOLDINGS LTD	COMMON STOCK HKD.1	110,000	103,158
	VTB BANK JSC GDR REG S	GDR	397,993	499,825
	VTB BANK SPON GDR 144A	GDR	136,000	171,360
	VTECH HOLDINGS LTD	COMMON STOCK USD.05	29,000	227,523
	VUKILE PROPERTY FUND LTD	REIT	169,620	131,381
	VULCAN ENERGY RESOURCES LTD	COMMON STOCK	14,679	110,967
	VZ HOLDING AG	COMMON STOCK CHF.25	2,485	266,009
	WACKER CHEMIE AG	COMMON STOCK	2,659	397,697
	WACKER NEUSON SE	COMMON STOCK	5,390	154,699
	WACOAL HOLDINGS CORP	COMMON STOCK	7,600	140,918
	WACOM CO LTD	COMMON STOCK	26,100	207,640
	WAFER WORKS CORP	COMMON STOCK TWD10.	64,839	199,083
	WAKITA + CO LTD	COMMON STOCK	5,700	53,266
	WALLBRIDGE MINING CO LTD	COMMON STOCK	86,500	27,392
	WALLENIUS WILHELMSSEN ASA	COMMON STOCK NOK.52	33,243	190,422
	WALLENSTAM AB B SHS	COMMON STOCK SEK.5	22,669	420,643
	WALMART DE MEXICO SAB DE CV	COMMON STOCK	902,364	3,360,771
	WALSIN LIHWA CORP	COMMON STOCK TWD10.	471,696	450,472
	WALSIN TECHNOLOGY CORP	COMMON STOCK TWD10.	55,000	331,057
	WALVAX BIOTECHNOLOGY CO A	COMMON STOCK CNY1.0	28,100	247,753
	WAN HAI LINES LTD	COMMON STOCK TWD10.	104,500	750,468
	WANHUA CHEMICAL GROUP CO A	COMMON STOCK CNY1.0	34,198	541,806
	WANT WANT CHINA HOLDINGS LTD	COMMON STOCK USD.02	1,046,000	960,630
	WARBA BANK KSCP	COMMON STOCK	169,613	153,543
	WAREHOUSE REIT PLC	REIT	61,528	147,323
	WAREHOUSES DE PAUW SCA	REIT	23,584	1,131,563
	WARTSILA OYJ ABP	COMMON STOCK	76,162	1,059,457
	WASHINGTON H. SOUL PATTINSON	COMMON STOCK	36,584	788,663
	WASKITA KARYA PERSERO TBK PT	COMMON STOCK IDR100.0	3,113,500	138,691

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	WASKITA KARYA PERSERO TBK PT	RIGHT	4,425,853	4,037
	WATKIN JONES PLC	COMMON STOCK GBP.01	34,988	123,801
	WAYPOINT REIT	REIT	94,002	256,853
	WDB HOLDINGS CO LTD	COMMON STOCK	1,600	43,007
	WEALTHNAVI INC	COMMON STOCK	3,800	67,428
	WEATHERNEWS INC	COMMON STOCK	900	75,195
	WEBJET LTD	COMMON STOCK	64,797	243,701
	WEBUILD SPA	COMMON STOCK	67,582	159,812
	WEBUILD SPA	WARRANT	1,208	1,305
	WEG SA	COMMON STOCK	291,280	1,724,138
	WEIBO CORP SPON ADR	ADR USD.00025	10,160	314,757
	WEICHAI POWER CO LTD A	COMMON STOCK CNY1.0	49,700	139,488
	WEICHAI POWER CO LTD H	COMMON STOCK CNY1.0	421,200	824,487
	WEIHAI GUANGWEI COMPOSITES A	COMMON STOCK CNY1.0	6,900	91,578
	WEIMOB INC	COMMON STOCK USD.0001	212,000	213,552
	WEIR GROUP PLC/THE	COMMON STOCK GBP.125	44,554	1,028,559
	WELCIA HOLDINGS CO LTD	COMMON STOCK	17,400	541,806
	WELL HEALTH TECHNOLOGIES COR	COMMON STOCK	18,400	71,523
	WEMADE CO LTD	COMMON STOCK KRW500.0	3,111	462,530
	WENDEL	COMMON STOCK EUR4.0	4,337	519,401
	WENS FOODSTUFFS GROUP CO A	COMMON STOCK CNY1.0	69,360	209,601
	WERELDHAVE NV	REIT EUR1.0	9,276	135,050
	WESDOME GOLD MINES LTD	COMMON STOCK	25,500	232,360
	WESFARMERS LTD	COMMON STOCK	194,972	8,407,172
	WEST AFRICAN RESOURCES LTD	COMMON STOCK	81,212	152,689
	WEST CHINA CEMENT LTD	COMMON STOCK GBP.002	450,000	80,252
	WEST FRASER TIMBER CO LTD	COMMON STOCK	16,164	1,544,291
	WEST HOLDINGS CORP	COMMON STOCK	3,510	173,861
	WEST JAPAN RAILWAY CO	COMMON STOCK	36,400	1,517,088
	WESTERN AREAS LTD	COMMON STOCK	41,729	104,236
	WESTERN SECURITIES CO LTD A	COMMON STOCK CNY1.0	19,300	24,435
	WESTERN SUPERCONDUCTING TE A	COMMON STOCK CNY1.0	4,484	68,244
	WESTGOLD RESOURCES LTD	COMMON STOCK NPV	57,726	85,670
	WESTON (GEORGE) LTD	COMMON STOCK	13,246	1,537,947
	WESTONE INFORMATION INDUST A	COMMON STOCK CNY1.0	8,600	75,530
	WESTPAC BANKING CORP	COMMON STOCK	632,234	9,822,736
	WESTPORT FUEL SYSTEMS INC	COMMON STOCK	46,700	111,586
	WESTPORTS HOLDINGS BHD	COMMON STOCK	295,600	287,384
	WESTSHORE TERMINALS INVESTME	COMMON STOCK	9,100	193,217
	WESTWING GROUP SE	COMMON STOCK	1,939	48,796
	WETHERSPOON (J.D.) PLC	COMMON STOCK GBP.02	12,942	168,369
	WH GROUP LTD	COMMON STOCK USD.0001	1,408,960	883,940
	WH SMITH PLC	COMMON STOCK GBP.22	20,644	412,288
	WHA CORP PCL NVDR	NVDR THB.1	2,128,700	223,816

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		Shares/ Par Value		
	WHA UTILITIES AND POWER FORE	FOREIGN SH. THB1.0 A	724,900	88,537
	WHARF HOLDINGS LTD	COMMON STOCK	364,650	1,120,033
	WHARF REAL ESTATE INVESTMENT	COMMON STOCK HKD.1	267,650	1,359,814
	WHEATON PRECIOUS METALS CORP	COMMON STOCK	78,816	3,386,876
	WHITBREAD PLC	COMMON STOCK GBP.767974	34,459	1,392,792
	WHITECAP RESOURCES INC	COMMON STOCK	101,900	604,228
	WHITEHAVEN COAL LTD	COMMON STOCK	131,170	299,280
	WICKES GROUP PLC	COMMON STOCK GBP.1	43,049	137,984
	WIENERBERGER AG	COMMON STOCK	22,786	836,705
	WIHLBORGS FASTIGHETER AB	COMMON STOCK SEK2.5	20,264	458,529
	WILL SEMICONDUCTOR CO LTD A	COMMON STOCK CNY1.0	6,300	429,023
	WILMAR INTERNATIONAL LTD	COMMON STOCK	350,700	1,077,750
	WILSON BAYLY HOLMES OVCON	COMMON STOCK ZAR.01	9,229	65,513
	WIN SEMICONDUCTORS CORP	COMMON STOCK TWD10.0	77,000	1,038,542
	WINBOND ELECTRONICS CORP	COMMON STOCK TWD10.	641,477	783,869
	WINGTECH TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	10,300	208,924
	WINNING HEALTH TECHNOLOGY A	COMMON STOCK CNY1.0	84,500	222,165
	WINPAK LTD	COMMON STOCK	6,000	176,559
	WISETECH GLOBAL LTD	COMMON STOCK	23,222	1,054,599
	WISTRON CORP	COMMON STOCK TWD10.	486,374	511,973
	WISTRON NEWEB CORP	COMMON STOCK TWD10.	52,000	146,255
	WITHSECURE OYJ	COMMON STOCK	16,351	92,354
	WIWYNN CORP	COMMON STOCK TWD10.0	14,000	562,556
	WIX.COM LTD	COMMON STOCK ILS.01	9,100	1,435,889
	WOLTERS KLUWER	COMMON STOCK EUR.12	46,931	5,509,761
	WONIK IPS CO LTD	COMMON STOCK KRW500.0	7,988	281,958
	WOODSIDE PETROLEUM LTD	COMMON STOCK	171,126	2,731,459
	WOOLWORTHS GROUP LTD	COMMON STOCK	216,882	5,994,867
	WOOLWORTHS HOLDINGS LTD	COMMON STOCK	171,458	557,214
	WOORI FINANCIAL GROUP INC	COMMON STOCK KRW5000.0	86,387	921,583
	WORKSPACE GROUP PLC	REIT GBP1.0	23,265	254,971
	WORLDLINE SA	COMMON STOCK EUR.68	40,874	2,275,085
	WORLEY LTD	COMMON STOCK	60,410	467,789
	WPG HOLDINGS LTD	COMMON STOCK TWD10.	268,451	509,805
	WPP PLC	COMMON STOCK GBP.1	209,789	3,173,153
	WSP GLOBAL INC	COMMON STOCK	19,000	2,980,333
	WT MICROELECTRONICS CO LTD	COMMON STOCK TWD10.	66,723	176,919
	WUESTENROT + WUERTTEMBERG	COMMON STOCK	4,374	87,450
	WUHAN GUIDE INFRARED CO LT A	COMMON STOCK CNY1.0	85,204	323,619
	WULIANGYE YIBIN CO LTD A	COMMON STOCK CNY1.0	42,280	1,476,962
	WUS PRINTED CIRCUIT KUNSHA A	COMMON STOCK CNY1.0	20,680	53,794
	WUXI APPTec CO LTD A	COMMON STOCK CNY1.0	26,880	500,150
	WUXI APPTec CO LTD H	COMMON STOCK CNY1.0	56,630	980,649

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	WUXI BIOLOGICS CAYMAN INC	COMMON STOCK USD.00001	572,000	6,800,108
	WUXI LEAD INTELLIGENT EQUI A	COMMON STOCK CNY1.0	58,560	683,179
	WUXI SHANGJI AUTOMATION CO A	COMMON STOCK CNY1.0	2,800	73,339
	WYNN MACAU LTD	COMMON STOCK HKD.001	276,800	226,209
	X 5 RETAIL GROUP NV REGS GDR	GDR EUR1.0	23,929	631,967
	X FAB SILICON FOUNDRIES SE XCMG CONSTRUCTION MACHIN A	COMMON STOCK	10,048	104,220
	XD INC	COMMON STOCK CNY1.0	85,300	80,198
	XERO LTD	COMMON STOCK USD.0001	30,800	156,239
	XIABUXIABU CATERING MANAGEME	COMMON STOCK	20,492	2,318,320
	XIAMEN FARATRONIC CO LTD A	COMMON STOCK USD.000025	64,500	50,374
	XIAOMI CORP CLASS B	COMMON STOCK CNY1.0	2,300	83,919
	XINJIANG GOLDWIND SCI+TEC H	COMMON STOCK USD.0000025	2,425,200	5,885,696
	XINJIANG GOLDWIND SCI+TECH A	COMMON STOCK CNY1.0	112,600	220,027
	XINTEC INC	COMMON STOCK CNY1.0	37,600	97,169
	XINYI GLASS HOLDINGS LTD	COMMON STOCK TWD10.0	28,000	144,189
	XINYI SOLAR HOLDINGS LTD	COMMON STOCK HKD.1	307,580	770,297
	XPENG INC ADR	COMMON STOCK HKD.1	923,841	1,568,678
	XTEP INTERNATIONAL HOLDINGS	ADR USD.00001	65,100	3,276,483
	XVIVO PERFUSION AB	COMMON STOCK HKD.01	189,866	316,638
	YA MAN LTD	COMMON STOCK	3,935	120,336
	YADEA GROUP HOLDINGS LTD	COMMON STOCK	4,900	40,797
	YAGEO CORPORATION	COMMON STOCK USD.00001	192,000	374,491
	YAKULT HONSHA CO LTD	COMMON STOCK TWD10.	63,458	1,096,548
	YAMABIKO CORP	COMMON STOCK	21,700	1,129,171
	YAMADA HOLDINGS CO LTD	COMMON STOCK	5,600	60,598
	YAMAGUCHI FINANCIAL GROUP IN	COMMON STOCK	122,900	419,462
	YAMAHA CORP	COMMON STOCK	35,400	206,806
	YAMAHA MOTOR CO LTD	COMMON STOCK	22,800	1,122,769
	YAMAMA CEMENT CO	COMMON STOCK	49,800	1,193,307
	YAMANA GOLD INC	COMMON STOCK SAR10.0	16,830	116,515
	YAMATO HOLDINGS CO LTD	COMMON STOCK	164,581	693,165
	YAMATO KOGYO CO LTD	COMMON STOCK	48,900	1,145,489
	YAMAZAKI BAKING CO LTD	COMMON STOCK	7,300	236,164
	YAMAZEN CORP	COMMON STOCK	24,000	318,468
	YANBU CEMENT CO	COMMON STOCK	13,700	128,026
	YANBU NATIONAL PETROCHEMICAL	COMMON STOCK SAR10.	13,090	126,194
	YANDEX NV A	COMMON STOCK EUR.01	42,933	784,572
	YANG MING MARINE TRANSPORT	COMMON STOCK	51,713	3,128,637
	YANGZIJIANG SHIPBUILDING	COMMON STOCK TWD10.	272,107	1,190,602
	YANKUANG ENERGY GROUP CO A	COMMON STOCK	466,500	464,126
		COMMON STOCK CNY1.0	24,900	91,976

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	YANKUANG ENERGY GROUP CO H	COMMON STOCK CNY1.0	400,800	796,875
	YANLORD LAND GROUP LTD	COMMON STOCK	124,500	102,455
	YAOKO CO LTD	COMMON STOCK	3,300	200,042
	YARA INTERNATIONAL ASA	COMMON STOCK NOK1.7	32,806	1,655,091
	YASKAWA ELECTRIC CORP	COMMON STOCK	41,300	2,023,142
	YDUQS PARTICIPACOES SA	COMMON STOCK	66,100	243,858
	YEAHKA LTD	COMMON STOCK USD.00003	34,400	114,946
	YEALINK NETWORK TECHNOLOGY A	COMMON STOCK CNY1.0	14,250	182,107
	YELLOW HAT LTD	COMMON STOCK	5,500	78,954
	YFY INC	COMMON STOCK TWD10.	200,000	256,518
	YIFENG PHARMACY CHAIN CO L A	COMMON STOCK CNY1.0	9,646	83,398
	YIHAI INTERNATIONAL HOLDING	COMMON STOCK USD.00001	101,000	466,903
	YIHAI KERRY ARAWANA HOLDIN A	COMMON STOCK CNY1.0	12,800	126,404
	YINSON HOLDINGS BHD	COMMON STOCK	190,800	274,684
	YIT OYJ	COMMON STOCK	23,548	115,498
	YODOGAWA STEEL WORKS LTD	COMMON STOCK	3,600	79,569
	YOKOGAWA BRIDGE HOLDINGS COR	COMMON STOCK	5,400	102,986
	YOKOGAWA ELECTRIC CORP	COMMON STOCK	38,500	693,514
	YOKOHAMA RUBBER CO LTD	COMMON STOCK	22,000	352,142
	YOKOREI CO LTD	COMMON STOCK	8,200	59,462
	YOKOWO CO LTD	COMMON STOCK	2,500	64,266
	YONEX CO LTD	COMMON STOCK	16,800	128,247
	YONGHUI SUPERSTORES CO LTD A	COMMON STOCK CNY1.0	113,000	71,805
	YONGXING SPECIAL MATERIALS A	COMMON STOCK CNY1.0	4,100	95,280
	YONYOU NETWORK TECHNOLOGY A	COMMON STOCK CNY1.0	29,120	163,724
	YOSHINOYA HOLDINGS CO LTD	COMMON STOCK	12,100	243,684
	YOUGOV PLC	COMMON STOCK GBP.002	17,908	386,386
	YOUNG + CO S BREWERY PLC A	COMMON STOCK GBP.125	3,787	79,651
	YOUNGONE CORP	COMMON STOCK KRW500.0	8,486	311,487
	YPSOMED HOLDING AG REG	COMMON STOCK CHF14.15	538	109,723
	YTO EXPRESS GROUP CO LTD A	COMMON STOCK CNY1.0	34,800	91,009
	YUAN RENMINBI	FOREIGN CURRENCY	43,737,663	6,862,586
	YUANTA FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,931,705	1,763,990
	YUANTA SECURITIES KOREA	COMMON STOCK KRW5000.0	41,698	140,181
	YUASA TRADING CO LTD	COMMON STOCK	1,800	46,569
	YUE YUEN INDUSTRIAL HLDG	COMMON STOCK HKD.25	143,238	239,732
	YUEXIU PROPERTY CO LTD	COMMON STOCK	362,400	319,363
	YUEXIU REAL ESTATE INVESTMEN	REIT	275,000	113,946
	YUEXIU REAL ESTATE INVESTMENT	RIGHTS	101,749	131

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	YUEXIU TRANSPORT			
	INFRASTRUCT	COMMON STOCK HKD.1	472,799	280,192
	YUHAN CORP	COMMON STOCK KRW1000.0	12,474	651,444
	YULON MOTOR COMPANY	COMMON STOCK TWD10.	100,763	152,287
	YUM CHINA HOLDINGS INC	COMMON STOCK USD.01	70,900	3,533,656
	YUNDA HOLDING CO LTD A	COMMON STOCK CNY1.0	47,190	151,456
	YUNGJIN PHARMACEUTICAL			
	CO	COMMON STOCK KRW500.	27,349	121,511
	YUNGTAY ENGINEERING CO			
	LTD	COMMON STOCK TWD10.0	11,000	25,604
	YUNNAN BAIYAO GROUP CO			
	LTD A	COMMON STOCK CNY1.0	13,900	228,191
	YUNNAN ENERGY NEW			
	MATERIAL A	COMMON STOCK CNY1.0	9,000	353,204
	YURTEC CORP	COMMON STOCK	6,500	37,935
	YUZHOU GROUP HOLDINGS CO			
	LTD	COMMON STOCK HKD.1	626,314	51,420
	Z ENERGY LTD	COMMON STOCK	81,890	199,070
	Z HOLDINGS CORP	COMMON STOCK	456,600	2,646,759
	ZAI LAB LTD ADR	ADR USD.00006	11,700	810,768
	ZALANDO SE	COMMON STOCK	37,596	3,045,248
	ZARDOYA OTIS SA	COMMON STOCK EUR.1	32,129	259,758
	ZEAL NETWORK SE	COMMON STOCK	2,284	103,353
	ZEALAND PHARMA A/S	COMMON STOCK DKK1.	4,763	105,158
	ZEHNDER GROUP AG RG	COMMON STOCK CHF.05	1,575	160,342
	ZENKOKU HOSHO CO LTD	COMMON STOCK	9,500	413,370
	ZENRIN CO LTD	COMMON STOCK	5,400	46,569
	ZENSHO HOLDINGS CO LTD	COMMON STOCK	16,900	396,407
	ZEON CORP	COMMON STOCK	24,000	276,613
	ZEPP HEALTH CORP ADR	ADR USD.0001	4,100	20,705
	ZERIA PHARMACEUTICAL CO			
	LTD	COMMON STOCK	4,900	83,488
	ZHANGZHOU PIENZEHUANG			
	PHA A	COMMON STOCK CNY1.0	5,000	418,400
	ZHAOJIN MINING INDUSTRY H	COMMON STOCK CNY1.0	309,000	264,028
	ZHEJIANG CENTURY			
	HUATONG A	COMMON STOCK CNY1.0	75,700	99,714
	ZHEJIANG CHINT ELECTRICS A	COMMON STOCK CNY1.0	23,376	197,737
	ZHEJIANG DAHUA			
	TECHNOLOGY A	COMMON STOCK CNY1.0	32,600	120,083
	ZHEJIANG DINGLI			
	MACHINERY A	COMMON STOCK CNY1.0	4,060	51,114
	ZHEJIANG EXPRESSWAY CO H	COMMON STOCK CNY1.0	336,000	299,539
	ZHEJIANG HANGKE			
	TECHNOLOGY A	COMMON STOCK CNY1.0	4,092	69,046
	ZHEJIANG HUAYOU COBALT			
	CO A	COMMON STOCK CNY1.0	12,300	212,869
	ZHEJIANG JINGSHENG			
	MECHANI A	COMMON STOCK CNY1.0	13,100	142,580
	ZHEJIANG JIUZHOU			
	PHARMACEU A	COMMON STOCK CNY1.0	8,500	75,078
	ZHEJIANG JUHUA CO A	COMMON STOCK CNY1.0	25,500	51,672
	ZHEJIANG LONGSHENG GROUP			
	C A	COMMON STOCK CNY1.0	35,400	70,184

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		Shares/ Par Value		
	ZHEJIANG NHU CO LTD A	COMMON STOCK CNY1.0	28,080	137,098
	ZHEJIANG SANHUA INTELLIGEN A	COMMON STOCK CNY1.0	39,130	155,222
	ZHEJIANG SEMIR GARMENT CO A	COMMON STOCK CNY1.0	53,600	64,945
	ZHEJIANG SUPOR CO LTD A	COMMON STOCK CNY1.0	6,000	58,552
	ZHEJIANG WEIMING ENVIRONME A	COMMON STOCK CNY1.0	12,800	73,411
	ZHEJIANG WOLWO BIO PHARMAC A	COMMON STOCK CNY1.0	2,500	22,457
	ZHEJIANG YONGTAI TECH A	COMMON STOCK CNY1.0	8,900	71,555
	ZHEN DING TECHNOLOGY HOLDING	COMMON STOCK TWD10.	82,000	297,179
	ZHENRO PROPERTIES GROUP LTD	COMMON STOCK USD.00001	277,000	131,826
	ZHESHANG SECURITIES CO LTD A	COMMON STOCK CNY1.0	39,400	81,528
	ZHONGAN ONLINE P+C INSURAN H	COMMON STOCK CNY1.0	55,400	192,744
	ZHONGJI INNOLIGHT CO LTD A	COMMON STOCK CNY1.0	8,100	54,001
	ZHONGSHENG GROUP HOLDINGS	COMMON STOCK HKD.0001	101,500	792,251
	ZHONGTAI SECURITIES CO LTD A	COMMON STOCK CNY1.0	58,400	91,377
	ZHOU HEI YA INTERNATIONAL HO	COMMON STOCK USD.000001	108,000	81,471
	ZHUZHOU CRRC TIMES ELECTRIC	COMMON STOCK CNY1.0	111,000	642,917
	ZHUZHOU KIBING GROUP CO LT A	COMMON STOCK CNY1.0	27,300	73,124
	ZIGNAGO VETRO SPA	COMMON STOCK EUR.1	2,240	43,810
	ZIJIN MINING GROUP CO LTD A	COMMON STOCK CNY.1	143,400	318,401
	ZIJIN MINING GROUP CO LTD H	COMMON STOCK CNY.1	1,227,000	1,461,438
	ZIM INTEGRATED SHIPPING SERV	COMMON STOCK	7,800	459,128
	ZINUS INC	KRW5000	1,615	104,547
	ZIP CO LTD	COMMON STOCK	56,654	239,909
	ZOJIRUSHI CORP	COMMON STOCK	5,500	68,703
	ZOOMLION HEAVY INDUSTRY H	COMMON STOCK CNY1.0	251,800	158,698
	ZOOMLION HEAVY INDUSTRY S A	COMMON STOCK CNY1.0	69,800	78,518
	ZOZO INC	COMMON STOCK	20,100	625,195
	ZTE CORP A	COMMON STOCK CNY1.0	37,400	196,536
	ZTE CORP H	COMMON STOCK CNY1.0	101,390	350,651
	ZTO EXPRESS CAYMAN INC ADR	ADR USD.0001	69,100	2,077,003
	ZUKEN INC	COMMON STOCK	2,400	76,825
	ZUR ROSE GROUP AG	COMMON STOCK CHF5.75	1,431	369,440
	ZURICH INSURANCE GROUP AG	COMMON STOCK CHF.1	25,573	11,207,430
Total: EXHIBIT B - Total International Stock Market Index Fund				\$5,516,925,453

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2021**Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ <u>Par Value</u>		
	1 800 FLOWERS.COM INC CL A	COMMON STOCK USD.01	17,200	\$ 401,964
	10X GENOMICS INC CLASS A	COMMON STOCK	52,900	7,879,984
	1LIFE HEALTHCARE INC	COMMON STOCK USD.001	72,800	1,279,096
	1ST SOURCE CORP	COMMON STOCK	11,030	547,088
	22ND CENTURY GROUP INC	COMMON STOCK USD.00001	94,300	291,387
	2SEVENTY BIO INC	COMMON STOCK USD.0001	15,300	392,139
	2U INC	COMMON STOCK USD.001	45,700	917,199
	3D SYSTEMS CORP	COMMON STOCK USD.001	75,839	1,633,572
	4D MOLECULAR			
	THERAPEUTICS IN	COMMON STOCK USD.0001	13,100	287,414
	89BIO INC	COMMON STOCK USD.001	4,400	57,508
	8X8 INC	COMMON STOCK USD.001	73,400	1,230,184
	9 METERS BIOPHARMA INC	COMMON STOCK USD.0001	140,000	137,018
	908 DEVICES INC	COMMON STOCK	5,000	129,350
	A MARK PRECIOUS METALS			
	INC	COMMON STOCK USD.01	3,400	207,740
	A10 NETWORKS INC	COMMON STOCK USD.00001	43,400	719,572
	AAON INC	COMMON STOCK USD.004	25,852	2,053,424
	AAR CORP	COMMON STOCK USD1.0	23,300	909,399
	AARON S CO INC/THE	COMMON STOCK USD.5	21,959	541,289
	ABERCROMBIE + FITCH CO CL			
	A	COMMON STOCK USD.01	38,448	1,339,144
	ABM INDUSTRIES INC	COMMON STOCK USD.01	41,500	1,695,275
	ACACIA RESEARCH CORP	COMMON STOCK USD.001	33,100	169,803
	ACADEMY SPORTS +			
	OUTDOORS IN	COMMON STOCK USD.01	48,700	2,137,930
	ACADIA HEALTHCARE CO INC	COMMON STOCK USD.01	55,555	3,372,189
	ACADIA PHARMACEUTICALS			
	INC	COMMON STOCK USD.0001	79,178	1,848,015
	ACADIA REALTY TRUST	REIT USD.001	54,407	1,187,705
	ACCEL ENTERTAINMENT INC	COMMON STOCK USD.0001	32,800	427,056
	ACCELERATE DIAGNOSTICS			
	INC	COMMON STOCK	21,492	112,188
	ACCO BRANDS CORP	COMMON STOCK USD.01	46,534	384,371
	ACCOLADE INC	COMMON STOCK	31,400	827,704
	ACCURAY INC	COMMON STOCK USD.001	61,985	295,668
	ACI WORLDWIDE INC	COMMON STOCK USD.005	74,500	2,585,150
	ACLARIS THERAPEUTICS INC	COMMON STOCK USD.00001	27,100	394,034
	ACUIITY BRANDS INC	COMMON STOCK USD.01	22,090	4,676,895
	ACUSHNET HOLDINGS CORP	COMMON STOCK USD.001	23,087	1,225,458
	ACUTUS MEDICAL INC	COMMON STOCK USD.001	6,514	22,213
	ADAGIO THERAPEUTICS INC	COMMON STOCK USD.0001	13,300	96,558
	ADAPTHEALTH CORP	COMMON STOCK	44,800	1,095,808
	ADAPTIVE BIOTECHNOLOGIES	COMMON STOCK USD.0001	68,400	1,919,304
	ADDUS HOMECARE CORP	COMMON STOCK USD.001	10,400	972,504
	ADICET BIO INC	COMMON STOCK USD.0001	13,000	227,370

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		Shares/ Par Value		
	ADIENT PLC	COMMON STOCK USD.001	60,372	2,890,611
	ADT INC	COMMON STOCK USD.01	109,200	918,372
	ADTALEM GLOBAL EDUCATION INC	COMMON STOCK USD.01	31,032	917,306
	ADTRAN INC	COMMON STOCK USD.01	31,737	724,556
	ADVANCED DRAINAGE SYSTEMS IN	COMMON STOCK USD.01	35,400	5,118,493
	ADVANCED ENERGY INDUSTRIES	COMMON STOCK USD.001	24,109	2,195,366
	ADVANSIX INC	COMMON STOCK USD.01	19,129	903,845
	ADVANTAGE SOLUTIONS INC	COMMON STOCK USD.0001	47,700	382,554
	ADVERUM BIOTECHNOLOGIES INC	COMMON STOCK USD.0001	63,100	111,056
	AECOM	COMMON STOCK USD.01	85,270	6,595,635
	AEGLEA BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	29,682	140,990
	AEMETIS INC	COMMON STOCK USD.001	16,300	200,490
	AERIE PHARMACEUTICALS INC	COMMON STOCK USD.001	25,795	181,081
	AEROJET ROCKETDYNE HOLDINGS	COMMON STOCK USD.1	45,526	2,128,796
	AEROVIRONMENT INC	COMMON STOCK USD.0001	14,501	899,497
	AEVA TECHNOLOGIES INC	COMMON STOCK USD.0001	48,100	363,636
	AFC GAMMA INC	REIT USD.01	5,500	125,180
	AFFILIATED MANAGERS GROUP	COMMON STOCK USD.01	25,100	4,129,201
	AFFIMED NV	COMMON STOCK EUR.01	78,246	431,918
	AGCO CORP	COMMON STOCK USD.01	39,200	4,547,984
	AGEAGLE AERIAL SYSTEMS INC	COMMON STOCK USD.001	42,600	66,882
	AGENUS INC	COMMON STOCK USD.01	115,265	371,153
	AGILITI INC	COMMON STOCK USD.0001	14,400	333,504
	AGILON HEALTH INC	COMMON STOCK USD.01	98,800	2,667,600
	AGILYSYS INC	COMMON STOCK USD.3	12,700	564,642
	AGIOS PHARMACEUTICALS INC	COMMON STOCK USD.001	38,491	1,265,199
	AGNC INVESTMENT CORP	REIT USD.01	329,500	4,955,680
	AGREE REALTY CORP	REIT USD.0001	42,940	3,064,198
	AIR LEASE CORP	COMMON STOCK USD.01	66,968	2,961,995
	AIR TRANSPORT SERVICES GROUP	COMMON STOCK USD.01	36,900	1,084,122
	AKEBIA THERAPEUTICS INC	COMMON STOCK USD.0001	101,739	229,930
	AKERO THERAPEUTICS INC	COMMON STOCK USD.0001	13,343	282,204
	AKOIOS INC	COMMON STOCK	9,800	83,300
	AKOUSTIS TECHNOLOGIES INC	COMMON STOCK USD.001	21,488	143,540
	ALAMO GROUP INC	COMMON STOCK USD.1	6,900	1,015,542
	ALARM.COM HOLDINGS INC	COMMON STOCK	29,526	2,504,100
	ALAUNOS THERAPEUTICS INC	COMMON STOCK USD.001	147,144	160,387
	ALBANY INTL CORP CL A	COMMON STOCK USD.001	19,319	1,708,766
	ALBERTSONS COS INC CLASS A	COMMON STOCK USD.01	98,000	2,958,620
	ALBIREO PHARMA INC	COMMON STOCK USD.01	11,900	277,151

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		Shares/ Par Value		
	ALCOA CORP	COMMON STOCK USD.01	117,374	6,993,143
	ALDEYRA THERAPEUTICS INC	COMMON STOCK USD.001	30,600	122,400
	ALECTOR INC	COMMON STOCK USD.0001	38,996	805,267
	ALERUS FINANCIAL CORP	COMMON STOCK USD1.0	8,400	245,952
	ALEXANDER + BALDWIN INC	REIT	45,408	1,139,287
	ALEXANDER S INC	REIT USD1.0	1,314	342,034
	ALIGNMENT HEALTHCARE INC	COMMON STOCK USD.001	16,400	689,022
	ALIGOS THERAPEUTICS INC	COMMON STOCK USD.0001	9,400	111,578
	ALKAMI TECHNOLOGY INC	COMMON STOCK USD.001	17,500	351,050
	ALKERMES PLC	COMMON STOCK USD.01	100,175	2,330,071
	ALLAKOS INC	COMMON STOCK USD.001	22,038	215,752
	ALLEGHANY CORP	COMMON STOCK USD1.0	8,014	5,350,066
	ALLEGHENY TECHNOLOGIES INC	COMMON STOCK USD.1	79,900	1,272,807
	ALLEGIANCE BANCSHARES INC	COMMON STOCK USD1.0	13,101	552,993
	ALLEGIAN T RAVEL CO	COMMON STOCK USD.001	9,040	1,690,842
	ALLEGRO MICROSYSTEMS INC	COMMON STOCK USD.01	25,300	915,354
	ALLETE INC	COMMON STOCK	32,304	2,143,370
	ALLIED MOTION TECHNOLOGIES	COMMON STOCK	7,650	279,149
	ALLISON TRANSMISSION HOLDING	COMMON STOCK USD.01	64,299	2,337,269
	ALLOGENE THERAPEUTICS INC	COMMON STOCK USD.001	37,367	557,516
	ALLOVIR INC	COMMON STOCK	20,500	265,270
	ALLSCRIPTS HEALTHCARE SOLUTI	COMMON STOCK USD.01	77,586	1,431,462
	ALLY FINANCIAL INC	COMMON STOCK USD.01	211,764	10,082,084
	ALNYLAM PHARMACEUTICALS INC	COMMON STOCK USD.01	74,258	12,592,672
	ALPHA + OMEGA SEMICONDUCTOR	COMMON STOCK	13,875	840,270
	ALPHATEC HOLDINGS INC	COMMON STOCK USD.0001	38,716	442,524
	ALTA EQUIPMENT GROUP INC	COMMON STOCK USD.0001	11,400	166,896
	ALTAIR ENGINEERING INC A	COMMON STOCK	30,200	2,335,064
	ALTERYX INC CLASS A	COMMON STOCK	38,320	2,318,360
	ALTICE USA INC A	COMMON STOCK USD.01	130,050	2,104,209
	ALTIMUNE INC	COMMON STOCK USD.0001	20,800	190,528
	ALTO INGREDIENTS INC	COMMON STOCK USD.001	45,700	219,817
	ALTRA INDUSTRIAL MOTION CORP	COMMON STOCK USD.001	40,478	2,087,450
	ALX ONCOLOGY HOLDINGS INC	COMMON STOCK USD.001	12,100	260,029
	AMALGAMATED FINANCIAL CORP	COMMON STOCK USD.01	8,800	147,576
	AMBAC FINANCIAL GROUP INC	COMMON STOCK USD.01	31,400	503,970
	AMBARELLA INC	COMMON STOCK USD.00045	21,951	4,453,638
	AMC ENTERTAINMENT HLDS CL A	COMMON STOCK USD.01	320,147	8,707,998
	AMC NETWORKS INC A	COMMON STOCK	19,449	669,824
	AMDOCS LTD	COMMON STOCK GBP.0001	81,350	6,088,234

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			Shares/ Par Value	
	AMEDISYS INC	COMMON STOCK USD.001	20,179	3,266,577
	AMER NATL			
	BNKSHS/DANVILLE VA	COMMON STOCK USD1.0	8,097	305,095
	AMERANT BANCORP INC	COMMON STOCK USD.1	15,159	523,743
	AMERCO	COMMON STOCK USD.25	5,583	4,054,542
	AMERESCO INC CL A	COMMON STOCK USD.0001	18,663	1,519,915
	AMERICA S CAR MART INC	COMMON STOCK USD.01	4,200	430,080
	AMERICAN ASSETS TRUST INC	REIT USD.01	31,348	1,176,490
	AMERICAN AXLE + MFG HOLDINGS	COMMON STOCK USD.01	78,750	734,738
	AMERICAN CAMPUS COMMUNITIES	REIT USD.01	86,102	4,932,784
	AMERICAN EAGLE OUTFITTERS	COMMON STOCK USD.01	95,075	2,407,299
	AMERICAN EQUITY INVT LIFE HL	COMMON STOCK USD1.0	51,455	2,002,629
	AMERICAN FINANCIAL GROUP INC	COMMON STOCK	42,572	5,845,987
	AMERICAN HOMES 4 RENT A	REIT USD.01	174,735	7,620,193
	AMERICAN NATIONAL GROUP INC	COMMON STOCK USD.01	4,700	887,548
	AMERICAN OUTDOOR BRANDS INC	COMMON STOCK	9,550	190,332
	AMERICAN PUBLIC EDUCATION	COMMON STOCK USD.01	10,000	222,500
	AMERICAN SOFTWARE INC CL A	COMMON STOCK USD.1	20,700	541,719
	AMERICAN STATES WATER CO	COMMON STOCK	22,669	2,344,881
	AMERICAN SUPERCONDUCTOR CORP	COMMON STOCK USD.01	18,900	205,632
	AMERICAN VANGUARD CORP	COMMON STOCK USD.1	19,899	326,145
	AMERICAN WELL CORP CLASS A	COMMON STOCK USD.01	121,600	734,464
	AMERICAN WOODMARK CORP	COMMON STOCK	11,700	762,840
	AMERICOLD REALTY TRUST	REIT USD.01	160,418	5,260,106
	AMERIS BANCORP	COMMON STOCK USD1.0	40,953	2,034,545
	AMERISAFE INC	COMMON STOCK USD.01	11,924	641,869
	AMICUS THERAPEUTICS INC	COMMON STOCK USD.01	164,953	1,905,207
	AMKOR TECHNOLOGY INC	COMMON STOCK USD.001	64,000	1,586,560
	AMMO INC	COMMON STOCK	37,200	202,740
	AMN HEALTHCARE SERVICES INC	COMMON STOCK USD.01	29,417	3,598,582
	AMNEAL PHARMACEUTICALS INC	COMMON STOCK USD.01	71,100	340,569
	AMPHASTAR PHARMACEUTICALS IN	COMMON STOCK USD.0001	23,700	551,973
	AMPIO PHARMACEUTICALS INC	COMMON STOCK USD.0001	40,000	22,800
	AMYRIS INC	COMMON STOCK	104,400	564,804
	ANAPLAN INC	COMMON STOCK USD.0001	88,300	4,048,555

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		Shares/ Par Value		
	ANAPTYSBIO INC	COMMON STOCK USD.001	13,529	470,133
	ANAVEX LIFE SCIENCES CORP	COMMON STOCK USD.001	40,843	708,218
	ANDERSONS INC/THE	COMMON STOCK	22,570	873,685
	ANGIODYNAMICS INC	COMMON STOCK USD.01	25,200	695,016
	ANI PHARMACEUTICALS INC	COMMON STOCK USD.0001	6,964	320,901
	ANIKA THERAPEUTICS INC	COMMON STOCK USD.01	10,100	361,883
	ANNALY CAPITAL			
	MANAGEMENT IN	REIT USD.01	867,188	6,781,410
	ANNEXON INC	COMMON STOCK	18,500	212,565
	ANTARES PHARMA INC	COMMON STOCK USD.01	113,100	403,767
	ANTERIX INC	COMMON STOCK USD.0001	8,100	475,956
	ANTERO MIDSTREAM CORP	COMMON STOCK	202,700	1,962,136
	ANTERO RESOURCES CORP	COMMON STOCK USD.01	176,417	3,087,298
	APARTMENT INCOME REIT CO	REIT USD.01	99,300	5,428,731
	APARTMENT INVT + MGMT			
	CO A	REIT USD.01	96,800	747,296
	APELLIS PHARMACEUTICALS			
	INC	COMMON STOCK USD.0001	44,333	2,096,064
	API GROUP CORP	COMMON STOCK USD.0001	115,300	2,971,281
	APOGEE ENTERPRISES INC	COMMON STOCK USD.333	17,856	859,766
	APOLLO ASSET MANAGEMENT			
	INC	COMMON STOCK	144,500	10,466,135
	APOLLO COMMERCIAL REAL			
	ESTAT	REIT USD.01	88,003	1,158,119
	APOLLO MEDICAL HOLDINGS			
	INC	COMMON STOCK USD.001	23,505	1,727,147
	APPFOLIO INC A	COMMON STOCK USD.0001	11,500	1,392,190
	APPHARVEST INC	COMMON STOCK USD.0001	29,900	116,311
	APPIAN CORP	COMMON STOCK USD.0001	25,200	1,643,292
	APPLE HOSPITALITY REIT INC	REIT NPV	133,276	2,152,407
	APPLIED INDUSTRIAL TECH			
	INC	COMMON STOCK	23,425	2,405,748
	APPLIED MOLECULAR			
	TRANSPORT	COMMON STOCK USD.0001	14,100	197,118
	APPLIED THERAPEUTICS INC	COMMON STOCK USD.0001	10,633	95,165
	APRIA INC	COMMON STOCK USD.01	9,400	306,440
	APTARGROUP INC	COMMON STOCK USD.01	41,151	5,040,174
	APYX MEDICAL CORP	COMMON STOCK USD.001	24,977	320,205
	ARAMARK	COMMON STOCK USD.01	144,009	5,306,732
	ARBOR REALTY TRUST INC	REIT USD.01	81,100	1,485,752
	ARBUTUS BIOPHARMA CORP	COMMON STOCK	50,400	196,056
	ARCBEST CORP	COMMON STOCK USD.01	15,900	1,905,615
	ARCH CAPITAL GROUP LTD	COMMON STOCK USD.01	227,341	10,105,307
	ARCH RESOURCES INC	COMMON STOCK USD.01	10,400	949,728
	ARCHROCK INC	COMMON STOCK USD.01	64,235	480,478
	ARCIMOTO INC	COMMON STOCK	17,500	136,150
	ARCONIC CORP	COMMON STOCK USD.01	65,800	2,172,058
	ARCOSA INC	COMMON STOCK USD.01	30,400	1,602,080
	ARCTURUS THERAPEUTICS			
	HOLDIN	COMMON STOCK USD.001	15,800	584,758
	ARCUS BIOSCIENCES INC	COMMON STOCK USD.0001	29,300	1,185,771
	ARCUTIS BIOTHERAPEUTICS			
	INC	COMMON STOCK USD.0001	14,199	294,487
	ARDAGH GROUP SA	COMMON STOCK EUR.01	12,500	309,375

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	ARDAGH METAL PACKAGING SA	COMMON STOCK USD.01	86,400	779,357
	ARDELYX INC	COMMON STOCK USD.000001	51,755	56,931
	ARENA PHARMACEUTICALS INC	COMMON STOCK USD.0001	37,974	3,529,304
	ARES COMMERCIAL REAL ESTATE	REIT USD.01	24,600	357,684
	ARES MANAGEMENT CORP A	COMMON STOCK	86,400	7,021,728
	ARGAN INC	COMMON STOCK USD.15	10,100	390,769
	ARGO GROUP INTERNATIONAL	COMMON STOCK USD1.0	19,884	1,155,459
	ARKO CORP	COMMON STOCK USD.0001	64,900	569,173
	ARLO TECHNOLOGIES INC	COMMON STOCK USD.001	55,052	577,495
	ARMADA HOFFLER PROPERTIES IN	REIT USD.01	38,700	589,014
	ARMOUR RESIDENTIAL REIT INC	REIT USD.0001	46,869	459,785
	ARMSTRONG WORLD INDUSTRIES	COMMON STOCK USD.01	29,703	3,449,112
	ARRAY TECHNOLOGIES INC	COMMON STOCK USD.001	79,800	1,252,062
	ARROW ELECTRONICS INC	COMMON STOCK USD1.0	42,001	5,639,474
	ARROW FINANCIAL CORP	COMMON STOCK USD1.0	9,518	335,319
	ARROWHEAD PHARMACEUTICALS IN	COMMON STOCK USD.001	63,289	4,196,061
	ARTESIAN RESOURCES CORP CL A	COMMON STOCK USD1.0	5,341	247,449
	ARTISAN PARTNERS ASSET MA A	COMMON STOCK USD.01	37,300	1,776,972
	ARTIVION INC	COMMON STOCK USD.01	25,436	517,623
	ARVINAS INC	COMMON STOCK USD.001	27,499	2,258,768
	ASANA INC CL A	COMMON STOCK USD.00001	46,300	3,451,665
	ASBURY AUTOMOTIVE GROUP	COMMON STOCK USD.01	12,165	2,463,999
	ASENSUS SURGICAL INC	COMMON STOCK USD.001	193,066	214,303
	ASGN INC	COMMON STOCK USD.01	32,452	4,004,577
	ASHFORD HOSPITALITY TRUST	REIT USD.01	13,600	130,560
	ASHLAND GLOBAL HOLDINGS INC	COMMON STOCK	34,570	3,721,806
	ASPEN AEROGELS INC	COMMON STOCK USD.00001	14,500	721,955
	ASPEN TECHNOLOGY INC	COMMON STOCK USD.1	40,600	6,179,320
	ASPIRA WOMEN S HEALTH INC	COMMON STOCK USD.0001	53,800	95,226
	ASSETMARK FINANCIAL HOLDINGS	COMMON STOCK USD.001	11,700	306,657
	ASSOCIATED BANC CORP	COMMON STOCK USD.01	91,622	2,069,741
	ASSURED GUARANTY LTD	COMMON STOCK USD.01	41,758	2,096,252
	ASTEC INDUSTRIES INC	COMMON STOCK USD.2	15,200	1,052,904
	ASTRONICS CORP	COMMON STOCK USD.01	17,405	208,860
	ATARA BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	52,700	830,552
	ATEA PHARMACEUTICALS INC	COMMON STOCK USD.001	40,300	360,282
	ATERIAN INC	COMMON STOCK USD.0001	20,200	83,022
	ATHENE HOLDING LTD CLASS A	COMMON STOCK USD.001	71,621	5,968,178
	ATHENEX INC	COMMON STOCK USD.001	48,947	66,568
	ATHERSYS INC	COMMON STOCK USD.001	122,221	110,317
	ATHIRA PHARMA INC	COMMON STOCK USD.0001	20,000	260,600
	ATKORE INC	COMMON STOCK USD.01	28,949	3,218,839

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	ATLANTIC CAPITAL BANCSHARES	COMMON STOCK	12,300	353,871
	ATLANTIC UNION BANKSHARES CO	COMMON STOCK USD1.33	46,475	1,733,053
	ATLANTICUS HOLDINGS CORP	COMMON STOCK	3,400	242,488
	ATLAS AIR WORLDWIDE HOLDINGS	COMMON STOCK USD.01	17,301	1,628,370
	ATLASSIAN CORP PLC CLASS A	COMMON STOCK USD.1	86,500	32,981,585
	ATN INTERNATIONAL INC	COMMON STOCK USD.01	7,600	303,620
	ATOMERA INC	COMMON STOCK USD.001	11,800	237,416
	ATOSSA THERAPEUTICS INC	COMMON STOCK USD.001	88,400	141,440
	ATRECA INC A	COMMON STOCK USD.0001	20,001	60,603
	ATRICURE INC	COMMON STOCK USD.001	28,100	1,953,793
	ATRION CORPORATION	COMMON STOCK USD.1	999	704,195
	AUDACY INC	COMMON STOCK USD.01	93,600	240,552
	AUTONATION INC	COMMON STOCK USD.01	24,698	2,885,961
	AVALARA INC	COMMON STOCK USD.0001	53,500	6,907,385
	AVALO THERAPEUTICS INC	COMMON STOCK USD.001	23,924	40,671
	AVANGRID INC	COMMON STOCK USD.01	35,938	1,792,587
	AVANOS MEDICAL INC	COMMON STOCK USD.01	30,062	1,042,250
	AVANTOR INC	COMMON STOCK USD.01	363,000	15,785,672
	AVAYA HOLDINGS CORP	COMMON STOCK USD.001	51,632	1,022,314
	AVEANNA HEALTHCARE HOLDINGS	COMMON STOCK USD.01	24,700	182,780
	AVIAT NETWORKS INC	COMMON STOCK USD.01	6,200	198,896
	AVID BIOSERVICES INC	COMMON STOCK USD.001	38,900	1,135,102
	AVID TECHNOLOGY INC	COMMON STOCK USD.01	24,100	784,937
	AVIDITY BIOSCIENCES INC	COMMON STOCK	23,900	568,103
	AVIENT CORP	COMMON STOCK USD.01	56,866	3,181,653
	AVIS BUDGET GROUP INC	COMMON STOCK USD.01	24,920	5,167,660
	AVISTA CORP	COMMON STOCK	43,494	1,848,060
	AVITA MEDICAL INC	COMMON STOCK	15,100	180,898
	AVNET INC	COMMON STOCK USD1.0	62,926	2,594,439
	AVROBIO INC	COMMON STOCK USD.0001	21,804	83,945
	AXALTA COATING SYSTEMS LTD	COMMON STOCK USD1.0	126,620	4,193,654
	AXCELIS TECHNOLOGIES INC	COMMON STOCK USD.001	20,775	1,548,984
	AXIS CAPITAL HOLDINGS LTD	COMMON STOCK USD.0125	48,681	2,651,654
	AXOGEN INC	COMMON STOCK USD.01	24,100	225,817
	AXON ENTERPRISE INC	COMMON STOCK USD.00001	40,200	6,311,400

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	AXONICS INC	COMMON STOCK USD.0001	26,570	1,487,920
	AXOS FINANCIAL INC	COMMON STOCK USD.01	35,100	1,962,441
	AXSOME THERAPEUTICS INC	COMMON STOCK USD.0001	19,502	736,786
	AXT INC	COMMON STOCK USD.001	26,200	230,822
	AZEK CO INC/THE	COMMON STOCK	71,500	3,306,160
	AZENTA INC	COMMON STOCK USD.01	45,993	4,742,338
	AZZ INC	COMMON STOCK USD1.0	16,900	934,401
	B. RILEY FINANCIAL INC	COMMON STOCK USD.0001	11,800	1,048,548
	B+G FOODS INC	COMMON STOCK USD.01	40,000	1,229,200
	BABCOCK + WILCOX ENTERPR	COMMON STOCK USD.01	35,500	320,210
	BADGER METER INC	COMMON STOCK USD1.0	17,955	1,913,285
	BALCHEM CORP	COMMON STOCK USD.0667	20,147	3,396,784
	BALLY S CORP	COMMON STOCK USD.01	20,398	776,348
	BANC OF CALIFORNIA INC	COMMON STOCK USD.01	30,650	601,353
	BANCFIRST CORP	COMMON STOCK USD1.0	10,800	762,048
	BANCO LATINOAMERICANO			
	COME E	COMMON STOCK	19,247	319,500
	BANCORP INC/THE	COMMON STOCK USD1.0	32,708	827,839
	BANDWIDTH INC CLASS A	COMMON STOCK USD.001	13,900	997,464
	BANK FIRST CORP	COMMON STOCK USD1.0	4,030	291,127
	BANK OF HAWAII CORP	COMMON STOCK USD.01	24,703	2,069,123
	BANK OF MARIN BANCORP/CA	COMMON STOCK	7,351	273,678
	BANK OF N.T.			
	BUTTERFIELD+SON	COMMON STOCK BMD1.0	31,700	1,208,087
	BANK OZK	COMMON STOCK	75,359	3,506,454
	BANKUNITED INC	COMMON STOCK USD.01	54,853	2,320,830
	BANNER CORPORATION	COMMON STOCK USD.01	21,900	1,328,673
	BAR HARBOR BANKSHARES	COMMON STOCK USD2.0	10,670	308,683
	BARNES + NOBLE EDUCATION INC	COMMON STOCK USD.01	22,800	155,268
	BARNES GROUP INC	COMMON STOCK USD.01	30,400	1,416,336
	BARRETT BUSINESS SVCS INC	COMMON STOCK USD.01	5,100	352,206
	BEACON ROOFING SUPPLY INC	COMMON STOCK USD.01	34,350	1,969,973
	BEAM THERAPEUTICS INC	COMMON STOCK USD.01	30,970	2,467,999
	BEAUTY HEALTH CO/THE	COMMON STOCK USD.0001	54,700	1,321,552
	BEAZER HOMES USA INC	COMMON STOCK USD.001	22,037	511,699
	BED BATH + BEYOND INC	COMMON STOCK USD.01	68,559	999,590
	BELDEN INC	COMMON STOCK USD.01	27,709	1,821,313
	BELLRING INTERMEDIATE HOLDIN	COMMON STOCK USD.01	28,231	805,430
	BENCHMARK ELECTRONICS INC	COMMON STOCK USD.1	25,619	694,275
	BENEFITFOCUS INC	COMMON STOCK USD.001	18,300	195,078
	BENTLEY SYSTEMS INC CLASS B	COMMON STOCK USD.01	84,800	4,098,384
	BERKELEY LIGHTS INC	COMMON STOCK	29,900	543,582
	BERKSHIRE HILLS BANCORP INC	COMMON STOCK USD.01	30,936	879,510
	BERRY CORP	COMMON STOCK USD.001	42,000	353,640
	BERRY GLOBAL GROUP INC	COMMON STOCK USD.01	83,481	6,159,228
	BEYOND MEAT INC	COMMON STOCK	37,200	2,423,952
	BEYONDSRING INC	COMMON STOCK USD.0001	18,921	85,712
	BGC PARTNERS INC CL A	COMMON STOCK USD.01	208,798	970,911

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	BIG 5 SPORTING GOODS CORP	COMMON STOCK USD.01	13,300	252,833
	BIG LOTS INC	COMMON STOCK USD.01	21,671	976,279
	BIGCOMMERCE HOLDINGS SER 1	COMMON STOCK USD.0001	29,500	1,043,415
	BIGLARI HOLDINGS INC B	COMMON STOCK	632	90,104
	BILL.COM HOLDINGS INC	COMMON STOCK USD.00001	56,300	14,027,145
	BIOATLA INC	COMMON STOCK USD.0001	6,900	135,447
	BIOCRYST PHARMACEUTICALS INC	COMMON STOCK USD.01	110,989	1,537,198
	BIODELIVERY SCIENCES INTL	COMMON STOCK USD.001	65,968	204,501
	BIODESIX INC	COMMON STOCK USD.001	1,400	7,406
	BIOHAVEN PHARMACEUTICAL HOLD	COMMON STOCK	34,951	4,816,597
	BIOLIFE SOLUTIONS INC	COMMON STOCK USD.001	3,550	132,309
	BIOMARIN PHARMACEUTICAL INC	COMMON STOCK USD.001	113,894	10,062,535
	BIONANO GENOMICS INC	COMMON STOCK USD.0001	197,700	591,123
	BIOVENTUS INC A	COMMON STOCK USD.001	17,951	260,110
	BIOXCEL THERAPEUTICS INC	COMMON STOCK USD.001	8,887	180,673
	BJ S RESTAURANTS INC	COMMON STOCK	15,350	530,343
	BJ S WHOLESALE CLUB HOLDINGS	COMMON STOCK USD.01	85,600	5,732,632
	BLACK DIAMOND THERAPEUTICS I	COMMON STOCK	12,200	65,026
	BLACK HILLS CORP	COMMON STOCK USD1.0	39,425	2,782,222
	BLACK KNIGHT INC	COMMON STOCK	95,739	7,935,806
	BLACKBAUD INC	COMMON STOCK USD.001	30,201	2,385,275
	BLACKLINE INC	COMMON STOCK USD.01	33,511	3,469,729
	BLACKSTONE INC	COMMON STOCK USD.00001	419,900	54,848,430
	BLACKSTONE MORTGAGE TRU CL A	REIT USD.01	97,635	2,989,584
	BLINK CHARGING CO	COMMON STOCK USD.001	22,800	604,428
	BLOCK INC	COMMON STOCK USD.0000001	244,022	39,815,772
	BLOOM ENERGY CORP A	COMMON STOCK USD.0001	87,000	1,907,910
	BLOOMIN BRANDS INC	COMMON STOCK USD.01	58,823	1,234,107
	BLUCORA INC	COMMON STOCK USD.0001	33,608	582,091
	BLUE BIRD CORP	COMMON STOCK USD.0001	12,800	200,192
	BLUE FOUNDRY BANCORP	COMMON STOCK USD.01	17,400	254,562
	BLUE RIDGE BANKSHARES INC	COMMON STOCK USD5.0	10,800	193,320
	BLUEBIRD BIO INC	COMMON STOCK USD.01	45,900	458,541
	BLUEGREEN VACATIONS HOLDING	COMMON STOCK USD.01	9,680	339,768
	BLUELINX HOLDINGS INC	COMMON STOCK USD.01	5,700	545,832
	BLUEPRINT MEDICINES CORP	COMMON STOCK USD.001	37,220	3,986,634
	BOISE CASCADE CO	COMMON STOCK USD.01	24,626	1,753,371
	BOK FINANCIAL CORPORATION	COMMON STOCK USD.00006	18,712	1,973,929
	BOLT BIOTHERAPEUTICS INC	COMMON STOCK USD.00001	8,800	43,120
	BOOT BARN HOLDINGS INC	COMMON STOCK USD.0001	18,052	2,221,299
	BOOZ ALLEN HAMILTON HOLDINGS	COMMON STOCK USD.01	84,100	7,130,839
	BOSTON BEER COMPANY INC A	COMMON STOCK USD.01	5,900	2,980,090
	BOSTON OMAHA CORP CL A	COMMON STOCK	9,720	279,256
	BOTTOMLINE TECHNOLOGIES (DE)	COMMON STOCK USD.001	27,743	1,566,647

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			Shares/ Par Value	
	BOX INC CLASS A	COMMON STOCK USD.0001	89,400	2,341,386
	BOYD GAMING CORP	COMMON STOCK USD.01	51,559	3,380,724
	BRADY CORPORATION CL A	COMMON STOCK USD.01	29,500	1,590,050
	BRANDYWINE REALTY TRUST	REIT USD.01	107,149	1,437,940
	BREAD FINANCIAL HOLDINGS INC	COMMON STOCK USD.01	30,200	2,010,414
	BRIDGEBIO PHARMA INC	COMMON STOCK	66,436	1,108,152
	BRIDGEWATER BANCSHARES INC	COMMON STOCK USD.001	12,500	221,125
	BRIGHAM MINERALS INC CL A	COMMON STOCK USD.01	29,200	615,828
	BRIGHT HEALTH GROUP INC	COMMON STOCK USD.0001	32,900	113,176
	BRIGHT HORIZONS FAMILY SOLUT	COMMON STOCK USD.001	37,598	4,732,836
	BRIGHTCOVE	COMMON STOCK USD.001	27,700	283,094
	BRIGHTHOUSE FINANCIAL INC	COMMON STOCK USD.01	49,303	2,553,895
	BRIGHTSPHERE INVESTMENT GROU	COMMON STOCK USD.001	35,978	921,037
	BRIGHTSPIRE CAPITAL INC	REIT USD.01	52,518	538,835
	BRIGHTVIEW HOLDINGS INC	COMMON STOCK USD.01	26,200	368,896
	BRINK S CO/THE	COMMON STOCK USD1.0	29,300	1,921,201
	BRINKER INTERNATIONAL INC	COMMON STOCK USD.1	28,504	1,042,961
	BRISTOW GROUP INC	COMMON STOCK USD.01	4,520	462,402
	BRIXMOR PROPERTY GROUP INC	REIT USD.01	186,100	4,728,801
	BROADMARK REALTY CAPITAL INC	REIT	80,100	755,343
	BROADSTONE NET LEASE INC	REIT USD.00025	88,900	2,206,498
	BROOKDALE SENIOR LIVING INC	COMMON STOCK USD.01	127,189	656,295
	BROOKFIELD INFRASTRUCTURE A	COMMON STOCK	34,102	2,600,847
	BROOKFIELD RENEWABLE COR A	COMMON STOCK USD.01	81,927	3,017,371
	BROOKLINE BANCORP INC	COMMON STOCK USD.01	48,423	783,968
	BROOKLYN IMMUNOTHERAPEUTICS	COMMON STOCK USD.005	25,000	104,250
	BRP GROUP INC A	COMMON STOCK USD.01	29,800	1,076,078
	BRT APARTMENTS CORP	REIT USD3.0	11,117	266,697
	BRUKER CORP	COMMON STOCK USD.01	64,335	5,398,350
	BRUNSWICK CORP	COMMON STOCK USD.75	48,947	4,930,431
	BRYN MAWR BANK CORP	COMMON STOCK USD1.0	13,600	612,136
	BTRS HOLDINGS INC CL 1	COMMON STOCK USD.0001	29,600	231,472
	BUCKLE INC/THE	COMMON STOCK USD.01	20,081	849,627
	BUILDERS FIRSTSOURCE INC	COMMON STOCK USD.01	115,676	9,914,590
	BUNGE LTD	COMMON STOCK USD.01	86,417	8,067,891
	BURLINGTON STORES INC	COMMON STOCK USD.0001	41,395	12,067,056
	BUSINESS FIRST BANCSHARES	COMMON STOCK USD1.0	13,395	379,212
	BUTTERFLY NETWORK INC	COMMON STOCK USD.0001	63,000	421,470
	BWX TECHNOLOGIES INC	COMMON STOCK USD.01	59,698	2,858,340
	BYLINE BANCORP INC	COMMON STOCK USD.01	17,800	486,830
	C3.AI INC A	COMMON STOCK USD.001	36,800	1,150,000
	C4 THERAPEUTICS INC	COMMON STOCK	21,500	692,300
	CABLE ONE INC	COMMON STOCK USD.01	3,400	5,995,730
	CABOT CORP	COMMON STOCK USD1.0	35,199	1,978,184

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		Shares/ Par Value		
	CACI INTERNATIONAL INC CL A	COMMON STOCK USD.1	14,616	3,934,773
	CACTUS INC A	COMMON STOCK USD.01	33,210	1,266,297
	CADENCE BANK	COMMON STOCK USD2.5	115,920	3,453,257
	CADIZ INC	COMMON STOCK USD.01	10,300	39,758
	CAESARSTONE LTD	COMMON STOCK	17,577	199,323
	CAL MAINE FOODS INC	COMMON STOCK USD.01	22,249	822,991
	CALAMP CORP	COMMON STOCK USD.01	23,900	168,734
	CALAVO GROWERS INC	COMMON STOCK USD.001	11,360	481,664
	CALERES INC	COMMON STOCK USD.01	26,423	599,274
	CALIFORNIA RESOURCES CORP	COMMON STOCK USD.01	50,000	2,135,500
	CALIFORNIA WATER SERVICE GRP	COMMON STOCK USD.01	32,275	2,319,282
	CALIX INC	COMMON STOCK	34,400	2,750,968
	CALLAWAY GOLF COMPANY	COMMON STOCK USD.01	71,307	1,956,664
	CALLON PETROLEUM CO	COMMON STOCK USD.01	24,900	1,176,525
	CAMBIUM NETWORKS CORP	COMMON STOCK USD.0001	3,900	99,957
	CAMBRIDGE BANCORP	COMMON STOCK USD1.0	4,314	403,747
	CAMDEN NATIONAL CORP	COMMON STOCK	10,250	493,640
	CAMDEN PROPERTY TRUST	REIT USD.01	60,798	10,863,387
	CAMPING WORLD HOLDINGS INC A	COMMON STOCK USD.01	25,396	1,025,998
	CANNAE HOLDINGS INC	COMMON STOCK USD.0001	52,756	1,854,373
	CANOO INC	COMMON STOCK USD.0001	49,800	384,456
	CANTALOUPE INC	COMMON STOCK	27,500	244,200
	CAPITAL BANCORP INC/MD	COMMON STOCK USD.01	6,100	159,820
	CAPITAL CITY BANK GROUP INC	COMMON STOCK USD.01	10,481	276,698
	CAPITOL FEDERAL FINANCIAL IN	COMMON STOCK USD.01	81,967	928,686
	CAPRI HOLDINGS LTD	COMMON STOCK	92,800	6,023,648
	CAPSTAR FINANCIAL HOLDINGS I	COMMON STOCK USD1.0	8,983	188,912
	CARA THERAPEUTICS INC	COMMON STOCK USD.001	28,413	346,070
	CARDIFF ONCOLOGY INC	COMMON STOCK USD.0001	23,600	141,836
	CARDIOVASCULAR SYSTEMS INC	COMMON STOCK	27,300	512,694
	CARDLYTICS INC	COMMON STOCK	20,919	1,382,537
	CAREDX INC	COMMON STOCK USD.001	31,640	1,438,987
	CARETRUST REIT INC	REIT USD.01	62,554	1,428,108
	CARGURUS INC	COMMON STOCK USD.001	59,100	1,988,124
	CARIBOU BIOSCIENCES INC	COMMON STOCK USD.0001	12,000	181,080
	CARLISLE COS INC	COMMON STOCK USD1.0	32,200	7,989,464
	CARLYLE GROUP INC/THE	COMMON STOCK USD1.0	102,000	5,599,800
	CARPARTS.COM INC	COMMON STOCK USD.001	22,500	252,000
	CARPENTER TECHNOLOGY	COMMON STOCK USD5.0	29,838	870,971
	CARRIAGE SERVICES INC	COMMON STOCK USD.01	10,200	657,288
	CARROLS RESTAURANT GROUP INC	COMMON STOCK USD.01	24,200	71,632
	CARS.COM INC	COMMON STOCK USD.01	47,100	757,839
	CARTER BANKSHARES INC	COMMON STOCK USD1.0	17,910	275,635
	CARTER S INC	COMMON STOCK USD.01	26,928	2,725,652
	CARVANA CO	COMMON STOCK USD.001	48,170	11,165,324
	CASA SYSTEMS INC	COMMON STOCK	24,000	136,080

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		Shares/ Par Value		
	CASELLA WASTE SYSTEMS INC A	COMMON STOCK USD.01	30,756	2,627,178
	CASEY S GENERAL STORES INC	COMMON STOCK NPV	23,151	4,568,850
	CASPER SLEEP INC	COMMON STOCK USD.000001	18,800	125,584
	CASS INFORMATION SYSTEMS INC	COMMON STOCK USD.5	9,889	388,835
	CASSAVA SCIENCES INC	COMMON STOCK USD.001	23,900	1,044,430
	CASTLE BIOSCIENCES INC	COMMON STOCK USD.001	13,593	582,732
	CASTLIGHT HEALTH INC B CATALYST	COMMON STOCK USD.0001	75,500	116,270
	PHARMACEUTICALS INC	COMMON STOCK USD.001	60,389	408,834
	CATCHMARK TIMBER TRUST INC A	REIT USD.01	27,800	242,138
	CATHAY GENERAL BANCORP	COMMON STOCK USD.01	45,697	1,964,514
	CATO CORP CLASS A	COMMON STOCK USD.033	18,250	313,170
	CAVCO INDUSTRIES INC	COMMON STOCK USD.01	5,800	1,842,370
	CBIZ INC	COMMON STOCK USD.01	31,343	1,226,138
	CBTX INC	COMMON STOCK USD.01	12,100	350,900
	CDK GLOBAL INC	COMMON STOCK USD.01	76,886	3,209,222
	CECO ENVIRONMENTAL CORP	COMMON STOCK USD.01	25,798	160,722
	CEL SCI CORP	COMMON STOCK USD.01	28,038	199,070
	CELCUITY INC	COMMON STOCK USD.001	1,222	16,118
	CELLEX THERAPEUTICS INC	COMMON STOCK USD.001	28,800	1,112,832
	CELSIUS HOLDINGS INC	COMMON STOCK USD.001	33,200	2,475,724
	CENTENNIAL RESOURCE DEVELO A	COMMON STOCK USD.0001	113,100	676,338
	CENTERSPACE	REIT	8,400	931,560
	CENTRAL GARDEN + PET CO	COMMON STOCK USD.01	7,539	396,778
	CENTRAL GARDEN AND PET CO A	COMMON STOCK USD.01	23,000	1,100,550
	CENTRAL PACIFIC FINANCIAL CO	COMMON STOCK	19,000	535,230
	CENTURY ALUMINUM COMPANY	COMMON STOCK USD.01	35,300	584,568
	CENTURY CASINOS INC	COMMON STOCK USD.01	15,800	192,444
	CENTURY COMMUNITIES INC	COMMON STOCK USD.01	18,800	1,537,652
	CENTURY THERAPEUTICS INC	COMMON STOCK USD.0001	7,300	115,778
	CERENCE INC	COMMON STOCK USD.01	23,700	1,816,368
	CEREVEL THERAPEUTICS HOLDING	COMMON STOCK USD.0001	22,200	719,724
	CERTARA INC	COMMON STOCK USD.01	57,100	1,622,782
	CERUS CORP	COMMON STOCK USD.001	108,500	738,885
	CEVA INC	COMMON STOCK USD.001	15,200	657,248
	CHAMPIONX CORP	COMMON STOCK USD.01	128,897	2,605,008
	CHANGE HEALTHCARE INC	COMMON STOCK USD.001	155,100	3,316,038
	CHANNELADVISOR CORP	COMMON STOCK USD.001	19,000	468,920
	CHARGEPOINT HOLDINGS INC	COMMON STOCK	133,300	2,539,365
	CHART INDUSTRIES INC	COMMON STOCK USD.01	22,809	3,637,807
	CHASE CORP	COMMON STOCK USD.1	5,100	507,756
	CHATHAM LODGING TRUST	REIT USD.01	32,100	440,412
	CHEESECAKE FACTORY INC/THE	COMMON STOCK USD.01	29,326	1,148,113
	CHEFS WAREHOUSE INC/THE	COMMON STOCK USD.01	21,264	708,091
	CHEGG INC	COMMON STOCK USD.001	88,100	2,704,670

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	CHEMED CORP	COMMON STOCK USD1.0	9,064	4,795,219
	CHEMOCENTRYX INC	COMMON STOCK USD.001	34,833	1,268,270
	CHEMOURS CO/THE	COMMON STOCK USD.01	103,500	3,473,460
	CHENIERE ENERGY INC	COMMON STOCK USD.003	143,660	14,569,997
	CHESAPEAKE ENERGY CORP	COMMON STOCK USD.01	66,381	4,282,902
	CHESAPEAKE UTILITIES CORP	COMMON STOCK USD.4867	11,032	1,608,576
	CHICKEN SOUP FOR THE SOUL EN	COMMON STOCK	2,000	27,680
	CHICO S FAS INC	COMMON STOCK USD.01	82,400	443,312
	CHILDREN S PLACE INC/THE	COMMON STOCK USD.1	9,700	769,113
	CHIMERA INVESTMENT CORP	REIT USD.01	147,087	2,218,072
	CHIMERIX INC	COMMON STOCK USD.001	35,100	225,693
	CHINOOK THERAPEUTICS INC	COMMON STOCK USD.0001	20,589	335,807
	CHOICE HOTELS INTL INC	COMMON STOCK USD.01	21,358	3,331,634
	CHROMADEX CORP	COMMON STOCK USD.001	31,077	116,228
	CHURCHILL DOWNS INC	COMMON STOCK	23,095	5,563,586
	CHUY S HOLDINGS INC	COMMON STOCK USD.01	12,600	379,512
	CIENA CORP	COMMON STOCK USD.01	96,900	7,458,393
	CIMPRESS PLC	COMMON STOCK EUR.01	10,607	759,567
	CINEMARK HOLDINGS INC	COMMON STOCK USD.001	62,521	1,007,839
	CIRCOR INTERNATIONAL INC	COMMON STOCK USD.01	13,972	379,759
	CIRRUS LOGIC INC	COMMON STOCK USD.001	36,300	3,340,326
	CIT GROUP INC	COMMON STOCK USD.01	61,997	3,182,926
	CITI TRENDS INC	COMMON STOCK USD.01	5,514	522,452
	CITIUS PHARMACEUTICALS INC	COMMON STOCK	71,600	110,264
	CITIZENS + NORTHERN CORP	COMMON STOCK USD1.0	7,996	208,856
	CITIZENS INC	COMMON STOCK	38,100	202,311
	CITY HOLDING CO	COMMON STOCK USD2.5	9,799	801,460
	CITY OFFICE REIT INC	REIT USD.01	28,400	560,048
	CIVISTA BANCSHARES INC	COMMON STOCK	9,855	240,462
	CIVITAS RESOURCES INC	COMMON STOCK	24,845	1,216,660
	CLARIVATE PLC	COMMON STOCK USD.01	274,500	6,456,240
	CLARUS CORP	COMMON STOCK USD.0001	16,845	466,943
	CLEAN ENERGY FUELS CORP	COMMON STOCK USD.0001	88,000	539,440
	CLEAN HARBORS INC	COMMON STOCK USD.01	31,820	3,174,681
	CLEANSARK INC	COMMON STOCK	20,900	198,968
	CLEAR CHANNEL OUTDOOR HOLDIN	COMMON STOCK	226,800	750,708
	CLEARFIELD INC	COMMON STOCK USD.01	6,500	548,730
	CLEARPOINT NEURO INC	COMMON STOCK USD.01	12,000	134,640
	CLEARWATER PAPER CORP	COMMON STOCK USD.0001	11,116	407,624
	CLEARWAY ENERGY INC A	COMMON STOCK USD.01	23,290	779,749
	CLEARWAY ENERGY INC C	COMMON STOCK	50,512	1,819,947
	CLENE INC	COMMON STOCK USD.0001	2,230	9,143
	CLEVELAND CLIFFS INC	COMMON STOCK USD.125	286,419	6,235,342
	CLIPPER REALTY INC	REIT USD.01	11,863	117,918
	CLOUDFLARE INC CLASS A	COMMON STOCK USD.001	158,777	20,879,176
	CLOVIS ONCOLOGY INC	COMMON STOCK USD.001	60,400	163,684
	CMC MATERIALS INC	COMMON STOCK USD.001	18,235	3,495,467
	CNA FINANCIAL CORP	COMMON STOCK USD2.5	17,224	759,234
	CNB FINANCIAL CORP/PA	COMMON STOCK	8,100	214,650
	CNO FINANCIAL GROUP INC	COMMON STOCK USD.01	75,858	1,808,455
	CNX RESOURCES CORP	COMMON STOCK USD.01	129,149	1,775,799

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	COASTAL FINANCIAL CORP/WA COCA COLA CONSOLIDATED INC	COMMON STOCK 6,300		318,906
	CODEXIS INC	COMMON STOCK USD1.0 2,900		1,795,651
	CODIAK BIOSCIENCES INC	COMMON STOCK USD.0001 35,727		1,117,183
	COEUR MINING INC	COMMON STOCK USD.01 7,900		88,006
	COGENT BIOSCIENCES INC	COMMON STOCK USD.01 169,617		854,870
	COGENT COMMUNICATIONS HOLDIN	COMMON STOCK USD.001 23,300		199,914
	COGNEX CORP	COMMON STOCK USD.001 26,268		1,922,292
	COHEN + STEERS INC	COMMON STOCK USD.002 108,000		8,398,080
	COHERENT INC	COMMON STOCK USD.01 15,536		1,437,235
	COHERUS BIOSCIENCES INC	COMMON STOCK USD.01 15,410		4,107,381
	COHU INC	COMMON STOCK USD.0001 40,946		653,498
	COLLEGIUM	COMMON STOCK USD1.0 28,399		1,081,718
	PHARMACEUTICAL INC	COMMON STOCK USD.001 25,400		474,472
	COLUMBIA BANKING SYSTEM INC	COMMON STOCK 48,633		1,591,272
	COLUMBIA FINANCIAL INC	COMMON STOCK USD.01 25,300		527,758
	COLUMBIA SPORTSWEAR CO	COMMON STOCK 24,277		2,365,551
	COLUMBUS MCKINNON CORP/NY	COMMON STOCK USD.01 16,200		749,412
	COMFORT SYSTEMS USA INC	COMMON STOCK USD.01 21,994		2,176,086
	COMMERCE BANCSHARES INC	COMMON STOCK USD5.0 70,178		4,824,036
	COMMERCIAL METALS CO	COMMON STOCK USD.01 75,143		2,726,939
	COMMERCIAL VEHICLE GROUP INC	COMMON STOCK USD.01 13,454		108,439
	COMMSCOPE HOLDING CO INC	COMMON STOCK USD.01 126,700		1,398,768
*	COMMUNITY BANK SYSTEM INC	COMMON STOCK USD1.0 33,476		2,493,292
	COMMUNITY HEALTH SYSTEMS INC	COMMON STOCK USD.01 79,346		1,056,095
	COMMUNITY HEALTHCARE TRUST I	REIT USD.01 14,716		695,625
	COMMUNITY TRUST BANCORP INC	COMMON STOCK USD5.0 6,852		298,816
	COMMVAULT SYSTEMS INC	COMMON STOCK USD.01 26,400		1,819,488
	COMPASS MINERALS INTERNATIONAL	COMMON STOCK USD.01 21,394		1,092,806
	COMPUTER PROGRAMS + SYSTEMS	COMMON STOCK USD.001 8,900		260,770
	COMSCORE INC	COMMON STOCK USD.001 47,300		157,982
	COMSTOCK RESOURCES INC	COMMON STOCK USD.5 58,500		473,265
	COMTECH			
	TELECOMMUNICATIONS	COMMON STOCK USD.1 17,075		404,507
	CONCENTRIX CORP	COMMON STOCK 26,451		4,724,678
	CONCRETE PUMPING HOLDINGS IN	COMMON STOCK USD.0001 21,500		176,300
	CONDUENT INC	COMMON STOCK USD.01 114,939		613,774
	CONMED CORP	COMMON STOCK USD.01 18,139		2,571,385
	CONN S INC	COMMON STOCK USD.01 13,755		323,518
	CONNECTONE BANCORP INC	COMMON STOCK 24,900		814,479
	CONSENSUS CLOUD SOLUTION	COMMON STOCK USD.01 9,078		525,344
	CONSOL ENERGY INC	COMMON STOCK USD.01 19,250		437,168

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	CONSOLIDATED COMMUNICATIONS	COMMON STOCK USD.01	50,683	379,109
	CONSTELLUM SE	COMMON STOCK EUR.02	57,400	1,375,566
	CONSTRUCTION PARTNERS INC A	COMMON STOCK USD.001	18,523	544,761
	CONTAINER STORE GROUP INC/TH	COMMON STOCK USD.01	22,000	219,560
	CONTINENTAL RESOURCES INC/OK	COMMON STOCK USD.01	40,866	1,829,162
	COOPER STANDARD HOLDING	COMMON STOCK USD.001	11,600	259,956
	COPA HOLDINGS SA CLASS A	COMMON STOCK	19,934	1,647,744
	CORCEPT THERAPEUTICS INC	COMMON STOCK USD.001	60,300	1,193,940
	CORE + MAIN INC CLASS A	COMMON STOCK USD.01	22,100	670,514
	CORECARD CORP	COMMON STOCK USD.01	4,935	191,478
	CORECIVIC INC	COMMON STOCK USD.01	74,756	745,317
	COREPOINT LODGING INC	REIT USD.01	28,550	448,235
	CORMEDIX INC	COMMON STOCK USD.001	21,989	100,050
	CORNERSTONE BUILDING BRANDS	COMMON STOCK USD.01	34,229	596,954
	CORPORATE OFFICE PROPERTIES	REIT USD.01	70,473	1,971,130
	CORSAIR GAMING INC	COMMON STOCK	15,600	327,756
	CORTEXIME INC	COMMON STOCK USD.001	13,071	164,956
	CORVEL CORP	COMMON STOCK USD.0001	5,500	1,144,000
	COSTAMARE INC	COMMON STOCK USD.0001	36,100	456,665
	COSTAR GROUP INC	COMMON STOCK USD.01	240,630	19,016,989
	COTY INC CL A	COMMON STOCK USD.01	200,800	2,108,400
	COUPA SOFTWARE INC	COMMON STOCK USD.0001	46,200	7,301,910
	COURSERA INC	COMMON STOCK USD.00001	36,200	884,728
	COUSINS PROPERTIES INC	REIT USD1.0	93,174	3,753,049
	COVENANT LOGISTICS GROUP INC	COMMON STOCK USD.01	7,800	206,154
	COVETRUS INC	COMMON STOCK	64,600	1,290,062
	COWEN INC A	COMMON STOCK USD.01	16,262	587,058
	CRA INTERNATIONAL INC	COMMON STOCK	5,200	485,472
	CRACKER BARREL OLD COUNTRY	COMMON STOCK USD.01	14,593	1,877,244
	CRANE CO	COMMON STOCK USD1.0	30,687	3,121,789
	CRAWFORD + COMPANY CL A	COMMON STOCK USD1.0	11,300	84,637
	CREDIT ACCEPTANCE CORP	COMMON STOCK USD.01	4,879	3,355,191
	CRESCENT ENERGY INC A	COMMON STOCK USD.0001	15,980	202,626
	CRINETICS			
	PHARMACEUTICALS IN	COMMON STOCK USD.001	23,248	660,476
	CROCS INC	COMMON STOCK USD.001	35,100	4,500,522
	CROSS COUNTRY			
	HEALTHCARE INC	COMMON STOCK USD.0001	22,371	621,019
	CROSSFIRST BANKSHARES INC	COMMON STOCK USD.01	29,800	465,178

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	CROWDSTRIKE HOLDINGS INC A	COMMON STOCK 121,200		25,102,354
	CROWN HOLDINGS INC	COMMON STOCK USD5.0 75,050		8,302,031
	CRYOPORT INC	COMMON STOCK USD.001 25,300		1,497,001
	CS DISCO INC	COMMON STOCK USD.005 8,100		289,575
	CSG SYSTEMS INTL INC	COMMON STOCK USD.01 21,986		1,266,833
	CSW INDUSTRIALS INC	COMMON STOCK USD.01 9,200		1,111,912
	CTO REALTY GROWTH INC	REIT USD.01 4,079		250,532
	CTS CORP	COMMON STOCK 22,330		819,958
	CUBESMART	REIT USD.01 126,200		7,580,429
	CUE BIOPHARMA INC	COMMON STOCK USD.001 19,631		222,027
	CULLEN/FROST BANKERS INC	COMMON STOCK USD.01 35,927		4,529,317
	CULLINAN ONCOLOGY INC	COMMON STOCK USD.0001 16,200		249,966
	CUREVAC NV	COMMON STOCK EUR.12 33,400		1,145,954
	CURIOSITYSTREAM INC	COMMON STOCK 16,600		98,438
	CURIS INC	COMMON STOCK USD.01 54,100		257,516
	CURO GROUP HOLDINGS CORP	COMMON STOCK 13,393		214,422
	CURTISS WRIGHT CORP	COMMON STOCK USD1.0 25,461		3,530,677
	CUSHMAN + WAKEFIELD PLC	COMMON STOCK USD.01 74,144		1,648,963
	CUSTOM TRUCK ONE SOURCE INC	COMMON STOCK USD.0001 8,900		71,200
	CUSTOMERS BANCORP INC	COMMON STOCK USD1.0 18,570		1,213,921
	CUTERA INC	COMMON STOCK USD.001 12,700		524,764
	CVB FINANCIAL CORP	COMMON STOCK 79,007		1,691,540
	CVR ENERGY INC	COMMON STOCK USD.01 21,800		366,458
	CYMABAY THERAPEUTICS INC	COMMON STOCK USD.0001 47,744		161,375
	CYRUSONE INC	REIT USD.01 77,000		6,908,440
	CYTEK BIOSCIENCES INC	COMMON STOCK USD.001 10,000		163,200
	CYTOKINETICS INC	COMMON STOCK USD.001 47,229		2,152,698
	CYTOMX THERAPEUTICS INC	COMMON STOCK USD.00001 36,400		157,612
	CYTOSORBENTS CORP	COMMON STOCK USD.001 25,172		105,471
	DAILY JOURNAL CORP	COMMON STOCK USD.01 897		319,987
	DAKTRONICS INC	COMMON STOCK 25,400		128,270
	DANA INC	COMMON STOCK USD.01 89,555		2,043,645
	DANIMER SCIENTIFIC INC	COMMON STOCK USD.0001 42,900		365,508
	DARIOHEALTH CORP	COMMON STOCK 3,342		43,346
	DARLING INGREDIENTS INC	COMMON STOCK USD.01 100,876		6,989,698
	DASEKE INC	COMMON STOCK 35,700		358,428
	DATADOG INC CLASS A	COMMON STOCK USD.00001 156,500		28,194,817
	DATTO HOLDING CORP	COMMON STOCK USD.001 15,200		400,520
	DAVE + BUSTER S ENTERTAINMEN	COMMON STOCK USD.01 27,058		1,039,027
	DAY ONE			
	BIOPHARMACEUTICALS I	COMMON STOCK USD.0001 6,800		114,580
	DECIPHERA			
	PHARMACEUTICALS IN	COMMON STOCK USD.01 26,806		261,895
	DECKERS OUTDOOR CORP	COMMON STOCK USD.01 17,282		6,330,569

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		Shares/ Par Value		
	DEL TACO RESTAURANTS INC	COMMON STOCK	22,600	281,370
	DELEK US HOLDINGS INC	COMMON STOCK USD.01	46,493	696,930
	DELL TECHNOLOGIES C	COMMON STOCK	165,643	9,304,167
	DELUXE CORP	COMMON STOCK USD1.0	29,090	934,080
	DENALI THERAPEUTICS INC	COMMON STOCK USD.01	56,822	2,534,261
	DENBURY INC	COMMON STOCK USD.001	31,500	2,412,585
	DENNY S CORP	COMMON STOCK USD.01	43,600	697,600
	DERMTECH INC	COMMON STOCK USD.0001	15,100	238,580
	DESIGN THERAPEUTICS INC	COMMON STOCK USD.0001	8,600	184,126
	DESIGNER BRANDS INC			
	CLASS A	COMMON STOCK	44,441	631,507
	DESKTOP METAL INC A	COMMON STOCK USD.0001	71,688	354,856
	DHT HOLDINGS INC	COMMON STOCK USD.01	77,500	402,225
	DIAMOND HILL INVESTMENT GRP	COMMON STOCK	2,200	427,306
	DIAMONDROCK HOSPITALITY CO	REIT USD.01	132,057	1,269,068
	DICK S SPORTING GOODS INC	COMMON STOCK USD.01	39,539	4,546,590
	DIEBOLD NIXDORF INC	COMMON STOCK USD1.25	49,225	445,486
	DIGI INTERNATIONAL INC	COMMON STOCK USD.01	19,979	490,884
	DIGIMARC CORP	COMMON STOCK USD.001	8,300	327,684
	DIGITAL TURBINE INC	COMMON STOCK USD.0001	53,816	3,282,238
	DIGITALBRIDGE GROUP INC	REIT USD.01	298,633	2,487,613
	DIGITALOCEAN HOLDINGS INC	COMMON STOCK USD.000025	31,100	2,498,263
	DILLARDS INC CL A	COMMON STOCK	4,042	990,371
	DIME COMMUNITY			
	BANCSHARES IN	COMMON STOCK USD.01	21,537	757,241
	DINE BRANDS GLOBAL INC	COMMON STOCK USD.01	10,752	815,109
	DIODES INC	COMMON STOCK USD.667	27,686	3,040,200
	DIVERSEY HOLDINGS LTD	COMMON STOCK USD.0001	32,200	428,582
	DIVERSIFIED HEALTHCARE TRUST	REIT USD.01	136,125	420,626
	DMC GLOBAL INC	COMMON STOCK USD.05	10,109	400,417
	DOCUSIGN INC	COMMON STOCK USD.0001	119,804	18,247,347
	DOLBY LABORATORIES INC CL A	COMMON STOCK USD.001	40,399	3,846,793
	DOMO INC CLASS B	COMMON STOCK USD.001	18,000	892,800
	DONALDSON CO INC	COMMON STOCK USD5.0	79,219	4,694,518
	DONEGAL GROUP INC CL A	COMMON STOCK USD.01	6,266	89,541
	DONNELLEY FINANCIAL SOLUTION	COMMON STOCK USD.01	20,673	974,525
	DOORDASH INC A	COMMON STOCK USD.00001	90,500	13,475,450
	DORIAN LPG LTD	COMMON STOCK USD.01	21,836	277,099
	DORMAN PRODUCTS INC	COMMON STOCK USD.01	16,215	1,832,457
	DOUBLEVERIFY HOLDINGS INC	COMMON STOCK USD.001	28,900	961,792

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	DOUGLAS DYNAMICS INC	COMMON STOCK USD.01	15,786	616,601
	DOUGLAS ELLIMAN INC	COMMON STOCK	44,953	516,960
	DOUGLAS EMMETT INC	REIT USD.01	104,555	3,502,593
	DRAFTKINGS INC CL A	COMMON STOCK USD.0001	191,800	5,268,746
	DRIL QUIP INC	COMMON STOCK USD.01	24,400	480,192
	DRIVEN BRANDS HOLDINGS INC	COMMON STOCK USD.01	27,231	915,506
	DROPBOX INC CLASS A	COMMON STOCK USD.00001	179,469	4,404,169
	DTE MIDSTREAM LLC W/I	COMMON STOCK	61,300	2,941,174
	DUCK CREEK TECHNOLOGIES INC	COMMON STOCK USD.01	45,300	1,363,983
	DUCKHORN PORTFOLIO INC/THE	COMMON STOCK USD.01	12,900	301,086
	DUCOMMUN INC	COMMON STOCK USD.01	7,600	355,452
	DULUTH HOLDINGS INC CL B	COMMON STOCK	8,801	133,599
	DUN + BRADSTREET HOLDINGS IN	COMMON STOCK	103,000	2,110,470
	DURECT CORPORATION	COMMON STOCK USD.0001	137,100	135,167
	DXP ENTERPRISES INC	COMMON STOCK USD.01	13,105	336,405
	DYCOM INDUSTRIES INC	COMMON STOCK USD.3333333	19,001	1,781,534
	DYNATRACE INC	COMMON STOCK USD.001	124,308	7,501,988
	DYNAVAX TECHNOLOGIES CORP	COMMON STOCK USD.001	67,526	950,091
	DYNE THERAPEUTICS INC	COMMON STOCK	12,800	152,192
	DYNEX CAPITAL INC	REIT USD.01	21,166	353,684
	DZS INC	COMMON STOCK USD.001	8,100	131,382
	E MINI RUSS 2000 MAR22	XCME 20220318	2,000	67,100
	E2OPEN PARENT HOLDINGS INC	COMMON STOCK USD.0001	101,800	1,146,268
	EAGLE BANCORP INC	COMMON STOCK USD.01	19,940	1,163,300
	EAGLE BULK SHIPPING INC	COMMON STOCK USD.01	6,000	273,000
	EAGLE MATERIALS INC	COMMON STOCK USD.01	25,799	4,294,502
	EAGLE PHARMACEUTICALS INC	COMMON STOCK USD.001	7,300	371,716
	EARGO INC	COMMON STOCK USD.0001	12,300	62,730
	EARTHSTONE ENERGY INC A	COMMON STOCK USD.001	16,500	180,510
	EAST WEST BANCORP INC	COMMON STOCK USD.001	87,590	6,891,581
	EASTERLY GOVERNMENT PROPERTI	REIT USD.01	53,591	1,228,306
	EASTERN BANKSHARES INC	COMMON STOCK USD.01	105,800	2,133,986
	EASTGROUP PROPERTIES INC	REIT	24,800	5,650,680
	EASTMAN KODAK CO	COMMON STOCK USD.01	10,900	51,012
	EBIX INC	COMMON STOCK USD.1	18,231	554,222
	ECHOSTAR CORP A	COMMON STOCK USD.001	26,325	693,664
	ECOVYST INC	COMMON STOCK	26,400	270,336
	EDGEWELL PERSONAL CARE CO	COMMON STOCK USD.01	34,084	1,557,980
	EDGEWISE THERAPEUTICS INC	COMMON STOCK USD.0001	7,900	120,712
	EDITAS MEDICINE INC	COMMON STOCK USD.0001	43,670	1,159,439
	EGAIN CORP	COMMON STOCK USD.001	15,600	155,688
	EHEALTH INC	COMMON STOCK USD.001	17,591	448,571
	EIGER BIOPHARMACEUTICALS INC	COMMON STOCK USD.0001	20,844	108,180
	EL POLLO LOCO HOLDINGS INC	COMMON STOCK USD.01	11,900	168,861

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		Shares/ Par Value		
	ELANCO ANIMAL HEALTH INC	COMMON STOCK	281,169	7,979,576
	ELASTIC NV	COMMON STOCK EUR.01	45,494	5,599,856
	ELEMENT SOLUTIONS INC	COMMON STOCK USD.01	145,708	3,537,790
	ELF BEAUTY INC	COMMON STOCK USD.01	29,445	977,868
	ELLINGTON FINANCIAL INC	REIT	27,428	468,745
	EMCOR GROUP INC	COMMON STOCK USD.01	33,812	4,307,311
	EMCORE CORP	COMMON STOCK	23,300	162,634
	EMERALD HOLDING INC	COMMON STOCK USD.01	18,500	73,445
	EMERGENT BIOSOLUTIONS INC	COMMON STOCK USD.001	31,800	1,382,346
	EMPIRE STATE REALTY TRUST A	REIT USD.01	96,200	856,180
	EMPLOYERS HOLDINGS INC	COMMON STOCK USD.01	18,539	767,144
	ENANTA PHARMACEUTICALS INC	COMMON STOCK USD.01	12,000	897,360
	ENCOMPASS HEALTH CORP	COMMON STOCK USD.01	61,400	4,006,964
	ENCORE CAPITAL GROUP INC	COMMON STOCK USD.01	18,862	1,171,519
	ENCORE WIRE CORP	COMMON STOCK USD.01	12,600	1,803,060
	ENDO INTERNATIONAL PLC	COMMON STOCK USD.0001	156,850	589,756
	ENERGIZER HOLDINGS INC	COMMON STOCK	43,781	1,755,618
	ENERGY FUELS INC	COMMON STOCK	87,400	666,862
	ENERGY RECOVERY INC	COMMON STOCK USD.001	26,100	560,889
	ENERPAC TOOL GROUP CORP	COMMON STOCK USD.2	38,000	770,640
	ENERSYS	COMMON STOCK USD.01	26,815	2,119,994
	ENFUSION INC CLASS A	COMMON STOCK USD.001	13,400	281,237
	ENNIS INC	COMMON STOCK USD2.5	17,765	346,950
	ENOVA INTERNATIONAL INC	COMMON STOCK USD.00001	24,067	985,784
	ENOVIS CORP	COMMON STOCK USD.001	73,831	3,394,011
	ENPRO INDUSTRIES INC	COMMON STOCK USD.01	12,900	1,419,903
	ENSIGN GROUP INC/THE	COMMON STOCK USD.001	32,864	2,759,261
	ENSTAR GROUP LTD	COMMON STOCK USD1.0	7,739	1,916,099
	ENTEGRIS INC	COMMON STOCK USD.01	84,235	11,673,286
	ENTERPRISE BANCORP INC	COMMON STOCK USD.01	6,268	281,559
	ENTERPRISE FINANCIAL SERVICE	COMMON STOCK USD.01	22,880	1,077,419
	ENTRAVISION			
	COMMUNICATIONS A	COMMON STOCK USD.0001	50,800	344,424
	ENVESTNET INC	COMMON STOCK	34,562	2,742,149
	ENVISTA HOLDINGS CORP	COMMON STOCK USD.01	101,100	4,555,566
	EOS ENERGY ENTERPRISES INC	COMMON STOCK USD.0001	11,200	84,224
	EPIZYME INC	COMMON STOCK USD.0001	58,774	146,935
	EPLUS INC	COMMON STOCK USD.01	16,578	893,223
	EPR PROPERTIES	REIT USD.01	46,492	2,207,905
	EQT CORP	COMMON STOCK	175,100	4,128,667
	EQUITABLE HOLDINGS INC	COMMON STOCK USD.01	220,796	7,239,901
	EQUITRANS MIDSTREAM CORP	COMMON STOCK	260,680	2,695,431
	EQUITY BANCSHARES INC CL A	COMMON STOCK USD.01	8,400	285,012
	EQUITY COMMONWEALTH	REIT USD.01	72,260	1,871,534
	EQUITY LIFESTYLE			
	PROPERTIES	REIT USD.01	106,100	9,300,726
	ERASCA INC	COMMON STOCK USD.0001	13,000	202,540
	ERIE INDEMNITY COMPANY CL A	COMMON STOCK	15,798	3,043,643
	EROS STX GLOBAL CORP	COMMON STOCK GBP.3	173,841	41,670

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	ESCALADE INC	COMMON STOCK	10,675	168,558
	ESCO TECHNOLOGIES INC	COMMON STOCK USD.01	16,000	1,439,840
	ESPERION THERAPEUTICS INC	COMMON STOCK USD.001	18,700	93,500
	ESPORTS TECHNOLOGIES INC	COMMON STOCK USD.001	3,000	61,680
	ESSENT GROUP LTD	COMMON STOCK USD.015	66,800	3,041,404
	ESSENTIAL PROPERTIES REALTY	REIT USD.01	73,100	2,107,473
	ESSENTIAL UTILITIES INC	COMMON STOCK USD.5	140,912	7,565,565
	ETHAN ALLEN INTERIORS INC	COMMON STOCK USD.01	16,177	425,293
	EURONET WORLDWIDE INC	COMMON STOCK USD.02	31,800	3,789,606
	EVELO BIOSCIENCES INC	COMMON STOCK USD.001	15,790	95,845
	EVENTBRITE INC CLASS A	COMMON STOCK USD.00001	44,800	781,312
	EVERBRIDGE INC	COMMON STOCK USD.001	24,199	1,629,319
	EVERCORE INC A	COMMON STOCK USD.01	23,647	3,212,445
	EVERI HOLDINGS INC	COMMON STOCK USD.001	53,500	1,142,225
	EVERQUOTE INC CLASS A	COMMON STOCK USD.001	9,900	155,034
	EVERTEC INC	COMMON STOCK USD.01	38,000	1,899,240
	EVI INDUSTRIES INC	COMMON STOCK USD.025	4,694	146,594
	EVO PAYMENTS INC CLASS A	COMMON STOCK USD.0001	27,900	714,240
	EVOLENT HEALTH INC A	COMMON STOCK USD.01	48,370	1,338,398
	EVOLUS INC	COMMON STOCK USD.00001	21,900	142,569
	EVOQUA WATER TECHNOLOGIES CO	COMMON STOCK USD.01	73,712	3,446,036
	EW SCRIPPS CO/THE A	COMMON STOCK USD.01	37,148	718,814
	EXACT SCIENCES CORP	COMMON STOCK USD.01	107,832	8,392,565
	EXAGEN INC	COMMON STOCK USD.001	3,100	36,053
	EXELIXIS INC	COMMON STOCK USD.001	194,605	3,557,379
	EXLSERVICE HOLDINGS INC	COMMON STOCK USD.001	20,486	2,965,758
	EXP WORLD HOLDINGS INC	COMMON STOCK USD.00001	37,470	1,262,364
	EXPONENT INC	COMMON STOCK USD.001	32,400	3,782,052
	EXPRO GROUP HOLDINGS NV	COMMON STOCK EUR.01	18,150	260,453
	EXTREME NETWORKS INC	COMMON STOCK USD.001	81,400	1,277,980
	EYEPOINT PHARMACEUTICALS INC	COMMON STOCK USD.01	13,100	160,344
	EZCORP INC CL A	COMMON STOCK USD.01	33,800	249,106
	FABRINET	COMMON STOCK USD.01	23,213	2,750,044
	FAIR ISAAC CORP	COMMON STOCK USD.01	16,104	6,983,822
	FALCON MINERALS CORP	COMMON STOCK USD.0001	32,490	158,226
	FARMERS NATL BANC CORP	COMMON STOCK	16,700	309,785
	FARMLAND PARTNERS INC	REIT USD.01	23,400	279,630
	FARO TECHNOLOGIES INC	COMMON STOCK USD.001	12,300	861,246
	FASTLY INC CLASS A	COMMON STOCK USD.00002	66,500	2,357,425
	FATE THERAPEUTICS INC	COMMON STOCK USD.001	50,500	2,954,755
	FATHOM HOLDINGS INC	COMMON STOCK	3,300	67,518
	FB FINANCIAL CORP	COMMON STOCK USD1.0	21,353	935,688
	FEDERAL AGRIC MTG CORP CL C	COMMON STOCK USD1.0	5,655	700,824
	FEDERAL SIGNAL CORP	COMMON STOCK USD1.0	37,750	1,636,085
	FEDERATED HERMES INC	COMMON STOCK	57,340	2,154,837
	FERRO CORP	COMMON STOCK USD1.0	26,461	1,108,239
	FERROGLOBE REP + WRNTY	NON TRANSFERABLE BENE		
	INS TRU	INT UNIT	60,200	0
	FIBROGEN INC	COMMON STOCK USD.01	59,187	834,537
	FIDELITY D+D BANCORP INC	COMMON STOCK	2,800	165,200

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	FIDELITY NATIONAL FINANCIAL	COMMON STOCK USD.0001	169,230	8,830,421
	FIESTA RESTAURANT GROUP	COMMON STOCK USD.01	14,300	157,443
	FIGS INC CLASS A	COMMON STOCK USD.0001	56,900	1,568,164
	FINANCE OF AMERICA COS INC A	COMMON STOCK USD.0001	21,800	86,546
	FINANCIAL INSTITUTIONS INC	COMMON STOCK USD.01	9,837	312,817
	FIRST ADVANTAGE CORP	COMMON STOCK USD.001	15,800	647,406
	FIRST AMERICAN FINANCIAL	COMMON STOCK USD.00001	66,885	5,232,414
	FIRST BANCORP INC/ME	COMMON STOCK USD.01	7,000	219,800
	FIRST BANCORP PUERTO RICO	COMMON STOCK USD.1	124,800	1,719,744
	FIRST BANCORP/NC	COMMON STOCK	21,350	976,122
	FIRST BANCSHARES INC/MS	COMMON STOCK USD1.0	13,900	536,818
	FIRST BANK/HAMILTON NJ	COMMON STOCK USD.01	12,600	182,826
	FIRST BUSEY CORP	COMMON STOCK USD.001	31,585	856,585
	FIRST CITIZENS BCSHS CL A	COMMON STOCK USD1.0	3,820	3,169,989
	FIRST COMMONWEALTH FINL CORP	COMMON STOCK USD1.0	60,187	968,409
	FIRST COMMUNITY BANKSHARES	COMMON STOCK USD1.0	11,790	394,022
	FIRST FINANCIAL BANCORP	COMMON STOCK	57,125	1,392,708
	FIRST FINANCIAL CORP/INDIANA	COMMON STOCK	3,729	168,886
	FIRST FINL BANKSHARES INC	COMMON STOCK USD.01	81,096	4,122,921
	FIRST FOUNDATION INC	COMMON STOCK USD.001	25,100	623,986
	FIRST HAWAIIAN INC	COMMON STOCK USD.01	79,754	2,179,677
	FIRST HORIZON CORP	COMMON STOCK USD.625	324,944	5,306,336
	FIRST INDUSTRIAL REALTY TR	REIT USD.01	80,854	5,352,535
	FIRST INTERNET BANCORP	COMMON STOCK	6,300	296,352
	FIRST INTERSTATE BANCSYS A	COMMON STOCK	25,887	1,052,824
	FIRST MERCHANTS CORP	COMMON STOCK	34,166	1,431,214
	FIRST MID BANCSHARES INC	COMMON STOCK USD4.0	10,100	432,179
	FIRST MIDWEST BANCORP INC/IL	COMMON STOCK USD.01	71,865	1,471,795
	FIRST OF LONG ISLAND CORP	COMMON STOCK USD.1	8,423	181,853
	FIRST SOLAR INC	COMMON STOCK USD.001	66,800	5,822,288
	FIRSTCASH HOLDINGS INC	COMMON STOCK USD.01	24,467	1,830,376
	FISKER INC	COMMON STOCK USD.00001	99,100	1,558,843
	FIVE BELOW	COMMON STOCK USD.01	34,384	7,113,706
	FIVE STAR BANCORP	COMMON STOCK	3,300	99,000
	FIVE9 INC	COMMON STOCK USD.001	42,100	5,781,172
	FLAGSTAR BANCORP INC	COMMON STOCK USD.01	32,116	1,539,641
	FLOOR + DECOR HOLDINGS INC A	COMMON STOCK USD.001	64,080	8,331,041
	FLOWERS FOODS INC	COMMON STOCK USD.01	117,869	3,237,861
	FLOWERVE CORP	COMMON STOCK USD1.25	81,700	2,500,020
	FLUENCE ENERGY INC	COMMON STOCK USD.00001	17,900	636,524
	FLUENT INC	COMMON STOCK	28,100	55,919
	FLUOR CORP	COMMON STOCK USD.01	87,486	2,167,028
	FLUSHING FINANCIAL CORP	COMMON STOCK USD.01	12,598	306,131
	FLYWIRE CORP VOTING	COMMON STOCK USD.0001	35,800	1,362,548
	FNB CORP	COMMON STOCK USD.01	200,172	2,428,086
	FOCUS FINANCIAL PARTNERS A	COMMON STOCK USD.01	37,028	2,211,312

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	FOGHORN THERAPEUTICS INC	COMMON STOCK USD.0001	8,800	201,256
	FOOT LOCKER INC	COMMON STOCK USD.01	56,412	2,461,256
	FORESTAR GROUP INC	COMMON STOCK USD1.0	11,559	251,408
	FORIAN INC	COMMON STOCK USD.001	779	7,027
	FORMA THERAPEUTICS HOLDINGS	COMMON STOCK	21,000	298,620
	FORMFACTOR INC	COMMON STOCK USD.001	49,052	2,242,657
	FORRESTER RESEARCH INC	COMMON STOCK USD.01	7,600	446,348
	FORTE BIOSCIENCES INC	COMMON STOCK USD.001	30,431	65,122
	FORTERRA INC	COMMON STOCK USD.001	2,400	428,377
	FORTRESS BIOTECH INC	COMMON STOCK USD.001	41,100	102,750
	FORWARD AIR CORP	COMMON STOCK USD.01	16,540	2,002,829
	FOSSIL GROUP INC	COMMON STOCK USD.01	32,900	338,541
	FOUR CORNERS PROPERTY TRUST	REIT USD.0001	48,535	1,427,414
	FOX FACTORY HOLDING CORP	COMMON STOCK USD.001	26,400	4,490,640
	FRANCHISE GROUP INC	COMMON STOCK USD.01	14,600	761,536
	FRANKLIN BSP REALTY TRUST IN	REIT USD.01	21,736	324,736
	FRANKLIN COVEY CO	COMMON STOCK USD.05	7,840	363,462
	FRANKLIN ELECTRIC CO INC	COMMON STOCK USD.1	29,810	2,818,834
	FRANKLIN STREET PROPERTIES C	REIT USD.0001	65,500	389,725
	FREQUENCY THERAPEUTICS INC	COMMON STOCK USD.001	17,604	90,309
	FRESH DEL MONTE PRODUCE INC	COMMON STOCK USD.01	21,683	598,451
	FRESHPET INC	COMMON STOCK USD.001	25,300	2,410,331
	FRONTDOOR INC	COMMON STOCK USD.01	52,500	1,924,125
	FRONTIER GROUP HOLDINGS INC	COMMON STOCK USD.001	21,700	294,469
	FRONTLINE LTD	COMMON STOCK USD1.0	81,800	578,326
	FRP HOLDINGS INC	COMMON STOCK USD.1	5,400	312,120
	FS BANCORP INC	COMMON STOCK USD.01	6,140	206,488
	FTI CONSULTING INC	COMMON STOCK USD.01	21,051	3,229,644
	FUBOTV INC	COMMON STOCK	85,700	1,330,064
	FUELCELL ENERGY INC	COMMON STOCK USD.0001	203,800	1,059,760
	FULCRUM THERAPEUTICS INC	COMMON STOCK USD.001	18,500	327,265
	FULGENT GENETICS INC	COMMON STOCK USD.0001	13,000	1,307,670
	FULTON FINANCIAL CORP	COMMON STOCK USD2.5	100,345	1,705,865
	FUNKO INC CLASS A	COMMON STOCK USD.0001	16,029	301,345
	FUTUREFUEL CORP	COMMON STOCK USD.0001	17,800	135,992
	G III APPAREL GROUP LTD	COMMON STOCK USD.01	30,815	851,727
	G1 THERAPEUTICS INC	COMMON STOCK	23,511	240,047
	GAMCO INVESTORS INC A	COMMON STOCK USD.001	3,121	77,963
	GAMESTOP CORP CLASS A	COMMON STOCK USD.001	39,802	5,906,219
	GAMING AND LEISURE PROPERTIES	REIT	138,617	6,745,103
	GAN LTD	COMMON STOCK USD.01	22,200	204,018
	GANNETT CO INC	COMMON STOCK USD.01	96,199	512,741
	GATES INDUSTRIAL CORP PLC	COMMON STOCK USD.01	50,211	798,857
	GATOS SILVER INC	COMMON STOCK USD.001	20,200	209,676
	GATX CORP	COMMON STOCK USD.625	21,703	2,261,236

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		Shares/ Par Value		
	GCM GROSVENOR			
	INC CLASS A	COMMON STOCK USD.0001	20,900	219,450
	GCP APPLIED TECHNOLOGIES	COMMON STOCK USD.01	30,585	968,321
	GENCO SHIPPING + TRADING LTD	COMMON STOCK USD.01	16,566	265,056
	GENERATION BIO CO	COMMON STOCK USD.0001	25,500	180,540
	GENESCO INC	COMMON STOCK USD1.0	10,391	666,790
	GENIUS BRANDS INTERNATIONAL	COMMON STOCK USD.001	180,300	189,315
	GENPACT LTD	COMMON STOCK USD.01	114,772	6,092,098
	GENTEX CORP	COMMON STOCK USD.06	151,864	5,292,460
	GENTHERM INC	COMMON STOCK	20,796	1,807,172
	GENWORTH FINANCIAL INC CL A	COMMON STOCK USD.001	317,428	1,285,583
	GEO GROUP INC/THE	REIT USD.01	82,552	639,778
	GERMAN AMERICAN BANCORP	COMMON STOCK	16,930	659,931
	GERON CORP	COMMON STOCK USD.001	193,136	235,626
	GETTY REALTY CORP	REIT USD.01	23,351	749,334
	GEVO INC	COMMON STOCK	121,900	521,732
	GIBRALTAR INDUSTRIES INC	COMMON STOCK USD.01	20,500	1,366,940
	GLACIER BANCORP INC	COMMON STOCK USD.01	68,985	3,911,450
	GLADSTONE COMMERCIAL CORP	REIT USD.001	21,700	559,209
	GLADSTONE LAND CORP	REIT USD.001	13,100	442,256
	GLATFELTER CORP	COMMON STOCK USD.01	27,688	476,234
	GLAUKOS CORP	COMMON STOCK USD.001	28,030	1,245,653
	GLOBAL BLOOD THERAPEUTICS IN	COMMON STOCK USD.001	37,405	1,094,844
	GLOBAL INDUSTRIAL CO	COMMON STOCK USD.01	8,600	351,740
	GLOBAL MEDICAL REIT INC	REIT	28,428	504,597
	GLOBAL NET LEASE INC	REIT USD.01	59,833	914,248
	GLOBAL WATER RESOURCES INC	COMMON STOCK USD.01	6,333	108,294
	GLOBALFOUNDRIES INC	COMMON STOCK USD.02	30,800	2,001,076
	GLOBALSTAR INC	COMMON STOCK USD.0001	379,100	439,756
	GLOBANT SA	COMMON STOCK USD1.2	24,674	7,749,857
	GLOBUS MEDICAL INC A	COMMON STOCK USD.001	48,600	3,508,920
	GMS INC	COMMON STOCK USD.01	28,119	1,690,233
	GODADDY INC CLASS A	COMMON STOCK USD.001	105,800	8,978,188
	GOGO INC	COMMON STOCK USD.0001	39,700	537,141
	GOHEALTH INC CLASS A	COMMON STOCK	26,500	100,435
	GOLAR LNG LTD	COMMON STOCK USD1.0	63,434	785,947
	GOLDEN ENTERTAINMENT INC	COMMON STOCK USD.01	9,200	464,876
	GOLDEN NUGGET ONLINE GAMING	COMMON STOCK USD.0001	19,500	194,025
	GOODYEAR TIRE + RUBBER CO	COMMON STOCK	172,623	3,680,322
	GOOSEHEAD INSURANCE INC A	COMMON STOCK USD.01	11,300	1,469,904
	GOPRO INC CLASS A	COMMON STOCK USD.0001	84,200	868,102
	GORMAN RUPP CO	COMMON STOCK	13,208	588,416
	GOSSAMER BIO INC	COMMON STOCK USD.0001	38,425	434,587
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	15,958,647	15,958,647
	GRACO INC	COMMON STOCK USD1.0	105,134	8,475,903

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	GRAFTECH INTERNATIONAL LTD	COMMON STOCK USD.01	111,400	1,317,862
	GRAHAM HOLDINGS CO CLASS B	COMMON STOCK USD1.0	2,409	1,517,260
	GRAND CANYON EDUCATION INC	COMMON STOCK USD.01	23,302	1,997,214
	GRANITE CONSTRUCTION INC	COMMON STOCK USD.01	28,657	1,109,026
	GRANITE POINT MORTGAGE TRUST	REIT USD.01	37,656	440,952
	GRAPHIC PACKAGING HOLDING CO	COMMON STOCK USD.01	174,375	3,400,313
	GRAPHITE BIO INC	COMMON STOCK USD.00001	10,100	125,543
	GRAY TELEVISION INC	COMMON STOCK	53,500	1,078,560
	GREAT AJAX CORP	REIT USD.01	13,555	178,384
	GREAT LAKES DREDGE + DOCK CO	COMMON STOCK USD.0001	47,000	738,840
	GREAT SOUTHERN BANCORP INC	COMMON STOCK USD.01	4,429	262,418
	GREAT WESTERN BANCORP INC	COMMON STOCK USD.01	34,919	1,185,849
	GREEN BRICK PARTNERS INC	COMMON STOCK USD.01	21,200	642,996
	GREEN DOT CORP CLASS A	COMMON STOCK USD.001	33,716	1,221,868
	GREEN PLAINS INC	COMMON STOCK USD.001	25,836	898,059
	GREENBOX POS	COMMON STOCK USD.001	3,941	16,552
	GREENBRIER COMPANIES INC	COMMON STOCK	21,997	1,009,442
	GREENHILL + CO INC	COMMON STOCK USD.01	9,800	175,714
	GREENLANE HOLDINGS INC A	COMMON STOCK USD.01	7,000	6,749
	GREENLIGHT CAPITAL RE LTD A	COMMON STOCK USD.01	25,000	196,000
	GREIF INC CL A	COMMON STOCK	16,103	972,138
	GREIF INC CL B	COMMON STOCK	4,500	269,010
	GRID DYNAMICS HOLDINGS INC	COMMON STOCK USD.0001	28,000	1,063,160
	GRIFFON CORP	COMMON STOCK USD.25	30,361	864,681
	GRITSTONE BIO INC	COMMON STOCK USD.0001	31,345	403,097
	GROCERY OUTLET HOLDING CORP	COMMON STOCK USD.001	56,200	1,589,336
	GROUP 1 AUTOMOTIVE INC	COMMON STOCK USD.01	11,000	2,147,420
	GROUPON INC	COMMON STOCK USD.0001	15,611	361,551
	GROWGENERATION CORP	COMMON STOCK USD.001	34,600	451,530
	GT BIOPHARMA INC	COMMON STOCK USD.001	15,583	47,528
	GTY TECHNOLOGY HOLDINGS INC	COMMON STOCK USD.0001	30,836	206,601
	GUARANTY BANCSHARES INC	COMMON STOCK USD1.0	5,292	198,873
	GUARDANT HEALTH INC	COMMON STOCK USD.00001	56,755	5,676,635
	GUESS? INC	COMMON STOCK USD.01	25,050	593,184
	GUIDEWIRE SOFTWARE INC	COMMON STOCK USD.0001	53,000	6,017,090
	GXO LOGISTICS INC	COMMON STOCK USD.01	60,549	5,499,666
	H.B. FULLER CO.	COMMON STOCK USD1.0	33,163	2,686,203
	H+E EQUIPMENT SERVICES INC	COMMON STOCK USD.01	22,400	991,648
	H+R BLOCK INC	COMMON STOCK	114,200	2,690,552
	HACKETT GROUP INC/THE	COMMON STOCK USD.001	17,374	356,688
	HAEMONETICS CORP/MASS	COMMON STOCK USD.01	32,112	1,703,220
	HAIN CELESTIAL GROUP INC	COMMON STOCK USD.01	52,697	2,245,419

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	HALL OF FAME RESORT + ENTERT	COMMON STOCK USD.0001	18,426	28,008
	HALOZYME THERAPEUTICS INC	COMMON STOCK USD.001	88,431	3,555,811
	HAMILTON BEACH BRAND A	COMMON STOCK	4,540	65,194
	HAMILTON LANE INC CLASS A	COMMON STOCK	21,250	2,201,925
	HANCOCK WHITNEY CORP	COMMON STOCK USD3.33	54,049	2,703,531
	HANESBRANDS INC	COMMON STOCK USD.01	208,600	3,487,792
	HANGER INC	COMMON STOCK USD.01	25,591	463,965
	HANMI FINANCIAL CORPORATION	COMMON STOCK USD.001	21,149	500,808
	HANNON ARMSTRONG SUSTAINABLE	REIT USD.01	48,300	2,565,696
	HANOVER INSURANCE GROUP INC/	COMMON STOCK USD.01	22,481	2,946,360
	HARBORONE BANCORP INC	COMMON STOCK USD.01	32,661	484,689
	HARLEY DAVIDSON INC	COMMON STOCK USD.01	93,900	3,539,091
	HARMONIC INC	COMMON STOCK USD.001	55,714	655,197
	HARMONY BIOSCIENCES HOLDINGS	COMMON STOCK USD.00001	14,300	609,752
	HARPOON THERAPEUTICS INC	COMMON STOCK USD.0001	6,859	51,785
	HARSCO CORP	COMMON STOCK USD1.25	53,535	894,570
	HARVARD BIOSCIENCE INC	COMMON STOCK USD.01	26,700	188,235
	HAVERTY FURNITURE	COMMON STOCK USD1.0	11,618	355,162
	HAWAIIAN ELECTRIC INDS	COMMON STOCK	66,237	2,748,836
	HAWAIIAN HOLDINGS INC	COMMON STOCK USD.01	31,589	580,290
	HAWKINS INC	COMMON STOCK USD.01	12,400	489,180
	HAYNES INTERNATIONAL INC	COMMON STOCK USD.001	9,983	402,614
	HAYWARD HOLDINGS INC	COMMON STOCK USD.001	24,100	632,143
	HBT FINANCIAL INC/DE	COMMON STOCK USD.01	2,359	44,184
	HCI GROUP INC	COMMON STOCK	3,500	292,390
	HEALTH CATALYST INC	COMMON STOCK USD.001	31,146	1,234,005
	HEALTHCARE REALTY TRUST INC	REIT USD.01	89,400	2,828,616
	HEALTHCARE SERVICES GROUP	COMMON STOCK USD.01	51,407	914,531
	HEALTHCARE TRUST OF AME CL A	REIT USD.01	136,750	4,566,083
	HEALTHEQUITY INC	COMMON STOCK USD.0001	51,355	2,271,945
	HEALTHSTREAM INC	COMMON STOCK	19,000	500,840
	HEARTLAND EXPRESS INC	COMMON STOCK USD.01	35,210	592,232
	HEARTLAND FINANCIAL USA INC	COMMON STOCK USD1.0	24,206	1,225,066
	HECLA MINING CO	COMMON STOCK USD.25	331,968	1,732,873
	HEICO CORP	COMMON STOCK USD.01	28,134	4,057,485
	HEICO CORP CLASS A	COMMON STOCK USD.01	48,925	6,287,841
	HEIDRICK + STRUGGLES INTL	COMMON STOCK USD.01	13,800	603,474
	HELEN OF TROY LTD	COMMON STOCK USD.1	15,077	3,685,874
	HELIOS TECHNOLOGIES INC	COMMON STOCK USD.001	20,200	2,124,434
	HELIX ENERGY SOLUTIONS GROUP	COMMON STOCK	108,691	339,116
	HELMERICH + PAYNE	COMMON STOCK USD.1	66,100	1,566,570
	HEMISPHERE MEDIA GROUP INC	COMMON STOCK USD.0001	11,282	82,020
	HERBALIFE NUTRITION LTD	COMMON STOCK USD.002	65,817	2,693,890

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	HERC HOLDINGS INC	COMMON STOCK USD.01	15,586	2,439,988
	HERITAGE COMMERCE CORP	COMMON STOCK	36,000	429,840
	HERITAGE CRYSTAL CLEAN INC	COMMON STOCK USD.01	10,500	336,210
	HERITAGE FINANCIAL CORP	COMMON STOCK	22,357	546,405
	HERITAGE INSURANCE HOLDINGS	COMMON STOCK USD.0001	17,400	102,312
	HERON THERAPEUTICS INC	COMMON STOCK USD.01	60,469	552,082
	HERSHA HOSPITALITY TRUST	REIT USD.01	23,926	219,401
	HESKA CORP	COMMON STOCK USD.001	6,148	1,121,949
	HEXCEL CORP	COMMON STOCK USD.01	52,494	2,719,189
	HF FOODS GROUP INC	COMMON STOCK	21,100	178,506
	HIBBETT INC	COMMON STOCK USD.01	10,053	723,112
	HIGHWOODS PROPERTIES INC	REIT USD.01	64,600	2,880,514
	HILLENBRAND INC	COMMON STOCK	45,364	2,358,474
	HILLTOP HOLDINGS INC	COMMON STOCK USD.01	38,200	1,342,348
	HILTON GRAND VACATIONS INC	COMMON STOCK USD.01	51,693	2,693,722
	HINGHAM INSTITUTION FOR SVGS	COMMON STOCK USD1.0	1,000	419,880
	HNI CORP	COMMON STOCK USD1.0	27,178	1,142,835
	HOLLYFRONTIER CORP	COMMON STOCK USD.01	94,100	3,084,598
	HOME BANCORP INC	COMMON STOCK USD.01	4,508	187,127
	HOME BANCSHARES INC	COMMON STOCK USD.01	95,250	2,319,338
	HOMESTREET INC	COMMON STOCK	12,653	657,956
	HOMETRUST BANCSHARES INC	COMMON STOCK	7,816	242,140
	HOMOLOGY MEDICINES INC	COMMON STOCK USD.0001	22,866	83,232
	HONEST CO INC/THE	COMMON STOCK USD.001	15,900	424,817
	HOOKER FURNISHINGS CORP	COMMON STOCK	8,000	186,240
	HOOKIPA PHARMA INC	COMMON STOCK	8,392	19,553
	HOPE BANCORP INC	COMMON STOCK USD.001	75,020	1,103,544
	HORACE MANN EDUCATORS	COMMON STOCK USD.001	26,000	1,006,200
	HORIZON BANCORP INC/IN	COMMON STOCK	28,800	600,480
	HORIZON THERAPEUTICS PLC	COMMON STOCK USD.0001	133,796	14,417,857
	HOSTESS BRANDS INC	COMMON STOCK USD.0001	81,867	1,671,724
	HOUGHTON MIFFLIN HARCOURT CO	COMMON STOCK USD.01	73,900	1,189,790
	HOULIHAN LOKEY INC	COMMON STOCK USD.001	31,813	3,293,282
	HOVNANIAN ENTERPRISES A	COMMON STOCK USD.01	3,300	420,057
	HOWARD BANCORP INC	COMMON STOCK USD.01	6,608	143,988
	HOWARD HUGHES CORP/THE	COMMON STOCK	26,004	2,646,687
	HUB GROUP INC CL A	COMMON STOCK USD.01	20,783	1,750,760
	HUBBELL INC	COMMON STOCK USD.01	34,022	7,085,762
	HUBSPOT INC	COMMON STOCK USD.001	27,900	18,390,285
	HUDSON PACIFIC PROPERTIES IN	REIT USD.01	92,200	2,278,262
	HUMANIGEN INC	COMMON STOCK USD.001	28,000	104,160
	HUNTSMAN CORP	COMMON STOCK USD.01	132,469	4,620,519
	HURON CONSULTING GROUP INC	COMMON STOCK USD.01	15,794	788,121
	HYATT HOTELS CORP CL A	COMMON STOCK USD.01	30,700	2,944,130
	HYDROFARM HOLDINGS GROUP INC	COMMON STOCK USD.0001	24,400	690,276
	HYLIION HOLDINGS CORP	COMMON STOCK USD.0001	73,200	453,840

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	HYRECAR INC	COMMON STOCK	11,200	52,752
	HYSTER YALE MATERIALS	COMMON STOCK USD.01	6,840	281,124
	I3 VERTICALS INC CLASS A	COMMON STOCK USD.0001	12,900	293,991
	IAA INC	COMMON STOCK USD.01	84,747	4,289,893
	IAC/INTERACTIVECORP	COMMON STOCK USD.0001	48,327	6,316,822
	IBEX LTD	COMMON STOCK USD.0001	2,500	32,225
	IBIO INC	COMMON STOCK USD.001	125,400	68,845
	ICAD INC	COMMON STOCK USD.01	14,099	101,513
	ICF INTERNATIONAL INC	COMMON STOCK USD.001	11,600	1,189,580
	ICHOR HOLDINGS LTD	COMMON STOCK USD.0001	15,600	718,068
	ICOSAVAX INC	COMMON STOCK USD.0001	8,400	192,192
	ICU MEDICAL INC	COMMON STOCK USD.1	12,468	2,959,155
	IDACORP INC	COMMON STOCK	31,681	3,589,774
	IDEANOMICS INC	COMMON STOCK USD.001	255,100	306,120
	IDEAYA BIOSCIENCES INC	COMMON STOCK	20,333	480,672
	IDENTIV INC	COMMON STOCK USD.001	5,000	140,700
	IDT CORP CLASS B	COMMON STOCK USD.01	12,700	560,832
	IES HOLDINGS INC	COMMON STOCK USD.01	5,400	273,456
	IGM BIOSCIENCES INC	COMMON STOCK USD.01	5,000	146,650
	IHEARTMEDIA INC CLASS A	COMMON STOCK	69,900	1,470,696
	II VI INC	COMMON STOCK	65,306	4,462,359
	IKENA ONCOLOGY INC	COMMON STOCK USD.001	1,440	18,058
	IMAGO BIOSCIENCES INC	COMMON STOCK USD.0001	6,100	144,631
	IMAX CORP	COMMON STOCK	35,680	636,531
	IMMUNEERING CORP CLASS A	COMMON STOCK USD.001	5,100	82,467
	IMMUNIC INC	COMMON STOCK USD.0001	2,800	26,796
	IMMUNITYBIO INC	COMMON STOCK USD.0001	42,200	256,576
	IMMUNOGEN INC	COMMON STOCK USD.01	128,541	953,774
	IMMUNOVANT INC	COMMON STOCK USD.0001	27,900	237,708
	IMPEL PHARMACEUTICALS INC	COMMON STOCK USD.001	10,700	92,341
	IMPINJ INC	COMMON STOCK USD.001	11,800	1,046,660
	INARI MEDICAL INC	COMMON STOCK USD.001	21,200	1,934,924
	INDEPENDENCE HOLDING CO	COMMON STOCK USD1.0	3,270	185,344
	INDEPENDENCE REALTY TRUST IN	REIT USD.01	61,100	1,578,213
	INDEPENDENT BANK CORP MICH	COMMON STOCK USD1.0	14,600	348,502
	INDEPENDENT BANK CORP/MA	COMMON STOCK USD.01	28,498	2,323,442
	INDEPENDENT BANK GROUP INC	COMMON STOCK USD.01	23,720	1,711,398
	INDUS REALTY TRUST INC	REIT USD.01	3,420	277,225
	INDUSTRIAL LOGISTICS			
	PROPERT	REIT USD.01	41,599	1,042,055
	INFINERA CORP	COMMON STOCK USD.001	113,700	1,090,383
	INFINITY PHARMACEUTICALS INC	COMMON STOCK USD.001	48,229	108,515
	INFORMATICA INC CLASS A	COMMON STOCK USD.01	18,000	665,640
	INFUSYSTEM HOLDINGS INC	COMMON STOCK USD.0001	10,221	174,064
	INGEVITY CORP	COMMON STOCK USD.01	24,464	1,754,069
	INGLES MARKETS INC CLASS A	COMMON STOCK USD.05	9,931	857,443
	INGREDION INC	COMMON STOCK USD.01	42,100	4,068,544
	INHIBRX INC	COMMON STOCK USD.0001	17,600	768,592
	INNOSPEC INC	COMMON STOCK USD.01	15,365	1,388,074
	INNOVAGE HOLDING CORP	COMMON STOCK USD.001	11,700	58,500

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	INNOVATE CORP	COMMON STOCK USD.001	45,900	169,830
	INNOVATIVE INDUSTRIAL PROPER	REIT USD.001	15,000	3,943,650
	INNOVIVA INC	COMMON STOCK USD.01	27,200	469,200
	INOGEN INC	COMMON STOCK USD.001	12,698	431,732
	INOTIV INC	COMMON STOCK	10,176	428,104
	INOVIO PHARMACEUTICALS INC	COMMON STOCK USD.001	128,400	640,716
	INOZYME PHARMA INC	COMMON STOCK USD.0001	5,691	38,813
	INSEGO CORP	COMMON STOCK	48,191	280,954
	INSIGHT ENTERPRISES INC	COMMON STOCK USD.01	22,286	2,375,688
	INSMED INC	COMMON STOCK USD.01	72,057	1,962,833
	INSPERITY INC	COMMON STOCK USD.01	23,143	2,733,420
	INSPIRE MEDICAL SYSTEMS INC	COMMON STOCK USD.001	16,803	3,865,698
	INSTALLED BUILDING PRODUCTS	COMMON STOCK USD.01	14,800	2,067,856
	INSTEEL INDUSTRIES INC	COMMON STOCK	11,548	459,726
	INSTIL BIO INC	COMMON STOCK USD.000001	11,100	571,028
	INSULET CORP	COMMON STOCK USD.001	41,400	11,015,298
	INTEGER HOLDINGS CORP	COMMON STOCK USD.001	20,631	1,765,807
	INTEGRA LIFESCIENCES HOLDING	COMMON STOCK USD.01	45,400	3,041,346
	INTELLIA THERAPEUTICS INC	COMMON STOCK USD.0001	43,258	5,114,826
	INTER PARFUMS INC	COMMON STOCK USD.001	11,162	1,193,218
	INTERACTIVE BROKERS GROUP A	COMMON STOCK USD.01	50,300	3,994,826
	INTERCEPT PHARMACEUTICALS INC	COMMON STOCK USD.001	17,978	292,862
	INTERDIGITAL INC	COMMON STOCK USD.01	19,319	1,383,820
	INTERFACE INC	COMMON STOCK USD.1	40,125	639,994
	INTERNATIONAL BANCSHARES CORP	COMMON STOCK USD1.0	33,931	1,438,335
	INTERNATIONAL GAME TECHNOLOG	COMMON STOCK USD.1	62,709	1,812,917
	INTERNATIONAL MONEY EXPRESS	COMMON STOCK	20,130	321,275
	INTERNATIONAL SEAWAYS INC	COMMON STOCK	23,070	338,668
	INTERSECT ENT INC	COMMON STOCK USD.001	22,400	611,744
	INTRA CELLULAR THERAPIES INC	COMMON STOCK USD.0001	46,646	2,441,452
	INTREPID POTASH INC	COMMON STOCK USD.001	8,110	346,540
	INVACARE CORP	COMMON STOCK USD.25	22,410	60,955
	INVESCO MORTGAGE CAPITAL	REIT USD.01	181,113	503,494
	INVESTORS BANCORP INC	COMMON STOCK USD.01	142,917	2,165,193
	INVESTORS TITLE CO	COMMON STOCK	600	118,290
	INVITAE CORP	COMMON STOCK USD.0001	125,930	1,922,951
	INVITATION HOMES INC	REIT USD.01	361,948	16,832,406
	IONIS PHARMACEUTICALS INC	COMMON STOCK USD.001	88,600	2,696,098

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	IOVANCE BIOTHERAPEUTICS INC	COMMON STOCK USD.000041666	92,200	1,760,098
	IRADIMED CORP	COMMON STOCK USD.0001	3,848	177,816
	IRHYTHM TECHNOLOGIES INC	COMMON STOCK USD.001	18,397	2,165,143
	IRIDIUM COMMUNICATIONS INC	COMMON STOCK USD.001	74,600	3,080,234
	IROBOT CORP	COMMON STOCK USD.01	17,525	1,154,547
	IRONWOOD PHARMACEUTICALS INC	COMMON STOCK USD.001	92,728	1,081,208
	ISTAR INC	REIT USD.001	43,118	1,113,738
	ITEOS THERAPEUTICS INC	COMMON STOCK USD.001	13,700	637,872
	ITERIS INC	COMMON STOCK USD.1	27,947	111,788
	ITRON INC	COMMON STOCK	27,191	1,863,127
	ITT INC	COMMON STOCK USD1.0	54,200	5,538,698
	IVERIC BIO INC	COMMON STOCK USD.001	65,400	1,093,488
	J + J SNACK FOODS CORP	COMMON STOCK	9,222	1,456,707
	JABIL INC	COMMON STOCK USD.001	89,136	6,270,718
	JACK IN THE BOX INC	COMMON STOCK USD.01	13,722	1,200,401
	JAMES RIVER GROUP HOLDINGS L	COMMON STOCK USD.0002	20,826	599,997
	JAMF HOLDING CORP	COMMON STOCK	33,200	1,261,932
	JANUS HENDERSON GROUP PLC	COMMON STOCK USD1.5	104,900	4,399,506
	JANUX THERAPEUTICS INC	COMMON STOCK USD.001	8,300	163,759
	JAZZ PHARMACEUTICALS PLC	COMMON STOCK USD.0001	37,207	4,740,172
	JBG SMITH PROPERTIES	REIT USD.01	75,758	2,175,012
	JEFFERIES FINANCIAL GROUP IN	COMMON STOCK USD1.0	137,500	5,335,000
	JELD WEN HOLDING INC	COMMON STOCK USD.01	50,937	1,342,699
	JETBLUE AIRWAYS CORP	COMMON STOCK USD.01	198,992	2,833,646
	JFROG LTD	COMMON STOCK	32,200	956,340
	JOHN B. SANFILIPPO + SON INC	COMMON STOCK USD.01	6,100	549,976
	JOHN BEAN TECHNOLOGIES CORP	COMMON STOCK USD.01	19,610	3,011,312
	JOHNSON OUTDOORS INC A	COMMON STOCK USD.05	3,887	364,173
	JOINT CORP/THE	COMMON STOCK USD.001	8,646	567,956
	JONES LANG LASALLE INC	COMMON STOCK USD.01	31,660	8,527,304
	JOUNCE THERAPEUTICS INC	COMMON STOCK USD.001	15,200	126,920
	KADANT INC	COMMON STOCK USD.01	7,244	1,669,597
	KAISER ALUMINUM CORP	COMMON STOCK USD.01	9,939	933,670
	KALA PHARMACEUTICALS INC	COMMON STOCK USD.001	27,938	33,805
	KALEIDO BIOSCIENCES INC	COMMON STOCK USD.001	8,518	20,358
	KALVISTA PHARMACEUTICALS INC	COMMON STOCK USD.001	9,791	129,535
	KAMAN CORP	COMMON STOCK USD1.0	17,416	751,500
	KAR AUCTION SERVICES INC	COMMON STOCK USD.01	79,309	1,238,807
	KARUNA THERAPEUTICS INC	COMMON STOCK USD.00001	14,035	1,838,585
	KARYOPHARM THERAPEUTICS INC	COMMON STOCK USD.0001	46,971	302,024
	KB HOME	COMMON STOCK USD1.0	48,890	2,186,850
	KBR INC	COMMON STOCK USD.001	88,287	4,204,227

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		Shares/ Par Value		
	KEARNY FINANCIAL CORP/MD	COMMON STOCK USD.01	45,463	602,385
	KELLY SERVICES INC A	COMMON STOCK USD1.0	24,072	403,687
	KEMPER CORP	COMMON STOCK USD.1	37,184	2,186,047
	KEMPHARM INC	COMMON STOCK USD.0001	18,000	156,780
	KENNAMETAL INC	COMMON STOCK USD1.25	51,525	1,850,263
	KENNEDY WILSON HOLDINGS INC	COMMON STOCK USD.0001	73,144	1,746,679
	KEROS THERAPEUTICS INC	COMMON STOCK USD.0001	10,200	596,802
	KEURIG DR PEPPER INC	COMMON STOCK USD.01	428,901	15,809,291
	KEZAR LIFE SCIENCES INC	COMMON STOCK USD.001	24,514	409,874
	KFORCE INC	COMMON STOCK USD.01	13,690	1,029,762
	KILROY REALTY CORP	REIT USD.01	72,981	4,850,317
	KIMBALL ELECTRONICS INC	COMMON STOCK	16,700	363,392
	KIMBALL INTERNATIONAL B	COMMON STOCK USD.05	25,100	256,773
	KINIKSA PHARMACEUTICALS A	COMMON STOCK USD.000273	18,017	212,060
	KINNATE BIOPHARMA INC	COMMON STOCK USD.0001	16,000	283,520
	KINSALE CAPITAL GROUP INC	COMMON STOCK USD.01	13,291	3,161,796
	KIRBY CORP	COMMON STOCK USD.1	36,967	2,196,579
	KITE REALTY GROUP TRUST	REIT USD.01	137,354	2,991,570
	KKR + CO INC	COMMON STOCK USD.01	342,100	25,784,458
	KKR REAL ESTATE FINANCE TRUS	REIT USD.01	21,492	447,678
	KNIGHT SWIFT TRANSPORTATION	COMMON STOCK USD.01	99,346	6,054,145
	KNOWLES CORP	COMMON STOCK USD.01	55,675	1,300,011
	KODIAK SCIENCES INC	COMMON STOCK USD.0001	21,000	1,780,380
	KOHL'S CORP	COMMON STOCK USD.01	90,200	4,454,978
	KONTOOR BRANDS INC	COMMON STOCK	33,084	1,695,555
	KOPIN CORP	COMMON STOCK USD.01	48,500	198,365
	KOPPERS HOLDINGS INC	COMMON STOCK USD.01	14,622	457,669
	KORN FERRY	COMMON STOCK USD.01	33,300	2,521,809
	KOSMOS ENERGY LTD	COMMON STOCK USD.01	253,500	877,110
	KRATON CORP	COMMON STOCK USD.01	22,237	1,030,018
	KRATOS DEFENSE + SECURITY	COMMON STOCK USD.001	75,673	1,468,056
	KRONOS BIO INC	COMMON STOCK	24,500	332,955
	KRONOS WORLDWIDE INC	COMMON STOCK USD.01	17,098	256,641
	KRYSTAL BIOTECH INC	COMMON STOCK USD.00001	11,085	775,396
	KULICKE + SOFFA INDUSTRIES	COMMON STOCK	38,200	2,312,628
	KURA ONCOLOGY INC	COMMON STOCK USD.0001	45,261	633,654
	KURA SUSHI USA INC CLASS A	COMMON STOCK USD.001	2,200	177,848
	KVH INDUSTRIES INC	COMMON STOCK USD.01	15,103	138,797
	KYMER A THERAPEUTICS INC	COMMON STOCK	21,500	1,365,035
	KYNDRYL HOLDINGS INC	COMMON STOCK USD.01	139,100	2,517,710
	LA Z BOY INC	COMMON STOCK USD1.0	30,357	1,102,263

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	LADDER CAPITAL CORP REIT	REIT USD.001	72,967	874,874
	LAIRD SUPERFOOD INC	COMMON STOCK USD.001	2,200	28,688
	LAKELAND BANCORP INC	COMMON STOCK	30,445	578,151
	LAKELAND FINANCIAL CORP	COMMON STOCK	15,350	1,230,149
	LAMAR ADVERTISING CO A	REIT USD.001	54,165	6,570,215
	LANCASTER COLONY CORP	COMMON STOCK	11,660	1,930,896
	LANDEC CORP	COMMON STOCK USD.001	20,543	228,027
	LANDS END INC	COMMON STOCK USD.01	8,004	157,119
	LANDSTAR SYSTEM INC	COMMON STOCK USD.01	24,000	4,296,480
	LANTHEUS HOLDINGS INC	COMMON STOCK USD.01	42,068	1,215,345
	LAREDO PETROLEUM INC	COMMON STOCK USD.01	7,900	475,027
	LATHAM GROUP INC	COMMON STOCK USD.0001	14,500	362,935
	LATTICE SEMICONDUCTOR CORP	COMMON STOCK USD.01	84,800	6,534,688
	LAUREATE EDUCATION INC	COMMON STOCK USD.001	62,296	762,503
	LAWSON PRODUCTS INC	COMMON STOCK USD1.0	2,700	147,825
	LAZARD LTD CL A	COMMON STOCK USD.01	62,700	2,735,601
	LCI INDUSTRIES	COMMON STOCK USD.01	15,230	2,373,900
	LEAR CORP	COMMON STOCK USD.01	37,200	6,805,740
	LEGACY HOUSING CORP	COMMON STOCK USD.001	5,600	148,232
	LEGALZOOMCOM INC	COMMON STOCK USD.001	11,900	191,233
	LEGGETT + PLATT INC	COMMON STOCK USD.01	79,800	3,284,568
	LEMAITRE VASCULAR INC	COMMON STOCK USD.01	11,476	576,439
	LEMONADE INC	COMMON STOCK USD.00001	22,900	964,319
	LENDINGCLUB CORP	COMMON STOCK USD.01	61,612	1,489,778
	LENDINGTREE INC	COMMON STOCK USD.01	7,695	943,407
	LENNOX INTERNATIONAL INC	COMMON STOCK USD.01	20,734	6,725,280
	LESLIE S INC	COMMON STOCK USD.001	69,600	1,956,715
	LEXICON PHARMACEUTICALS INC	COMMON STOCK USD.001	35,242	138,853
	LGI HOMES INC	COMMON STOCK USD.01	13,300	2,054,584
	LHC GROUP INC	COMMON STOCK USD.01	19,060	2,615,604
	LIBERTY BROADBAND A	COMMON STOCK USD.01	14,521	2,336,429
	LIBERTY BROADBAND C	COMMON STOCK USD.01	86,415	13,921,457
	LIBERTY ENERGY INC	COMMON STOCK	52,100	505,370
	LIBERTY LATIN AMERIC CL A	COMMON STOCK USD.01	33,900	395,274
	LIBERTY LATIN AMERIC CL C	COMMON STOCK USD.01	96,536	1,100,510
	LIBERTY MEDIA COR SIRIUSXM A	TRACKING STK USD.01	50,268	2,937,522
	LIBERTY MEDIA COR SIRIUSXM C	TRACKING STK USD.01	101,971	5,185,225
	LIBERTY MEDIA CORP BRAVES A	TRACKING STK	6,946	199,698
	LIBERTY MEDIA CORP BRAVES C	TRACKING STK	25,108	705,535
	LIBERTY MEDIA CORP LIBERTY A	TRACKING STK USD.01	15,908	943,981
	LIBERTY MEDIA CORP LIBERTY C	TRACKING STK USD.01	124,647	7,882,676
	LIBERTY TRIPADVISOR HDG A	COMMON STOCK	50,142	108,808
	LIFE STORAGE INC	REIT USD.01	48,003	7,766,692
	LIFE TIME GROUP HOLDINGS INC	COMMON STOCK USD.01	24,000	415,056

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		Shares/ Par Value		
	LIFESTANCE HEALTH GROUP INC	COMMON STOCK USD.01	29,100	277,032
	LIFETIME BRANDS INC	COMMON STOCK USD.01	9,700	154,909
	LIGAND PHARMACEUTICALS	COMMON STOCK USD.001	9,982	1,541,820
	LIGHT + WONDER INC	COMMON STOCK USD.01	58,880	3,934,950
	LIMELIGHT NETWORKS INC	COMMON STOCK USD.001	81,000	277,830
	LIMONEIRA CO	COMMON STOCK USD.01	9,400	141,000
	LINCOLN ELECTRIC HOLDINGS	COMMON STOCK	35,953	5,014,365
	LINDBLAD EXPEDITIONS HOLDING	COMMON STOCK USD.0001	20,200	315,120
	LINDSAY CORP	COMMON STOCK USD1.0	6,833	1,038,616
	LINEAGE CELL THERAPEUTICS IN	COMMON STOCK	76,500	187,425
	LIONS GATE ENTERTAINMENT A	COMMON STOCK NPV	39,300	653,952
	LIONS GATE ENTERTAINMENT B	COMMON STOCK	73,815	1,136,013
	LIQUIDITY SERVICES INC	COMMON STOCK USD.001	16,507	364,475
	LITHIA MOTORS INC	COMMON STOCK	18,201	5,404,787
	LITTELFUSE INC	COMMON STOCK USD.01	14,976	4,712,648
	LIVANOVA PLC	COMMON STOCK GBP1.0	33,409	2,920,949
	LIVE OAK BANCSHARES INC	COMMON STOCK NPV	19,900	1,737,071
	LIVENT CORP	COMMON STOCK USD.001	93,679	2,283,894
	LIVEONE INC	COMMON STOCK USD.001	35,000	44,800
	LIVEPERSON INC	COMMON STOCK USD.001	40,800	1,457,376
	LIVERAMP HOLDINGS INC	COMMON STOCK USD.1	41,400	1,985,130
	LL FLOORING HOLDINGS INC	COMMON STOCK USD.001	20,000	341,400
	LORDSTOWN MOTORS CORP CL A	COMMON STOCK USD.0001	70,000	241,500
	LOUISIANA PACIFIC CORP	COMMON STOCK USD1.0	52,931	4,147,144
	LOVESAC CO/THE	COMMON STOCK USD.00001	6,700	443,942
	LOYALTY VENTURES INC	COMMON STOCK USD.01	12,080	363,246
	LPL FINANCIAL HOLDINGS INC	COMMON STOCK	49,349	7,900,281
	LTC PROPERTIES INC	REIT USD.01	24,680	842,575
	LULULEMON ATHLETICA INC	COMMON STOCK USD.005	70,145	27,771,421
	LUMENTUM HOLDINGS INC	COMMON STOCK USD.001	43,818	4,634,630
	LUNA INNOVATIONS INC	COMMON STOCK USD.001	20,600	173,864
	LUTHER BURBANK CORP	COMMON STOCK	9,700	136,188
	LUXFER HOLDINGS PLC	COMMON STOCK USD.5	18,700	361,097
	LXP INDUSTRIAL TRUST	REIT USD.0001	171,308	2,675,831
	LYELL IMMUNOPHARMA INC	COMMON STOCK USD.0001	14,700	113,778
	LYFT INC A	COMMON STOCK USD.00001	180,400	7,708,492
	M/I HOMES INC	COMMON STOCK USD.01	19,442	1,208,904
	MACATAWA BANK CORP	COMMON STOCK	12,700	112,014
	MACERICH CO/THE	REIT USD.01	126,301	2,182,481
	MACOM TECHNOLOGY SOLUTIONS H	COMMON STOCK USD.001	30,377	2,378,519
	MACROGENICS INC	COMMON STOCK USD.01	38,201	613,126
	MACY S INC	COMMON STOCK USD.01	196,200	5,136,516
	MADISON SQUARE GARDEN ENTERT	COMMON STOCK USD.01	16,707	1,175,170
	MADISON SQUARE GARDEN SPORTS	COMMON STOCK USD.01	11,717	2,035,594

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	MADRIGAL			
	PHARMACEUTICALS INC	COMMON STOCK USD.0001	6,078	515,050
	MAGELLAN HEALTH INC	COMMON STOCK USD.01	8,031	1,389,845
	MAGENTA THERAPEUTICS INC	COMMON STOCK USD.001	15,164	67,177
	MAGNITE INC	COMMON STOCK USD.00001	81,420	1,424,850
	MAGNOLIA OIL + GAS CORP A	COMMON STOCK USD.0001	86,300	1,628,481
	MAIDEN HOLDINGS LTD	COMMON STOCK USD.01	43,100	131,886
	MALIBU BOATS INC A	COMMON STOCK USD.01	14,400	989,712
	MANDIANT INC	COMMON STOCK USD.0001	147,600	2,588,904
	MANHATTAN ASSOCIATES INC	COMMON STOCK USD.01	39,902	6,204,362
	MANITOWOC COMPANY INC	COMMON STOCK USD.01	23,650	439,654
	MANNKIND CORP	COMMON STOCK USD.01	152,177	665,013
	MANPOWERGROUP INC	COMMON STOCK USD.01	34,100	3,318,953
	MANTECH INTERNATIONAL			
	CORP A	COMMON STOCK USD.01	17,142	1,250,166
	MARATHON DIGITAL			
	HOLDINGS IN	COMMON STOCK USD.001	59,500	1,955,170
	MARAVAI LIFESCIENCES			
	HLDGS A	COMMON STOCK USD.01	64,100	2,685,790
	MARCUS + MILLICHAP INC	COMMON STOCK USD.0001	15,400	792,484
	MARCUS CORPORATION	COMMON STOCK USD1.0	16,800	300,048
	MARINE PRODUCTS CORP	COMMON STOCK USD.1	4,962	62,025
	MARINEMAX INC	COMMON STOCK USD.001	14,462	853,836
	MARINUS PHARMACEUTICALS			
	INC	COMMON STOCK USD.001	16,802	199,608
	MARKEL CORP	COMMON STOCK	8,390	10,353,260
	MARLIN BUSINESS SERVICES			
	INC	COMMON STOCK USD.01	3,600	83,808
	MARRIOTT VACATIONS			
	WORLD	COMMON STOCK USD.01	26,210	4,428,966
	MARRONE BIO INNOVATIONS			
	INC	COMMON STOCK USD.00001	45,700	32,913
	MARTEN TRANSPORT LTD	COMMON STOCK USD.01	41,409	710,578
	MARVELL TECHNOLOGY INC	COMMON STOCK USD.002	507,881	44,434,509
	MASIMO CORP	COMMON STOCK USD.001	31,600	9,251,848
	MASONITE INTERNATIONAL			
	CORP	COMMON STOCK	14,625	1,725,019
	MASTEC INC	COMMON STOCK USD.1	35,257	3,253,516
	MASTERCRAFT BOAT			
	HOLDINGS IN	COMMON STOCK USD.01	11,600	328,628
	MATADOR RESOURCES CO	COMMON STOCK USD.01	69,137	2,552,538
	MATERION CORP	COMMON STOCK	12,759	1,173,062
	MATRIX SERVICE CO	COMMON STOCK USD.01	21,900	164,688
	MATSON INC	COMMON STOCK	25,624	2,306,929
	MATTEL INC	COMMON STOCK USD1.0	218,401	4,708,726
	MATTHEWS INTL CORP			
	CLASS A	COMMON STOCK USD1.0	21,708	796,032
	MAXAR TECHNOLOGIES INC	COMMON STOCK	44,900	1,325,897
	MAXCYTE INC	COMMON STOCK NPV	59,100	602,229

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	MAXIMUS INC	COMMON STOCK	38,328	3,053,592
	MAXLINEAR INC	COMMON STOCK	44,480	3,353,347
	MAYVILLE ENGINEERING CO INC	COMMON STOCK	5,361	79,933
	MBIA INC	COMMON STOCK USD1.0	29,836	471,110
	MCAFEE CORP CLASS A	COMMON STOCK USD.001	46,700	1,204,393
	MCGRATH RENTCORP	COMMON STOCK	16,226	1,302,299
	MDC HOLDINGS INC	COMMON STOCK USD.01	35,233	1,967,058
	MDU RESOURCES GROUP INC	COMMON STOCK USD1.0	125,368	3,866,349
	MEDIA GEN INC CVR	COMMON STOCK	96,500	164,050
	MEDIAALPHA INC CLASS A	COMMON STOCK USD.01	11,300	174,472
	MEDICAL PROPERTIES TRUST INC	REIT USD.001	372,781	8,808,815
	MEDIFAST INC	COMMON STOCK USD.001	7,612	1,594,181
	MEDNAX INC	COMMON STOCK USD.01	47,547	1,293,754
	MEDPACE HOLDINGS INC	COMMON STOCK USD.01	18,079	3,934,714
	MEI PHARMA INC	COMMON STOCK USD.00000002	71,471	190,828
	MEIRAGTX HOLDINGS PLC	COMMON STOCK USD.00001	18,500	439,190
	MERCANTILE BANK CORP	COMMON STOCK	11,000	385,330
	MERCHANTS BANCORP/IN	COMMON STOCK	6,705	317,348
	MERCURY GENERAL CORP	COMMON STOCK	16,800	891,408
	MERCURY SYSTEMS INC	COMMON STOCK USD.01	32,896	1,811,254
	MERIDIAN BIOSCIENCE INC	COMMON STOCK	30,540	623,016
	MERIT MEDICAL SYSTEMS INC	COMMON STOCK	32,030	1,995,469
	MERITAGE HOMES CORP	COMMON STOCK USD.01	23,860	2,912,352
	MERITOR INC	COMMON STOCK USD1.0	42,526	1,053,794
	MERSANA THERAPEUTICS INC	COMMON STOCK USD.0001	36,694	228,237
	MESA AIR GROUP INC	COMMON STOCK	22,000	123,200
	MESA LABORATORIES INC	COMMON STOCK	3,100	1,017,079
	META FINANCIAL GROUP INC	COMMON STOCK USD.01	19,816	1,182,223
	META MATERIALS INC	COMMON STOCK USD.001	150,100	369,246
	METHODE ELECTRONICS INC	COMMON STOCK USD.5	25,360	1,246,951
	METROCITY BANKSHARES INC	COMMON STOCK	12,500	344,125
	METROPOLITAN BANK HOLDING CO	COMMON STOCK	4,800	511,344
	MFA FINANCIAL INC	REIT USD.01	277,700	1,266,312
	MGE ENERGY INC	COMMON STOCK USD1.0	22,450	1,846,513
	MGIC INVESTMENT CORP	COMMON STOCK USD1.0	201,200	2,901,304
	MGP INGREDIENTS INC	COMMON STOCK	9,774	830,692
	MICROSTRATEGY INC CL A	COMMON STOCK USD.001	4,880	2,657,111
	MICROVISION INC	COMMON STOCK USD.001	98,900	495,489
	MID PENN BANCORP INC	COMMON STOCK USD1.0	8,800	279,312
	MIDDLEBY CORP	COMMON STOCK USD.01	34,082	6,705,974
	MIDDLESEX WATER CO	COMMON STOCK	11,392	1,370,458
	MIDLAND STATES BANCORP INC	COMMON STOCK USD.01	10,499	260,270
	MIDWESTONE FINANCIAL GROUP I	COMMON STOCK USD.01	7,400	239,538
	MILLER INDUSTRIES INC/TENN	COMMON STOCK USD.01	8,600	287,240

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	MILLERKNOLL INC	COMMON STOCK USD.2	45,760	1,793,334
	MIMECAST LTD	COMMON STOCK USD.01	38,000	3,023,660
	MIMEDX GROUP INC	COMMON STOCK USD.001	69,400	419,176
	MIND MEDICINE MINDMED INC	COMMON STOCK	201,100	277,518
	MINERALS TECHNOLOGIES INC	COMMON STOCK USD.1	21,010	1,536,882
	MIRATI THERAPEUTICS INC	COMMON STOCK	26,182	3,840,638
	MIRUM PHARMACEUTICALS INC	COMMON STOCK	3,175	50,641
	MISSION PRODUCE INC	COMMON STOCK USD.001	23,200	364,240
	MISTER CAR WASH INC	COMMON STOCK USD.01	25,900	868,651
	MISTRAS GROUP INC	COMMON STOCK USD.01	20,600	153,058
	MITEK SYSTEMS INC	COMMON STOCK USD.001	24,900	441,975
	MKS INSTRUMENTS INC	COMMON STOCK	34,803	6,061,639
	MODEL N INC	COMMON STOCK USD.00015	23,757	713,423
	MODINE MANUFACTURING CO	COMMON STOCK USD.625	34,500	348,105
	MODIVCARE INC	COMMON STOCK USD.001	7,755	1,149,989
	MOELIS + CO CLASS A	COMMON STOCK USD.01	37,700	2,356,627
	MOLECULAR TEMPLATES INC	COMMON STOCK USD.001	19,618	76,903
	MOLINA HEALTHCARE INC	COMMON STOCK USD.001	36,050	11,466,784
	MOMENTIVE GLOBAL INC	COMMON STOCK USD.00001	81,100	1,715,265
	MONARCH CASINO + RESORT INC	COMMON STOCK USD.01	9,225	682,189
	MONEYGRAM INTERNATIONAL INC	COMMON STOCK USD.01	49,700	392,133
	MONGODB INC	COMMON STOCK USD.001	38,900	20,909,326
	MONMOUTH REAL ESTATE INV COR	REIT USD.01	59,500	1,250,095
	MONRO INC	COMMON STOCK USD.01	20,808	1,212,482
	MONTE ROSA THERAPEUTICS INC	COMMON STOCK USD.0001	7,300	149,066
	MONTROSE ENVIRONMENTAL GROUP	COMMON STOCK	12,400	1,142,272
	MOOG INC CLASS A	COMMON STOCK USD1.0	18,099	1,465,476
	MORNINGSTAR INC	COMMON STOCK	14,495	4,957,145
	MORPHIC HOLDING INC	COMMON STOCK USD.0001	13,078	619,636
	MOTORCAR PARTS OF AMERICA IN	COMMON STOCK USD.01	12,989	221,722
	MOVADO GROUP INC	COMMON STOCK USD.01	10,400	435,032
	MP MATERIALS CORP	COMMON STOCK USD.0001	45,600	2,071,152
	MR COOPER GROUP INC	COMMON STOCK USD.01	35,601	1,481,358
	MRC GLOBAL INC	COMMON STOCK USD.01	54,452	374,630
	MSA SAFETY INC	COMMON STOCK	23,015	3,474,344
	MSC INDUSTRIAL DIRECT CO A	COMMON STOCK USD.001	27,701	2,328,546
	MUELLER INDUSTRIES INC	COMMON STOCK USD.01	34,640	2,056,230
	MUELLER WATER PRODUCTS INC A	COMMON STOCK USD.01	98,800	1,422,720
	MULTIPLAN CORP	COMMON STOCK	142,400	1,042,611
	MURPHY OIL CORP	COMMON STOCK USD1.0	91,509	2,389,300
	MURPHY USA INC	COMMON STOCK	15,102	3,008,922
	MUSTANG BIO INC	COMMON STOCK USD.0001	29,067	48,251
	MVB FINANCIAL CORP	COMMON STOCK USD1.0	6,400	265,728
	MYERS INDUSTRIES INC	COMMON STOCK	22,743	455,087
	MYR GROUP INC/DELAWARE	COMMON STOCK USD.01	10,300	1,138,665
	MYRIAD GENETICS INC	COMMON STOCK USD.01	49,200	1,357,920

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		Shares/ Par Value		
	N A B L E I N C	COMMON STOCK USD.001	22,461	249,317
	N B T B A N C O R P I N C	COMMON STOCK USD.01	26,278	1,012,229
	N A B O R S I N D U S T R I E S L T D	COMMON STOCK USD.001	5,482	444,535
	N A N O S T R I N G T E C H N O L O G I E S I N C	COMMON STOCK USD.0001	28,309	1,195,489
	N A N T H E A L T H I N C	COMMON STOCK USD.0001	17,700	18,674
	N A P C O S E C U R I T Y T E C H N O L O G I E S	COMMON STOCK USD.01	9,195	459,566
	N A T E R A I N C	COMMON STOCK USD.0001	52,831	4,933,887
	N A T H A N S F A M O U S I N C	COMMON STOCK USD.01	1,948	113,744
	N A T I O N A L B A N K H O L D C L A	COMMON STOCK	18,400	808,496
	N A T I O N A L B E V E R A G E C O R P	COMMON STOCK USD.01	16,120	730,720
	N A T I O N A L C I N E M E D I A I N C	COMMON STOCK USD.01	58,500	164,385
	N A T I O N A L E N E R G Y S E R V I C E S R E U	COMMON STOCK	14,400	136,080
	N A T I O N A L F U E L G A S C O	COMMON STOCK USD1.0	54,810	3,504,551
	N A T I O N A L H E A L T H C A R E C O R P	COMMON STOCK USD.01	8,697	590,874
	N A T I O N A L I N S T R U M E N T S C O R P	COMMON STOCK USD.01	82,525	3,603,867
	N A T I O N A L P R E S T O I N D S I N C	COMMON STOCK USD1.0	3,500	287,105
	N A T I O N A L R E S E A R C H C O R P	COMMON STOCK USD.001	9,027	374,801
	N A T I O N A L R E T A I L P R O P E R T I E S	REIT USD.01	109,756	5,275,971
	N A T I O N A L S T O R A G E A F F I L I A T E S	REIT USD.01	49,900	3,453,080
	N A T I O N A L V I S I O N H O L D I N G S I N C	COMMON STOCK USD.01	50,255	2,411,737
	N A T I O N A L W E S T E R N L I F E G R O U P	COMMON STOCK USD.01	1,881	403,362
	N A T L H E A L T H I N V E S T O R S I N C	REIT USD.01	27,417	1,575,655
	N A T U R A L G R O C E R S B Y V I T A M I N C	COMMON STOCK USD.001	6,300	89,775
	N A T U R E S S U N S H I N E P R O D S I N C	COMMON STOCK	6,129	113,387
	N A T U S M E D I C A L I N C	COMMON STOCK USD.001	23,098	548,116
	N A U T I L U S I N C	COMMON STOCK	20,400	125,052
	N A V I E N T C O R P	COMMON STOCK USD.01	97,500	2,068,950
	N C I N O O P C O I N C	COMMON STOCK USD.0005	35,400	1,942,044
	N C R C O R P O R A T I O N	COMMON STOCK USD.01	80,682	3,243,416
	N E C E S S I T Y R E T A I L R E I T I N C / T H	REIT	77,800	710,314
	N E E N A H I N C	COMMON STOCK USD.01	11,700	541,476
	N E K T A R T H E R A P E U T I C S	COMMON STOCK USD.0001	112,100	1,514,471
	N E L N E T I N C C L A	COMMON STOCK USD.01	10,500	1,025,640
	N E O G A M E S S A	COMMON STOCK	3,900	108,342
	N E O G E N C O R P	COMMON STOCK USD.16	67,222	3,052,551
	N E O G E N O M I C S I N C	COMMON STOCK USD.001	71,083	2,425,352
	N E O L E U K I N T H E R A P E U T I C S I N C	COMMON STOCK USD.000001	20,600	99,292
	N E O P H O T O N I C S C O R P	COMMON STOCK USD.0025	34,900	536,413
	N E T G E A R I N C	COMMON STOCK USD.001	20,400	595,884
	N E T S C O U T S Y S T E M S I N C	COMMON STOCK USD.001	44,029	1,456,479
	N E T S T R E I T C O R P	REIT USD.01	25,400	581,660
	N E U R O C R I N E B I O S C I E N C E S I N C	COMMON STOCK USD.001	58,850	5,012,255
	N E U R O N E T I C S I N C	COMMON STOCK USD.01	16,000	71,360

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		Shares/ Par Value		
	NEVRO CORP	COMMON STOCK USD.001	21,600	1,751,112
	NEW FORTRESS ENERGY INC	COMMON STOCK	16,700	403,138
	NEW JERSEY RESOURCES CORP	COMMON STOCK USD2.5	60,330	2,477,150
	NEW RELIC INC	COMMON STOCK USD.001	32,600	3,584,696
	NEW RESIDENTIAL INVESTMENT	REIT USD.01	271,967	2,912,767
	NEW YORK COMMUNITY BANCORP	COMMON STOCK USD.01	283,738	3,464,441
	NEW YORK MORTGAGE TRUST INC	REIT USD.02	237,700	884,244
	NEW YORK TIMES CO A	COMMON STOCK USD.1	103,700	5,008,710
	NEWAGE INC	COMMON STOCK USD.001	59,317	61,097
	NEWMARK GROUP INC			
	CLASS A	COMMON STOCK USD.01	93,250	1,743,775
	NEWMARKET CORP	COMMON STOCK	4,259	1,459,644
	NEWPARK RESOURCES INC	COMMON STOCK USD.01	82,491	242,524
	NEXIMMUNE INC	COMMON STOCK USD.0001	11,100	51,171
	NEXPOINT RESIDENTIAL	REIT USD.01	14,100	1,182,003
	NEXSTAR MEDIA GROUP INC			
	CL A	COMMON STOCK USD.01	23,605	3,563,883
	NEXTGEN HEALTHCARE INC	COMMON STOCK USD.01	38,000	676,020
	NEXTIER OILFIELD SOLUTIONS I	COMMON STOCK USD.01	115,880	411,374
	NGM BIOPHARMACEUTICALS INC	COMMON STOCK USD.001	16,184	286,619
	NI HOLDINGS INC	COMMON STOCK USD.01	6,400	121,024
	NICOLET BANKSHARES INC	COMMON STOCK	7,800	668,850
	NIKOLA CORP	COMMON STOCK USD.0001	125,200	1,235,724
	NKARTA INC	COMMON STOCK	11,400	174,990
	NL INDUSTRIES	COMMON STOCK USD.125	12,400	91,760
	NLIGHT INC	COMMON STOCK	23,886	572,070
	NMI HOLDINGS INC CLASS A	COMMON STOCK USD.01	52,600	1,149,310
	NN INC	COMMON STOCK USD.01	31,800	130,380
	NOODLES + CO	COMMON STOCK USD.01	20,100	182,307
	NORDIC AMERICAN TANKERS LTD	COMMON STOCK USD.01	100,200	169,338
	NORDSON CORP	COMMON STOCK	35,448	9,048,811
	NORDSTROM INC	COMMON STOCK	70,900	1,603,758
	NORTHERN OIL AND GAS INC	COMMON STOCK USD.001	29,900	615,342
	NORTHFIELD BANCORP INC	COMMON STOCK USD.01	30,653	495,352
	NORTHRIM BANCORP INC	COMMON STOCK USD1.0	4,900	212,954
	NORTHWEST BANCSHARES INC	COMMON STOCK USD.01	75,495	1,069,009
	NORTHWEST NATURAL HOLDING CO	COMMON STOCK	20,316	991,014
	NORTHWEST PIPE CO	COMMON STOCK USD.01	7,644	243,079
	NORTHWESTERN CORP	COMMON STOCK USD.01	32,395	1,851,698
	NOV INC	COMMON STOCK USD.01	246,000	3,333,300
	NOVAGOLD RESOURCES INC	COMMON STOCK	148,500	1,018,710
	NOVANTA INC	COMMON STOCK	22,000	3,879,260
	NOVAVAX INC	COMMON STOCK USD.01	46,260	6,618,418
	NOVOCURE LTD	COMMON STOCK	64,671	4,855,499
	NOW INC	COMMON STOCK USD.01	77,100	658,434
	NU SKIN ENTERPRISES INC A	COMMON STOCK USD.001	31,191	1,582,943

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		Shares/ Par Value		
	NUANCE COMMUNICATIONS INC	COMMON STOCK USD.001	174,204	9,636,965
	NURIX THERAPEUTICS INC	COMMON STOCK	18,300	529,785
	NUTANIX INC A	COMMON STOCK USD.000025	130,585	4,160,438
	NUVALENT INC A	COMMON STOCK USD.0001	6,700	127,568
	NUVASIVE INC	COMMON STOCK USD.001	32,901	1,726,644
	NUVATION BIO INC	COMMON STOCK USD.0001	87,600	744,600
	NV5 GLOBAL INC	COMMON STOCK USD.01	7,300	1,008,276
	NVE CORP	COMMON STOCK USD.01	3,617	247,041
	NVENT ELECTRIC PLC	COMMON STOCK USD.01	106,830	4,059,540
	O I GLASS INC	COMMON STOCK	99,040	1,191,451
	OAK STREET HEALTH INC	COMMON STOCK USD.001	61,900	2,051,366
	OASIS PETROLEUM INC	COMMON STOCK	12,600	1,587,474
	OCEANEERING INTL INC	COMMON STOCK USD.25	62,303	704,647
	OCEANFIRST FINANCIAL CORP	COMMON STOCK USD.01	37,332	828,770
	OCUGEN INC	COMMON STOCK USD.001	132,900	604,695
	OCULAR THERAPEUTIX INC	COMMON STOCK USD.0001	52,050	362,789
	OCWEN FINANCIAL CORP	COMMON STOCK USD.01	5,100	203,847
	ODP CORP/THE	COMMON STOCK USD.01	31,224	1,226,479
	OFFICE PROPERTIES INCOME TRU	REIT USD.01	29,976	744,604
	OFG BANCORP	COMMON STOCK USD1.0	32,118	853,054
	OGE ENERGY CORP	COMMON STOCK USD.01	125,500	4,816,690
	OIL DRI CORP OF AMERICA	COMMON STOCK USD.1	2,600	85,098
	OIL STATES INTERNATIONAL INC	COMMON STOCK USD.01	41,800	207,746
	OKTA INC	COMMON STOCK	78,000	17,485,260
	OLAPLEX HOLDINGS INC	COMMON STOCK USD.001	46,100	1,342,893
	OLD NATIONAL BANCORP	COMMON STOCK	101,778	1,844,217
	OLD REPUBLIC INTL CORP	COMMON STOCK USD1.0	175,970	4,325,343
	OLD SECOND BANCORP INC	COMMON STOCK USD1.0	16,300	205,217
	OLEMA PHARMACEUTICALS INC	COMMON STOCK USD.0001	15,800	147,888
	OLIN CORP	COMMON STOCK USD1.0	90,335	5,196,069
	OLLIE S BARGAIN OUTLET HOLDI	COMMON STOCK USD.001	40,429	2,069,561
	OLYMPIC STEEL INC	COMMON STOCK	9,189	215,942
	OMEGA FLEX INC	COMMON STOCK USD.01	2,100	266,595
	OMEGA HEALTHCARE INVESTORS	REIT USD.1	147,796	4,373,284
	OMEROS CORP	COMMON STOCK USD.01	41,500	266,845
	OMNICELL INC	COMMON STOCK USD.001	26,900	4,853,836
	ON SEMICONDUCTOR	COMMON STOCK USD.01	259,821	17,647,042
	ON24 INC	COMMON STOCK USD.0001	2,300	39,905
	ONCOCYTE CORP	COMMON STOCK	45,245	98,182
	ONCORUS INC	COMMON STOCK	3,200	16,864
	ONE GAS INC	COMMON STOCK	32,900	2,552,711
	ONE LIBERTY PROPERTIES INC	REIT USD1.0	11,095	391,432
	ONEMAIN HOLDINGS INC	COMMON STOCK USD.01	70,135	3,509,555
	ONESPAN INC	COMMON STOCK USD.001	23,297	394,418
	ONESPAWORLD HOLDINGS LTD	COMMON STOCK USD.0001	31,500	315,630
	ONEWATER MARINE INC CL A	COMMON STOCK USD.01	6,000	365,820
	ONTO INNOVATION INC	COMMON STOCK	30,590	3,096,626
	ONTRAK INC	COMMON STOCK USD.0001	5,446	34,255

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	OOMA INC	COMMON STOCK USD.0001	14,300	292,292
	OPEN LENDING CORP CL A	COMMON STOCK	65,100	1,463,448
	OPENDOOR TECHNOLOGIES INC	COMMON STOCK USD.0001	266,200	3,889,182
	OPKO HEALTH INC	COMMON STOCK USD.01	249,622	1,200,682
	OPORTUN FINANCIAL CORP	COMMON STOCK USD.0001	12,300	249,075
	OPPENHEIMER HOLDINGS CL A	COMMON STOCK USD.001	6,500	301,405
	OPTIMIZERX CORP	COMMON STOCK USD.001	9,495	589,734
	OPTION CARE HEALTH INC	COMMON STOCK USD.0001	93,879	2,669,919
	ORAMED PHARMACEUTICALS INC	COMMON STOCK USD.001	22,300	318,444
	ORASURE TECHNOLOGIES INC	COMMON STOCK USD.000001	47,610	413,731
	ORCHID ISLAND CAPITAL INC	REIT USD.01	60,200	270,900
	ORGANOGENESIS HOLDINGS INC	COMMON STOCK	15,700	145,068
	ORIC PHARMACEUTICALS INC	COMMON STOCK USD.0001	15,600	229,320
	ORIGIN BANCORP INC	COMMON STOCK	14,800	635,216
	ORION ENGINEERED CARBONS SA	COMMON STOCK	41,600	763,776
	ORION OFFICE REIT INC	REIT USD.01	34,600	645,982
	ORMAT TECHNOLOGIES INC	COMMON STOCK USD.001	28,355	2,248,552
	ORRSTOWN FINL SERVICES INC	COMMON STOCK	6,722	169,394
	ORTHO CLINICAL DIAGNOSTICS H	COMMON STOCK USD.00001	68,700	1,469,493
	ORTHOFIX MEDICAL INC	COMMON STOCK USD.1	12,900	401,061
	ORTHOPEDIATRICS CORP	COMMON STOCK USD.00025	8,846	529,522
	OSHKOSH CORP	COMMON STOCK USD.01	42,925	4,838,077
	OSI SYSTEMS INC	COMMON STOCK	11,400	1,062,480
	OTTER TAIL CORP	COMMON STOCK USD5.0	25,800	1,842,636
	OUSTER INC	COMMON STOCK USD.0001	96,500	501,800
	OUTFRONT MEDIA INC	REIT USD.01	89,622	2,403,662
	OUTSET MEDICAL INC	COMMON STOCK USD.001	28,600	1,318,174
	OVERSTOCK.COM INC	COMMON STOCK USD.0001	26,800	1,581,468
	OVINTIV INC	COMMON STOCK	163,700	5,516,690
	OWENS + MINOR INC	COMMON STOCK USD2.0	45,271	1,969,289
	OWENS CORNING	COMMON STOCK USD.001	60,796	5,502,038
	OXFORD INDUSTRIES INC	COMMON STOCK USD1.0	10,091	1,024,438
	OYSTER POINT PHARMA INC	COMMON STOCK USD.001	5,200	94,952
	P G + E CORP	COMMON STOCK	943,198	11,450,424
	PACIFIC BIOSCIENCES OF CALIF	COMMON STOCK USD.0001	120,612	2,467,722
	PACIFIC PREMIER BANCORP INC	COMMON STOCK USD.01	56,228	2,250,807
	PACIRA BIOSCIENCES INC	COMMON STOCK USD.001	27,300	1,642,641
	PACTIV EVERGREEN INC	COMMON STOCK	27,800	352,504
	PACWEST BANCORP	COMMON STOCK	71,916	3,248,446
	PAE INC	COMMON STOCK USD.0001	41,000	407,130
	PAGERDUTY INC	COMMON STOCK USD.000005	48,663	1,691,039
	PALANTIR TECHNOLOGIES INC A	COMMON STOCK USD.001	1,020,000	18,574,200
	PALO ALTO NETWORKS INC	COMMON STOCK USD.0001	58,700	33,015,870
	PALOMAR HOLDINGS INC	COMMON STOCK USD.0001	14,833	960,733
	PAPA JOHN S INTL INC	COMMON STOCK USD.01	21,050	2,809,544
	PAR PACIFIC HOLDINGS INC	COMMON STOCK USD.01	27,190	448,363

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	PAR TECHNOLOGY CORP/DEL	COMMON STOCK USD.02	13,400	707,118
	PARAMOUNT GROUP INC	REIT USD.01	117,800	982,452
	PARATEK PHARMACEUTICALS INC	COMMON STOCK USD.001	30,400	136,496
	PARK AEROSPACE CORP	COMMON STOCK USD.1	14,550	192,060
	PARK HOTELS + RESORTS INC	REIT USD.01	147,573	2,786,178
	PARK NATIONAL CORP	COMMON STOCK	9,117	1,251,855
	PARK OHIO HOLDINGS CORP	COMMON STOCK USD1.0	6,800	143,956
	PARSONS CORP	COMMON STOCK USD1.0	14,900	501,385
	PARTY CITY HOLDCO INC	COMMON STOCK USD.01	69,000	384,330
	PASSAGE BIO INC	COMMON STOCK USD.0001	22,500	142,875
	PATRICK INDUSTRIES INC	COMMON STOCK	14,270	1,151,446
	PATTERSON COS INC	COMMON STOCK USD.01	53,763	1,577,944
	PATTERSON UTI ENERGY INC	COMMON STOCK USD.01	116,812	987,061
	PAVMED INC	COMMON STOCK USD.001	52,600	129,396
	PAYA HOLDINGS INC	COMMON STOCK USD.0001	51,300	325,242
	PAYCOR HCM INC	COMMON STOCK USD.001	12,900	371,649
	PAYLOCITY HOLDING CORP	COMMON STOCK USD.001	23,531	5,557,081
	PAYSAFE LTD	COMMON STOCK USD.0001	405,200	1,584,332
	PBF ENERGY INC CLASS A	COMMON STOCK USD.001	67,851	880,027
	PC CONNECTION INC	COMMON STOCK USD.01	7,600	327,788
	PCSB FINANCIAL CORP	COMMON STOCK USD.01	9,700	184,688
	PDC ENERGY INC	COMMON STOCK USD.01	62,139	3,031,140
	PDF SOLUTIONS INC	COMMON STOCK USD.00015	20,200	642,158
	PEABODY ENERGY CORP	COMMON STOCK	54,200	545,794
	PEAPACK GLADSTONE FINL CORP	COMMON STOCK	10,805	382,497
	PEBBLEBROOK HOTEL TRUST	REIT USD.01	80,055	1,790,830
	PEGASYS INC	COMMON STOCK USD.01	25,661	2,869,413
	PELOTON INTERACTIVE INC A	COMMON STOCK USD.000025	165,100	5,903,976
	PENNANT GROUP INC/THE	COMMON STOCK USD.001	16,882	389,637
	PENNYMAC FINANCIAL SERVICES	COMMON STOCK USD.0001	19,258	1,343,823
	PENNYMAC MORTGAGE INVESTMENT	REIT USD.01	61,442	1,064,790
	PENSKE AUTOMOTIVE GROUP INC	COMMON STOCK USD.0001	19,100	2,047,902
	PENUMBRA INC	COMMON STOCK USD.001	21,200	6,091,184
	PEOPLES BANCORP INC	COMMON STOCK	15,705	499,576
	PEOPLES FINANCIAL SERVICES	COMMON STOCK USD2.0	3,427	180,569
	PERDOCEO EDUCATION CORP	COMMON STOCK USD.01	47,882	563,092
	PERFICIENT INC	COMMON STOCK USD.001	20,700	2,676,303
	PERFORMANCE FOOD GROUP CO	COMMON STOCK USD.01	96,184	4,413,884
	PERRIGO CO PLC	COMMON STOCK EUR.001	84,300	3,279,270
	PERSONALIS INC	COMMON STOCK	18,014	257,060
	PETCO HEALTH AND WELLNESS CO	COMMON STOCK USD.001	34,900	690,671
	PETIQ INC	COMMON STOCK USD.001	14,798	336,063
	PETMED EXPRESS INC	COMMON STOCK USD.001	13,500	341,010
	PGT INNOVATIONS INC	COMMON STOCK USD.01	39,300	883,857
	PHATHOM PHARMACEUTICALS INC	COMMON STOCK USD.0001	8,900	175,063

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	PHIBRO ANIMAL HEALTH CORP A	COMMON STOCK USD.001	14,113	288,187
	PHILLIPS EDISON + COMPANY IN	REIT USD.01	11,600	384,229
	PHOTRONICS INC	COMMON STOCK USD.01	37,342	703,897
	PHREESIA INC	COMMON STOCK USD.01	30,694	1,278,712
	PHYSICIANS REALTY TRUST	REIT USD.01	136,100	2,562,763
	PIEDMONT OFFICE REALTY TRU A	REIT USD.01	82,300	1,512,674
	PILGRIM S PRIDE CORP	COMMON STOCK USD.01	30,442	858,464
	PING IDENTITY HOLDING CORP	COMMON STOCK USD.001	37,400	855,712
	PINNACLE FINANCIAL PARTNERS	COMMON STOCK USD1.0	46,697	4,459,564
	PINTEREST INC CLASS A	COMMON STOCK USD.00001	348,186	12,656,561
	PIONEER BANCORP INC/NY	COMMON STOCK USD.01	8,000	90,560
	PIPER SANDLER COS	COMMON STOCK USD.01	10,941	1,953,078
	PITNEY BOWES INC	COMMON STOCK USD1.0	111,000	735,930
	PJT PARTNERS INC A	COMMON STOCK	14,600	1,081,714
	PLANET FITNESS INC CL A	COMMON STOCK USD.0001	52,400	4,746,392
	PLANTRONICS INC	COMMON STOCK USD.01	24,000	704,160
	PLAYAGS INC	COMMON STOCK USD.01	23,400	158,886
	PLAYTIKA HOLDING CORP	COMMON STOCK USD.01	61,600	1,065,064
	PLBY GROUP INC	COMMON STOCK USD.0001	6,900	474,219
	PLEXUS CORP	COMMON STOCK USD.01	17,554	1,683,253
	PLIANT THERAPEUTICS INC	COMMON STOCK	16,600	224,100
	PLUG POWER INC	COMMON STOCK USD.01	321,900	9,087,237
	PLYMOUTH INDUSTRIAL REIT INC	REIT USD.01	17,300	553,600
	PMV PHARMACEUTICALS INC	COMMON STOCK	16,600	383,460
	PNM RESOURCES INC	COMMON STOCK	50,432	2,300,204
	POLARIS INC	COMMON STOCK USD.01	35,068	3,854,324
	POPULAR INC	COMMON STOCK USD.01	49,984	4,100,687
	PORCH GROUP INC	COMMON STOCK USD.0001	48,400	754,556
	PORTAGE BIOTECH INC	COMMON STOCK	2,324	24,937
	PORTILLO S INC CL A	COMMON STOCK USD.01	14,500	544,330
	PORTLAND GENERAL ELECTRIC CO	COMMON STOCK	56,226	2,975,480
	POSEIDA THERAPEUTICS INC	COMMON STOCK	22,900	155,949
	POST HOLDINGS INC	COMMON STOCK USD.01	37,114	4,183,861
	POTLATCHDELTIC CORP	REIT USD1.0	41,255	2,484,376
	POWELL INDUSTRIES INC	COMMON STOCK USD.01	6,900	203,481
	POWER INTEGRATIONS INC	COMMON STOCK USD.001	37,750	3,506,598
	POWERSCHOOL HOLDINGS INC A	COMMON STOCK USD.0001	27,000	444,690
	PRA GROUP INC	COMMON STOCK USD.01	26,681	1,339,653
	PRAXIS PRECISION MEDICINES I	COMMON STOCK USD.0001	20,292	399,752
	PRECIGEN INC	COMMON STOCK	45,900	170,289
	PRECISION BIOSCIENCES INC	COMMON STOCK	32,748	242,335
	PREFERRED APARTMENT COMMUNIT	REIT USD.01	29,500	532,770
	PREFERRED BANK/LOS ANGELES	COMMON STOCK	9,500	682,005

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		Shares/ Par Value		
	PREFORMED LINE PRODUCTS CO	COMMON STOCK USD2.0	2,100	135,870
	PRELUDE THERAPEUTICS INC	COMMON STOCK USD.0001	7,200	89,640
	PREMIER FINANCIAL CORP	COMMON STOCK USD.01	24,524	758,037
	PREMIER INC CLASS A	COMMON STOCK USD.01	76,500	3,149,505
	PRESTIGE CONSUMER HEALTHCARE	COMMON STOCK USD.01	31,386	1,903,561
	PRICESMART INC	COMMON STOCK USD.0001	15,791	1,155,427
	PRIMERICA INC	COMMON STOCK	24,663	3,780,098
	PRIMIS FINANCIAL CORP	COMMON STOCK USD.01	9,400	141,376
	PRIMO WATER CORP	COMMON STOCK	98,655	1,739,288
	PRIMORIS SERVICES CORP	COMMON STOCK USD.0001	33,100	793,738
	PRIORITY TECHNOLOGY HOLDINGS	COMMON STOCK USD.001	4,300	30,444
	PRIVIA HEALTH GROUP INC	COMMON STOCK USD.01	12,200	315,614
	PROASSURANCE CORP	COMMON STOCK USD.01	33,435	845,906
	PROCORE TECHNOLOGIES INC	COMMON STOCK USD.0001	35,500	2,838,935
	PROG HOLDINGS INC	COMMON STOCK USD.5	33,902	1,529,319
	PROGENIC PHARMACEUTICALS INC.	COMMON STOCK	68,286	25,703
	PROGRESS SOFTWARE CORP	COMMON STOCK USD.01	27,485	1,326,701
	PROGYNY INC	COMMON STOCK USD.0001	39,400	1,983,790
	PROMETHEUS BIOSCIENCES INC	COMMON STOCK USD.0001	7,100	730,585
	PROPETRO HOLDING CORP	COMMON STOCK	53,897	436,566
	PROS HOLDINGS INC	COMMON STOCK USD.001	27,600	951,924
	PROSPERITY BANCSHARES INC	COMMON STOCK USD1.0	56,165	4,060,730
	PROTAGONIST THERAPEUTICS INC	COMMON STOCK USD.00001	27,753	949,153
	PROTHENA CORP PLC	COMMON STOCK USD.01	23,200	1,146,080
	PROTO LABS INC	COMMON STOCK USD.001	18,100	929,435
	PROVENTION BIO INC	COMMON STOCK	32,700	183,774
	PROVIDENT BANCORP INC	COMMON STOCK USD.01	9,606	178,672
	PROVIDENT FINANCIAL SERVICES	COMMON STOCK USD.01	49,664	1,202,862
	PS BUSINESS PARKS INC/MD	REIT USD.01	12,340	2,272,658
	PTC THERAPEUTICS INC	COMMON STOCK USD.001	44,390	1,768,054
	PULMONX CORP	COMMON STOCK	16,200	519,534
	PULSE BIOSCIENCES INC	COMMON STOCK USD.001	9,486	140,488
	PUMA BIOTECHNOLOGY INC	COMMON STOCK USD.0001	21,000	63,840
	PURE CYCLE CORP	COMMON STOCK USD.0033	13,491	196,969
	PURE STORAGE INC CLASS A	COMMON STOCK USD.0001	166,900	5,432,595
	PURECYCLE TECHNOLOGIES INC	COMMON STOCK USD.0001	20,600	197,142
	PURPLE INNOVATION INC	COMMON STOCK	32,100	425,967
	PZENA INVESTMENT MANAGM CL A	COMMON STOCK USD.01	14,100	133,527
	Q2 HOLDINGS INC	COMMON STOCK USD.0001	34,064	2,706,044
	QCR HOLDINGS INC	COMMON STOCK USD1.0	9,300	520,800
	QIAGEN N.V.	COMMON STOCK EUR.01	142,109	7,898,418

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	QUAKER CHEMICAL CORPORATION	COMMON STOCK USD1.0	8,300	1,915,474
	QUALYS INC	COMMON STOCK USD.001	21,246	2,915,376
	QUANEX BUILDING PRODUCTS	COMMON STOCK USD.01	22,955	568,825
	QUANTERIX CORP	COMMON STOCK USD.001	19,680	834,432
	QUANTUM CORP	COMMON STOCK USD.01	21,100	116,472
	QUANTUMSCAPE CORP	COMMON STOCK USD.0001	151,500	3,361,785
	QUIDEL CORP	COMMON STOCK USD.001	23,635	3,190,489
	QUINSTREET INC	COMMON STOCK USD.001	33,200	603,908
	QUOTIENT LTD	COMMON STOCK	47,600	123,284
	QUOTIENT TECHNOLOGY INC	COMMON STOCK USD.00001	59,367	440,503
	QURATE RETAIL INC	COMMON STOCK USD.01	233,620	1,775,512
	R1 RCM INC	COMMON STOCK USD.01	74,493	1,898,827
	RACKSPACE TECHNOLOGY INC	COMMON STOCK USD.01	34,400	463,368
	RADIAN GROUP INC	COMMON STOCK USD.001	111,080	2,347,120
	RADIANT LOGISTICS INC	COMMON STOCK USD.001	29,600	215,784
	RADIUS GLOBAL INFRASTRUCTU A	COMMON STOCK	27,500	442,750
	RADIUS HEALTH INC	COMMON STOCK USD.0001	31,382	217,163
	RADNET INC	COMMON STOCK USD.0001	31,436	946,538
	RAFAEL HOLDINGS INC CLASS B	COMMON STOCK USD.01	6,404	32,660
	RAMBUS INC	COMMON STOCK USD.001	67,300	1,977,947
	RANGE RESOURCES CORP	COMMON STOCK USD.01	146,492	2,611,952
	RANGER OIL CORP A	COMMON STOCK	11,900	320,348
	RANPAK HOLDINGS CORP	COMMON STOCK USD.0001	20,400	766,632
	RAPID7 INC	COMMON STOCK USD.01	34,900	4,107,381
	RAPT THERAPEUTICS INC	COMMON STOCK	13,400	492,182
	RAYONIER ADVANCED MATERIALS	COMMON STOCK USD.01	43,627	249,110
	RAYONIER INC	REIT	86,767	3,501,916
	RBB BANCORP	COMMON STOCK	7,200	188,640
	RBC BEARINGS INC	COMMON STOCK USD.01	15,440	3,481,967
	RCI HOSPITALITY HOLDINGS INC	COMMON STOCK USD.01	6,000	467,280
	RE/MAX HOLDINGS INC CL A	COMMON STOCK USD.0001	12,900	393,321
	READY CAPITAL CORP	REIT USD.0001	36,084	563,993
	REALOGY HOLDINGS CORP	COMMON STOCK USD.01	72,138	1,212,640
	REALREAL INC/THE	COMMON STOCK USD.00001	43,487	504,884
	REATA PHARMACEUTICALS INC A	COMMON STOCK USD.001	16,945	446,840
	RECURSION PHARMACEUTICALS A	COMMON STOCK USD.00001	65,400	1,120,302
	RED RIVER BANCSHARES INC	COMMON STOCK	3,400	181,900
	RED ROBIN GOURMET BURGERS	COMMON STOCK USD.001	10,095	166,870
	RED ROCK RESORTS INC CLASS A	COMMON STOCK USD.01	36,700	2,018,867
	REDFIN CORP	COMMON STOCK	63,500	2,437,765
	REDWOOD TRUST INC	REIT USD.01	70,800	933,852
	REGAL REXNORD CORP	COMMON STOCK USD.01	42,216	7,184,319

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	REGENXBIO INC	COMMON STOCK USD.0001	26,797	876,262
	REGIONAL MANAGEMENT CORP	COMMON STOCK USD.1	5,800	333,268
	REGIS CORP	COMMON STOCK USD.05	18,945	32,964
	REINSURANCE GROUP OF AMERICA	COMMON STOCK USD.01	42,675	4,672,486
	REKOR SYSTEMS INC	COMMON STOCK USD.0001	9,400	61,570
	RELAY THERAPEUTICS INC	COMMON STOCK	37,400	1,148,554
	RELIANCE STEEL + ALUMINUM	COMMON STOCK	35,779	6,290,736
	RELIANT BANCORP INC	COMMON STOCK USD.001	9,800	347,900
	RELMADA THERAPEUTICS INC	COMMON STOCK	9,700	218,541
	RENAISSANCERE HOLDINGS LTD	COMMON STOCK USD1.0	27,497	4,656,067
	RENASANT CORP	COMMON STOCK USD5.0	34,875	1,323,506
	RENEWABLE ENERGY GROUP INC	COMMON STOCK USD.0001	26,900	1,141,636
	RENT A CENTER INC	COMMON STOCK USD.01	41,150	1,976,846
	REPAY HOLDINGS CORP	COMMON STOCK USD.0001	46,100	842,247
	REPLIGEN CORP	COMMON STOCK USD.01	34,272	9,076,596
	REPLIMUNE GROUP INC	COMMON STOCK USD.001	16,518	447,638
	REPUBLIC BANCORP INC CLASS A	COMMON STOCK	4,290	218,104
	REPUBLIC FIRST BANCORP INC	COMMON STOCK USD.01	34,739	129,229
	RESIDEO TECHNOLOGIES INC	COMMON STOCK USD.001	89,066	2,318,388
	RESOURCES CONNECTION INC	COMMON STOCK USD.01	22,500	401,400
	RETAIL OPPORTUNITY INVESTMEN	REIT USD.0001	78,300	1,534,680
	RETAIL VALUE INC	REIT USD.1	14,385	92,352
	RETRACTABLE TECHNOLOGIES INC	COMMON STOCK	11,000	76,230
	REV GROUP INC	COMMON STOCK USD.001	21,100	298,565
	REVANCE THERAPEUTICS INC	COMMON STOCK USD.001	42,324	690,728
	REVLON INC CLASS A	COMMON STOCK USD.01	5,402	61,259
	REVOLUTION MEDICINES INC	COMMON STOCK	37,500	943,875
	REVOLVE GROUP INC	COMMON STOCK USD.001	22,400	1,255,296
	REX AMERICAN RESOURCES CORP	COMMON STOCK USD.01	3,909	375,264
	REXFORD INDUSTRIAL REALTY IN	REIT USD.01	92,343	7,489,941
	REYNOLDS CONSUMER PRODUCTS I	COMMON STOCK USD.001	34,334	1,078,088
	RH	COMMON STOCK USD.0001	10,727	5,749,028
	RHYTHM PHARMACEUTICALS INC	COMMON STOCK	23,166	231,197
	RIBBON COMMUNICATIONS INC	COMMON STOCK USD.001	45,063	272,631
	RIGEL PHARMACEUTICALS INC	COMMON STOCK USD.001	129,363	342,812
	RIMINI STREET INC	COMMON STOCK	14,300	85,371
	RINGCENTRAL INC CLASS A	COMMON STOCK USD.0001	50,200	9,404,970

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	RIOT BLOCKCHAIN INC	COMMON STOCK	52,600	1,174,558
	RITE AID CORP	COMMON STOCK USD1.0	38,140	560,277
	RIVIAN AUTOMOTIVE INC A	COMMON STOCK USD.001	87,200	9,041,768
	RLI CORP	COMMON STOCK USD1.0	24,945	2,796,335
	RLJ LODGING TRUST	REIT	103,318	1,439,220
	RMR GROUP INC/THE A	COMMON STOCK	10,426	361,574
	ROCKET COS INC CLASS A	COMMON STOCK USD.00001	80,900	1,132,600
	ROCKET PHARMACEUTICALS INC	COMMON STOCK USD.01	24,684	538,852
	ROCKY BRANDS INC	COMMON STOCK	5,300	210,940
	ROGERS CORP	COMMON STOCK USD1.0	11,721	3,199,833
	ROKU INC	COMMON STOCK USD.0001	72,900	16,635,780
	ROMEO POWER INC	COMMON STOCK USD.0001	26,700	97,455
	ROYAL GOLD INC	COMMON STOCK USD.01	41,200	4,334,652
	ROYALTY PHARMA PLC CL A	COMMON STOCK	204,100	8,133,385
	RPC INC	COMMON STOCK USD.1	39,493	179,298
	RPM INTERNATIONAL INC	COMMON STOCK USD.01	80,247	8,104,947
	RPT REALTY	REIT USD.01	51,327	686,755
	RR DONNELLEY + SONS CO	COMMON STOCK USD1.25	15,000	493,260
	RUBIUS THERAPEUTICS INC	COMMON STOCK	25,996	251,641
	RUSH ENTERPRISES INC CL B	COMMON STOCK USD.01	5,100	275,247
	RUSH ENTERPRISES INC CL A	COMMON STOCK USD.01	28,071	1,561,870
	RUSH STREET INTERACTIVE INC	COMMON STOCK USD.0001	32,700	539,550
	RUTH S HOSPITALITY GROUP INC	COMMON STOCK USD.01	20,964	417,184
	RYDER SYSTEM INC	COMMON STOCK USD.5	31,704	2,613,361
	RYERSON HOLDING CORP	COMMON STOCK USD.01	11,200	291,760
	RYMAN HOSPITALITY PROPERTIES	REIT USD.01	33,978	3,124,617
	S + T BANCORP INC	COMMON STOCK USD2.5	26,000	819,520
	S+P MID 400 EMINI MAR22	XCME 20220318	4,700	295,185
	SABRA HEALTH CARE REIT INC	REIT USD.01	136,118	1,843,038
	SABRE CORP	COMMON STOCK USD.01	199,463	1,713,387
	SAFE BULKERS INC	COMMON STOCK USD.001	30,436	114,744
	SAFEHOLD INC	REIT USD.01	12,292	981,516
	SAFETY INSURANCE GROUP INC	COMMON STOCK USD.01	8,988	764,250
	SAGE THERAPEUTICS INC	COMMON STOCK USD.0001	32,400	1,378,296
	SAIA INC	COMMON STOCK USD.001	16,594	5,592,676
	SAILPOINT TECHNOLOGIES HOLDI	COMMON STOCK USD.0001	56,587	2,735,416
	SALLY BEAUTY HOLDINGS INC	COMMON STOCK USD.01	70,717	1,305,436
	SANA BIOTECHNOLOGY INC	COMMON STOCK USD.0001	54,200	839,016
	SANDERSON FARMS INC	COMMON STOCK USD1.0	12,550	2,398,054
	SANDY SPRING BANCORP INC	COMMON STOCK USD1.0	27,565	1,325,325
	SANGAMO THERAPEUTICS INC	COMMON STOCK USD.01	80,310	602,325
	SANMINA CORP	COMMON STOCK USD.01	40,320	1,671,667
	SANTANDER CONSUMER USA HOLDI	COMMON STOCK USD.01	20,314	1,577,516

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	SAPIENS INTERNATIONAL CORP	COMMON STOCK EUR.01	17,800	613,210
	SAREPTA THERAPEUTICS INC	COMMON STOCK USD.0001	51,386	4,627,309
	SAUL CENTERS INC	REIT USD.01	7,335	388,902
	SCANSOURCE INC	COMMON STOCK	17,500	613,900
	SCHNEIDER NATIONAL INC CL B	COMMON STOCK	33,100	890,721
	SCHNITZER STEEL INDS INC A	COMMON STOCK USD1.0	17,894	929,056
	SCHOLAR ROCK HOLDING CORP	COMMON STOCK USD.001	20,700	514,188
	SCHOLASTIC CORP	COMMON STOCK USD.01	16,400	655,344
	SCHRODINGER INC	COMMON STOCK USD.01	28,300	985,689
	SCHWEITZER MAUDUIT INTL INC	COMMON STOCK USD.1	21,710	649,129
	SCIENCE APPLICATIONS INTE	COMMON STOCK USD.0001	36,360	3,039,332
	SCORPIO TANKERS INC	COMMON STOCK USD.01	33,157	424,741
	SCOTTS MIRACLE GRO CO	COMMON STOCK USD.01	25,830	4,158,630
	SCULPTOR CAPITAL MANAGEMENT	COMMON STOCK	13,300	283,955
	SEABOARD CORP	COMMON STOCK USD1.0	177	696,497
	SEACOAST BANKING CORP/FL	COMMON STOCK USD.1	32,140	1,137,435
	SEAGEN INC	COMMON STOCK USD.001	83,333	12,883,282
	SEASPINE HOLDINGS CORP	COMMON STOCK USD.01	17,015	231,744
	SEAWORLD ENTERTAINMENT INC	COMMON STOCK USD.01	31,715	2,057,035
	SECUREWORKS CORP A	COMMON STOCK USD.01	5,000	79,850
	SEELOS THERAPEUTICS INC	COMMON STOCK USD.001	61,000	99,430
	SEER INC	COMMON STOCK USD.00001	28,100	640,961
	SEI INVESTMENTS COMPANY	COMMON STOCK USD.01	66,244	4,036,909
	SELECT ENERGY SERVICES INC A	COMMON STOCK USD.01	47,520	296,050
	SELECT MEDICAL HOLDINGS CORP	COMMON STOCK USD.001	69,031	2,029,511
	SELECTA BIOSCIENCES INC	COMMON STOCK USD.0001	47,900	156,154
	SELECTIVE INSURANCE GROUP	COMMON STOCK USD2.0	37,070	3,037,516
	SELECTQUOTE INC	COMMON STOCK USD.01	89,100	807,246
	SEMTECH CORP	COMMON STOCK USD.01	40,371	3,590,193
	SENECA FOODS CORP CL A	COMMON STOCK USD.25	5,200	249,340
	SENSATA TECHNOLOGIES HOLDING	COMMON STOCK EUR.01	97,800	6,033,282
	SENSEONICS HOLDINGS INC	COMMON STOCK USD.001	269,400	719,298
	SENSIENT TECHNOLOGIES CORP	COMMON STOCK USD.1	26,408	2,642,384
	SERES THERAPEUTICS INC	COMMON STOCK USD.001	41,208	343,263
	SERITAGE GROWTH PROP A REIT	REIT USD.01	23,100	306,537
	SERVICE CORP INTERNATIONAL	COMMON STOCK USD1.0	97,709	6,936,362
	SERVICE PROPERTIES TRUST	REIT USD.01	102,780	903,436
	SERVISFIRST BANCSHARES INC	COMMON STOCK USD.001	31,483	2,674,166
	SESEN BIO INC	COMMON STOCK USD.001	212,800	173,432
	SFL CORP LTD	COMMON STOCK USD.01	64,429	525,096
	SHAKE SHACK INC CLASS A	COMMON STOCK USD.01	23,515	1,696,842
	SHARPS COMPLIANCE CORP	COMMON STOCK USD.01	9,900	70,587

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	SHATTUCK LABS INC	COMMON STOCK	16,800	142,968
	SHENANDOAH			
	TELECOMMUNICATION	COMMON STOCK	33,200	846,600
	SHIFT TECHNOLOGIES INC	COMMON STOCK USD.0001	39,700	135,377
	SHIFT4 PAYMENTS INC			
	CLASS A	COMMON STOCK	27,000	1,564,110
	SHOALS TECHNOLOGIES			
	GROUP A	COMMON STOCK USD.00001	65,700	1,596,510
	SHOCKWAVE MEDICAL INC	COMMON STOCK USD.001	21,000	3,744,930
	SHOE CARNIVAL INC	COMMON STOCK USD.01	11,000	429,880
	SHOTSPOTTER INC	COMMON STOCK	6,294	185,799
	SHUTTERSTOCK INC	COMMON STOCK USD.01	15,395	1,706,998
	SHYFT GROUP INC/THE	COMMON STOCK USD.01	21,600	1,061,208
	SI BONE INC	COMMON STOCK USD.0001	20,139	447,287
	SIENTRA INC	COMMON STOCK USD.01	30,436	111,700
	SIERRA BANCORP	COMMON STOCK	6,700	181,905
	SIGA TECHNOLOGIES INC	COMMON STOCK USD.0001	42,300	318,096
	SIGHT SCIENCES INC	COMMON STOCK USD.001	6,900	121,233
	SIGILON THERAPEUTICS INC	COMMON STOCK USD.001	2,826	7,800
	SIGNET JEWELERS LTD	COMMON STOCK USD.18	32,609	2,837,961
	SIGNIFY HEALTH INC CLASS A	COMMON STOCK USD.01	39,800	565,956
	SILGAN HOLDINGS INC	COMMON STOCK USD.01	51,943	2,225,238
	SILICON LABORATORIES INC	COMMON STOCK USD.0001	24,000	4,954,080
	SILK ROAD MEDICAL INC	COMMON STOCK USD.001	18,977	808,610
	SILVERBACK THERAPEUTICS INC	COMMON STOCK USD.0001	7,500	49,950
	SILVERGATE CAPITAL CORP CL A	COMMON STOCK	17,100	2,534,220
	SIMMONS FIRST NATL CORP CL A	COMMON STOCK USD.01	67,104	1,984,936
	SIMPLY GOOD FOODS CO/THE	COMMON STOCK USD.0001	52,466	2,181,012
	SIMPSON MANUFACTURING CO INC	COMMON STOCK USD.01	27,200	3,782,704
	SIMULATIONS PLUS INC	COMMON STOCK USD.001	9,000	425,700
	SINCLAIR BROADCAST GROUP A	COMMON STOCK USD.01	29,396	776,936
	SINGULAR GENOMICS			
	SYSTEMS IN	COMMON STOCK USD.0001	2,217	25,629
	SIRIUS XM HOLDINGS INC	COMMON STOCK USD.001	560,758	3,560,813
	SIRIUSPOINT LTD	COMMON STOCK USD.1	54,943	446,687
	SITE CENTERS CORP	REIT USD.1	105,405	1,668,561
	SITEONE LANDSCAPE SUPPLY INC	COMMON STOCK USD.01	27,300	6,614,244
	SITIME CORP	COMMON STOCK USD.0001	9,800	2,866,892
	SIX FLAGS ENTERTAINMENT CORP	COMMON STOCK	47,844	2,037,198
	SJW GROUP	COMMON STOCK USD.001	18,481	1,352,809
	SKECHERS USA INC CL A	COMMON STOCK USD.001	80,594	3,497,780
	SKILLZ INC	COMMON STOCK USD.0001	185,800	1,382,352
	SKYLINE CHAMPION CORP	COMMON STOCK USD.028	32,974	2,604,287
	SKYWATER TECHNOLOGY INC	COMMON STOCK USD.01	3,292	53,396
	SKYWEST INC	COMMON STOCK	31,266	1,228,754
	SL GREEN REALTY CORP	REIT USD.01	42,000	3,011,400
	SLEEP NUMBER CORP	COMMON STOCK USD.01	14,924	1,143,178

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	SLM CORP	COMMON STOCK USD.2	175,356	3,449,253
	SM ENERGY CO	COMMON STOCK USD.01	73,900	2,178,572
	SMART GLOBAL HOLDINGS INC	COMMON STOCK USD.01	10,663	756,966
	SMARTFINANCIAL INC	COMMON STOCK USD1.0	7,884	215,706
	SMARTSHEET INC CLASS A	COMMON STOCK	75,500	5,847,475
	SMITH + WESSON BRANDS INC	COMMON STOCK USD.001	30,100	535,780
	SMITH MICRO SOFTWARE INC	COMMON STOCK USD.001	18,700	92,004
	SNOWFLAKE INC CLASS A	COMMON STOCK	123,300	41,767,875
	SOLARIS OILFIELD INFRAST A	COMMON STOCK USD.01	15,500	101,525
	SOLARWINDS CORP	COMMON STOCK USD.001	16,161	229,325
	SOLID BIOSCIENCES INC	COMMON STOCK USD.001	18,575	32,506
	SONIC AUTOMOTIVE INC			
	CLASS A	COMMON STOCK USD.01	13,740	679,443
	SONOCO PRODUCTS CO	COMMON STOCK	62,720	3,630,861
	SONOS INC	COMMON STOCK USD.001	74,000	2,205,200
	SORRENTO THERAPEUTICS INC	COMMON STOCK USD.0001	177,700	826,305
	SOTERA HEALTH CO	COMMON STOCK USD.01	62,100	1,462,455
	SOUTH JERSEY INDUSTRIES	COMMON STOCK USD1.25	64,600	1,687,352
	SOUTH PLAINS FINANCIAL INC	COMMON STOCK USD1.0	5,750	159,908
	SOUTHERN COPPER CORP	COMMON STOCK USD.01	52,962	3,268,285
	SOUTHERN FIRST			
	BANCSHARES	COMMON STOCK USD.01	5,372	335,696
	SOUTHERN MISSOURI			
	BANCORP	COMMON STOCK USD.01	5,300	276,501
	SOUTHSIDE BANCSHARES INC	COMMON STOCK USD1.25	19,668	822,516
	SOUTHSTATE CORP	COMMON STOCK USD2.5	43,068	3,450,177
	SOUTHWEST GAS HOLDINGS			
	INC	COMMON STOCK USD1.0	36,900	2,584,845
	SOUTHWESTERN ENERGY CO	COMMON STOCK USD.01	602,629	2,808,251
	SP PLUS CORP	COMMON STOCK USD.001	15,800	445,876
	SPARTANNASH CO	COMMON STOCK	22,758	586,246
	SPECTRUM BRANDS HOLDINGS			
	INC	COMMON STOCK USD.01	26,313	2,676,558
	SPECTRUM			
	PHARMACEUTICALS INC	COMMON STOCK USD.001	95,028	120,686
	SPERO THERAPEUTICS INC	COMMON STOCK USD.001	12,502	200,157
	SPIRE INC	COMMON STOCK USD1.0	31,203	2,035,060
	SPIRIT AEROSYSTEMS HOLD CL			
	A	COMMON STOCK USD.01	65,865	2,838,123
	SPIRIT AIRLINES INC	COMMON STOCK USD.0001	62,608	1,367,985
	SPIRIT OF TEXAS BANCSHARES			
	I	COMMON STOCK NPV	9,100	261,898
	SPIRIT REALTY CAPITAL INC	REIT USD.05	72,035	3,471,367
	SPLUNK INC	COMMON STOCK USD.001	98,778	11,430,590
	SPORTSMAN S WAREHOUSE			
	HOLDIN	COMMON STOCK USD.01	26,900	317,487
	SPOTIFY TECHNOLOGY SA	COMMON STOCK EUR.000625	83,975	19,652,669
	SPRINGWORKS THERAPEUTICS			
	INC	COMMON STOCK USD.0001	17,600	1,090,848
	SPROUT SOCIAL INC CLASS A	COMMON STOCK USD.0001	27,600	2,503,044
	SPROUTS FARMERS MARKET			
	INC	COMMON STOCK USD.001	69,468	2,061,810
	SPRUCE BIOSCIENCES INC	COMMON STOCK	4,800	21,408
	SPS COMMERCE INC	COMMON STOCK USD.001	22,496	3,202,306

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		Shares/ Par Value		
	SPX CORP	COMMON STOCK USD.01	27,494	1,640,842
	SPX FLOW INC	COMMON STOCK USD.01	25,619	2,215,531
	SQZ BIOTECHNOLOGIES CO SS+C TECHNOLOGIES HOLDINGS	COMMON STOCK USD.001	9,358	83,567
	ST JOE CO/THE	COMMON STOCK USD.01	139,908	11,469,658
	STAAR SURGICAL CO	COMMON STOCK	20,797	1,082,484
	STAG INDUSTRIAL INC	COMMON STOCK USD.01	29,400	2,684,220
	STAGWELL INC	REIT USD.01	101,590	5,227,173
	STANDARD BIOTOOLS INC	COMMON STOCK USD.00001	28,615	248,092
	STANDARD MOTOR PRODS	COMMON STOCK USD.001	48,823	191,386
	STANDEX INTERNATIONAL CORP	COMMON STOCK USD2.0	14,700	770,133
	STARTEK INC	COMMON STOCK USD1.5	8,500	940,610
	STARWOOD PROPERTY TRUST INC	COMMON STOCK USD.01	12,100	63,162
	STATE AUTO FINANCIAL CORP	REIT USD.01	180,990	4,398,057
	STEEL DYNAMICS INC	COMMON STOCK	7,400	382,506
	STEELCASE INC CL A	COMMON STOCK USD.005	114,897	7,131,657
	STEM INC	COMMON STOCK	60,190	705,427
	STEPAN CO	COMMON STOCK USD.0001	64,800	1,229,256
	STEPSTONE GROUP INC CLASS A	COMMON STOCK USD1.0	13,532	1,681,892
	STEREOTAXIS INC	COMMON STOCK USD.001	23,900	993,523
	STERICYCLE INC	COMMON STOCK USD.001	29,700	184,140
	STERLING BANCORP/DE	COMMON STOCK USD.01	57,500	3,429,300
	STERLING CONSTRUCTION CO	COMMON STOCK USD.01	120,058	3,096,296
	STEVEN MADDEN LTD	COMMON STOCK USD.01	19,000	499,700
	STEWART INFORMATION SERVICES	COMMON STOCK USD.0001	49,630	2,306,306
	STIFEL FINANCIAL CORP	COMMON STOCK USD1.0	16,690	1,330,694
	STITCH FIX INC CLASS A	COMMON STOCK USD.15	64,099	4,513,852
	STOCK YARDS BANCORP INC	COMMON STOCK USD.00002	36,900	951,710
	STOKE THERAPEUTICS INC	COMMON STOCK	14,965	955,964
	STONECO LTD A	COMMON STOCK	8,642	207,322
	STONERIDGE INC	USD.000079365	137,100	2,311,506
	STONEX GROUP INC	COMMON STOCK	17,985	355,024
	STORE CAPITAL CORP	COMMON STOCK USD.01	10,677	653,966
	STRATEGIC EDUCATION INC	REIT USD.01	153,563	5,282,567
	STRIDE INC	COMMON STOCK USD.01	15,287	884,200
	STURM RUGER + CO INC	COMMON STOCK USD.0001	28,100	936,573
	SUMMIT FINANCIAL GROUP INC	COMMON STOCK USD1.0	11,800	802,636
	SUMMIT HOTEL PROPERTIES INC	COMMON STOCK USD2.5	7,684	210,926
	SUMMIT MATERIALS INC CL A	REIT	65,489	639,173
	SUNO LOGIC INC	COMMON STOCK USD.01	73,257	2,940,536
	SUN COMMUNITIES INC	COMMON STOCK USD.0001	50,900	690,204
	SUN COUNTRY AIRLINES HOLDING	REIT USD.01	71,083	14,925,298
	SUNCOKE ENERGY INC	COMMON STOCK USD.001	10,800	294,300
	SUNNOVA ENERGY INTERNATIONAL	COMMON STOCK USD.01	61,465	405,054
		COMMON STOCK USD.001	53,700	1,499,304

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	SUNPOWER CORP	COMMON STOCK USD.001	49,985	1,043,187
	SUNRUN INC	COMMON STOCK USD.0001	125,335	4,298,991
	SUNSTONE HOTEL INVESTORS INC	REIT USD.01	135,968	1,594,905
	SUPER MICRO COMPUTER INC	COMMON STOCK USD.001	27,100	1,191,045
	SUPERIOR GROUP OF COS INC	COMMON STOCK	7,389	162,115
	SUPERNUS PHARMACEUTICALS INC	COMMON STOCK USD.001	30,700	895,212
	SURFACE ONCOLOGY INC	COMMON STOCK USD.0001	21,600	103,248
	SURGERY PARTNERS INC	COMMON STOCK USD.01	20,290	1,083,689
	SURMODICS INC	COMMON STOCK USD.05	9,225	444,184
	SUTRO BIOPHARMA INC	COMMON STOCK USD.001	23,824	354,501
	SWITCH INC A	COMMON STOCK USD.001	72,000	2,062,080
	SYLVAMO CORP	COMMON STOCK USD1.0	22,400	624,736
	SYNAPTICS INC	COMMON STOCK USD.001	23,700	6,861,387
	SYNDAX PHARMACEUTICALS INC	COMMON STOCK USD.0001	23,833	521,704
	SYNEOS HEALTH INC	COMMON STOCK USD.01	64,000	6,571,520
	SYNOVUS FINANCIAL CORP	COMMON STOCK USD1.0	91,022	4,357,223
	SYROS PHARMACEUTICALS INC	COMMON STOCK USD.001	29,346	95,668
	TABULA RASA HEALTHCARE INC	COMMON STOCK USD.0001	14,515	217,725
	TACTILE SYSTEMS TECHNOLOGY I	COMMON STOCK USD.001	12,700	241,681
	TALIS BIOMEDICAL CORP	COMMON STOCK USD.0001	9,200	36,892
	TALOS ENERGY INC	COMMON STOCK	23,516	230,457
	TANDEM DIABETES CARE INC	COMMON STOCK	38,412	5,781,774
	TANGER FACTORY OUTLET CENTER	REIT USD.01	62,592	1,206,774
	TARGA RESOURCES CORP	COMMON STOCK USD.001	141,700	7,402,408
	TARGET HOSPITALITY CORP	COMMON STOCK USD.0001	14,040	49,982
	TARSUS PHARMACEUTICALS INC	COMMON STOCK USD.0001	5,700	128,250
	TATTOOED CHEF INC	COMMON STOCK USD.0001	29,200	453,768
	TAYLOR MORRISON HOME CORP	COMMON STOCK USD.00001	76,100	2,660,456
	TAYSHA GENE THERAPIES INC	COMMON STOCK	8,100	94,365
	TCR2 THERAPEUTICS INC	COMMON STOCK USD.0001	17,130	79,826
	TD SYNnex CORP	COMMON STOCK USD.001	26,151	2,990,628
	TEAM INC	COMMON STOCK USD.3	20,646	22,504
	TECHTARGET	COMMON STOCK USD.001	16,300	1,559,258
	TEEKAY TANKERS LTD CLASS A	COMMON STOCK USD.01	15,200	165,680
	TEGNA INC	COMMON STOCK USD1.0	140,951	2,616,051
	TEJON RANCH CO	COMMON STOCK USD.5	14,460	275,897

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		Shares/ Par Value		
	TELADOC HEALTH INC	COMMON STOCK USD.001	94,339	8,662,207
	TELEPHONE AND DATA SYSTEMS	COMMON STOCK USD.01	63,295	1,275,394
	TELESAT CORP	COMMON STOCK	9,595	275,089
	TELLURIAN INC	COMMON STOCK USD.01	202,500	623,700
	TELOS CORPORATION	COMMON STOCK USD.001	25,000	385,500
	TEMPUR SEALY INTERNATIONAL I	COMMON STOCK USD.01	107,792	5,069,458
	TENABLE HOLDINGS INC	COMMON STOCK USD.01	58,000	3,194,060
	TENAYA THERAPEUTICS INC	COMMON STOCK USD.0001	8,700	164,865
	TENET HEALTHCARE CORP	COMMON STOCK USD.05	66,337	5,419,070
	TENNANT CO	COMMON STOCK USD.375	12,743	1,032,693
	TENNECO INC CLASS A	COMMON STOCK USD.01	45,112	509,766
	TERADATA CORP	COMMON STOCK USD.01	68,477	2,908,218
	TEREX CORP	COMMON STOCK USD.01	41,301	1,815,179
	TERMINIX GLOBAL HOLDINGS INC	COMMON STOCK USD.01	72,726	3,289,397
	TERNS PHARMACEUTICALS INC	COMMON STOCK USD.0001	6,000	42,420
	TERRENO REALTY CORP	REIT USD.01	43,600	3,718,644
	TETRA TECH INC	COMMON STOCK USD.01	33,685	5,719,713
	TETRA TECHNOLOGIES INC	COMMON STOCK USD.01	78,400	222,656
	TEXAS CAPITAL BANCSHARES INC	COMMON STOCK USD.01	31,204	1,880,041
	TEXAS PACIFIC LAND CORP	COMMON STOCK USD.01	3,700	4,620,819
	TEXAS ROADHOUSE INC	COMMON STOCK USD.001	43,941	3,923,052
	TEXTAINER GROUP HOLDINGS LTD	COMMON STOCK USD.01	30,600	1,092,726
	TFS FINANCIAL CORP	COMMON STOCK USD.01	31,300	559,331
	TG THERAPEUTICS INC	COMMON STOCK USD.001	83,500	1,586,500
	THERAPEUTICSMD INC	COMMON STOCK USD.001	217,775	77,419
	THERAVANCE BIOPHARMA INC	COMMON STOCK USD.00001	32,128	355,014
	THERMON GROUP HOLDINGS INC	COMMON STOCK USD.001	22,600	382,618
	THOR INDUSTRIES INC	COMMON STOCK USD.1	33,467	3,472,871
	THOUGHTWORKS HOLDING INC	COMMON STOCK USD.001	22,800	611,268
	TIDEWATER INC	COMMON STOCK	29,632	317,359
	TILLY S INC CLASS A SHRS	COMMON STOCK USD.001	13,100	211,041
	TIMKEN CO	COMMON STOCK	40,403	2,799,524
	TIMKENSTEEL CORP	COMMON STOCK	31,900	526,350
	TIPTREE INC	COMMON STOCK USD.001	16,400	226,812
	TITAN INTERNATIONAL INC	COMMON STOCK	15,000	164,400
	TITAN MACHINERY INC	COMMON STOCK USD.00001	13,831	465,966
	TIVITY HEALTH INC	COMMON STOCK USD.001	30,393	803,591
	TOBIRA THERAPEUTICS IN	COMMON STOCK	7,800	107,172
	TOLL BROTHERS INC	COMMON STOCK USD.01	70,644	5,113,919
	TOMPKINS FINANCIAL CORP	COMMON STOCK USD.1	8,987	751,133
	TONIX PHARMACEUTICALS HOLDIN	COMMON STOCK USD.001	206,100	73,722
	TOOTSIE ROLL INDS	COMMON STOCK USD.694	11,391	412,696

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		Shares/ Par Value		
	TOPBUILD CORP	COMMON STOCK	20,774	5,731,754
	TORO CO	COMMON STOCK USD1.0	64,612	6,455,385
	TOWNE BANK	COMMON STOCK USD1.667	42,390	1,339,100
	TPG RE FINANCE TRUST INC	REIT USD.001	41,585	512,327
	TPI COMPOSITES INC	COMMON STOCK USD.01	21,089	315,491
	TRADE DESK INC/THE CLASS A	COMMON STOCK USD.000001	267,600	24,522,864
	TRADEWEB MARKETS INC			
	CLASS A	COMMON STOCK USD.01	65,093	6,518,413
	TRANSCAT INC	COMMON STOCK USD.5	4,800	443,664
	TRANSMEDICS GROUP INC	COMMON STOCK	17,529	335,856
	TRANSUNION	COMMON STOCK USD.01	119,600	14,182,168
	TRAVEL LEISURE CO	COMMON STOCK USD.01	51,400	2,840,878
	TRAVELCENTERS OF AMERICA INC	COMMON STOCK USD.00001	5,239	270,437
	TRAVERE THERAPEUTICS INC	COMMON STOCK USD.0001	32,900	1,021,216
	TREACE MEDICAL CONCEPTS INC	COMMON STOCK USD.001	7,000	130,480
	TREAN INSURANCE GROUP INC	COMMON STOCK	8,200	73,062
	TREDEGAR CORP	COMMON STOCK	18,146	214,486
	TREEHOUSE FOODS INC	COMMON STOCK USD.01	32,484	1,316,577
	TREX COMPANY INC	COMMON STOCK USD.01	72,399	9,776,037
	TRI POINTE HOMES INC	COMMON STOCK USD.01	68,730	1,916,880
	TRICO BANCSHARES	COMMON STOCK	17,500	751,800
	TRIMAS CORP	COMMON STOCK USD.01	26,900	995,300
	TRINET GROUP INC	COMMON STOCK USD.000025	25,000	2,381,500
	TRINITY INDUSTRIES INC	COMMON STOCK USD.01	48,797	1,473,669
	TRINSEO PLC	COMMON STOCK	24,375	1,278,713
	TRIPADVISOR INC	COMMON STOCK USD.001	61,900	1,687,394
	TRIPLE S MANAGEMENT CORP	COMMON STOCK USD1.0	15,058	537,269
	TRISTATE CAPITAL HLDGS INC	COMMON STOCK	19,500	590,070
	TRITON INTERNATIONAL LTD	COMMON STOCK USD.01	41,119	2,476,597
	TRIUMPH BANCORP INC	COMMON STOCK USD.01	14,700	1,750,476
	TRIUMPH GROUP INC	COMMON STOCK USD.001	33,700	624,461
	TRONOX HOLDINGS PLC A	COMMON STOCK USD.01	66,700	1,602,801
	TRUEBLUE INC	COMMON STOCK	25,028	692,525
	TRUECAR INC	COMMON STOCK USD.0001	75,257	255,874
	TRUPANION INC	COMMON STOCK USD.00001	23,800	3,142,314
	TRUSTCO BANK CORP NY	COMMON STOCK USD1.0	12,487	415,942
	TRUSTMARK CORP	COMMON STOCK	38,721	1,256,884
	TTEC HOLDINGS INC	COMMON STOCK USD.01	12,200	1,104,710
	TTM TECHNOLOGIES	COMMON STOCK USD.001	57,400	855,260
	TUCOWS INC CLASS A	COMMON STOCK	6,500	544,830
	TUPPERWARE BRANDS CORP	COMMON STOCK USD.01	34,200	522,918
	TURNING POINT BRANDS INC	COMMON STOCK USD.01	7,700	290,906
	TURNING POINT			
	THERAPEUTICS I	COMMON STOCK USD.0001	29,358	1,400,377
	TURTLE BEACH CORP	COMMON STOCK	9,900	220,374
	TUSIMPLE HOLDINGS INC A	COMMON STOCK USD.0001	78,900	2,828,565
	TUTOR PERINI CORP	COMMON STOCK USD1.0	17,359	214,731
	TWILIO INC A	COMMON STOCK USD.001	102,497	27,281,236
	TWIST BIOSCIENCE CORP	COMMON STOCK USD.00001	29,633	2,293,298
	TWO HARBORS INVESTMENT CORP	REIT CNY1.0	181,753	1,048,715
	U.S. PHYSICAL THERAPY INC	COMMON STOCK USD.01	8,900	850,395

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	UBER TECHNOLOGIES INC	COMMON STOCK USD.00001	994,501	42,127,131
	UBIQUITI INC	COMMON STOCK USD.001	4,100	1,257,470
	UFP INDUSTRIES INC	COMMON STOCK	37,600	3,459,576
	UFP TECHNOLOGIES INC	COMMON STOCK USD.01	5,300	372,378
	UGI CORP	COMMON STOCK	130,700	6,000,437
	ULTRA CLEAN HOLDINGS INC	COMMON STOCK USD.001	27,500	1,577,400
	ULTRAGENYX			
	PHARMACEUTICAL IN	COMMON STOCK USD.001	40,809	3,431,629
	UMB FINANCIAL CORP	COMMON STOCK USD1.0	27,367	2,903,912
	UMH PROPERTIES INC	REIT USD.1	22,900	625,857
	UMPQUA HOLDINGS CORP	COMMON STOCK	133,977	2,577,717
	UNIFI INC	COMMON STOCK USD.1	11,194	259,141
	UNIFIRST CORP/MA	COMMON STOCK USD.1	9,300	1,956,720
	UNISYS CORP	COMMON STOCK USD.01	42,540	875,048
	UNITED BANKSHARES INC	COMMON STOCK USD2.5	81,854	2,969,663
	UNITED COMMUNITY			
	BANKS/GA	COMMON STOCK USD1.0	54,362	2,323,965
	UNITED FIRE GROUP INC	COMMON STOCK USD.001	14,600	338,574
	UNITED INSURANCE HOLDINGS			
	CO	COMMON STOCK USD.0001	14,900	64,666
	UNITED NATURAL FOODS INC	COMMON STOCK USD.01	35,000	1,717,800
	UNITED STATES LIME +			
	MINERAL	COMMON STOCK USD.1	1,600	206,432
	UNITED STATES STEEL CORP	COMMON STOCK USD1.0	168,116	4,002,842
	UNITED THERAPEUTICS CORP	COMMON STOCK USD.01	27,910	6,030,793
	UNITI GROUP INC	REIT USD.0001	122,009	1,709,346
	UNITIL CORP	COMMON STOCK	9,900	455,301
	UNITY SOFTWARE INC	COMMON STOCK USD.000005	93,400	13,355,266
	UNIVAR SOLUTIONS INC	COMMON STOCK USD.01	105,185	2,981,995
	UNIVERSAL CORP/VA	COMMON STOCK	16,766	920,789
	UNIVERSAL DISPLAY CORP	COMMON STOCK USD.01	27,195	4,487,991
	UNIVERSAL ELECTRONICS INC	COMMON STOCK USD.01	9,321	379,831
	UNIVERSAL HEALTH RLTY			
	INCOME	REIT USD.01	8,220	488,843
	UNIVERSAL INSURANCE			
	HOLDINGS	COMMON STOCK USD.01	17,939	304,963
	UNIVERSAL LOGISTICS			
	HOLDINGS	COMMON STOCK	5,300	99,958
	UNIVEST FINANCIAL CORP	COMMON STOCK USD5.0	19,916	595,887
	UNUM GROUP	COMMON STOCK USD.1	128,700	3,162,159
	UPLAND SOFTWARE INC	COMMON STOCK USD.0001	18,700	335,478
	UPSTART HOLDINGS INC	COMMON STOCK USD.0001	28,500	4,312,050
	UPWORK INC	COMMON STOCK USD.0001	74,500	2,544,920
	URANIUM ENERGY CORP	COMMON STOCK USD.001	135,700	454,595
	URBAN EDGE PROPERTIES	REIT USD.01	72,500	1,377,500
	URBAN OUTFITTERS INC	COMMON STOCK USD.0001	42,955	1,261,159
	UROGEN PHARMA LTD	COMMON STOCK USD.01	14,797	140,719
	URSTADT BIDDLE CLASS A	REIT USD.01	17,300	368,490
	US CELLULAR CORP	COMMON STOCK USD1.0	10,050	316,776
	US DOLLAR		788,223	788,223
	US ECOLOGY INC	COMMON STOCK USD.01	22,200	709,068
	US FOODS HOLDING CORP	COMMON STOCK USD.01	138,842	4,835,867
	US SILICA HOLDINGS INC	COMMON STOCK USD.01	45,777	430,304

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	US XPRESS ENTERPRISES INC A	COMMON STOCK USD.01	15,400	90,398
	USANA HEALTH SCIENCES INC	COMMON STOCK USD.001	8,180	827,816
	UTAH MEDICAL PRODUCTS INC	COMMON STOCK USD.01	2,600	260,000
	UTZ BRANDS INC	COMMON STOCK USD.0001	36,800	586,960
	UWM HOLDINGS CORP	COMMON STOCK USD.0001	57,900	342,768
	VAIL RESORTS INC	COMMON STOCK USD.01	25,200	8,263,080
	VALLEY NATIONAL BANCORP	COMMON STOCK	250,217	3,440,484
	VALMONT INDUSTRIES	COMMON STOCK USD1.0	13,140	3,291,570
	VALVOLINE INC	COMMON STOCK USD.01	113,805	4,243,788
	VANDA PHARMACEUTICALS INC	COMMON STOCK USD.001	35,800	561,702
	VAPOTHERM INC	COMMON STOCK USD.001	12,650	261,982
	VAREX IMAGING CORP	COMMON STOCK USD.01	26,200	826,610
	VARONIS SYSTEMS INC	COMMON STOCK USD.001	66,936	3,265,138
	VAXART INC	COMMON STOCK USD.0001	86,400	541,728
	VAXCYTE INC	COMMON STOCK USD.001	25,100	597,129
	VBI VACCINES INC	COMMON STOCK	120,868	282,831
	VECTOR GROUP LTD	COMMON STOCK USD.1	89,907	1,032,132
	VECTRUS INC	COMMON STOCK USD.01	7,972	364,878
	VEECO INSTRUMENTS INC	COMMON STOCK USD.01	33,709	959,695
	VEEVA SYSTEMS INC CLASS A	COMMON STOCK USD.00001	84,178	21,786,826
	VELODYNE LIDAR INC	COMMON STOCK USD.0001	44,100	204,624
	VERA BRADLEY INC	COMMON STOCK	19,100	162,541
	VERA THERAPEUTICS INC	COMMON STOCK USD.001	3,681	98,356
	VERACYTE INC	COMMON STOCK USD.001	41,991	1,730,029
	VERASTEM INC	COMMON STOCK USD.0001	115,600	236,980
	VERICEL CORP	COMMON STOCK	31,048	1,220,186
	VERINT SYSTEMS INC	COMMON STOCK USD.001	40,227	2,112,320
	VERIS RESIDENTIAL INC	REIT USD.01	55,440	1,018,987
	VERITEX HOLDINGS INC	COMMON STOCK USD.01	30,002	1,193,480
	VERITIV CORP	COMMON STOCK USD.01	9,100	1,115,387
	VERITONE INC	COMMON STOCK USD.001	18,000	404,640
	VERRA MOBILITY CORP	COMMON STOCK USD.0001	85,175	1,314,250
	VERRICA PHARMACEUTICALS INC	COMMON STOCK USD.0001	10,120	92,699
	VERSO CORP A	COMMON STOCK	14,545	393,006
	VERTIV HOLDINGS CO	COMMON STOCK USD.0001	194,400	4,854,168
	VERU INC	COMMON STOCK USD.01	41,500	244,435
	VERVE THERAPEUTICS INC	COMMON STOCK USD.001	9,900	365,013
	VIA RENEWABLES INC	COMMON STOCK USD.01	8,400	96,012
	VIAD CORP	COMMON STOCK USD1.5	13,929	596,022
	VIAANT TECHNOLOGY INC A	COMMON STOCK USD.001	5,900	57,260
	VIASAT INC	COMMON STOCK USD.0001	41,201	1,835,093
	VIAVI SOLUTIONS INC	COMMON STOCK USD.001	142,776	2,515,713
	VICI PROPERTIES INC	REIT USD.01	384,900	11,589,339
	VICOR CORP	COMMON STOCK USD.01	12,500	1,587,250
	VICTORIA S SECRET + CO	COMMON STOCK USD.01	46,300	2,571,502
	VIEMED HEALTHCARE INC	COMMON STOCK	23,800	124,236
	VIEW INC	COMMON STOCK USD.0001	52,900	206,839
	VIEWRAY INC	COMMON STOCK USD.001	87,103	479,938
	VIKING THERAPEUTICS INC	COMMON STOCK USD.00001	45,244	208,122
	VILLAGE SUPER MARKET CLASS A	COMMON STOCK	4,600	107,594

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	VIMEO INC	COMMON STOCK USD.01	83,816	1,505,335
	VIR BIOTECHNOLOGY INC	COMMON STOCK	37,881	1,586,077
	VIRACTA THERAPEUTICS INC	COMMON STOCK USD.0001	22,900	83,585
	VIRGIN GALACTIC HOLDINGS INC	COMMON STOCK USD.0001	116,600	1,560,108
	VIRNETX HOLDING CORP	COMMON STOCK USD.0001	41,600	108,160
	VIRTU FINANCIAL INC CLASS A	COMMON STOCK USD.00001	54,420	1,568,929
	VIRTUS INVESTMENT PARTNERS	COMMON STOCK USD.01	4,555	1,353,291
	VISHAY INTERTECHNOLOGY INC	COMMON STOCK USD.1	84,824	1,855,101
	VISHAY PRECISION GROUP	COMMON STOCK	8,577	318,378
	VISTA OUTDOOR INC	COMMON STOCK USD.01	36,068	1,661,653
	VISTAGEN THERAPEUTICS INC	COMMON STOCK USD.001	136,983	267,117
	VISTEON CORP	COMMON STOCK	17,100	1,900,494
	VISTRA CORP	COMMON STOCK USD.01	301,077	6,855,523
	VITAL FARMS INC	COMMON STOCK USD.0001	16,600	299,796
	VIVINT SMART HOME INC	COMMON STOCK	56,700	554,526
	VMWARE INC CLASS A	COMMON STOCK USD.01	136,690	15,839,637
	VOCERA COMMUNICATIONS INC	COMMON STOCK USD.0003	22,200	1,439,448
	VONAGE HOLDINGS CORP	COMMON STOCK USD.001	151,000	3,139,290
	VONTIER CORP	COMMON STOCK USD.0001	105,790	3,250,927
	VOR BIOPHARMA INC	COMMON STOCK USD.0001	7,900	91,798
*	VOXX INTERNATIONAL CORP	COMMON STOCK USD.01	13,300	135,261
	VOYA FINANCIAL INC	COMMON STOCK USD.01	68,400	4,535,604
	VROOM INC	COMMON STOCK	74,000	798,460
	VSE CORP	COMMON STOCK USD.05	6,200	377,828
	VUZIX CORP	COMMON STOCK	36,600	317,322
	W+T OFFSHORE INC	COMMON STOCK USD.00001	78,567	253,771
	WABASH NATIONAL CORP	COMMON STOCK USD.01	36,757	717,497
	WALKER + DUNLOP INC	COMMON STOCK	18,373	2,772,118
	WARRIOR MET COAL INC	COMMON STOCK USD.01	35,300	907,563
	WASHINGTON FEDERAL INC	COMMON STOCK USD1.0	39,994	1,335,000
	WASHINGTON REIT	REIT USD.01	54,152	1,399,829
	WASHINGTON TRUST			
	BANCORP	COMMON STOCK USD.0625	10,600	597,522
	WATERSTONE FINANCIAL INC	COMMON STOCK USD.01	11,642	254,494
	WATSCO INC	COMMON STOCK USD.5	20,200	6,320,176
	WATTS WATER TECHNOLOGIES			
	A	COMMON STOCK USD.1	17,144	3,328,850
	WAVE LIFE SCIENCES LTD	COMMON STOCK	20,320	63,805
	WAYFAIR INC CLASS A	COMMON STOCK USD.001	46,955	8,920,041

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			Shares/ Par Value	
	WD 40 CO	COMMON STOCK USD.001	8,500	2,079,440
	WEBSTER FINANCIAL CORP	COMMON STOCK USD.01	56,541	3,157,249
	WEIS MARKETS INC	COMMON STOCK	10,500	691,740
	WELBILT INC	COMMON STOCK USD.01	62,300	1,920,662
	WENDY S CO/THE	COMMON STOCK USD.1	111,977	2,670,651
	WERNER ENTERPRISES INC	COMMON STOCK USD.01	38,032	1,812,605
	WESBANCO INC	COMMON STOCK USD2.0833	37,858	1,324,651
	WESCO INTERNATIONAL INC	COMMON STOCK USD.01	27,672	3,641,358
	WEST BANCORPORATION	COMMON STOCK	11,100	344,877
	WESTAMERICA BANCORPORATION	COMMON STOCK	16,185	934,360
	WESTERN ALLIANCE BANCORP	COMMON STOCK USD.0001	62,582	6,736,952
	WESTERN UNION CO	COMMON STOCK USD.01	242,400	4,324,416
	WESTLAKE CORP	COMMON STOCK USD.01	20,803	2,020,595
	WEX INC	COMMON STOCK USD.01	28,081	3,942,292
	WHITE MOUNTAINS INSURANCE GP	COMMON STOCK USD1.0	1,786	1,810,825
	WHITESTONE REIT	REIT USD.001	29,800	301,874
	WHITING PETROLEUM CORP	COMMON STOCK	24,600	1,591,128
	WHOLE EARTH BRANDS INC	COMMON STOCK USD.0001	17,125	183,923
	WIDEPENWEST INC	COMMON STOCK USD.01	35,000	753,200
	WILEY (JOHN) + SONS CLASS A	COMMON STOCK USD1.0	27,090	1,551,444
	WILLDAN GROUP INC	COMMON STOCK USD.01	6,900	242,880
	WILLIAMS SONOMA INC	COMMON STOCK USD.01	45,044	7,618,292
	WILLIS LEASE FINANCE CORP	COMMON STOCK USD.01	1,713	64,494
	WILLSCOT MOBILE MINI HOLDING	COMMON STOCK USD.0001	127,663	5,213,757
	WINGSTOP INC	COMMON STOCK USD.01	18,667	3,225,658
	WINMARK CORP	COMMON STOCK	2,078	515,947
	WINNEBAGO INDUSTRIES	COMMON STOCK USD.5	20,200	1,513,384
	WINTRUST FINANCIAL CORP	COMMON STOCK	35,638	3,236,643
	WISDOMTREE INVESTMENTS INC	COMMON STOCK USD.01	83,885	513,376
	WIX.COM LTD	COMMON STOCK ILS.01	33,600	5,301,744
	WOLFSPEED INC	COMMON STOCK USD.00125	72,500	8,103,325
	WOLVERINE WORLD WIDE INC	COMMON STOCK USD1.0	51,826	1,493,107
	WOODWARD INC	COMMON STOCK USD.00292	36,075	3,948,770
	WORKDAY INC CLASS A	COMMON STOCK USD.001	117,321	32,049,751
	WORKHORSE GROUP INC	COMMON STOCK USD.001	66,200	288,632
	WORKIVA INC	COMMON STOCK USD.001	26,912	3,511,747
	WORLD ACCEPTANCE CORP	COMMON STOCK	2,700	662,661
	WORLD FUEL SERVICES CORP	COMMON STOCK USD.01	42,013	1,112,084
	WORLD WRESTLING ENTERTAIN A	COMMON STOCK USD.01	28,500	1,406,190
	WORTHINGTON INDUSTRIES	COMMON STOCK	22,136	1,209,954
	WP CAREY INC	REIT USD.001	113,529	9,315,054
	WSFS FINANCIAL CORP	COMMON STOCK USD.01	29,687	2,009,167
	WW INTERNATIONAL INC	COMMON STOCK	31,419	506,788
	WYNDHAM HOTELS + RESORTS INC	COMMON STOCK USD.01	57,590	5,162,944
	XBIOTECH INC	COMMON STOCK	9,962	110,877
	XENCOR INC	COMMON STOCK USD.01	35,325	1,417,239
	XENIA HOTELS + RESORTS INC	REIT USD.01	71,400	1,293,054
	XEROX HOLDINGS CORP	COMMON STOCK USD1.0	89,400	2,024,016

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			Shares/ Par Value	
	XOMA CORP	COMMON STOCK USD.0005	4,100	85,485
	XOMETRY INC A	COMMON STOCK USD.000001	5,000	256,263
	XPEL INC	COMMON STOCK	11,000	751,080
	XPERI HOLDING CORP	COMMON STOCK	65,691	1,242,217
	XPO LOGISTICS INC	COMMON STOCK USD.001	60,449	4,680,566
	Y MABS THERAPEUTICS INC	COMMON STOCK USD.0001	20,888	338,594
	YELP INC	COMMON STOCK USD.000001	44,945	1,628,807
	YETI HOLDINGS INC	COMMON STOCK USD.01	53,673	4,445,735
	YEXT INC	COMMON STOCK USD.001	67,951	674,074
	YORK WATER CO	COMMON STOCK	8,700	433,086
	YUM CHINA HOLDINGS INC	COMMON STOCK USD.01	263,235	13,119,632
	ZENDESK INC	COMMON STOCK USD.01	74,300	7,748,747
	ZENTALIS PHARMACEUTICALS INC	COMMON STOCK USD.001	21,800	1,832,508
	ZIFF DAVIS INC	COMMON STOCK USD.01	27,235	3,019,272
	ZILLOW GROUP INC A	COMMON STOCK USD.0001	37,361	2,324,601
	ZILLOW GROUP INC C	COMMON STOCK USD.0001	105,473	6,734,451
	ZOGENIX INC	COMMON STOCK USD.001	39,037	634,351
	ZOOM VIDEO COMMUNICATIONS A	COMMON STOCK USD.001	134,900	24,809,459
	ZSCALER INC	COMMON STOCK USD.001	48,400	15,552,372
	ZUMIEZ INC	COMMON STOCK	15,262	732,423
	ZUORA INC CLASS A	COMMON STOCK	69,900	1,305,732
	ZURN WATER SOLUTIONS CORP	COMMON STOCK USD.01	74,879	2,725,596
	ZYMERGEN INC	COMMON STOCK USD.001	11,700	78,273
	ZYNEX INC	COMMON STOCK USD.001	12,305	122,681
		COMMON STOCK		
	ZYNGA INC CL A	USD.00000625	623,659	3,991,418
	Total: EXHIBIT C - Small/Mid-Cap Stock Index Fund			\$4,890,078,099

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2021

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	4,770,628	\$ 4,770,628
	TSY INFL IX N/B	0.125% 15 Apr 2025	70,012,008	74,887,924
	TSY INFL IX N/B	0.125% 15 Apr 2026	56,410,400	60,873,940
	TSY INFL IX N/B	0.125% 15 Feb 2051	33,137,208	39,218,144
	TSY INFL IX N/B	0.125% 15 Jan 2023	82,235,162	84,927,079
	TSY INFL IX N/B	0.125% 15 Jan 2030	73,083,000	81,109,636
	TSY INFL IX N/B	0.125% 15 Jan 2031	81,260,595	90,976,245
	TSY INFL IX N/B	0.125% 15 Jul 2024	85,753,232	91,407,722
	TSY INFL IX N/B	0.125% 15 Jul 2026	71,044,378	77,127,926
	TSY INFL IX N/B	0.125% 15 Jul 2030	82,444,521	92,234,382
	TSY INFL IX N/B	0.125% 15 Jul 2031	84,483,237	94,956,695
	TSY INFL IX N/B	0.125% 15 Oct 2024	73,826,560	78,849,398
	TSY INFL IX N/B	0.125% 15 Oct 2025	71,401,230	76,968,389
	TSY INFL IX N/B	0.125% 15 Oct 2026	42,500,640	62,760,052
	TSY INFL IX N/B	0.25% 15 Feb 2050	29,362,242	35,509,374
	TSY INFL IX N/B	0.25% 15 Jan 2025	71,947,609	77,077,345
	TSY INFL IX N/B	0.25% 15 Jul 2029	69,238,691	77,575,065
	TSY INFL IX N/B	0.375% 15 Jan 2027	65,803,654	72,373,949
	TSY INFL IX N/B	0.375% 15 Jul 2023	98,344,938	103,398,942
	TSY INFL IX N/B	0.375% 15 Jul 2025	86,774,787	94,243,463
	TSY INFL IX N/B	0.375% 15 Jul 2027	70,958,599	78,720,157
	TSY INFL IX N/B	0.5% 15 Apr 2024	46,119,225	49,159,049
	TSY INFL IX N/B	0.5% 15 Jan 2028	77,062,711	86,221,676
	TSY INFL IX N/B	0.625% 15 Apr 2023	79,526,210	83,132,848
	TSY INFL IX N/B	0.625% 15 Feb 2043	32,968,687	40,963,241
	TSY INFL IX N/B	0.625% 15 Jan 2024	90,841,122	96,668,404
	TSY INFL IX N/B	0.625% 15 Jan 2026	74,306,488	81,603,321
	TSY INFL IX N/B	0.75% 15 Feb 2042	39,410,225	49,779,625
	TSY INFL IX N/B	0.75% 15 Feb 2045	47,004,454	60,471,171
	TSY INFL IX N/B	0.75% 15 Jul 2028	68,001,635	77,870,195
	TSY INFL IX N/B	0.875% 15 Feb 2047	30,981,193	41,819,954
	TSY INFL IX N/B	0.875% 15 Jan 2029	54,504,222	63,024,423
	TSY INFL IX N/B	1% 15 Feb 2046	23,299,355	31,822,453
	TSY INFL IX N/B	1% 15 Feb 2048	16,836,770	23,596,379
	TSY INFL IX N/B	1% 15 Feb 2049	20,185,143	28,635,764
	TSY INFL IX N/B	1.375% 15 Feb 2044	40,186,587	57,321,972
	TSY INFL IX N/B	1.75% 15 Jan 2028	29,085,537	34,889,748
	TSY INFL IX N/B	2% 15 Jan 2026	36,387,075	42,100,727
	TSY INFL IX N/B	2.125% 15 Feb 2040	15,775,542	24,135,948
	TSY INFL IX N/B	2.125% 15 Feb 2041	22,346,911	34,577,508
	TSY INFL IX N/B	2.375% 15 Jan 2025	45,471,049	51,779,468
	TSY INFL IX N/B	2.375% 15 Jan 2027	29,052,350	35,085,832
	TSY INFL IX N/B	2.5% 15 Jan 2029	20,658,237	26,406,738
	TSY INFL IX N/B	3.375% 15 Apr 2032	11,320,751	16,836,177
	TSY INFL IX N/B	3.625% 15 Apr 2028	24,856,311	33,020,491
	TSY INFL IX N/B	3.875% 15 Apr 2029	29,799,021	41,499,472

Total: EXHIBIT D - Inflation Protected Bond Fund

\$2,762,389,038

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2021

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ <u>Par Value</u>		
	3M COMPANY	4% 14 Sep 2048	710,000	\$ 852,996
	ABBOTT LABORATORIES	4.9% 30 Nov 2046	570,000	779,305
	ABBVIE INC	2.6% 21 Nov 2024	2,175,000	2,256,851
	ABBVIE INC	3.8% 15 Mar 2025	1,085,000	1,154,957
	ABBVIE INC	4.7% 14 May 2045	1,600,000	1,985,007
	ACUITY BRANDS LIGHTING	2.15% 15 Dec 2030	1,855,000	1,808,115
	AEP TEXAS INC	3.45% 15 Jan 2050	990,000	1,006,995
	AERCAP IRELAND CAP/GLOBA	1.65% 29 Oct 2024	2,695,000	2,690,112
	AERCAP IRELAND CAP/GLOBA	2.875% 14 Aug 2024	670,000	689,138
	AERCAP IRELAND CAP/GLOBA	3.4% 29 Oct 2033	965,000	982,480
	AIR LEASE CORP	2.875% 15 Jan 2026	1,705,000	1,758,605
	AIR PRODUCTS + CHEMICALS	1.5% 15 Oct 2025	1,950,000	1,956,190
	AIRCATTLE LTD	5% 01 Apr 2023	1,775,000	1,852,782
	ALEXANDRIA REAL ESTATE E	3% 18 May 2051	765,000	755,552
	ALIBABA GROUP HOLDING	2.7% 09 Feb 2041	300,000	273,822
	ALIBABA GROUP HOLDING	4% 06 Dec 2037	555,000	601,604
	ALLSTATE CORP	3.28% 15 Dec 2026	1,985,000	2,131,917
	ALPHABET INC	2.05% 15 Aug 2050	495,000	441,755
	ALPHABET INC	2.25% 15 Aug 2060	420,000	374,268
	ALTRIA GROUP INC	3.4% 04 Feb 2041	725,000	668,766
	ALTRIA GROUP INC	5.375% 31 Jan 2044	1,035,000	1,194,638
	AMAZON.COM INC	0.8% 03 Jun 2025	1,845,000	1,823,901
	AMAZON.COM INC	1.5% 03 Jun 2030	1,845,000	1,787,933
	AMAZON.COM INC	3.1% 12 May 2051	950,000	1,014,241
	AMAZON.COM INC	4.8% 05 Dec 2034	740,000	945,071
	AMEREN CORP	3.5% 15 Jan 2031	1,005,000	1,084,072
	AMERICA MOVIL SAB DE CV	6.125% 30 Mar 2040	760,000	1,066,308
	AMERICAN CAMPUS CMNTYS	3.875% 30 Jan 2031	1,120,000	1,240,347
	AMERICAN EXPRESS CO	3.4% 22 Feb 2024	2,480,000	2,600,840
	AMERICAN INTL GROUP	3.75% 10 Jul 2025	1,485,000	1,588,979
	AMERICAN INTL GROUP	4.7% 10 Jul 2035	725,000	864,687
	AMERICAN MUNI PWR OHIO INC OH	7.834% 15 Feb 2041	515,000	851,511
	AMERICAN TOWER CORP	3.1% 15 Jun 2050	495,000	481,386
	AMERICAN TOWER CORP	3.5% 31 Jan 2023	1,325,000	1,360,592
	AMERICAN WATER CAPITAL C	4.15% 01 Jun 2049	710,000	838,009
	AMGEN INC	3% 15 Jan 2052	1,140,000	1,106,136
	AMGEN INC	3.15% 21 Feb 2040	200,000	205,103
	AMGEN INC	3.2% 02 Nov 2027	495,000	533,433
	AMGEN INC	4.4% 01 May 2045	730,000	871,084
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	3,090,000	3,905,559
	ANTHEM INC	3.65% 01 Dec 2027	1,985,000	2,177,663
	APPLE INC	2.375% 08 Feb 2041	890,000	863,694
	APPLE INC	2.55% 20 Aug 2060	460,000	431,988
	APPLE INC	2.65% 08 Feb 2051	440,000	432,611
	APPLE INC	3.2% 11 May 2027	1,445,000	1,558,361
	APPLE INC	3.75% 13 Nov 2047	735,000	862,625

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	APPLE INC	4.5% 23 Feb 2036	1,300,000	1,631,004
	ARES CAPITAL CORP	3.875% 15 Jan 2026	990,000	1,043,355
	ASIAN DEVELOPMENT BANK	0.25% 14 Jul 2023	2,180,000	2,166,380
	ASIAN DEVELOPMENT BANK	1.875% 24 Jan 2030	1,975,000	2,023,889
	ASIAN DEVELOPMENT BANK	2.75% 19 Jan 2028	1,115,000	1,198,507
	ASTRAZENECA PLC	6.45% 15 Sep 2037	990,000	1,455,402
	AT+T INC	2.55% 01 Dec 2033	648,000	633,771
	AT+T INC	3.1% 01 Feb 2043	1,035,000	1,006,165
	AT+T INC	3.5% 15 Sep 2053	568,000	573,052
	AT+T INC	3.55% 15 Sep 2055	1,818,000	1,824,597
	AT+T INC	4.35% 01 Mar 2029	1,485,000	1,668,065
	AT+T INC	4.5% 09 Mar 2048	1,707,000	1,990,114
	ATHENE HOLDING LTD	3.5% 15 Jan 2031	1,240,000	1,311,182
	AUTODESK INC	2.85% 15 Jan 2030	665,000	686,359
	BANCO SANTANDER SA	2.749% 03 Dec 2030	1,200,000	1,174,275
	BANCO SANTANDER SA	3.8% 23 Feb 2028	1,200,000	1,300,786
	BANK OF AMERICA CORP	1% 15 Mar 2050	405,000	501,029
	BANK OF AMERICA CORP	1% 20 Dec 2028	2,396,000	2,558,125
	BANK OF AMERICA CORP	1% 21 Jul 2052	1,410,000	1,414,193
	BANK OF AMERICA CORP	1% 22 Oct 2030	1,055,000	1,089,338
	BANK OF AMERICA CORP	1% 23 Apr 2040	665,000	763,978
	BANK OF AMERICA CORP	1% 24 Apr 2038	530,000	621,869
	BANK OF AMERICA CORP	3.875% 01 Aug 2025	1,780,000	1,929,358
	BANK OF AMERICA NA	6% 15 Oct 2036	350,000	479,670
	BANK OF NOVA SCOTIA	1.625% 01 May 2023	2,450,000	2,477,530
	BANK OF NY MELLON CORP	2.1% 24 Oct 2024	2,105,000	2,158,954
	BARCLAYS PLC	4.337% 10 Jan 2028	1,925,000	2,101,666
	BARRICK PD AU FIN PTY LT	5.95% 15 Oct 2039	520,000	707,498
	BAT CAPITAL CORP	2.726% 25 Mar 2031	1,140,000	1,106,280
	BAT CAPITAL CORP	3.222% 15 Aug 2024	890,000	925,016
	BAT CAPITAL CORP	4.54% 15 Aug 2047	760,000	794,825
	BAY AREA CA TOLL AUTH			
	TOLL BRI	7.043% 01 Apr 2050	325,000	568,490
	BECTON DICKINSON AND CO	3.734% 15 Dec 2024	543,000	577,172
	BERKSHIRE HATHAWAY			
	ENERG	2.85% 15 May 2051	990,000	952,787
	BERKSHIRE HATHAWAY			
	ENERG	6.125% 01 Apr 2036	1,386,000	1,886,422
	BERKSHIRE HATHAWAY FIN	1.45% 15 Oct 2030	930,000	890,656
	BERKSHIRE HATHAWAY FIN	5.75% 15 Jan 2040	630,000	885,062
	BERRY GLOBAL INC	0.95% 15 Feb 2024	1,800,000	1,783,800
	BIOGEN INC	2.25% 01 May 2030	740,000	728,596
*	BLACKROCK INC	2.4% 30 Apr 2030	815,000	839,197
	BOEING CO	3.25% 01 Mar 2028	1,165,000	1,205,782
	BOEING CO	3.55% 01 Mar 2038	495,000	503,377
	BOEING CO	5.15% 01 May 2030	2,420,000	2,819,544
	BOEING CO	5.93% 01 May 2060	425,000	589,766
	BOSTON PROPERTIES LP	3.4% 21 Jun 2029	2,010,000	2,133,405
	BP CAP MARKETS AMERICA	3.41% 11 Feb 2026	2,105,000	2,245,289
	BP CAP MARKETS AMERICA	3.79% 06 Feb 2024	1,145,000	1,205,319
	BRIGHTHOUSE FINANCIAL IN	4.7% 22 Jun 2047	345,000	378,621
	BRISTOL MYERS SQUIBB CO	3.4% 26 Jul 2029	1,730,000	1,894,357
	BRISTOL MYERS SQUIBB CO	5% 15 Aug 2045	752,000	998,963
	BRITISH TELECOMMUNICATIO	9.625% 15 Dec 2030	235,000	344,127

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	BROADCOM CRP / CAYMN FI	3.875% 15 Jan 2027	1,450,000	1,572,223
	BROADCOM INC	3.75% 15 Feb 2051	970,000	1,014,138
	BROADCOM INC	5% 15 Apr 2030	950,000	1,106,013
	BROOKFIELD FINANCE INC	3.9% 25 Jan 2028	1,485,000	1,629,036
	BURLINGTN NORTH SANTA FE	4.375% 01 Sep 2042	685,000	832,382
	BURLINGTN NORTH SANTA FE	4.9% 01 Apr 2044	625,000	816,503
	CALIFORNIA ST	7.55% 01 Apr 2039	1,695,000	2,828,709
	CAPITAL ONE FINANCIAL CO	3.9% 29 Jan 2024	2,480,000	2,609,773
	CARDINAL HEALTH INC	3.5% 15 Nov 2024	1,850,000	1,952,335
	CARRIER GLOBAL CORP	2.242% 15 Feb 2025	1,610,000	1,648,609
	CARRINGTON MORTGAGE			
	LOAN TRUST	1% 25 Jun 2036	88,056	72,910
	CATERPILLAR INC	2.6% 09 Apr 2030	1,505,000	1,568,286
	CATERPILLAR INC	3.25% 19 Sep 2049	460,000	504,158
	CENTERPOINT ENER HOUSTON	3.95% 01 Mar 2048	620,000	738,925
	CHARLES SCHWAB CORP	0.75% 18 Mar 2024	1,925,000	1,916,402
	CHARTER COMM OPT LLC/CAP	3.5% 01 Jun 2041	1,005,000	979,859
	CHARTER COMM OPT LLC/CAP	3.7% 01 Apr 2051	290,000	280,368
	CHARTER COMM OPT LLC/CAP	3.95% 30 Jun 2062	750,000	722,535
	CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	795,000	875,381
	CHARTER COMM OPT LLC/CAP	6.484% 23 Oct 2045	485,000	662,310
	CHENIERE CORP CHRISTI HD	5.125% 30 Jun 2027	1,485,000	1,675,552
	CHEVRON CORP	1.141% 11 May 2023	1,975,000	1,986,104
	CHEVRON USA INC	3.9% 15 Nov 2024	870,000	931,086
	CIGNA CORP	4.375% 15 Oct 2028	795,000	903,518
	CIGNA CORP	4.9% 15 Dec 2048	940,000	1,214,598
	CISCO SYSTEMS INC	2.6% 28 Feb 2023	2,775,000	2,837,589
	CITIGROUP COMMERCIAL			
	MORTGAGE	3.371% 10 Oct 2047	4,133,589	4,253,456
	CITIGROUP COMMERCIAL			
	MORTGAGE	3.717% 15 Sep 2048	3,400,000	3,628,309
	CITIGROUP COMMERCIAL			
	MORTGAGE	4.023% 10 Mar 2047	2,470,000	2,594,287
	CITIGROUP INC	1% 26 Mar 2041	645,000	852,478
	CITIGROUP INC	3.875% 25 Oct 2023	2,160,000	2,276,484
	CITIGROUP INC	4.3% 20 Nov 2026	2,215,000	2,450,844
	CITIGROUP INC	4.4% 10 Jun 2025	1,055,000	1,148,924
	CITIGROUP INC	4.65% 30 Jul 2045	1,038,000	1,308,856
	CMS ENERGY CORP	1% 01 Dec 2050	1,240,000	1,218,300
	COCA COLA CO/THE	2.5% 01 Jun 2040	1,000,000	1,003,763
	COMCAST CORP	1.5% 15 Feb 2031	1,045,000	986,340
	COMCAST CORP	2.45% 15 Aug 2052	950,000	850,619
	COMCAST CORP	2.65% 15 Aug 2062	560,000	496,973
	COMCAST CORP	3.375% 15 Aug 2025	795,000	849,705
	COMCAST CORP	3.75% 01 Apr 2040	175,000	195,917
	COMCAST CORP	3.95% 15 Oct 2025	1,110,000	1,211,821
	COMCAST CORP	4% 15 Aug 2047	990,000	1,138,688
	COMCAST CORP	4.65% 15 Jul 2042	1,100,000	1,346,075
	COMM MORTGAGE TRUST	3.63% 10 Oct 2048	2,385,000	2,541,406
	COMMONSPIRIT HEALTH	3.91% 01 Oct 2050	595,000	661,959
	CON EDISON CO OF NY INC	3.95% 01 Mar 2043	620,000	673,356
	CON EDISON CO OF NY INC	4.125% 15 May 2049	740,000	847,070
	CONAGRA BRANDS INC	4.85% 01 Nov 2028	495,000	571,000
	CONNECTICUT ST	5.85% 15 Mar 2032	515,000	669,158

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	CONOCOPHILLIPS	3.75% 01 Oct 2027	1,485,000	1,627,846
	CONOCOPHILLIPS COMPANY	4.3% 15 Nov 2044	345,000	413,421
	CONSTELLATION BRANDS INC	2.875% 01 May 2030	990,000	1,015,986
	COSTCO WHOLESALE CORP	1.6% 20 Apr 2030	880,000	852,508
	CREDIT SUISSE GROUP AG	3.75% 26 Mar 2025	1,925,000	2,042,626
	CROWN CASTLE INTL CORP	4.3% 15 Feb 2029	1,665,000	1,858,626
	CSAIL COMMERCIAL MORTGAGE TRUS	3.016% 15 Sep 2052	2,000,000	2,109,544
	CSAIL COMMERCIAL MORTGAGE TRUS	3.502% 15 Nov 2049	2,780,000	2,973,259
	CSAIL COMMERCIAL MORTGAGE TRUS	3.779% 15 Mar 2052	2,875,000	3,121,818
	CSAIL COMMERCIAL MORTGAGE TRUS	4.052% 15 Mar 2052	2,980,000	3,324,422
	CSX CORP	3.35% 15 Sep 2049	1,005,000	1,061,580
	CSX CORP	4.75% 30 May 2042	420,000	525,552
	CUMMINS INC	1.5% 01 Sep 2030	1,030,000	974,556
	CVS HEALTH CORP	4.3% 25 Mar 2028	86,000	96,508
	CVS HEALTH CORP	5.05% 25 Mar 2048	1,255,000	1,640,835
	CVS HEALTH CORP	5.125% 20 Jul 2045	1,150,000	1,494,844
	DEUTSCHE BANK COMMERCIAL MORTG	2.89% 10 Aug 2049	2,375,000	2,471,926
	DEUTSCHE BANK COMMERCIAL MORTG	3.276% 10 May 2049	2,115,500	2,224,955
	DEUTSCHE BANK NY	1% 24 Nov 2026	1,625,000	1,622,333
	DEVON ENERGY CORPORATION	7.875% 30 Sep 2031	590,000	834,655
	DISCOVER FINANCIAL SVS DISCOVERY	4.1% 09 Feb 2027	1,420,000	1,539,118
	COMMUNICATIONS	5.2% 20 Sep 2047	710,000	880,093
	DOW CHEMICAL CO/THE	4.8% 30 Nov 2028	1,585,000	1,848,784
	DTE ELECTRIC CO	3.95% 01 Mar 2049	800,000	945,353
	DUKE ENERGY CAROLINAS	3.875% 15 Mar 2046	740,000	833,338
	DUKE ENERGY CORP	2.65% 01 Sep 2026	1,450,000	1,501,191
	DUKE ENERGY INDIANA LLC	3.25% 01 Oct 2049	710,000	734,588
	DUPONT DE NEMOURS INC	5.419% 15 Nov 2048	990,000	1,385,333
	ECOLAB INC	2.75% 18 Aug 2055	95,000	93,232
	ELI LILLY + CO	3.375% 15 Mar 2029	613,000	675,710
	EMERSON ELECTRIC CO	1.95% 15 Oct 2030	1,170,000	1,153,987
	ENBRIDGE INC	2.5% 15 Jan 2025	1,555,000	1,597,962
	ENERGY TRANSFER LP	4.5% 15 Apr 2024	1,485,000	1,573,882
	ENERGY TRANSFER LP	6.5% 01 Feb 2042	950,000	1,223,916
	ENTERGY TEXAS INC	4% 30 Mar 2029	1,240,000	1,357,920
	ENTERPRISE PRODUCTS OPER	3.2% 15 Feb 2052	450,000	441,214
	ENTERPRISE PRODUCTS OPER	3.35% 15 Mar 2023	1,595,000	1,632,085
	ENTERPRISE PRODUCTS OPER	4.25% 15 Feb 2048	990,000	1,120,544
	ENTERPRISE PRODUCTS OPER	7.55% 15 Apr 2038	395,000	588,468
	EQUINOR ASA	3.7% 06 Apr 2050	515,000	589,510
	EQUINOR ASA	5.1% 17 Aug 2040	455,000	596,370
	EUROPEAN INVESTMENT BANK	0.25% 15 Sep 2023	2,220,000	2,202,076
	EUROPEAN INVESTMENT BANK	1.875% 10 Feb 2025	2,235,000	2,292,722
	EVERSOURCE ENERGY	1.65% 15 Aug 2030	990,000	925,615
	EXELON CORP	4.45% 15 Apr 2046	1,570,000	1,875,274
	EXTRA SPACE STORAGE LP	2.55% 01 Jun 2031	1,835,000	1,805,702

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	EXXON MOBIL CORPORATION	2.726% 01 Mar 2023	1,775,000	1,809,900
	EXXON MOBIL CORPORATION	3.452% 15 Apr 2051	625,000	677,042
	EXXON MOBIL CORPORATION	4.114% 01 Mar 2046	740,000	863,508
	FAIRFAX FINL HLDGS LTD	4.85% 17 Apr 2028	1,340,000	1,490,512
	FANNIE MAE	0.25% 27 Nov 2023	5,115,000	5,070,155
	FANNIE MAE	0.5% 07 Nov 2025	5,800,000	5,658,924
	FANNIE MAE	0.75% 08 Oct 2027	5,965,000	5,754,625
	FANNIE MAE	0.875% 05 Aug 2030	7,025,000	6,619,934
	FANNIE MAE	2.125% 24 Apr 2026	1,100,000	1,140,686
	FANNIE MAE	6.625% 15 Nov 2030	535,000	755,534
	FANNIE MAE	7.125% 15 Jan 2030	865,000	1,224,072
	FANNIE MAE	7.25% 15 May 2030	330,000	474,874
	FED HM LN PC POOL A17554	5.5% 01 Jan 2034	43,332	49,081
	FED HM LN PC POOL A39272	5.5% 01 Oct 2035	79,871	89,673
	FED HM LN PC POOL A48972	5.5% 01 May 2036	26,142	29,658
	FED HM LN PC POOL A51249	6% 01 Aug 2036	6,397	7,315
	FED HM LN PC POOL A54174	6% 01 Nov 2036	2,931	3,277
	FED HM LN PC POOL A55275	5.5% 01 Dec 2036	11,392	12,494
	FED HM LN PC POOL A56733	6% 01 Jan 2037	7,314	8,055
	FED HM LN PC POOL A56988	5.5% 01 Feb 2037	48,625	55,723
	FED HM LN PC POOL A61985	6% 01 Jun 2037	8,285	9,538
	FED HM LN PC POOL A63820	6% 01 Aug 2037	5,387	6,248
	FED HM LN PC POOL A65647	5.5% 01 Sep 2037	156	176
	FED HM LN PC POOL A65895	6% 01 Sep 2037	648	752
	FED HM LN PC POOL A66380	6% 01 Sep 2037	10,693	12,404
	FED HM LN PC POOL A66777	6% 01 Oct 2037	14,180	16,416
	FED HM LN PC POOL A68547	5.5% 01 Nov 2037	810	922
	FED HM LN PC POOL A71925	5% 01 Jan 2038	66,876	75,854
	FED HM LN PC POOL A72047	5% 01 Jan 2038	556	633
	FED HM LN PC POOL A74128	5.5% 01 Feb 2038	40,301	44,261
	FED HM LN PC POOL A74793	5% 01 Mar 2038	72,757	82,552
	FED HM LN PC POOL A75230	5% 01 Apr 2038	26,005	29,494
	FED HM LN PC POOL A76467	6% 01 Apr 2038	4,287	4,912
	FED HM LN PC POOL A77766	6% 01 Jun 2038	35,564	41,256
	FED HM LN PC POOL A77961	5.5% 01 Jun 2038	6,281	7,197
	FED HM LN PC POOL A78147	5.5% 01 Jun 2038	429	486
	FED HM LN PC POOL A80388	6% 01 Dec 2036	93	108
	FED HM LN PC POOL A80970	5.5% 01 Aug 2038	4,289	4,913
	FED HM LN PC POOL A81569	6% 01 Aug 2038	29,791	32,836
	FED HM LN PC POOL A82880	5.5% 01 Nov 2038	17,263	19,776
	FED HM LN PC POOL A83435	6% 01 Dec 2038	19,655	22,606
	FED HM LN PC POOL A84660	5.5% 01 Feb 2039	4,621	5,067
	FED HM LN PC POOL A86521	4.5% 01 May 2039	77,173	85,364
	FED HM LN PC POOL A87250	5% 01 Jun 2039	42,188	47,670
	FED HM LN PC POOL A90575	5.5% 01 Jan 2040	4,236	4,647
	FED HM LN PC POOL A92458	5% 01 Jun 2040	16,708	18,636
	FED HM LN PC POOL A97759	5% 01 Mar 2041	92,361	103,819
	FED HM LN PC POOL C02551	6% 01 Jun 2036	14,853	17,225
	FED HM LN PC POOL C03479	5% 01 Jun 2040	39,770	45,115
	FED HM LN PC POOL C09035	3% 01 Apr 2043	165,227	174,512
	FED HM LN PC POOL C90689	4.5% 01 Jul 2023	21,162	22,637
	FED HM LN PC POOL C90982	5.5% 01 Jul 2026	12,065	13,212
	FED HM LN PC POOL C91011	5.5% 01 Jan 2027	16,117	17,656
	FED HM LN PC POOL C91249	4.5% 01 May 2029	18,811	20,154

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	FED HM LN PC POOL G01781	6.5% 01 Dec 2034	484,801	546,814
	FED HM LN PC POOL G01879	4.5% 01 Aug 2035	25,700	28,333
	FED HM LN PC POOL G02391	6% 01 Nov 2036	1,614	1,872
	FED HM LN PC POOL G02469	5.5% 01 Dec 2036	17,074	19,487
	FED HM LN PC POOL G02478	5.5% 01 Dec 2036	7,905	9,036
	FED HM LN PC POOL G02680	6% 01 Mar 2037	55,476	63,671
	FED HM LN PC POOL G02939	5.5% 01 May 2037	41,357	47,321
	FED HM LN PC POOL G03238	6% 01 Aug 2037	7,548	8,585
	FED HM LN PC POOL G03350	5.5% 01 Sep 2037	20,572	23,548
	FED HM LN PC POOL G03432	5.5% 01 Nov 2037	4,138	4,738
	FED HM LN PC POOL G03698	6% 01 Dec 2037	7,935	9,207
	FED HM LN PC POOL G03776	6% 01 Jan 2038	3,043	3,531
	FED HM LN PC POOL G03781	6% 01 Jan 2038	18,474	21,267
	FED HM LN PC POOL G03819	6% 01 Jan 2038	22,397	25,988
	FED HM LN PC POOL G04316	6% 01 May 2038	22,610	26,229
	FED HM LN PC POOL G04776	5.5% 01 Jul 2038	52,725	60,402
	FED HM LN PC POOL G04891	5.5% 01 Jan 2038	11,648	13,206
	FED HM LN PC POOL G04920	6% 01 Nov 2038	7,614	8,834
	FED HM LN PC POOL G04924	6% 01 Nov 2038	7,770	8,868
	FED HM LN PC POOL G04986	5.5% 01 Nov 2037	57,435	65,629
	FED HM LN PC POOL G05120	5.5% 01 Dec 2038	11,665	13,367
	FED HM LN PC POOL G05132	5% 01 Dec 2038	527	598
	FED HM LN PC POOL G05179	5.5% 01 Jan 2039	7,324	8,387
	FED HM LN PC POOL G05299	4.5% 01 Jun 2038	59,352	65,427
	FED HM LN PC POOL G05397	4.5% 01 Apr 2039	67,666	74,846
	FED HM LN PC POOL G05432	6% 01 Apr 2039	80,530	92,608
	FED HM LN PC POOL G05666	6% 01 Apr 2038	6,692	7,758
	FED HM LN PC POOL G05816	5.5% 01 Nov 2038	65,874	74,097
	FED HM LN PC POOL G05922	5.5% 01 Jul 2039	12,151	13,854
	FED HM LN PC POOL G05958	5% 01 Aug 2040	43,028	48,735
	FED HM LN PC POOL G06021	5.5% 01 Jan 2040	39,482	45,211
	FED HM LN PC POOL G06193	5.5% 01 May 2040	6,365	7,289
	FED HM LN PC POOL G07068	5% 01 Jul 2041	46,086	52,215
	FED HM LN PC POOL G07083	4% 01 Jul 2042	88,654	97,363
	FED HM LN PC POOL G07216	4% 01 Jul 2042	105,948	116,358
	FED HM LN PC POOL G07266	4% 01 Dec 2042	321,725	353,368
	FED HM LN PC POOL G07519	5.5% 01 Apr 2039	44,927	51,432
	FED HM LN PC POOL G07574	6% 01 May 2040	20,386	22,843
	FED HM LN PC POOL G07642	5% 01 Oct 2041	304,236	344,525
	FED HM LN PC POOL G07842	4.5% 01 Jul 2044	102,196	113,019
	FED HM LN PC POOL G07924	3.5% 01 Jan 2045	731,750	788,177
	FED HM LN PC POOL G08160	5.5% 01 Nov 2036	141,122	161,283
	FED HM LN PC POOL G08210	6% 01 Jul 2037	42,724	49,571
	FED HM LN PC POOL G08255	5% 01 Mar 2038	34,024	38,452
	FED HM LN PC POOL G08256	5.5% 01 Mar 2038	227,940	261,266
	FED HM LN PC POOL G08271	6% 01 May 2038	9,084	10,537
	FED HM LN PC POOL G08273	5.5% 01 Jun 2038	8,154	9,346
	FED HM LN PC POOL G08323	5% 01 Feb 2039	38,969	44,217
	FED HM LN PC POOL G08368	4.5% 01 Oct 2039	9,919	10,940
	FED HM LN PC POOL G08524	3% 01 Mar 2043	1,258,778	1,329,386

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	FED HM LN PC POOL G08525	3% 01 May 2043	363,148	383,370
	FED HM LN PC POOL G08528	3% 01 Apr 2043	493,134	520,745
	FED HM LN PC POOL G08534	3% 01 Jun 2043	45,671	48,219
	FED HM LN PC POOL G08537	3% 01 Jul 2043	1,034,019	1,091,492
	FED HM LN PC POOL G08540	3% 01 Aug 2043	211,799	223,550
	FED HM LN PC POOL G08549	4.5% 01 Sep 2043	38,410	42,415
	FED HM LN PC POOL G08558	4% 01 Nov 2043	48,296	52,897
	FED HM LN PC POOL G08559	4.5% 01 Nov 2043	132,390	145,438
	FED HM LN PC POOL G08578	4.5% 01 Mar 2044	153,410	168,390
	FED HM LN PC POOL G08599	3.5% 01 Aug 2044	108,179	115,822
	FED HM LN PC POOL G08626	3% 01 Feb 2045	220,756	232,022
	FED HM LN PC POOL G08635	3% 01 Apr 2045	264,096	277,594
	FED HM LN PC POOL G08636	3.5% 01 Apr 2045	136,115	145,426
	FED HM LN PC POOL G08641	3.5% 01 May 2045	451,241	482,041
	FED HM LN PC POOL G08653	3% 01 Jul 2045	501,581	527,682
	FED HM LN PC POOL G08654	3.5% 01 Jul 2045	195,939	209,273
	FED HM LN PC POOL G08658	3% 01 Aug 2045	336,388	353,563
	FED HM LN PC POOL G08659	3.5% 01 Aug 2045	726,194	775,499
	FED HM LN PC POOL G08666	3% 01 Sep 2045	878,350	923,172
	FED HM LN PC POOL G08671	3.5% 01 Oct 2045	221,756	236,794
	FED HM LN PC POOL G08676	3.5% 01 Nov 2045	451,539	482,461
	FED HM LN PC POOL G08681	3.5% 01 Dec 2045	562,471	600,485
	FED HM LN PC POOL G08686	3% 01 Jan 2046	687,076	721,152
	FED HM LN PC POOL G08693	3.5% 01 Mar 2046	314,626	335,834
	FED HM LN PC POOL G08698	3.5% 01 Mar 2046	586,384	630,403
	FED HM LN PC POOL G08699	4% 01 Mar 2046	173,669	187,636
	FED HM LN PC POOL G08701	3% 01 Apr 2046	619,125	650,691
	FED HM LN PC POOL G08706	3.5% 01 May 2046	106,824	114,764
	FED HM LN PC POOL G08708	4.5% 01 May 2046	200,312	218,479
	FED HM LN PC POOL G08711	3.5% 01 Jun 2046	192,210	203,808
	FED HM LN PC POOL G08722	3.5% 01 Sep 2046	359,851	384,784
	FED HM LN PC POOL G08729	4.5% 01 Sep 2046	147,277	159,562
	FED HM LN PC POOL G08730	4.5% 01 Oct 2046	353,719	383,570
	FED HM LN PC POOL G08735	4.5% 01 Oct 2046	15,679	17,056
	FED HM LN PC POOL G08743	4% 01 Jan 2047	883,116	954,566
	FED HM LN PC POOL G08745	4.5% 01 Jan 2047	178,219	193,360
	FED HM LN PC POOL G08785	4% 01 Oct 2047	661,797	705,380
	FED HM LN PC POOL G08788	3.5% 01 Nov 2047	590,759	626,568
	FED HM LN PC POOL G08789	4% 01 Nov 2047	735,666	788,889
	FED HM LN PC POOL G08838	5% 01 Sep 2048	243,712	266,750
	FED HM LN PC POOL G08874	5% 01 Apr 2049	105,408	115,071
	FED HM LN PC POOL G14047	5.5% 01 Dec 2024	4,737	4,837
	FED HM LN PC POOL G16093	3% 01 Feb 2032	818,048	861,244
	FED HM LN PC POOL G16122	2.5% 01 Feb 2032	355,075	370,250
	FED HM LN PC POOL G18188	4.5% 01 Apr 2022	589	611
	FED HM LN PC POOL G18622	2.5% 01 Dec 2031	595,271	618,553
	FED HM LN PC POOL G18631	2.5% 01 Feb 2032	872,907	907,041
	FED HM LN PC POOL G18643	2.5% 01 May 2032	83,393	86,605
	FED HM LN PC POOL G18648	3.5% 01 Jun 2032	103,861	109,920
	FED HM LN PC POOL G18655	3% 01 Aug 2032	283,457	298,486

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	FED HM LN PC POOL G18659	3% 01 Sep 2032	603,771	634,749
	FED HM LN PC POOL G18670	3% 01 Dec 2032	287,250	300,780
	FED HM LN PC POOL G18673	3% 01 Jan 2033	242,411	254,797
	FED HM LN PC POOL G18710	3.5% 01 Oct 2033	226,210	239,252
	FED HM LN PC POOL G30406	5.5% 01 Jul 2028	28,430	31,177
	FED HM LN PC POOL G60069	3% 01 Apr 2045	272,920	288,437
	FED HM LN PC POOL G60174	4% 01 Oct 2043	198,570	217,191
	FED HM LN PC POOL G60187	3% 01 Aug 2045	13,288	13,935
	FED HM LN PC POOL G60412	4% 01 Dec 2045	278,485	303,540
	FED HM LN PC POOL G60480	4.5% 01 Nov 2045	108,232	119,208
	FED HM LN PC POOL G60703	4% 01 Sep 2046	381,508	411,773
	FED HM LN PC POOL G60855	4.5% 01 Dec 2045	173,870	191,648
	FED HM LN PC POOL G60919	4.5% 01 Sep 2046	155,798	169,834
	FED HM LN PC POOL G61281	3.5% 01 Jan 2048	409,479	436,955
	FED HM LN PC POOL G61464	4% 01 Oct 2046	516,299	563,367
	FED HM LN PC POOL G61623	3% 01 Apr 2047	129,712	136,262
	FED HM LN PC POOL G61658	5% 01 Aug 2048	49,801	54,491
	FED HM LN PC POOL G62022	3% 01 Apr 2048	418,560	436,335
	FED HM LN PC POOL J05098	4.5% 01 Jun 2022	932	967
	FED HM LN PC POOL J35797	2.5% 01 Dec 2031	769,436	799,503
	FED HM LN PC POOL J36173	2.5% 01 Jan 2032	780,585	811,086
	FED HM LN PC POOL J36214	2.5% 01 Feb 2032	388,050	403,032
	FED HM LN PC POOL J38057	3% 01 Dec 2032	399,485	420,242
	FED HM LN PC POOL Q00291	5% 01 Apr 2041	109,000	122,683
	FED HM LN PC POOL Q00876	4.5% 01 May 2041	71,913	79,318
	FED HM LN PC POOL Q00927	5% 01 May 2041	35,718	40,437
	FED HM LN PC POOL Q01348	4.5% 01 Jun 2041	89,415	98,896
	FED HM LN PC POOL Q01443	4.5% 01 Jun 2041	87,683	96,678
	FED HM LN PC POOL Q01798	4.5% 01 Jul 2041	19,197	21,174
	FED HM LN PC POOL Q06344	4% 01 Feb 2042	165,158	181,431
	FED HM LN PC POOL Q12544	3% 01 Oct 2042	449,308	474,497
	FED HM LN PC POOL Q13765	4% 01 Dec 2042	77,706	85,226
	FED HM LN PC POOL Q15885	3% 01 Feb 2043	187,862	198,418
	FED HM LN PC POOL Q16084	3% 01 Mar 2043	995,206	1,050,726
	FED HM LN PC POOL Q19909	3% 01 Jul 2043	206,928	218,472
	FED HM LN PC POOL Q20172	3% 01 Jul 2043	861,747	904,634
	FED HM LN PC POOL Q20542	3% 01 Jul 2043	427,355	451,153
	FED HM LN PC POOL Q20570	3.5% 01 Aug 2043	524,326	566,194
	FED HM LN PC POOL Q20780	3.5% 01 Aug 2043	363,198	392,437
	FED HM LN PC POOL Q22402	4.5% 01 Oct 2043	196,519	214,802
	FED HM LN PC POOL Q22915	4.5% 01 Nov 2043	138,673	153,659
	FED HM LN PC POOL Q23677	4.5% 01 Dec 2043	73,412	81,176
	FED HM LN PC POOL Q23891	4% 01 Dec 2043	98,399	107,208
	FED HM LN PC POOL Q25083	4.5% 01 Mar 2044	239,953	262,932
	FED HM LN PC POOL Q25625	4% 01 Apr 2044	580,686	635,648
	FED HM LN PC POOL Q26367	4% 01 May 2044	183,631	201,731
	FED HM LN PC POOL Q26423	4.5% 01 May 2044	896	960
	FED HM LN PC POOL Q27903	4% 01 Aug 2044	264,855	289,854
	FED HM LN PC POOL Q28759	4.5% 01 Oct 2044	60,310	64,611
	FED HM LN PC POOL Q29182	3.5% 01 Oct 2044	165,390	176,860
	FED HM LN PC POOL Q29187	4.5% 01 Oct 2044	48,754	53,119
	FED HM LN PC POOL Q29863	3.5% 01 Nov 2044	190,553	203,345
	FED HM LN PC POOL Q31285	3.5% 01 Feb 2045	1,239,453	1,327,646
	FED HM LN PC POOL Q32857	3% 01 Apr 2045	515,052	543,879

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			Shares/ Par Value	
	FED HM LN PC POOL Q33869	4% 01 Jun 2045	1,046,175	1,144,017
	FED HM LN PC POOL Q34590	3% 01 Jul 2045	717,552	754,201
	FED HM LN PC POOL Q34661	3% 01 Jul 2045	281,427	295,835
	FED HM LN PC POOL Q34967	4% 01 Jul 2045	271,705	294,998
	FED HM LN PC POOL Q35225	3.5% 01 Aug 2045	276,478	295,367
	FED HM LN PC POOL Q35614	3.5% 01 Aug 2045	643,810	689,568
	FED HM LN PC POOL Q36238	4% 01 Sep 2045	209,659	227,824
	FED HM LN PC POOL Q37234	3.5% 01 Nov 2045	642,144	688,636
	FED HM LN PC POOL Q37359	3% 01 Nov 2045	47,525	49,745
	FED HM LN PC POOL Q37646	3% 01 Dec 2045	54,346	56,627
	FED HM LN PC POOL Q37812	3% 01 Dec 2045	100,132	105,246
	FED HM LN PC POOL Q38470	4% 01 Jan 2046	122,998	133,908
	FED HM LN PC POOL Q39438	4% 01 Mar 2046	293,037	317,481
	FED HM LN PC POOL Q40375	3.5% 01 May 2046	60,149	64,196
	FED HM LN PC POOL Q45097	3.5% 01 Dec 2046	543,432	578,735
	FED HM LN PC POOL Q45219	3.5% 01 Jan 2045	650,749	699,682
	FED HM LN PC POOL Q45695	3.5% 01 Jan 2047	38,166	40,367
	FED HM LN PC POOL Q45744	3.5% 01 Jan 2047	201,434	214,648
	FED HM LN PC POOL Q46539	4.5% 01 Mar 2047	12,330	13,204
	FED HM LN PC POOL Q46883	5% 01 Mar 2047	163,043	179,932
	FED HM LN PC POOL Q47602	4.5% 01 Apr 2047	109,486	118,839
	FED HM LN PC POOL Q47884	4% 01 May 2047	760,733	819,859
	FED HM LN PC POOL Q48093	4.5% 01 May 2047	66,682	72,032
	FED HM LN PC POOL Q49552	3.5% 01 Jul 2047	892,461	947,792
	FED HM LN PC POOL Q51268	3.5% 01 Oct 2047	928,323	984,311
	FED HM LN PC POOL Q51334	4% 01 Oct 2047	341,609	365,285
	FED HM LN PC POOL Q51878	4% 01 Nov 2047	182,098	195,634
	FED HM LN PC POOL Q52104	4% 01 Nov 2047	282,560	302,719
	FED HM LN PC POOL Q53535	3.5% 01 Jan 2048	501,116	530,690
	FED HM LN PC POOL Q57957	4.5% 01 Aug 2048	239,128	256,829
	FED HM LN PC POOL Q58588	4.5% 01 Sep 2048	156,329	167,952
	FED HM LN PC POOL QA5381	3% 01 Dec 2049	693,544	719,028
	FED HM LN PC POOL QA7267	4.5% 01 Feb 2050	74,462	79,830
	FED HM LN PC POOL QB7061	2% 01 Dec 2050	4,267,615	4,258,256
	FED HM LN PC POOL QC1333	2% 01 May 2051	4,756,475	4,746,043
	FED HM LN PC POOL QC2565	2% 01 Jun 2051	10,769,790	10,746,170
	FED HM LN PC POOL QC3695	2% 01 Jul 2051	3,418,289	3,420,581
	FED HM LN PC POOL QC4235	2.5% 01 Jul 2051	1,468,578	1,499,727
	FED HM LN PC POOL RA4527	2.5% 01 Feb 2051	2,048,531	2,091,982
	FED HM LN PC POOL RA5524	2% 01 Jul 2051	3,611,687	3,603,801
	FED HM LN PC POOL RC1727	2% 01 Dec 2035	811,613	831,663
	FED HM LN PC POOL RC1914	2% 01 Jun 2036	3,200,865	3,279,937
	FED HM LN PC POOL SB0525	2% 01 May 2036	2,599,897	2,664,124
	FED HM LN PC POOL SB8098	2% 01 Apr 2036	2,040,496	2,090,904
	FED HM LN PC POOL SB8111	2% 01 Jul 2036	1,807,371	1,852,019
	FED HM LN PC POOL SD0093	5% 01 Oct 2049	346,216	378,781
	FED HM LN PC POOL SD0127	3% 01 Dec 2048	1,198,937	1,250,809
	FED HM LN PC POOL SD0645	2% 01 Jun 2051	3,537,593	3,535,717
	FED HM LN PC POOL SD8141	2.5% 01 Apr 2051	2,671,664	2,729,890
	FED HM LN PC POOL SD8146	2% 01 May 2051	6,365,101	6,351,141
	FED HM LN PC POOL SI2009	3% 01 Oct 2049	4,543,903	4,733,100
	FED HM LN PC POOL V61427	2.5% 01 Dec 2031	397,730	413,863
	FED HM LN PC POOL V80509	4% 01 Oct 2043	73,411	80,658
	FED HM LN PC POOL V80589	4.5% 01 Oct 2043	57,953	64,222

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			Shares/ Par Value	
	FED HM LN PC POOL V80597	4.5% 01 Oct 2043	28,649	30,699
	FED HM LN PC POOL V81992	4% 01 Oct 2045	728,204	791,441
	FED HM LN PC POOL V82605	3% 01 Sep 2046	1,010,923	1,071,144
	FED HM LN PC POOL V82781	3% 01 Dec 2046	1,051,091	1,105,685
	FED HM LN PC POOL ZM0037	3.5% 01 Aug 2045	583,801	624,079
	FED HM LN PC POOL ZM0060	3.5% 01 Aug 2045	596,887	638,245
	FED HM LN PC POOL ZS8598	3% 01 Feb 2031	403,173	424,000
	FEDERAL HOME LOAN BANK	5.5% 15 Jul 2036	100,000	145,011
	FEDERAL REALTY INVESTMEN	1.25% 15 Feb 2026	1,915,000	1,875,635
	FEDEX CORP	4.1% 01 Feb 2045	460,000	514,994
	FEDEX CORP	4.95% 17 Oct 2048	820,000	1,047,405
	FIFTH THIRD BANCORP	3.65% 25 Jan 2024	1,690,000	1,770,455
	FISERV INC	2.75% 01 Jul 2024	1,820,000	1,882,467
	FLORIDA POWER + LIGHT CO	3.95% 01 Mar 2048	710,000	841,985
	FLOWERS FOODS INC	2.4% 15 Mar 2031	1,125,000	1,107,979
	FMC CORP	3.45% 01 Oct 2029	740,000	787,927
	FNMA POOL 190391	1% 01 Sep 2038	493	572
	FNMA POOL 190396	1% 01 Jun 2039	111,940	123,664
	FNMA POOL 256476	6% 01 Nov 2036	722	836
	FNMA POOL 310185	1% 01 Jul 2026	170,623	187,379
	FNMA POOL 506482	6.5% 01 Jul 2029	525	579
	FNMA POOL 745932	1% 01 Nov 2036	15,761	17,839
	FNMA POOL 831017	6% 01 Sep 2035	1,259	1,426
	FNMA POOL 831832	6% 01 Sep 2036	4,112	4,521
	FNMA POOL 886090	6.5% 01 Jul 2036	1,462	1,613
	FNMA POOL 886958	6% 01 Jun 2036	47,277	54,432
	FNMA POOL 888204	1% 01 Apr 2026	50,552	55,501
	FNMA POOL 889190	1% 01 Mar 2038	30,070	34,553
	FNMA POOL 889450	1% 01 Mar 2038	19,877	23,054
	FNMA POOL 889529	1% 01 Mar 2038	1,651	1,915
	FNMA POOL 889574	1% 01 Aug 2037	75,258	87,248
	FNMA POOL 891436	6% 01 Mar 2036	12,440	14,409
	FNMA POOL 892537	6.5% 01 Sep 2036	249	277
	FNMA POOL 893511	6% 01 Sep 2036	8,688	10,058
	FNMA POOL 893533	6.5% 01 Sep 2036	20,661	23,459
	FNMA POOL 893885	6% 01 Oct 2036	5,005	5,530
	FNMA POOL 897100	6.5% 01 Jul 2036	37,525	43,642
	FNMA POOL 897909	6% 01 Jan 2037	24,451	26,901
	FNMA POOL 899671	6.5% 01 Aug 2037	1,058	1,169
	FNMA POOL 901666	6% 01 Oct 2036	10,982	12,261
	FNMA POOL 903677	6.5% 01 Oct 2036	743	862
	FNMA POOL 920079	6% 01 Dec 2036	2,948	3,412
	FNMA POOL 931507	4.5% 01 Jul 2039	280,433	309,820
	FNMA POOL 931974	5% 01 Sep 2039	69,992	78,602
	FNMA POOL 932091	6.5% 01 Sep 2039	9,206	10,156
	FNMA POOL 933008	6% 01 Sep 2037	8,985	9,891
	FNMA POOL 934084	6.5% 01 Jun 2038	4,872	5,375
	FNMA POOL 948711	6% 01 Aug 2037	7,594	8,656
	FNMA POOL 949298	6.5% 01 Oct 2037	11,306	12,523
	FNMA POOL 952459	6% 01 Sep 2037	588	677
	FNMA POOL 952656	6% 01 Aug 2037	107,998	119,552
	FNMA POOL 955724	6.5% 01 Nov 2037	119,666	134,289
	FNMA POOL 955803	6.5% 01 Oct 2037	7,791	8,647
	FNMA POOL 956078	6.5% 01 Dec 2037	249	275

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			Shares/ Par Value	
	FNMA POOL 961118	6% 01 Apr 2038	19,118	21,013
	FNMA POOL 967691	6% 01 Jan 2038	65,839	76,248
	FNMA POOL 972541	6% 01 Feb 2038	9,595	11,108
	FNMA POOL 973241	5% 01 Mar 2038	1,769	2,004
	FNMA POOL 974965	5% 01 Apr 2038	26,157	29,640
	FNMA POOL 979919	6% 01 May 2038	2,850	3,142
	FNMA POOL 992144	6% 01 Oct 2038	6,740	7,652
	FNMA POOL 995011	1% 01 Oct 2038	108,117	125,260
	FNMA POOL 995231	1% 01 Jan 2039	2,715	3,136
	FNMA POOL 995245	1% 01 Jan 2039	75,499	84,329
	FNMA POOL 995251	1% 01 Nov 2038	18,382	21,319
	FNMA POOL AA0264	5% 01 Feb 2039	749	848
	FNMA POOL AA8487	4.5% 01 Jul 2039	179,611	198,519
	FNMA POOL AA9357	4.5% 01 Aug 2039	1,524	1,684
	FNMA POOL AB0299	6% 01 Feb 2037	16,523	19,024
	FNMA POOL AB3193	4.5% 01 Jun 2041	10,559	11,581
	FNMA POOL AB5192	4% 01 May 2042	124,874	137,146
	FNMA POOL AB7436	3% 01 Dec 2042	342,917	361,906
	FNMA POOL AB7848	3% 01 Feb 2043	954,447	1,007,152
	FNMA POOL AB8855	3.5% 01 Mar 2043	541,625	584,978
	FNMA POOL AB8881	3% 01 Apr 2043	659,771	697,096
	FNMA POOL AB8897	3% 01 Apr 2043	352,676	372,163
	FNMA POOL AB8899	3% 01 Apr 2043	390,598	412,061
	FNMA POOL AB9177	3.5% 01 Apr 2043	123,768	133,674
	FNMA POOL AB9187	3% 01 Apr 2043	174,565	184,158
	FNMA POOL AB9362	3.5% 01 May 2043	205,756	222,224
	FNMA POOL AB9863	3% 01 Jul 2043	556,395	585,289
	FNMA POOL AC5302	6.5% 01 Nov 2039	2,726	3,008
	FNMA POOL AD0207	1% 01 Oct 2038	26,259	30,455
	FNMA POOL AD0220	1% 01 Oct 2038	109,605	127,068
	FNMA POOL AD0255	1% 01 Jun 2039	1,093	1,257
	FNMA POOL AD0447	1% 01 Jun 2039	11,419	13,244
	FNMA POOL AD4296	5% 01 Apr 2040	200,968	227,733
	FNMA POOL AD7371	5% 01 Jul 2040	38,700	43,174
	FNMA POOL AD8950	5% 01 Jul 2040	27,597	30,356
	FNMA POOL AD9810	5% 01 Jul 2040	24,141	26,280
	FNMA POOL AE0271	1% 01 Aug 2040	67,825	76,406
	FNMA POOL AE0481	1% 01 Sep 2040	323,334	364,169
	FNMA POOL AE0880	1% 01 May 2040	27,398	31,384
	FNMA POOL AE5745	5% 01 Feb 2034	52,271	56,941
	FNMA POOL AH4696	5% 01 Mar 2041	427	466
	FNMA POOL AI3661	5% 01 May 2041	98,559	109,287
	FNMA POOL AI4815	4.5% 01 Jun 2041	26,173	28,711
	FNMA POOL AJ7686	4% 01 Dec 2041	67,276	73,885
	FNMA POOL AK2415	4% 01 Feb 2042	210,488	231,094
	FNMA POOL AL1176	1% 01 Oct 2039	29,134	33,778
	FNMA POOL AL1547	1% 01 Nov 2041	86,870	95,089
	FNMA POOL AL2374	1% 01 Dec 2041	422,356	464,157
	FNMA POOL AL3315	1% 01 Mar 2043	259,899	280,752
	FNMA POOL AL3352	1% 01 Jun 2040	21,947	25,420
	FNMA POOL AL3498	1% 01 May 2043	332,619	359,242
	FNMA POOL AL3650	1% 01 Feb 2041	98,076	110,688
	FNMA POOL AL3652	1% 01 Oct 2040	153,069	177,292
	FNMA POOL AL4608	1% 01 Dec 2043	311,801	344,766

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	FNMA POOL AL5218	1% 01 Mar 2044	134,108	148,011
	FNMA POOL AL5229	1% 01 Jan 2044	75,491	85,034
	FNMA POOL AL5315	1% 01 Jun 2042	339,162	372,038
	FNMA POOL AL5783	1% 01 Jul 2041	48,745	56,459
	FNMA POOL AL6004	1% 01 Dec 2043	8,252	9,107
	FNMA POOL AL6325	1% 01 Oct 2044	645,461	680,305
	FNMA POOL AL6432	1% 01 Jan 2045	135,494	148,661
	FNMA POOL AL7121	1% 01 Jan 2044	387,177	408,298
	FNMA POOL AL7204	1% 01 Oct 2043	42,082	47,678
	FNMA POOL AL7924	1% 01 Dec 2028	20,181	22,148
	FNMA POOL AL8083	1% 01 Mar 2029	109,776	120,670
	FNMA POOL AL8340	1% 01 Feb 2045	163,065	179,716
	FNMA POOL AL8776	1% 01 Jul 2046	202,341	215,537
	FNMA POOL AL9105	1% 01 Oct 2046	218,568	237,569
	FNMA POOL AL9282	1% 01 Jun 2046	867,894	936,828
	FNMA POOL AL9563	1% 01 Nov 2046	156,124	164,535
	FNMA POOL AL9994	1% 01 Apr 2032	1,222,087	1,274,055
	FNMA POOL AO4144	4% 01 Jun 2042	216,943	237,521
	FNMA POOL AR6445	4.5% 01 Oct 2043	63,740	69,180
	FNMA POOL AR7435	3.5% 01 Jul 2043	1,128,432	1,218,670
	FNMA POOL AR9197	3% 01 Mar 2043	597,382	628,522
	FNMA POOL AS0016	3% 01 Jul 2043	1,330,154	1,402,362
	FNMA POOL AS0037	3.5% 01 Jul 2043	389,698	419,180
	FNMA POOL AS0080	3.5% 01 Aug 2043	845,323	912,695
	FNMA POOL AS0128	3% 01 Aug 2043	128,478	135,524
	FNMA POOL AS0210	3.5% 01 Aug 2043	248,001	267,851
	FNMA POOL AS0263	5% 01 Aug 2043	34,353	38,282
	FNMA POOL AS0302	3% 01 Aug 2043	679,283	716,156
	FNMA POOL AS0331	3% 01 Aug 2043	178,314	187,550
	FNMA POOL AS0358	4% 01 Sep 2043	459,523	504,529
	FNMA POOL AS0516	3% 01 Sep 2043	639,213	675,339
	FNMA POOL AS0563	4.5% 01 Sep 2043	20,139	22,114
	FNMA POOL AS0830	4.5% 01 Oct 2043	32,099	35,369
	FNMA POOL AS0837	5% 01 Oct 2043	76,829	85,634
	FNMA POOL AS0860	4.5% 01 Oct 2043	35,496	39,267
	FNMA POOL AS1338	5% 01 Dec 2043	27,289	30,445
	FNMA POOL AS1380	4.5% 01 Dec 2043	132,482	146,014
	FNMA POOL AS1586	4.5% 01 Jan 2044	188,890	208,341
	FNMA POOL AS1587	4.5% 01 Jan 2044	71,595	78,956
	FNMA POOL AS1588	4.5% 01 Jan 2044	191,475	211,795
	FNMA POOL AS1764	4% 01 Feb 2044	371,490	407,639
	FNMA POOL AS2555	4% 01 Jun 2044	226,739	246,548
	FNMA POOL AS2919	5% 01 Jul 2044	116,001	128,963
	FNMA POOL AS3467	4% 01 Oct 2044	58,396	63,586
	FNMA POOL AS4306	3% 01 Jan 2045	211,662	222,356
	FNMA POOL AS4333	3% 01 Jan 2045	251,878	264,585
	FNMA POOL AS4797	3.5% 01 Apr 2045	424,616	455,562
	FNMA POOL AS5175	3.5% 01 Jun 2045	512,507	550,561
	FNMA POOL AS5444	3% 01 Jul 2045	773,816	816,571
	FNMA POOL AS5594	3.5% 01 Aug 2045	554,426	594,349
	FNMA POOL AS6311	3.5% 01 Dec 2045	200,839	214,282
	FNMA POOL AS6386	3% 01 Dec 2045	148,751	156,271
	FNMA POOL AS6520	3.5% 01 Jan 2046	602,634	639,747
	FNMA POOL AS6534	3.5% 01 Jan 2046	192,860	206,238

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			Shares/ Par Value	
	FNMA POOL AS6536	3.5% 01 Jan 2046	564,332	602,270
	FNMA POOL AS6573	3.5% 01 Jan 2046	920,731	982,487
	FNMA POOL AS6627	4.5% 01 Feb 2046	407,807	442,280
	FNMA POOL AS6677	4% 01 Feb 2046	330,742	358,775
	FNMA POOL AS6763	3.5% 01 Mar 2046	373,179	398,961
	FNMA POOL AS6795	4% 01 Mar 2046	412,640	444,331
	FNMA POOL AS6947	3.5% 01 Apr 2046	124,548	132,878
	FNMA POOL AS7016	3.5% 01 Apr 2046	543,566	581,256
	FNMA POOL AS7245	3.5% 01 May 2046	643,745	686,971
	FNMA POOL AS7376	3% 01 Jun 2046	1,072,688	1,126,869
	FNMA POOL AS7401	4% 01 Jun 2046	531,618	574,951
	FNMA POOL AS7492	4% 01 Jul 2046	210,435	226,688
	FNMA POOL AS7558	4% 01 Jul 2046	287,445	309,364
	FNMA POOL AS7601	4% 01 Jul 2046	731,848	792,500
	FNMA POOL AS7712	3% 01 Aug 2031	931,638	979,741
	FNMA POOL AS7844	3% 01 Sep 2046	661,014	694,879
	FNMA POOL AS8012	2.5% 01 Sep 2031	636,716	662,033
	FNMA POOL AS8144	4% 01 Oct 2046	483,848	521,524
	FNMA POOL AS8384	2.5% 01 Nov 2031	358,536	373,587
	FNMA POOL AS8572	3.5% 01 Dec 2046	887,820	945,549
	FNMA POOL AS8714	2.5% 01 Feb 2032	987,240	1,025,441
	FNMA POOL AS9394	4.5% 01 Apr 2047	313,170	338,645
	FNMA POOL AS9505	3% 01 Apr 2032	775,095	814,534
	FNMA POOL AS9615	4.5% 01 May 2047	25,989	28,074
	FNMA POOL AS9760	4.5% 01 Jun 2047	480,724	521,240
	FNMA POOL AS9884	4% 01 Jul 2047	482,655	516,973
	FNMA POOL AS9988	4.5% 01 Jul 2047	293,215	316,304
	FNMA POOL AT2016	3% 01 Apr 2043	442,702	468,589
	FNMA POOL AT2725	3% 01 May 2043	296,267	312,615
	FNMA POOL AT5830	4.5% 01 Jun 2043	9,427	10,265
	FNMA POOL AT5900	3% 01 Jun 2043	367,000	387,211
	FNMA POOL AT9221	3% 01 Jul 2043	241,165	253,793
	FNMA POOL AU0949	3.5% 01 Aug 2043	291,266	317,584
	FNMA POOL AU1632	3% 01 Jul 2043	405,187	429,306
	FNMA POOL AU3195	3% 01 Aug 2043	208,939	220,364
	FNMA POOL AU3735	3% 01 Aug 2043	937,821	989,265
	FNMA POOL AU3742	3.5% 01 Aug 2043	435,829	470,712
	FNMA POOL AU3751	4% 01 Aug 2043	834,786	916,834
	FNMA POOL AU4229	4.5% 01 Sep 2043	267,597	293,247
	FNMA POOL AU7309	3.5% 01 Aug 2043	168,994	182,291
	FNMA POOL AV0663	4.5% 01 Dec 2043	154,747	171,177
	FNMA POOL AV0691	4% 01 Dec 2043	267,611	293,917
	FNMA POOL AV2301	4.5% 01 Dec 2043	62,799	69,451
	FNMA POOL AV6103	4% 01 Jan 2044	719,228	789,937
	FNMA POOL AV6366	4.5% 01 Jan 2044	8,913	9,745
	FNMA POOL AX3613	3% 01 Jan 2045	239,672	250,936
	FNMA POOL AY4205	3% 01 May 2045	162,192	170,836
	FNMA POOL AZ0814	3.5% 01 Jul 2045	942,931	1,009,396
	FNMA POOL AZ0862	3.5% 01 Jul 2045	145,347	155,540
	FNMA POOL AZ7108	3.5% 01 Jul 2045	833,455	887,927
	FNMA POOL AZ7821	3.5% 01 Aug 2045	406,935	434,593
	FNMA POOL BA0041	3% 01 Feb 2046	821,131	862,657
	FNMA POOL BA2907	4% 01 Nov 2045	601,802	650,774
	FNMA POOL BC0305	4% 01 Mar 2046	271,811	293,594

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	FNMA POOL BC0822	3.5% 01 Apr 2046	113,957	121,576
	FNMA POOL BD2440	3.5% 01 Jan 2047	1,023,433	1,090,258
	FNMA POOL BD2471	2.5% 01 Jan 2032	917,254	950,558
	FNMA POOL BE0579	4% 01 Oct 2046	362,180	388,588
	FNMA POOL BE1906	3% 01 Dec 2031	951,658	999,704
	FNMA POOL BE3619	4% 01 May 2047	494,835	531,236
	FNMA POOL BE5041	3.5% 01 Nov 2046	209,070	224,444
	FNMA POOL BH9303	3.5% 01 Feb 2033	1,261,767	1,341,665
	FNMA POOL BJ0258	4.5% 01 Oct 2047	82,447	88,463
	FNMA POOL BJ4572	4.5% 01 Jan 2048	336,642	368,711
	FNMA POOL BJ4751	4% 01 Jan 2048	481,124	514,325
	FNMA POOL BK2013	4% 01 Apr 2048	296,170	318,873
	FNMA POOL BK7114	5% 01 Jul 2048	339,414	371,203
	FNMA POOL BK8918	5% 01 Aug 2048	101,693	110,948
	FNMA POOL BM1177	1% 01 Dec 2031	598,314	628,174
	FNMA POOL BM1567	1% 01 Feb 2047	1,060,929	1,118,726
	FNMA POOL BM2005	1% 01 Dec 2047	213,178	228,322
	FNMA POOL BM3392	1% 01 Jan 2048	238,944	255,633
	FNMA POOL BM3688	1% 01 Feb 2047	682,570	727,304
	FNMA POOL BM3803	1% 01 Nov 2046	757,844	806,981
	FNMA POOL BM3824	1% 01 Feb 2047	503,831	545,368
	FNMA POOL BM4137	1% 01 Jun 2047	475,211	510,617
	FNMA POOL BM4657	1% 01 Jun 2046	258,700	274,684
	FNMA POOL BM5024	1% 01 Nov 2048	1,243,589	1,295,490
	FNMA POOL BM5526	1% 01 Feb 2048	93,419	99,190
	FNMA POOL BO7838	2.5% 01 Apr 2050	2,549,622	2,603,701
	FNMA POOL BP3054	3% 01 Mar 2050	1,255,842	1,308,066
	FNMA POOL BP3082	3% 01 Mar 2050	1,234,194	1,285,681
	FNMA POOL BP9581	2.5% 01 Aug 2050	2,842,870	2,907,871
	FNMA POOL BQ4495	2% 01 Feb 2051	6,542,104	6,527,756
	FNMA POOL BQ6312	2.5% 01 Nov 2050	2,988,443	3,051,830
	FNMA POOL BR1269	2.5% 01 Jan 2051	1,340,439	1,368,871
	FNMA POOL BR4029	2% 01 Feb 2051	5,558,658	5,551,925
	FNMA POOL BR4051	2% 01 Feb 2051	3,115,379	3,111,606
	FNMA POOL BR4113	2.5% 01 Jan 2051	3,348,877	3,420,964
	FNMA POOL BR4515	2% 01 Feb 2051	3,769,939	3,762,685
	FNMA POOL BT0417	2.5% 01 Jun 2051	2,853,548	2,916,847
	FNMA POOL BT1825	2% 01 Jun 2036	3,210,255	3,289,559
	FNMA POOL BT3273	2.5% 01 Aug 2051	6,209,759	6,346,065
	FNMA POOL CA0770	3.5% 01 Nov 2047	332,972	352,777
	FNMA POOL CA1535	3.5% 01 Feb 2048	160,134	169,555
	FNMA POOL CA2652	5% 01 Nov 2048	6,534	7,146
	FNMA POOL CA2653	5% 01 Aug 2048	110,324	120,545
	FNMA POOL CA4015	3% 01 Jan 2048	1,466,629	1,533,377
	FNMA POOL CA4155	3.5% 01 Feb 2048	262,686	278,789
	FNMA POOL CA4648	3% 01 Apr 2048	852,931	893,073
	FNMA POOL CB0502	2% 01 May 2051	4,255,439	4,248,071
	FNMA POOL CB1027	2.5% 01 Jul 2051	1,939,675	1,982,446
	FNMA POOL CB1038	2.5% 01 Jul 2051	2,912,912	2,977,529
	FNMA POOL FM1139	1% 01 Sep 2033	571,161	599,219
	FNMA POOL FM2165	1% 01 Nov 2048	633,082	671,090
	FNMA POOL FM4316	1% 01 Nov 2046	1,050,278	1,100,826
	FNMA POOL FM5037	1% 01 Dec 2035	2,231,191	2,293,913
	FNMA POOL FM5316	1% 01 Dec 2050	4,821,297	4,814,450

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	FNMA POOL FM5326	1% 01 Dec 2035	1,512,607	1,551,349
	FNMA POOL FM5497	1% 01 Dec 2035	2,117,487	2,173,810
	FNMA POOL FM5848	1% 01 Feb 2051	3,692,824	3,684,726
	FNMA POOL FM6384	1% 01 Mar 2051	7,283,723	7,267,748
	FNMA POOL FM6853	1% 01 Apr 2051	7,448,975	7,472,816
	FNMA POOL FM6928	1% 01 Apr 2051	4,321,135	4,319,017
	FNMA POOL FM7151	1% 01 May 2051	6,860,335	6,845,290
	FNMA POOL FM7189	1% 01 May 2051	3,521,939	3,607,045
	FNMA POOL FM7497	1% 01 Jun 2051	7,697,369	7,687,084
	FNMA POOL FM8178	1% 01 Jul 2051	1,476,979	1,509,181
	FNMA POOL FM8301	1% 01 Jul 2036	3,532,033	3,619,286
	FNMA POOL FM8360	1% 01 Aug 2051	2,113,951	2,164,306
	FNMA POOL MA0537	4.5% 01 Oct 2040	254,555	281,512
	FNMA POOL MA1524	3% 01 Aug 2043	654,530	690,769
	FNMA POOL MA2145	4% 01 Jan 2045	193,006	211,025
	FNMA POOL MA2405	4% 01 Sep 2045	156,319	170,826
	FNMA POOL MA2495	3.5% 01 Jan 2046	456,673	485,476
	FNMA POOL MA2522	3.5% 01 Feb 2046	403,076	430,981
	FNMA POOL MA2542	3% 01 Feb 2046	952,941	999,713
	FNMA POOL MA2803	2.5% 01 Nov 2031	1,591,037	1,646,680
	FNMA POOL MA2868	2.5% 01 Jan 2032	397,091	411,977
	FNMA POOL MA2879	4% 01 Jan 2047	326,464	351,686
	FNMA POOL MA2895	3% 01 Feb 2047	908,920	950,408
	FNMA POOL MA2898	2.5% 01 Feb 2032	247,329	256,727
	FNMA POOL MA3008	4.5% 01 May 2047	769,462	826,897
	FNMA POOL MA3057	3.5% 01 Jul 2047	502,594	534,047
	FNMA POOL MA3058	4% 01 Jul 2047	429,396	459,987
	FNMA POOL MA3088	4% 01 Aug 2047	388,936	416,401
	FNMA POOL MA3101	4.5% 01 Aug 2047	998,996	1,079,052
	FNMA POOL MA3149	4% 01 Oct 2047	241,437	258,395
	FNMA POOL MA3155	3% 01 Oct 2032	381,488	400,870
	FNMA POOL MA3210	3.5% 01 Dec 2047	889,848	943,405
	FNMA POOL MA3238	3.5% 01 Jan 2048	431,604	457,046
	FNMA POOL MA3422	5% 01 Jul 2048	182,474	199,411
	FNMA POOL MA3460	3.5% 01 Sep 2028	223,967	235,551
	FNMA POOL MA3589	4% 01 Feb 2034	323,306	340,509
	FNMA POOL MA3645	6% 01 Feb 2049	308,466	342,700
	FNMA POOL MA3896	2.5% 01 Jan 2035	1,537,902	1,592,761
	FNMA POOL MA4124	2.5% 01 Sep 2035	447,268	462,657
	FNMA POOL MA4306	2.5% 01 Apr 2051	3,913,152	3,996,713
	FNMA POOL MA4360	2% 01 Jun 2036	2,549,013	2,616,428
	FNMA POOL MA4399	2.5% 01 Aug 2051	4,147,754	4,238,735
	FNMA POOL MA4403	2% 01 Aug 2036	3,338,415	3,420,885
	FNMA TBA 15 YR 2	2% 18 Jan 2037	5,575,000	5,708,388
	FNMA TBA 30 YR 2	2% 25 Jul 2051	27,590,000	27,504,992
	FNMA TBA 30 YR 2.5	2.5% 25 Jul 2051	28,490,000	29,066,615
	FOMENTO ECONOMICO MEX	2.875% 10 May 2023	2,515,000	2,574,731
	FOX CORP	4.03% 25 Jan 2024	1,735,000	1,832,319
	FREDDIE MAC	0.25% 08 Sep 2023	4,610,000	4,578,706
	FREDDIE MAC	0.25% 24 Aug 2023	3,070,000	3,050,067
	FREDDIE MAC	0.375% 23 Sep 2025	5,060,000	4,922,964
	FREDDIE MAC	1.5% 12 Feb 2025	3,750,000	3,804,158
	FREDDIE MAC	6.25% 15 Jul 2032	1,345,000	1,932,199
	FREDDIE MAC	6.75% 15 Mar 2031	180,000	258,603

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	GATX CORP	3.1% 01 Jun 2051	760,000	738,234
	GE CAPITAL INTL FUNDING	4.418% 15 Nov 2035	872,000	1,040,610
	GENERAL MILLS INC	2.875% 15 Apr 2030	740,000	772,279
	GENERAL MOTORS CO	5.4% 02 Oct 2023	2,030,000	2,172,833
	GENERAL MOTORS CO	6.75% 01 Apr 2046	795,000	1,135,966
	GENUINE PARTS CO	1.875% 01 Nov 2030	740,000	694,418
	GEORGIA POWER CO	2.65% 15 Sep 2029	2,075,000	2,114,943
	GILEAD SCIENCES INC	4.75% 01 Mar 2046	990,000	1,254,451
	GLOBAL PAYMENTS INC	1.2% 01 Mar 2026	1,880,000	1,824,845
	GNMA II POOL 004923	4.5% 20 Jan 2041	8,264	9,176
	GNMA II POOL 004978	4.5% 20 Mar 2041	71,595	78,951
	GNMA II POOL 005017	4.5% 20 Apr 2041	261,289	288,135
	GNMA II POOL 005055	4.5% 20 May 2041	161,156	178,011
	GNMA II POOL 005082	4.5% 20 Jun 2041	187,838	207,655
	GNMA II POOL 005115	4.5% 20 Jul 2041	25,338	28,035
	GNMA II POOL 005140	4.5% 20 Aug 2041	307,116	340,082
	GNMA II POOL 005204	4.5% 20 Oct 2041	147,336	163,152
	GNMA II POOL 005260	4.5% 20 Dec 2041	193,736	216,192
	GNMA II POOL 005281	4.5% 20 Jan 2042	189,037	209,155
	GNMA II POOL 782909	5.5% 20 Sep 2039	106,983	123,474
	GNMA II POOL 783755	3% 20 Apr 2043	874,704	917,877
	GNMA II POOL 783976	3.5% 20 Apr 2043	441,314	472,486
	GNMA II POOL MA0088	3.5% 20 May 2042	340,351	364,597
	GNMA II POOL MA0090	4.5% 20 May 2042	253,917	280,569
	GNMA II POOL MA0154	3.5% 20 Jun 2042	410,510	439,776
	GNMA II POOL MA0317	3% 20 Aug 2042	252,064	264,383
	GNMA II POOL MA0391	3% 20 Sep 2042	125,049	131,163
	GNMA II POOL MA0392	3.5% 20 Sep 2042	536,204	574,408
	GNMA II POOL MA0461	3% 20 Oct 2042	230,098	241,357
	GNMA II POOL MA0534	3.5% 20 Nov 2042	146,033	156,423
	GNMA II POOL MA0698	3% 20 Jan 2043	404,338	424,122
	GNMA II POOL MA0699	3.5% 20 Jan 2043	507,309	543,387
	GNMA II POOL MA0782	3% 20 Feb 2043	493,999	518,170
	GNMA II POOL MA0783	3.5% 20 Feb 2043	438,858	470,071
	GNMA II POOL MA0852	3.5% 20 Mar 2043	76,515	81,956
	GNMA II POOL MA0933	3% 20 Apr 2043	205,967	216,045
	GNMA II POOL MA0934	3.5% 20 Apr 2043	769,789	824,599
	GNMA II POOL MA1012	3.5% 20 May 2043	432,168	462,767
	GNMA II POOL MA1156	3% 20 Jul 2043	127,336	133,569
	GNMA II POOL MA1157	3.5% 20 Jul 2043	377,015	403,913
	GNMA II POOL MA1223	3% 20 Aug 2043	720,315	755,540
	GNMA II POOL MA1224	3.5% 20 Aug 2043	533,465	571,514
	GNMA II POOL MA1374	3% 20 Oct 2043	238,176	249,801
	GNMA II POOL MA1375	3.5% 20 Oct 2043	555,803	594,901
	GNMA II POOL MA1377	4.5% 20 Oct 2043	39,652	43,836
	GNMA II POOL MA1602	4.5% 20 Jan 2044	125,857	139,282
	GNMA II POOL MA1677	3.5% 20 Feb 2044	52,181	55,767
	GNMA II POOL MA1679	4.5% 20 Feb 2044	156,174	172,456
	GNMA II POOL MA1760	3.5% 20 Mar 2044	291,035	310,798
	GNMA II POOL MA1840	4.5% 20 Apr 2044	294,099	324,947
	GNMA II POOL MA1995	3.5% 20 Jun 2044	442,275	471,578
	GNMA II POOL MA1997	4.5% 20 Jun 2044	58,691	64,993
	GNMA II POOL MA2073	3.5% 20 Jul 2044	49,781	52,960
	GNMA II POOL MA2148	3.5% 20 Aug 2044	260,404	276,831

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	GNMA II POOL MA2225	4.5% 20 Sep 2044	241,891	266,663
	GNMA II POOL MA2303	3.5% 20 Oct 2044	255,093	270,770
	GNMA II POOL MA2305	4.5% 20 Oct 2044	194,201	213,717
	GNMA II POOL MA2445	3.5% 20 Dec 2044	262,301	277,983
	GNMA II POOL MA2521	3.5% 20 Jan 2045	876,220	927,920
	GNMA II POOL MA2601	3.5% 20 Feb 2045	284,249	301,025
	GNMA II POOL MA2678	3.5% 20 Mar 2045	163,472	172,981
	GNMA II POOL MA2680	4.5% 20 Mar 2045	228,543	252,487
	GNMA II POOL MA2754	3.5% 20 Apr 2045	313,780	332,047
	GNMA II POOL MA2756	4.5% 20 Apr 2045	265,754	293,617
	GNMA II POOL MA2826	3.5% 20 May 2045	413,741	437,529
	GNMA II POOL MA2827	4% 20 May 2045	150,754	162,771
	GNMA II POOL MA2892	3.5% 20 Jun 2045	381,556	403,817
	GNMA II POOL MA2960	3% 20 Jul 2045	563,780	588,527
	GNMA II POOL MA2961	3.5% 20 Jul 2045	352,810	374,594
	GNMA II POOL MA2962	4% 20 Jul 2045	777,857	840,655
	GNMA II POOL MA3035	4% 20 Aug 2045	270,305	292,419
	GNMA II POOL MA3036	4.5% 20 Aug 2045	139,389	153,294
	GNMA II POOL MA3105	3.5% 20 Sep 2045	1,160,656	1,227,354
	GNMA II POOL MA3106	4% 20 Sep 2045	670,118	724,876
	GNMA II POOL MA3107	4.5% 20 Sep 2045	323,827	356,103
	GNMA II POOL MA3172	3% 20 Oct 2045	1,657,825	1,730,460
	GNMA II POOL MA3174	4% 20 Oct 2045	373,187	396,469
	GNMA II POOL MA3244	3.5% 20 Nov 2045	492,517	521,885
	GNMA II POOL MA3245	4% 20 Nov 2045	398,495	431,109
	GNMA II POOL MA3246	4.5% 20 Nov 2045	159,732	175,669
	GNMA II POOL MA3309	3% 20 Dec 2045	619,723	646,871
	GNMA II POOL MA3310	3.5% 20 Dec 2045	347,278	367,487
	GNMA II POOL MA3311	4% 20 Dec 2045	309,784	335,237
	GNMA II POOL MA3375	3% 20 Jan 2046	639,022	666,969
	GNMA II POOL MA3376	3.5% 20 Jan 2046	367,046	388,373
	GNMA II POOL MA3596	3% 20 Apr 2046	463,787	483,815
	GNMA II POOL MA3599	4.5% 20 Apr 2046	76,135	83,721
	GNMA II POOL MA3662	3% 20 May 2046	893,899	932,966
	GNMA II POOL MA3663	3.5% 20 May 2046	951,660	1,001,872
	GNMA II POOL MA3735	3% 20 Jun 2046	738,133	770,496
	GNMA II POOL MA3804	4% 20 Jul 2046	121,971	129,801
	GNMA II POOL MA3873	3% 20 Aug 2046	1,327,770	1,385,946
	GNMA II POOL MA3939	4.5% 20 Sep 2046	32,392	35,864
	GNMA II POOL MA4004	3.5% 20 Oct 2046	906,305	955,240
	GNMA II POOL MA4261	3% 20 Feb 2047	760,749	794,017
	GNMA II POOL MA4263	4% 20 Feb 2047	648,566	687,853
	GNMA II POOL MA4320	3% 20 Mar 2047	707,965	738,916
	GNMA II POOL MA4381	3% 20 Apr 2047	952,216	993,795
	GNMA II POOL MA4450	3% 20 May 2047	1,371,755	1,428,330
	GNMA II POOL MA4452	4% 20 May 2047	615,546	656,381
	GNMA II POOL MA4509	3% 20 Jun 2047	1,247,125	1,303,140
	GNMA II POOL MA4585	3% 20 Jul 2047	1,508,792	1,576,436
	GNMA II POOL MA4587	4% 20 Jul 2047	1,372,467	1,462,685
	GNMA II POOL MA4588	4.5% 20 Jul 2047	581,931	626,296
	GNMA II POOL MA4651	3% 20 Aug 2047	394,443	410,628
	GNMA II POOL MA4653	4% 20 Aug 2047	860,492	916,465
	GNMA II POOL MA4779	4% 20 Oct 2047	132,914	141,299
	GNMA II POOL MA4836	3% 20 Nov 2047	1,505,528	1,571,426

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	GNMA II POOL MA4899	3% 20 Dec 2047	78,051	81,065
	GNMA II POOL MA5078	4% 20 Mar 2048	171,703	182,521
	GNMA II POOL MA5190	3% 20 May 2048	136,606	142,641
	GNMA II POOL MA5529	4.5% 20 Oct 2048	102	108
	GNMA II POOL MA5623	3.5% 20 Dec 2033	91,720	96,910
	GNMA II POOL MA6038	3% 20 Jul 2049	1,288,102	1,334,473
	GNMA II POOL MA6153	3% 20 Sep 2049	306,334	317,170
	GNMA II POOL MA7052	2.5% 20 Dec 2050	879,217	901,491
	GNMA II POOL MA7311	2% 20 Apr 2051	5,563,366	5,619,629
	GNMA II POOL MA7312	2.5% 20 Apr 2051	5,699,323	5,843,712
	GNMA II POOL MA7366	2% 20 May 2051	5,963,383	6,023,692
	GNMA II POOL MA7367	2.5% 20 May 2051	2,204,304	2,260,149
	GNMA II POOL MA7417	2% 20 Jun 2051	6,847,325	6,916,573
	GNMA II POOL MA7418	2.5% 20 Jun 2051	3,419,516	3,506,147
	GNMA II POOL MA7471	2% 20 Jul 2051	3,123,983	3,155,576
	GNMA II POOL MA7472	2.5% 20 Jul 2051	3,869,888	3,967,930
	GNMA II POOL MA7534	2.5% 20 Aug 2051	5,266,472	5,399,895
	GNMA II TBA 30 YR 2	2% 21 Jan 2052	4,850,000	4,893,787
	GNMA II TBA 30 YR 2.5	2.5% 21 Jan 2052	4,775,000	4,889,893
	GOLDMAN SACHS GROUP INC	1% 22 Apr 2032	1,190,000	1,198,546
	GOLDMAN SACHS GROUP INC	1% 31 Oct 2038	285,000	325,963
	GOLDMAN SACHS GROUP INC	3.75% 22 May 2025	830,000	885,783
	GOLDMAN SACHS GROUP INC	3.85% 08 Jul 2024	705,000	745,935
	GOLDMAN SACHS GROUP INC	3.85% 26 Jan 2027	1,815,000	1,950,711
	GOLDMAN SACHS GROUP INC	6.25% 01 Feb 2041	950,000	1,381,056
	GOLDMAN SACHS GROUP INC	6.75% 01 Oct 2037	495,000	701,860
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	63,477,732	63,477,732
	HALLIBURTON CO	5% 15 Nov 2045	535,000	639,176
	HARTFORD FINL SVCS GRP	6.1% 01 Oct 2041	435,000	608,730
	HCA INC	2.375% 15 Jul 2031	1,420,000	1,397,927
	HCA INC	5.25% 15 Jun 2026	160,000	179,932
	HIGHWOODS REALTY LP	2.6% 01 Feb 2031	910,000	900,281
	HOME DEPOT INC	4.25% 01 Apr 2046	880,000	1,095,196
	HOME DEPOT INC	4.5% 06 Dec 2048	585,000	756,346
	HORMEL FOODS CORP	1.8% 11 Jun 2030	1,615,000	1,583,525
	HSBC HOLDINGS PLC	1% 19 Jun 2029	1,410,000	1,579,546
	HSBC HOLDINGS PLC	3.6% 25 May 2023	2,015,000	2,089,554
	HSBC HOLDINGS PLC	3.9% 25 May 2026	2,255,000	2,431,931
	HSBC HOLDINGS PLC	6.5% 15 Sep 2037	420,000	581,090
	HUMANA INC	4.625% 01 Dec 2042	495,000	609,375
	HUNTSMAN INTERNATIONAL L	4.5% 01 May 2029	645,000	712,972
	ILLINOIS ST	5.1% 01 Jun 2033	260,000	300,530
	ILLUMINA INC	2.55% 23 Mar 2031	825,000	824,764
	INTEL CORP	3.1% 15 Feb 2060	1,265,000	1,264,052
	INTEL CORP	3.25% 15 Nov 2049	730,000	770,452
	INTER AMERICAN DEVEL BK	0.25% 15 Nov 2023	2,460,000	2,437,894
	INTER AMERICAN DEVEL BK	3% 21 Feb 2024	1,340,000	1,402,736
	INTERCONTINENTALEXCHANGE	1.85% 15 Sep 2032	890,000	853,123
	INTERCONTINENTALEXCHANGE	3% 15 Sep 2060	430,000	424,835
	INTERNATIONAL PAPER CO	7.3% 15 Nov 2039	420,000	643,525
	INTERSTATE POWER + LIGHT	3.5% 30 Sep 2049	970,000	1,039,515
	INTL BK RECON + DEVELOP	0.625% 22 Apr 2025	2,220,000	2,182,802
	INTL BK RECON + DEVELOP	0.75% 24 Nov 2027	2,470,000	2,369,069
	INTL BK RECON + DEVELOP	0.75% 26 Aug 2030	480,000	448,327

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	INTL BK RECON + DEVELOP	2.5% 25 Nov 2024	1,895,000	1,975,473
	INTL BK RECON + DEVELOP	4.75% 15 Feb 2035	665,000	887,141
	ITALY GOV T INT BOND	3.875% 06 May 2051	850,000	907,821
	JACKSON FINANCIAL INC	4% 23 Nov 2051	535,000	539,299
	JOHN DEERE CAPITAL CORP	2.8% 06 Mar 2023	2,940,000	3,012,486
	JOHNSON + JOHNSON	2.25% 01 Sep 2050	490,000	452,007
	JOHNSON + JOHNSON	2.45% 01 Mar 2026	1,365,000	1,424,246
	JOHNSON + JOHNSON	5.85% 15 Jul 2038	330,000	477,171
*	JPMORGAN CHASE + CO	1% 15 Oct 2030	1,745,000	1,792,958
*	JPMORGAN CHASE + CO	1% 22 Apr 2026	615,000	624,206
*	JPMORGAN CHASE + CO	1% 22 Apr 2041	790,000	818,163
*	JPMORGAN CHASE + CO	1% 22 Apr 2052	855,000	914,868
*	JPMORGAN CHASE + CO	1% 23 Jan 2049	775,000	897,830
*	JPMORGAN CHASE + CO	3.3% 01 Apr 2026	2,205,000	2,351,572
*	JPMORGAN CHASE + CO	4.125% 15 Dec 2026	1,665,000	1,836,447
*	JPMORGAN CHASE + CO	5.5% 15 Oct 2040	680,000	925,001
	KENTUCKY UTILITIES CO	5.125% 01 Nov 2040	400,000	509,094
	KEURIG DR PEPPER INC	3.2% 01 May 2030	590,000	623,738
	KEURIG DR PEPPER INC	4.42% 15 Dec 2046	710,000	840,853
	KEY BANK NA	3.375% 07 Mar 2023	1,605,000	1,654,230
	KINDER MORGAN ENER PART	5.5% 01 Mar 2044	990,000	1,213,622
	KINDER MORGAN ENER PART	6.95% 15 Jan 2038	680,000	940,843
	KINDER MORGAN INC	5.3% 01 Dec 2034	765,000	920,599
	KROGER CO	4.45% 01 Feb 2047	710,000	861,332
	LINCOLN NATIONAL CORP	4% 01 Sep 2023	1,065,000	1,116,432
	LLOYDS BANKING GROUP PLC	4.344% 09 Jan 2048	450,000	524,516
	LOCKHEED MARTIN CORP	3.8% 01 Mar 2045	1,330,000	1,520,336
	LOWE S COS INC	1.7% 15 Oct 2030	1,485,000	1,410,880
	LOWE S COS INC	3.5% 01 Apr 2051	815,000	879,299
	LYB INT FINANCE III	3.375% 01 Oct 2040	990,000	1,031,080
	MAGELLAN MIDSTREAM PARTN	3.95% 01 Mar 2050	990,000	1,048,662
	MARATHON OIL CORP	4.4% 15 Jul 2027	1,375,000	1,506,146
	MARATHON PETROLEUM CORP	6.5% 01 Mar 2041	740,000	1,017,411
	MARRIOTT INTERNATIONAL	3.5% 15 Oct 2032	495,000	518,391
	MARSH + MCLENNAN COS INC	3.875% 15 Mar 2024	990,000	1,047,051
	MASTERCARD INC	3.5% 26 Feb 2028	1,635,000	1,793,737
	MCDONALD S CORP	3.35% 01 Apr 2023	2,570,000	2,645,634
	MCDONALD S CORP	4.6% 26 May 2045	795,000	987,477
	MEDTRONIC INC	4.625% 15 Mar 2045	164,000	214,781
	MERCK + CO INC	2.35% 24 Jun 2040	385,000	366,708
	MERCK + CO INC	4% 07 Mar 2049	715,000	866,762
	MET TRANSPRTN AUTH NY REVENUE	6.814% 15 Nov 2040	550,000	782,612
*	METLIFE INC	3.6% 10 Apr 2024	1,485,000	1,567,343
*	METLIFE INC	6.375% 15 Jun 2034	655,000	910,327
	MICRON TECHNOLOGY INC	3.477% 01 Nov 2051	790,000	808,747
	MICROSOFT CORP	2.4% 08 Aug 2026	1,650,000	1,726,685
	MICROSOFT CORP	2.525% 01 Jun 2050	890,000	867,917
	MICROSOFT CORP	2.921% 17 Mar 2052	1,000,000	1,061,719
	MID AMERICA APARTMENTS	3.95% 15 Mar 2029	870,000	971,240
	MITSUBISHI UFJ FIN GRP	3.455% 02 Mar 2023	3,250,000	3,346,136
	MIZUHO FINANCIAL GROUP	4.018% 05 Mar 2028	1,385,000	1,536,664
	MORGAN STANLEY	1% 22 Jul 2038	1,030,000	1,173,858
	MORGAN STANLEY	1% 25 Jan 2052	1,145,000	1,123,474
	MORGAN STANLEY	1% 28 Apr 2026	1,965,000	2,003,547

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	MORGAN STANLEY	1% 28 Apr 2032	760,000	726,192
	MORGAN STANLEY	3.875% 29 Apr 2024	1,275,000	1,351,616
	MORGAN STANLEY BAML TRUST	3.741% 15 Aug 2047	1,400,000	1,468,597
	MORGAN STANLEY CAPITAL I TRUST	4.177% 15 Jul 2051	2,096,513	2,350,482
	MPLX LP	4.125% 01 Mar 2027	1,125,000	1,230,836
	MPLX LP	4.5% 15 Apr 2038	710,000	795,095
	NASDAQ INC	3.25% 28 Apr 2050	400,000	406,696
	NATWEST GROUP PLC	1% 27 Jan 2030	1,635,000	1,896,254
	NEW JERSEY ST TURNPIKE AUTH TU	7.102% 01 Jan 2041	470,000	737,392
	NEWMONT CORP	6.25% 01 Oct 2039	435,000	606,589
	NIKE INC	3.375% 27 Mar 2050	435,000	491,717
	NISOURCE INC	4.375% 15 May 2047	495,000	582,841
	NORFOLK SOUTHERN CORP	4.15% 28 Feb 2048	710,000	845,897
	NORTHERN TRUST CORP	1.95% 01 May 2030	825,000	816,854
	NORTHROP GRUMMAN CORP	3.25% 15 Jan 2028	1,920,000	2,054,818
	NOVARTIS CAPITAL CORP	1.75% 14 Feb 2025	1,490,000	1,510,747
	NVIDIA CORP	3.7% 01 Apr 2060	375,000	448,151
	ONCOR ELECTRIC DELIVERY	2.75% 15 May 2030	1,015,000	1,054,407
	ONEOK INC	4.45% 01 Sep 2049	880,000	972,321
	ONTARIO (PROVINCE OF)	3.2% 16 May 2024	2,395,000	2,519,348
	ORACLE CORP	2.875% 25 Mar 2031	1,240,000	1,247,899
	ORACLE CORP	2.95% 15 May 2025	1,980,000	2,055,934
	ORACLE CORP	3.9% 15 May 2035	540,000	578,363
	ORACLE CORP	4% 15 Jul 2046	1,695,000	1,759,278
	ORACLE CORP	5.375% 15 Jul 2040	475,000	580,027
	ORANGE SA	5.375% 13 Jan 2042	760,000	1,000,267
	OTIS WORLDWIDE CORP	3.362% 15 Feb 2050	855,000	901,025
	PACIFIC GAS + ELECTRIC	2.1% 01 Aug 2027	1,535,000	1,481,954
	PACIFIC GAS + ELECTRIC	3.3% 01 Aug 2040	855,000	792,596
	PACIFIC GAS + ELECTRIC	3.5% 01 Aug 2050	550,000	509,500
	PACIFIC GAS + ELECTRIC	4.5% 01 Jul 2040	455,000	473,838
	PARAMOUNT GLOBAL	2.9% 15 Jan 2027	575,000	598,764
	PARAMOUNT GLOBAL	4.95% 19 May 2050	545,000	694,737
	PAYPAL HOLDINGS INC	1.65% 01 Jun 2025	1,755,000	1,776,448
	PFIZER INC	2.55% 28 May 2040	595,000	593,626
	PFIZER INC	2.75% 03 Jun 2026	2,160,000	2,287,420
	PFIZER INC	4% 15 Dec 2036	615,000	731,110
	PHILIP MORRIS INTL INC	3.125% 17 Aug 2027	2,180,000	2,326,551
	PHILLIPS 66	1.3% 15 Feb 2026	740,000	723,911
	PHILLIPS 66	4.875% 15 Nov 2044	425,000	535,818
	PIONEER NATURAL RESOURCE	0.75% 15 Jan 2024	2,185,000	2,155,372
	PLAINS ALL AMER PIPELINE	4.7% 15 Jun 2044	420,000	446,630
	PNC BANK NA	2.95% 30 Jan 2023	1,815,000	1,855,133
	PORT AUTH OF NEW YORK NEW JE	4.926% 01 Oct 2051	425,000	589,070
	PROLOGIS LP	3% 15 Apr 2050	490,000	504,711
	PROVINCE OF QUEBEC	2.5% 20 Apr 2026	1,495,000	1,566,175
*	PRUDENTIAL FINANCIAL INC	3.935% 07 Dec 2049	683,000	796,704
	PUBLIC SERVICE ELECTRIC	3.85% 01 May 2049	990,000	1,155,886
	QUALCOMM INC	1.3% 20 May 2028	1,473,000	1,417,267
	RALPH LAUREN CORP	2.95% 15 Jun 2030	925,000	964,021

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	RAYTHEON TECH CORP	3.125% 04 May 2027	2,145,000	2,277,391
	RAYTHEON TECH CORP	3.5% 15 Mar 2027	490,000	524,860
	RAYTHEON TECH CORP	4.5% 01 Jun 2042	405,000	500,669
	REALTY INCOME CORP	3.4% 15 Jan 2028	1,795,000	1,935,814
	REPUBLIC OF CHILE	3.1% 22 Jan 2061	400,000	369,572
	REPUBLIC OF CHILE	3.24% 06 Feb 2028	990,000	1,043,222
	REPUBLIC OF INDONESIA	4.45% 15 Apr 2070	990,000	1,174,594
	REPUBLIC OF PANAMA	3.87% 23 Jul 2060	400,000	400,000
	REPUBLIC OF PANAMA	4.5% 16 Apr 2050	675,000	743,519
	REPUBLIC OF PERU	1.862% 01 Dec 2032	990,000	903,385
	REPUBLIC OF PERU	6.55% 14 Mar 2037	620,000	844,756
	REPUBLIC OF PHILIPPINES	3.7% 02 Feb 2042	835,000	909,700
	REPUBLIC OF PHILIPPINES	3.95% 20 Jan 2040	950,000	1,060,920
	REPUBLICA ORIENT URUGUAY	4.375% 23 Jan 2031	1,115,000	1,283,655
	REXFORD INDUSTRIAL REALT	2.125% 01 Dec 2030	1,110,000	1,054,357
	ROGERS COMMUNICATIONS IN	4.35% 01 May 2049	740,000	857,530
	ROSS STORES INC	1.875% 15 Apr 2031	1,120,000	1,073,715
	ROYAL BANK OF CANADA	2.55% 16 Jul 2024	1,240,000	1,281,107
	SABINE PASS LIQUEFACTION	5.625% 15 Apr 2023	1,775,000	1,856,473
	SALESFORCE INC	2.9% 15 Jul 2051	1,115,000	1,134,745
	SANTANDER UK GROUP HLDGS	1% 15 Mar 2032	1,150,000	1,161,336
	SEMPRA ENERGY	4% 01 Feb 2048	890,000	990,060
	SHELL INTERNATIONAL FIN	2.875% 10 May 2026	910,000	965,240
	SHELL INTERNATIONAL FIN	3.25% 06 Apr 2050	665,000	707,516
	SHELL INTERNATIONAL FIN	4.375% 11 May 2045	1,055,000	1,281,779
	SHIRE ACQ INV IRELAND DA	3.2% 23 Sep 2026	1,985,000	2,105,420
	SIMON PROPERTY GROUP LP	3.25% 13 Sep 2049	965,000	987,992
	SOUTHERN CAL EDISON	2.95% 01 Feb 2051	545,000	518,936
	SOUTHERN CAL EDISON	3.65% 01 Mar 2028	1,485,000	1,603,207
	SOUTHERN CALIF GAS CO	5.125% 15 Nov 2040	405,000	524,352
	SOUTHERN CO	4.25% 01 Jul 2036	740,000	834,889
	SOUTHERN COPPER CORP	6.75% 16 Apr 2040	620,000	867,225
	SOUTHWEST AIRLINES CO	2.625% 10 Feb 2030	1,265,000	1,263,127
	STANLEY BLACK + DECKER I	3.4% 01 Mar 2026	1,990,000	2,121,643
	STARBUCKS CORP	4% 15 Nov 2028	1,175,000	1,311,225
	STATE OF ISRAEL	3.875% 03 Jul 2050	1,255,000	1,464,186
	STEEL DYNAMICS INC	3.25% 15 Oct 2050	990,000	997,753
	STORE CAPITAL CORP	2.75% 18 Nov 2030	1,115,000	1,105,725
	SUMITOMO MITSUI FINL GRP	0.948% 12 Jan 2026	2,230,000	2,165,932
	SUMITOMO MITSUI FINL GRP	2.696% 16 Jul 2024	2,205,000	2,277,047
	SUNCOR ENERGY INC	2.8% 15 May 2023	1,650,000	1,688,000
	SUNCOR ENERGY INC	6.5% 15 Jun 2038	420,000	574,293
	SYSCO CORPORATION	6.6% 01 Apr 2050	894,000	1,388,807
	T MOBILE USA INC	3.5% 15 Apr 2025	1,910,000	2,023,596
	T MOBILE USA INC	4.5% 15 Apr 2050	930,000	1,088,475
	TARGET CORP	2.35% 15 Feb 2030	1,075,000	1,104,722
	TECK RESOURCES LIMITED	6.25% 15 Jul 2041	740,000	981,454
	TELEFONICA EMISIONES SAU	4.665% 06 Mar 2038	865,000	995,117
	TELEFONICA EMISIONES SAU	5.213% 08 Mar 2047	400,000	496,607
	TENN VALLEY AUTHORITY	2.875% 01 Feb 2027	3,000,000	3,207,466
	TENN VALLEY AUTHORITY	4.65% 15 Jun 2035	65,000	84,100
	TENN VALLEY AUTHORITY	5.375% 01 Apr 2056	50,000	83,552
	TENN VALLEY AUTHORITY	6.15% 15 Jan 2038	175,000	270,417
	THERMO FISHER SCIENTIFIC	1.75% 15 Oct 2028	1,635,000	1,624,318

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	THOMSON REUTERS CORP	5.65% 23 Nov 2043	495,000	680,651
	TIME WARNER ENTERTAINMEN	8.375% 15 Jul 2033	590,000	859,050
	TORONTO DOMINION BANK	2.65% 12 Jun 2024	1,980,000	2,053,783
	TOTALENERGIES CAP INTL	2.986% 29 Jun 2041	565,000	572,382
	TOYOTA MOTOR CREDIT CORP	3.2% 11 Jan 2027	1,485,000	1,592,878
	TRACTOR SUPPLY CO	1.75% 01 Nov 2030	1,905,000	1,783,606
	TRANSCANADA PIPELINES	4.875% 15 May 2048	930,000	1,181,834
	TRAVELERS COS INC	2.55% 27 Apr 2050	470,000	446,838
	TRUIST BANK	3% 02 Feb 2023	2,835,000	2,897,352
	TYSON FOODS INC	4.35% 01 Mar 2029	495,000	560,493
	UDR INC	2.1% 15 Jun 2033	1,150,000	1,084,276
	UNILEVER CAPITAL CORP	0.375% 14 Sep 2023	2,300,000	2,285,431
	UNION PACIFIC CORP	2.75% 01 Mar 2026	740,000	775,236
	UNION PACIFIC CORP	3.799% 01 Oct 2051	1,000,000	1,163,382
	UNITED AIR 2020 1 A PTT	5.875% 15 Apr 2029	532,947	583,776
	UNITED MEXICAN STATES	4% 02 Oct 2023	224,000	235,762
	UNITED MEXICAN STATES	4.75% 08 Mar 2044	1,200,000	1,306,512
	UNITED MEXICAN STATES	4.75% 27 Apr 2032	1,220,000	1,379,210
	UNITED MEXICAN STATES	5% 27 Apr 2051	445,000	504,412
	UNITED MEXICAN STATES	6.75% 27 Sep 2034	1,300,000	1,733,888
	UNITED PARCEL SERVICE	3.75% 15 Nov 2047	710,000	844,221
	UNITED PARCEL SERVICE	4.875% 15 Nov 2040	380,000	497,678
	UNITEDHEALTH GROUP INC	1.25% 15 Jan 2026	1,705,000	1,698,510
	UNITEDHEALTH GROUP INC	3.875% 15 Dec 2028	1,895,000	2,123,846
	UNITEDHEALTH GROUP INC	4.25% 15 Mar 2043	545,000	660,544
	UNIV SOUTHERN CALIFORNIA	3.028% 01 Oct 2039	480,000	509,216
	US DOLLAR		(1,026,345)	(1,026,345)
	US TREASURY N/B	0.125% 15 May 2023	31,160,000	30,981,073
	US TREASURY N/B	0.25% 31 Jul 2025	10,110,000	9,806,700
	US TREASURY N/B	0.375% 31 Dec 2025	4,080,000	3,954,731
	US TREASURY N/B	0.375% 31 Jan 2026	4,170,000	4,034,149
	US TREASURY N/B	0.5% 30 Jun 2027	12,915,000	12,358,041
	US TREASURY N/B	0.5% 31 May 2027	10,375,000	9,934,468
	US TREASURY N/B	0.5% 31 Oct 2027	8,145,000	7,751,113
	US TREASURY N/B	0.625% 15 Aug 2030	15,845,000	14,776,700
	US TREASURY N/B	0.625% 31 Mar 2027	20,120,000	19,448,023
	US TREASURY N/B	0.75% 30 Apr 2026	11,385,000	11,159,524
	US TREASURY N/B	1% 15 Dec 2024	12,275,000	12,288,426
	US TREASURY N/B	1.125% 28 Feb 2027	13,285,000	13,182,249
	US TREASURY N/B	1.125% 31 Oct 2026	20,775,000	20,637,041
	US TREASURY N/B	1.25% 15 Aug 2031	14,380,000	14,058,697
	US TREASURY N/B	1.25% 31 Jul 2023	20,920,000	21,129,200
	US TREASURY N/B	1.375% 15 Nov 2031	21,860,000	21,583,334
	US TREASURY N/B	1.375% 30 Jun 2023	18,430,000	18,648,856
	US TREASURY N/B	1.375% 31 Aug 2023	18,120,000	18,334,467
	US TREASURY N/B	1.625% 15 Feb 2026	18,420,000	18,736,594
	US TREASURY N/B	1.625% 15 May 2026	12,165,000	12,368,859
	US TREASURY N/B	1.625% 15 Nov 2050	5,975,000	5,566,786
	US TREASURY N/B	1.875% 15 Feb 2051	6,250,000	6,183,594
	US TREASURY N/B	2% 15 Feb 2025	8,920,000	9,187,600
	US TREASURY N/B	2% 15 Nov 2026	21,450,000	22,188,182
	US TREASURY N/B	2.125% 29 Feb 2024	18,675,000	19,211,177
	US TREASURY N/B	2.25% 15 Aug 2046	9,145,000	9,669,409
	US TREASURY N/B	2.25% 15 May 2041	16,615,000	17,450,942

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	US TREASURY N/B	2.25% 15 Nov 2024	13,115,000	13,596,566
	US TREASURY N/B	2.25% 15 Nov 2025	25,330,000	26,382,778
	US TREASURY N/B	2.25% 15 Nov 2027	8,640,000	9,070,987
	US TREASURY N/B	2.25% 30 Apr 2024	25,900,000	26,746,809
	US TREASURY N/B	2.25% 31 Dec 2023	17,755,000	18,286,956
	US TREASURY N/B	2.25% 31 Jan 2024	215,000	221,601
	US TREASURY N/B	2.25% 31 Oct 2024	8,740,000	9,059,556
	US TREASURY N/B	2.375% 15 Aug 2024	14,245,000	14,790,873
	US TREASURY N/B	2.375% 15 May 2027	12,435,000	13,123,782
	US TREASURY N/B	2.375% 15 May 2051	2,815,000	3,109,255
	US TREASURY N/B	2.625% 15 Feb 2029	6,275,000	6,783,618
	US TREASURY N/B	2.75% 15 Aug 2047	3,640,000	4,235,766
	US TREASURY N/B	2.75% 15 Feb 2028	7,780,000	8,408,478
	US TREASURY N/B	2.875% 15 Aug 2028	14,790,000	16,152,298
	US TREASURY N/B	2.875% 15 Aug 2045	3,130,000	3,674,938
	US TREASURY N/B	3% 15 Feb 2047	4,865,000	5,887,410
	US TREASURY N/B	3% 15 Feb 2048	7,095,000	8,659,780
	US TREASURY N/B	3% 15 May 2047	10,725,000	13,017,469
	US TREASURY N/B	3% 15 Nov 2044	7,900,000	9,420,750
	US TREASURY N/B	3.125% 15 Aug 2044	2,515,000	3,054,055
	US TREASURY N/B	3.125% 15 Feb 2042	145,000	174,697
	US TREASURY N/B	3.125% 15 Feb 2043	4,865,000	5,863,655
	US TREASURY N/B	3.125% 15 Nov 2028	11,635,000	12,932,575
	US TREASURY N/B	3.125% 15 Nov 2041	5,315,000	6,386,928
	US TREASURY N/B	3.375% 15 May 2044	19,290,000	24,285,055
	US TREASURY N/B	3.5% 15 Feb 2039	11,210,000	14,063,295
	US TREASURY N/B	3.625% 15 Aug 2043	8,935,000	11,590,370
	US TREASURY N/B	3.75% 15 Aug 2041	1,675,000	2,187,642
	US TREASURY N/B	4.25% 15 May 2039	8,010,000	10,981,835
	US TREASURY N/B	4.5% 15 Aug 2039	1,485,000	2,097,098
	US TREASURY N/B	5.5% 15 Aug 2028	3,840,000	4,829,400
	UTAH ACQUISITION SUB	3.95% 15 Jun 2026	740,000	797,859
	VALE OVERSEAS LIMITED	6.875% 10 Nov 2039	495,000	664,542
	VALERO ENERGY CORP	6.625% 15 Jun 2037	440,000	592,751
	VENTAS REALTY LP	4.125% 15 Jan 2026	1,635,000	1,779,062
	VERIZON COMMUNICATIONS	0.75% 22 Mar 2024	175,000	174,283
	VERIZON COMMUNICATIONS	1.45% 20 Mar 2026	1,875,000	1,865,493
	VERIZON COMMUNICATIONS	2.355% 15 Mar 2032	2,255,000	2,221,892
	VERIZON COMMUNICATIONS	2.65% 20 Nov 2040	20,000	19,004
	VERIZON COMMUNICATIONS	2.875% 20 Nov 2050	320,000	303,644
	VERIZON COMMUNICATIONS	2.987% 30 Oct 2056	132,000	124,950
	VERIZON COMMUNICATIONS	3% 20 Nov 2060	730,000	689,815
	VERIZON COMMUNICATIONS	4.125% 15 Aug 2046	1,415,000	1,640,987
	VERIZON COMMUNICATIONS	4.329% 21 Sep 2028	551,000	625,911
	VIATRIS INC	2.7% 22 Jun 2030	1,505,000	1,510,340
	VIATRIS INC	4% 22 Jun 2050	580,000	617,750
	VIRGINIA ELEC + POWER CO	3.3% 01 Dec 2049	450,000	478,106
	VIRGINIA ELEC + POWER CO	3.8% 01 Apr 2028	1,705,000	1,866,051
	VISA INC	2.7% 15 Apr 2040	605,000	618,209
	VISA INC	3.15% 14 Dec 2025	970,000	1,034,986
	VISA INC	4.15% 14 Dec 2035	665,000	795,823
	VODAFONE GROUP PLC	5% 30 May 2038	515,000	640,179
	VODAFONE GROUP PLC	5.25% 30 May 2048	495,000	644,735
	VONTIER CORP	1.8% 01 Apr 2026	1,485,000	1,461,389

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
*	VOYA FINANCIAL INC	5.7% 15 Jul 2043	495,000	673,596
	WACHOVIA CORP	5.5% 01 Aug 2035	1,315,000	1,667,317
	WALGREENS BOOTS ALLIANCE	4.1% 15 Apr 2050	402,000	450,604
	WALMART INC	2.5% 22 Sep 2041	1,225,000	1,235,074
	WALMART INC	2.65% 22 Sep 2051	855,000	874,191
	WALMART INC	3.3% 22 Apr 2024	990,000	1,037,745
	WALT DISNEY COMPANY/THE	2% 01 Sep 2029	1,855,000	1,845,194
	WALT DISNEY COMPANY/THE	2.75% 01 Sep 2049	685,000	662,769
	WALT DISNEY COMPANY/THE	3.5% 13 May 2040	895,000	980,198
	WASHINGTON ST	5.14% 01 Aug 2040	605,000	828,065
	WEC ENERGY GROUP INC	0.8% 15 Mar 2024	1,485,000	1,469,773
	WELLS FARGO + COMPANY	1% 30 Apr 2026	2,860,000	2,910,516
	WELLS FARGO + COMPANY	1% 30 Apr 2041	565,000	579,422
	WELLS FARGO + COMPANY	1% 30 Oct 2030	960,000	998,005
	WELLS FARGO + COMPANY	4.3% 22 Jul 2027	1,925,000	2,144,703
	WELLS FARGO + COMPANY	5.375% 02 Nov 2043	625,000	826,056
	WELLS FARGO COMMERCIAL MORTGAG	2.942% 15 Oct 2049	2,100,000	2,201,412
	WELLS FARGO COMMERCIAL MORTGAG	3.418% 15 Sep 2050	2,056,000	2,212,895
	WELLS FARGO COMMERCIAL MORTGAG	3.64% 15 Dec 2059	2,860,000	3,090,081
	WESTPAC BANKING CORP	2.963% 16 Nov 2040	645,000	632,609
	WESTPAC BANKING CORP	3.65% 15 May 2023	1,880,000	1,954,856
	WF RBS COMMERCIAL MORTGAGE TRU	2.87% 15 Nov 2045	2,965,378	2,989,938
	WILLIAMS COMPANIES INC	4% 15 Sep 2025	1,590,000	1,717,703
	WRKCO INC	4.9% 15 Mar 2029	990,000	1,151,666
	XCEL ENERGY INC	3.5% 01 Dec 2049	1,495,000	1,589,580
	ZOETIS INC	4.7% 01 Feb 2043	575,000	732,862
Total: EXHIBIT E - Total Bond Market Fund				\$1,898,201,739

n / a - Cost is not applicable

**EXHIBIT F - Real Estate Investment Trust Fund
(Managed by State Street Global Advisors)****IBM 401(K) PLUS PLAN AT DECEMBER 31, 2021**

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		<u>Shares/ Par Value</u>		
	ACADIA REALTY TRUST	REIT USD.001	91,150	\$ 1,989,805
	AGREE REALTY CORP	REIT USD.0001	72,046	5,141,203
	ALEXANDER + BALDWIN INC	REIT	73,958	1,855,606
	ALEXANDER S INC	REIT USD1.0	2,481	645,804
	ALEXANDRIA REAL ESTATE EQUIT	REIT USD.01	150,691	33,977,099
	AMERICAN ASSETS TRUST INC	REIT USD.01	53,356	2,002,451
	AMERICAN CAMPUS COMMUNITIES	REIT USD.01	143,966	8,402,499
	AMERICAN HOMES 4 RENT A	REIT USD.01	300,758	13,325,392
	AMERICOLD REALTY TRUST	REIT USD.01	270,304	9,027,231
	APARTMENT INCOME REIT CO	REIT USD.01	162,517	9,048,822
	APARTMENT INVT + MGMT CO A	REIT USD.01	157,739	1,217,745
	APPLE HOSPITALITY REIT INC	REIT NPV	227,041	3,666,712
	ARMADA HOFFLER PROPERTIES IN	REIT USD.01	61,646	938,252
	AVALONBAY COMMUNITIES INC	REIT USD.01	145,336	37,114,564
	BOSTON PROPERTIES INC	REIT USD.01	154,093	18,001,829
	BRANDYWINE REALTY TRUST	REIT USD.01	177,594	2,383,311
	BRIXMOR PROPERTY GROUP INC	REIT USD.01	307,333	7,959,265
	BROADSTONE NET LEASE INC	REIT USD.00025	164,200	4,167,280
	CAMDEN PROPERTY TRUST	REIT USD.01	104,804	18,922,929
	CARETRUST REIT INC	REIT USD.01	100,544	2,295,420
	CENTERSPACE	REIT	14,802	1,641,542
	CHATHAM LODGING TRUST	REIT USD.01	51,747	709,969
	CITY OFFICE REIT INC	REIT USD.01	45,388	895,051
	COMMUNITY HEALTHCARE TRUST I	REIT USD.01	25,065	1,184,823
	COREPOINT LODGING INC	REIT USD.01	43,100	676,670
	CORPORATE OFFICE PROPERTIES	REIT USD.01	117,593	3,289,076
	COUSINS PROPERTIES INC	REIT USD1.0	155,283	6,254,799
	CUBESMART	REIT USD.01	210,356	12,102,259
	CYRUSONE INC	REIT USD.01	129,293	11,725,778
	DIAMONDROCK HOSPITALITY CO	REIT USD.01	215,237	2,068,428
	DIGITAL REALTY TRUST INC	REIT USD.01	294,232	52,606,802
	DIGITALBRIDGE GROUP INC	REIT USD.01	508,908	4,335,832
	DIVERSIFIED HEALTHCARE TRUST	REIT USD.01	251,273	776,434
	DJ US REAL ESTATE MAR22	XCBT 20220318	13,200	310,860
	DOUGLAS EMMETT INC	REIT USD.01	182,061	6,202,894
	DUKE REALTY CORP	REIT USD.01	394,054	26,147,957

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	EASTERLY GOVERNMENT			
	PROPERTY	REIT USD.01	92,254	2,196,983
	EASTGROUP PROPERTIES INC	REIT	42,149	9,694,790
	EMPIRE STATE REALTY TRUST			
	A	REIT USD.01	155,512	1,384,057
	EPR PROPERTIES	REIT USD.01	78,295	3,718,230
	EQUINIX INC	REIT USD.001	93,400	79,847,297
	EQUITY COMMONWEALTH	REIT USD.01	127,660	3,306,394
	EQUITY LIFESTYLE			
	PROPERTIES	REIT USD.01	181,897	16,120,412
	EQUITY RESIDENTIAL	REIT USD.01	370,433	33,886,187
	ESSENTIAL PROPERTIES			
	REALTY	REIT USD.01	122,876	3,542,515
	ESSEX PROPERTY TRUST INC	REIT USD.0001	67,741	24,106,973
	EXTRA SPACE STORAGE INC	REIT USD.01	139,325	31,929,252
	FEDERAL REALTY INVS TRUST	REIT USD.01	72,712	10,062,052
	FIRST INDUSTRIAL REALTY TR	REIT USD.01	133,697	9,016,246
	FOUR CORNERS PROPERTY			
	TRUST	REIT USD.0001	79,134	2,327,331
	FRANKLIN STREET PROPERTIES			
	C	REIT USD.0001	105,237	626,160
	GAMING AND LEISURE			
	PROPERTIES	REIT	232,088	11,415,058
	GEO GROUP INC/THE	REIT USD.01	127,999	991,992
	GETTY REALTY CORP	REIT USD.01	39,575	1,269,962
	GLADSTONE COMMERCIAL			
	CORP	REIT USD.001	38,320	987,506
	GLADSTONE LAND CORP	REIT USD.001	31,300	1,056,688
	GLOBAL MEDICAL REIT INC	REIT	62,700	1,112,925
	GLOBAL NET LEASE INC	REIT USD.01	105,564	1,613,018
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	7,744,024	7,744,024
	HEALTHCARE REALTY TRUST			
	INC	REIT USD.01	151,145	4,864,492
	HEALTHCARE TRUST OF AME			
	CL A	REIT USD.01	226,532	7,707,488
	HEALTHPEAK PROPERTIES INC	REIT USD1.0	559,688	20,484,251
	HIGHWOODS PROPERTIES INC	REIT USD.01	108,942	4,857,724
	HOST HOTELS + RESORTS INC	REIT USD.01	741,662	13,081,837
	HUDSON PACIFIC PROPERTIES			
	IN	REIT USD.01	158,595	3,918,882
	INDEPENDENCE REALTY			
	TRUST IN	REIT USD.01	108,239	2,795,813
	INDUSTRIAL LOGISTICS			
	PROPERTY	REIT USD.01	67,628	1,694,081
	INNOVATIVE INDUSTRIAL			
	PROPERTY	REIT USD.001	24,953	6,560,393
	INVITATION HOMES INC	REIT USD.01	600,399	27,516,815
	IRON MOUNTAIN INC	REIT USD.01	300,624	15,956,675
	ISTAR INC	REIT USD.001	75,478	1,949,597
	JBG SMITH PROPERTIES	REIT USD.01	123,404	3,542,929
	KILROY REALTY CORP	REIT USD.01	108,512	7,351,278
	KIMCO REALTY CORP	REIT USD.01	604,637	15,118,757
	KITE REALTY GROUP TRUST	REIT USD.01	228,093	4,967,866
	LIFE STORAGE INC	REIT USD.01	81,647	12,644,552

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	LTC PROPERTIES INC	REIT USD.01	41,250	1,408,275
	LXP INDUSTRIAL TRUST	REIT USD.0001	290,274	4,534,080
	MACERICH CO/THE	REIT USD.01	220,108	3,891,594
	MEDICAL PROPERTIES TRUST INC	REIT USD.001	618,788	14,827,556
	MGM GROWTH PROPERTIES LLC A	REIT	163,541	6,680,650
	MID AMERICA APARTMENT COMM	REIT USD.01	120,854	28,027,014
	MONMOUTH REAL ESTATE INV COR	REIT USD.01	97,023	2,038,453
	NATIONAL RETAIL PROPERTIES NATIONAL STORAGE AFFILIATES	REIT USD.01	181,825	8,898,964
	NATL HEALTH INVESTORS INC	REIT USD.01	87,065	6,149,458
	NECESSITY RETAIL REIT INC/TH	REIT USD.01	44,545	2,651,954
	NETSTREIT CORP	REIT	124,009	1,132,202
	NEXPOINT RESIDENTIAL OFFICE PROPERTIES INCOME TRU	REIT USD.01	40,500	927,450
	OMEGA HEALTHCARE INVESTORS	REIT USD.01	23,797	1,994,903
	ONE LIBERTY PROPERTIES INC	REIT USD.01	51,120	1,269,821
	ORION OFFICE REIT INC	REIT USD.1	248,128	7,457,509
	PARAMOUNT GROUP INC	REIT USD1.0	18,187	641,637
	PARK HOTELS + RESORTS INC	REIT USD.01	58,714	1,096,190
	PEBBLEBROOK HOTEL TRUST	REIT USD.01	184,137	1,535,703
	PHILLIPS EDISON + COMPANY IN	REIT USD.01	245,188	4,717,885
	PHYSICIANS REALTY TRUST	REIT USD.01	137,661	3,079,477
	PIEDMONT OFFICE REALTY TRU A	REIT USD.01	20,600	680,624
	PLYMOUTH INDUSTRIAL REIT INC	REIT USD.01	224,737	4,327,843
	PROLOGIS INC	REIT USD.01	128,685	2,365,230
	PS BUSINESS PARKS INC/MD	REIT USD.01	31,900	1,020,800
	PUBLIC STORAGE	REIT USD.1	769,432	130,955,796
	REALTY INCOME CORP	REIT USD.01	21,328	4,020,063
	REGENCY CENTERS CORP	REIT USD1.0	164,127	62,149,617
	RETAIL OPPORTUNITY INVESTMEN	REIT USD.01	573,741	41,517,983
	REXFORD INDUSTRIAL REALTY IN	REIT USD.0001	158,827	12,140,919
	RLJ LODGING TRUST	REIT USD.01	125,884	2,467,326
	RPT REALTY	REIT USD.01	143,626	11,771,172
	RYMAN HOSPITALITY PROPERTIES	REIT	170,522	2,461,753
	SABRA HEALTH CARE REIT INC	REIT USD.01	85,410	1,142,786
	SAFEHOLD INC	REIT USD.01	54,107	5,076,836
	SAUL CENTERS INC	REIT USD.01	230,719	3,123,935
	SERITAGE GROWTH PROP A REIT	REIT USD.01	16,500	1,317,525
	SERVICE PROPERTIES TRUST	REIT USD.01	14,599	774,039
		REIT USD.01	39,622	525,784
		REIT USD.01	174,426	1,533,205

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	SIMON PROPERTY GROUP INC	REIT USD.0001	342,124	55,252,300
	SITE CENTERS CORP	REIT USD.1	172,892	2,831,860
	SL GREEN REALTY CORP	REIT USD.01	72,204	5,177,027
	SPIRIT REALTY CAPITAL INC	REIT USD.05	124,336	5,991,752
	STAG INDUSTRIAL INC	REIT USD.01	167,696	8,196,178
	STORE CAPITAL CORP	REIT USD.01	255,022	8,869,080
	SUMMIT HOTEL PROPERTIES INC	REIT	112,422	1,097,239
	SUN COMMUNITIES INC	REIT USD.01	120,683	25,612,773
	SUNSTONE HOTEL INVESTORS INC	REIT USD.01	224,263	2,723,275
	TANGER FACTORY OUTLET CENTER	REIT USD.01	106,363	2,050,679
	TERRENO REALTY CORP	REIT USD.01	73,650	6,281,609
	UDR INC	REIT USD.01	309,245	18,755,582
	UMH PROPERTIES INC	REIT USD.1	48,915	1,336,847
	UNIVERSAL HEALTH RLTY INCOME	REIT USD.01	14,123	839,895
	URBAN EDGE PROPERTIES	REIT USD.01	121,338	2,305,422
	URSTADT BIDDLE CLASS A US DOLLAR	REIT USD.01	30,562	650,971
	VENTAS INC	REIT USD.25	33,702	33,702
	VERIS RESIDENTIAL INC	REIT USD.01	408,584	21,178,200
	VICI PROPERTIES INC	REIT USD.01	76,177	1,400,133
	VORNADO REALTY TRUST	REIT USD.01	639,558	19,467,867
	WASHINGTON REIT	REIT USD.04	168,536	7,188,869
	WELLTOWER INC	REIT USD.01	86,500	2,321,338
	WP CAREY INC	REIT USD1.0	440,020	38,143,641
	XENIA HOTELS + RESORTS INC	REIT USD.001	192,735	15,986,216
		REIT USD.01	116,759	2,196,012
	Total: EXHIBIT F - Real Estate Investment Trust Fund			\$1,374,204,349

n / a - Cost is not applicable

**EXHIBIT G - Total Bond Market Fund
(Managed by Loomis, Sayles and Company)**

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2021

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ <u>Par Value</u>	
	ABBVIE INC	2.6% 21 Nov 2024	2,935,000	\$ 3,045,452
	ABBVIE INC	4.05% 21 Nov 2039	786,000	901,801
	ABU DHABI CRUDE OIL	4.6% 02 Nov 2047	1,272,000	1,503,624
	AEP TRANSMISSION CO LLC	2.75% 15 Aug 2051	843,000	801,943
	AERCAP IRELAND CAP/GLOBA	3% 29 Oct 2028	3,361,000	3,408,510
	AMAZON.COM INC	3.25% 12 May 2061	606,000	652,326
	AMEREN CORP	2.5% 15 Sep 2024	982,000	1,008,299
	AMERICA MOVIL SAB DE CV	3.625% 22 Apr 2029	2,587,000	2,800,781
	AMERICAN ELECTRIC POWER	0.75% 01 Nov 2023	416,000	413,133
	AMERICAN EXPRESS CREDIT			
	ACCOUN	0.9% 15 Nov 2026	6,241,000	6,190,335
	AMERICAN INTL GROUP	4.5% 16 Jul 2044	1,763,000	2,171,222
	AMERICREDIT AUTOMOBILE			
	RECEIVA	0.76% 18 Aug 2026	2,301,000	2,288,089
	AMGEN INC	1.65% 15 Aug 2028	795,000	779,060
	AMGEN INC	3% 15 Jan 2052	1,287,000	1,248,769
	ANALOG DEVICES INC	2.95% 01 Oct 2051	1,671,000	1,715,992
	ANGLO AMERICAN CAPITAL	2.875% 17 Mar 2031	2,547,000	2,534,986
	ANHEUSER BUSCH CO/INBEV	4.7% 01 Feb 2036	593,000	715,638
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	210,000	265,426
	AON CORP/AON GLOBAL HOLD	2.6% 02 Dec 2031	1,220,000	1,241,219
	APPLE INC	2.7% 05 Aug 2051	2,659,000	2,630,318
	AT+T INC	2.55% 01 Dec 2033	4,007,000	3,919,015
	AT+T INC	3.5% 15 Sep 2053	1,051,000	1,060,349
	AT+T INC	5.15% 15 Mar 2042	227,000	284,219
	AT+T INC	5.45% 01 Mar 2047	408,000	533,090
	ATHENE GLOBAL FUNDING	1.73% 02 Oct 2026	1,957,000	1,920,767
	ATHENE GLOBAL FUNDING	2.673% 07 Jun 2031	1,362,000	1,349,352
	BANK	1.844% 15 Mar 2063	533,000	519,559
	BANK	2.438% 15 Jun 2063	1,412,000	1,439,413
	BANK	2.47% 15 Sep 2064	2,841,000	2,903,325
	BANK	2.851% 17 Oct 2052	685,000	719,538
	BANK OF AMERICA CORP	1% 06 Dec 2025	2,356,000	2,359,840
	BANK OF AMERICA CORP	1% 19 Jun 2041	766,000	737,328
	BANK OF AMERICA CORP	1% 20 Jan 2028	799,000	865,218
	BANK OF AMERICA CORP	1% 21 Jul 2032	3,946,000	3,879,735
	BANK OF AMERICA CORP	1% 23 Jul 2024	1,936,000	2,017,038
	BANK OF AMERICA CORP	1% 29 Apr 2031	2,859,000	2,888,090
	BAXTER INTERNATIONAL INC	2.272% 01 Dec 2028	2,754,000	2,773,948
	BENCHMARK MORTGAGE			
	TRUST	1.85% 15 Sep 2053	750,000	729,429
	BENCHMARK MORTGAGE			
	TRUST	1.973% 15 Jan 2054	750,000	735,006
	BENCHMARK MORTGAGE			
	TRUST	2.223% 15 Aug 2054	1,650,000	1,647,341
	BENCHMARK MORTGAGE			
	TRUST	2.289% 15 Mar 2053	375,000	377,131

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value		
	BENCHMARK MORTGAGE TRUST	2.387% 15 Sep 2054	2,943,000		2,979,212
	BENCHMARK MORTGAGE TRUST	2.39% 15 Jul 2054	408,000		413,215
	BENCHMARK MORTGAGE TRUST	2.669% 15 Dec 2054	2,794,000		2,896,440
	BENCHMARK MORTGAGE TRUST	2.732% 15 Feb 2053	200,000		207,614
	BERKSHIRE HATHAWAY FIN	2.5% 15 Jan 2051	389,000		361,122
	BERKSHIRE HATHAWAY FIN	2.85% 15 Oct 2050	1,224,000		1,206,004
*	BLACKROCK INC	2.1% 25 Feb 2032	3,766,000		3,736,501
	BOEING CO	5.15% 01 May 2030	996,000		1,160,441
	BOEING CO	5.805% 01 May 2050	1,575,000		2,132,748
	BRISTOL MYERS SQUIBB CO	2.35% 13 Nov 2040	277,000		262,681
	BRISTOL MYERS SQUIBB CO	2.55% 13 Nov 2050	470,000		444,606
	BROADCOM INC	3.15% 15 Nov 2025	1,145,000		1,198,754
	BROADCOM INC	4.15% 15 Nov 2030	263,000		291,682
	BURLINGTN NORTH SANTA FE	3.3% 15 Sep 2051	1,618,000		1,756,526
	CALIFORNIA ST	7.3% 01 Oct 2039	1,020,000		1,600,191
	CANADIAN PACIFIC RAILWAY	3% 02 Dec 2041	454,000		464,247
	CANADIAN PACIFIC RAILWAY	3.1% 02 Dec 2051	358,000		368,139
	CAPITAL ONE MULTI ASSET EXECUT	1.72% 15 Aug 2024	827,000		833,827
	CAPITAL ONE PRIME AUTO RECEIVA	0.77% 15 Sep 2026	1,613,000		1,601,238
	CARMAX AUTO OWNER TRUST	0.56% 15 Sep 2026	939,000		925,814
	CARVANA AUTO RECEIVABLES TRUST	0.7% 10 Nov 2026	939,000		926,924
	CARVANA AUTO RECEIVABLES TRUST	1.03% 10 Jun 2027	813,000		795,967
	CENOVUS ENERGY INC	5.375% 15 Jul 2025	3,818,000		4,213,256
	CENOVUS ENERGY INC	5.4% 15 Jun 2047	940,000		1,170,236
	CENTENE CORP	2.45% 15 Jul 2028	2,253,000		2,219,205
	CHARTER COMM OPT LLC/CAP	2.8% 01 Apr 2031	237,000		234,510
	CHARTER COMM OPT LLC/CAP	3.85% 01 Apr 2061	987,000		930,750
	CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	2,030,000		2,235,250
	CHARTER COMM OPT LLC/CAP	5.05% 30 Mar 2029	1,444,000		1,653,097
	CITIGROUP COMMERCIAL MORTGAGE	1% 10 Dec 2049	460,000		496,905
	CITIGROUP COMMERCIAL MORTGAGE	3.102% 15 Dec 2072	1,274,000		1,355,513
	CITIGROUP COMMERCIAL MORTGAGE	3.154% 15 Nov 2049	2,760,000		2,909,507
	CITIGROUP INC	1% 03 Jun 2031	1,261,000		1,271,906
	CITIGROUP INC	1% 10 Jan 2028	370,000		401,143
	CITIGROUP INC	1% 24 Jan 2023	864,000		865,093
	CITIGROUP INC	4.45% 29 Sep 2027	836,000		932,157
	CK HUTCHISON INTNTL 21	3.125% 15 Apr 2041	695,000		716,434
	COLBUN SA	3.15% 19 Jan 2032	1,302,000		1,288,329
	COMCAST CORP	2.887% 01 Nov 2051	2,114,000		2,046,322
	COMCAST CORP	2.937% 01 Nov 2056	541,000		515,321
	COMM MORTGAGE TRUST	3.774% 10 Oct 2048	3,870,000		4,149,236
	CON EDISON CO OF NY INC	3.2% 01 Dec 2051	1,121,000		1,123,333
	CONSOLIDATED EDISON INC	0.65% 01 Dec 2023	890,000		882,716

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	CONTINENTAL RESOURCES	4.375% 15 Jan 2028	2,272,000	2,456,146
	CONTINENTAL RESOURCES	4.5% 15 Apr 2023	907,000	934,636
	CONTINENTAL RESOURCES	4.9% 01 Jun 2044	506,000	560,775
	CREDIT ACCEPTANCE AUTO			
	LOAN TR	1.26% 15 Oct 2030	680,000	674,563
	CREDIT AGRICOLE SA	1% 26 Jan 2027	3,737,000	3,636,323
	CSAIL COMMERCIAL			
	MORTGAGE TRUS	3.329% 15 Jun 2052	200,000	213,937
	CVS HEALTH CORP	4.78% 25 Mar 2038	1,870,000	2,276,255
	DAIMLER TRUCKS FINAN NA	2% 14 Dec 2026	583,000	585,487
	DAIMLER TRUCKS FINAN NA	2.375% 14 Dec 2028	1,193,000	1,198,672
	DANAHER CORP	2.8% 10 Dec 2051	988,000	974,272
	DELL INT LLC / EMC CORP	3.375% 15 Dec 2041	897,000	886,811
	DELL INT LLC / EMC CORP	3.45% 15 Dec 2051	610,000	585,664
	DELL INT LLC / EMC CORP	8.35% 15 Jul 2046	124,000	206,151
	DEUTSCHE BANK NY	0.898% 28 May 2024	581,000	575,925
	DEUTSCHE BANK NY	0.962% 08 Nov 2023	1,675,000	1,672,018
	DISCOVER CARD EXECUTION			
	NOTE T	0.58% 15 Sep 2026	1,042,000	1,025,645
	DISCOVER CARD EXECUTION			
	NOTE T	1.03% 15 Sep 2028	1,251,000	1,232,480
	DNB BANK ASA	1% 30 Sep 2025	2,756,000	2,720,565
	DOMINION ENERGY INC	2.45% 15 Jan 2023	892,000	906,771
	DOMINION ENERGY INC	3.3% 15 Apr 2041	1,069,000	1,110,345
	DPL INC	4.125% 01 Jul 2025	4,461,000	4,663,485
	DRIVE AUTO RECEIVABLES			
	TRUST	0.79% 15 Oct 2025	2,308,000	2,302,738
	DT AUTO OWNER TRUST	0.56% 15 Sep 2025	2,245,261	2,243,077
	DTE ENERGY CO	1.05% 01 Jun 2025	1,270,000	1,244,299
	DTE ENERGY CO	2.529% 01 Oct 2024	957,000	984,977
	DUKE ENERGY CAROLINAS	3.7% 01 Dec 2047	275,000	305,793
	DUKE ENERGY CORP	3.95% 15 Aug 2047	441,000	486,836
	DUKE ENERGY FLORIDA LLC	3% 15 Dec 2051	211,000	212,640
	DUKE ENERGY FLORIDA LLC	4.2% 15 Jul 2048	1,075,000	1,289,803
	EDISON INTERNATIONAL	3.125% 15 Nov 2022	391,000	397,104
	EDISON INTERNATIONAL	5.75% 15 Jun 2027	3,296,000	3,757,955
	EMERSON ELECTRIC CO	2% 21 Dec 2028	2,783,000	2,782,672
	EMERSON ELECTRIC CO	2.8% 21 Dec 2051	919,000	900,168
	ENERGY TRANSFER LP	6.25% 15 Apr 2049	1,484,000	1,938,492
	ENTERPRISE PRODUCTS OPER	3.3% 15 Feb 2053	1,221,000	1,214,394
	EQUITABLE FINANCIAL LIFE	1.7% 12 Nov 2026	1,180,000	1,163,990
	EXETER AUTOMOBILE			
	RECEIVABLES	0.68% 15 Jul 2025	4,619,000	4,609,905
	EXETER AUTOMOBILE			
	RECEIVABLES	1.05% 15 May 2026	2,677,000	2,670,905
	EXTRA SPACE STORAGE LP	2.35% 15 Mar 2032	1,816,000	1,765,309
	EXXON MOBIL CORPORATION	3.452% 15 Apr 2051	1,391,000	1,506,826
	FANNIE MAE	4% 25 Apr 2041	349,557	362,222
	FED HM LN PC POOL QA7075	3% 01 Feb 2050	1,279,198	1,335,904
	FED HM LN PC POOL QC8493	2.5% 01 Oct 2051	3,371,011	3,454,919
	FED HM LN PC POOL RA6333	2% 01 Nov 2051	2,752,301	2,746,362
	FED HM LN PC POOL SD0651	3% 01 Sep 2050	2,811,594	2,930,783
	FED HM LN PC POOL SD7501	4% 01 Jul 2049	2,881,274	3,139,051
	FED HM LN PC POOL SD7523	2.5% 01 Aug 2050	8,024,949	8,263,632

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	FED HM LN PC POOL ZS4577	3.5% 01 Aug 2044	1,733,602		1,855,446
	FED HM LN PC POOL ZS8673	3% 01 Oct 2032	540,180		567,704
	FHLMC MULTIFAMILY STRUCTURED P	3.505% 25 Mar 2029	1,010,000		1,135,576
	FIRSTENERGY CORP	4.75% 15 Mar 2023	1,969,000		2,047,760
	FIRSTENERGY TRANSMISSION	2.866% 15 Sep 2028	779,000		780,429
	FIRSTENERGY TRANSMISSION	4.35% 15 Jan 2025	1,631,000		1,734,016
	FIRSTENERGY TRANSMISSION	4.55% 01 Apr 2049	702,000		801,379
	FIRSTENERGY TRANSMISSION	5.45% 15 Jul 2044	395,000		498,468
	FLORIDA POWER + LIGHT CO	2.875% 04 Dec 2051	2,422,000		2,456,271
	FNMA POOL BF0278	3.5% 01 May 2042	3,368,856		3,616,302
	FNMA POOL BM1761	1% 01 Aug 2044	683,534		750,368
	FNMA POOL BM4748	1% 01 Mar 2046	467,782		505,040
	FNMA POOL BM6785	1% 01 Aug 2043	1,193,743		1,282,402
	FNMA POOL BT1335	2.5% 01 Jul 2051	3,415,798		3,491,027
	FNMA POOL CA7144	2.5% 01 Sep 2035	3,370,590		3,495,420
	FNMA POOL CA7497	2.5% 01 Oct 2035	3,403,497		3,531,411
	FNMA POOL CB1620	2% 01 Sep 2051	4,464,081		4,454,450
	FNMA POOL CB1782	2% 01 Oct 2051	5,257,654		5,246,310
	FNMA POOL FM1336	1% 01 Jun 2031	359,147		382,862
	FNMA POOL FM2743	1% 01 Feb 2034	497,115		520,699
	FNMA POOL FM3884	1% 01 Jul 2050	3,109,770		3,278,213
	FNMA POOL FM4719	1% 01 Nov 2050	1,858,627		1,953,643
	FNMA POOL FM6471	1% 01 Feb 2051	2,331,596		2,333,792
	FNMA POOL FM7411	1% 01 May 2051	2,335,527		2,337,726
	FNMA POOL FM9089	1% 01 Feb 2047	3,067,565		3,232,955
	FNMA TBA 15 YR 2	2% 18 Jan 2037	12,690,000		12,993,621
	FNMA TBA 30 YR 2	2% 25 Jul 2051	46,775,000		46,630,881
	FNMA TBA 30 YR 2.5	2.5% 25 Jul 2051	38,010,000		38,779,292
	FNMA TBA 30 YR 3	3% 13 Jan 2052	29,745,000		30,814,727
	FNMA TBA 30 YR 3.5	3.5% 25 Feb 2049	18,070,000		19,022,728
	FNMA TBA 30 YR 4	4% 14 Jan 2052	11,025,000		11,726,953
	FNMA TBA 30 YR 4.5	4.5% 14 Jan 2052	7,520,000		8,055,646
	FORD CREDIT AUTO OWNER TRUST	1.04% 15 Aug 2024	822,759		825,679
	FORD CREDIT AUTO OWNER TRUST/F	1.53% 15 May 2034	3,310,000		3,286,003
	FORD FOUNDATION/THE	2.815% 01 Jun 2070	825,000		850,495
	GE CAPITAL INTL FUNDING	4.418% 15 Nov 2035	1,773,000		2,115,828
	GENERAL MOTORS CO	5.95% 01 Apr 2049	872,000		1,193,576
	GENERAL MOTORS FINL CO	2.4% 15 Oct 2028	2,619,000		2,611,702
	GENERAL MOTORS FINL CO	4% 15 Jan 2025	788,000		837,103
	GM FINANCIAL CONSUMER AUTOMOBIL	1.49% 16 Dec 2024	324,131		326,027
	GM FINANCIAL REVOLVING RECEIVA	1.17% 12 Jun 2034	699,000		687,487
	GM FINANCIAL SECURITIZED TERM	1.84% 16 Sep 2024	2,413,672		2,433,591
	GNMA II POOL MA3174	4% 20 Oct 2045	622,425		661,255
	GNMA II POOL MA3311	4% 20 Dec 2045	1,130,987		1,223,914
	GNMA II POOL MA3377	4% 20 Jan 2046	87,649		94,533
	GNMA II POOL MA3521	3.5% 20 Mar 2046	2,438,057		2,579,555
	GNMA II POOL MA3597	3.5% 20 Apr 2046	584,815		617,884

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	GNMA II POOL MA3663	3.5% 20 May 2046	913,199		961,382
	GNMA II POOL MA4005	4% 20 Oct 2046	416,235		447,734
	GNMA II POOL MA4069	3.5% 20 Nov 2046	70,004		73,630
	GNMA II POOL MA4196	3.5% 20 Jan 2047	805,607		847,638
	GNMA II POOL MA4262	3.5% 20 Feb 2047	1,173,411		1,233,566
	GNMA II POOL MA4321	3.5% 20 Mar 2047	1,171,416		1,231,053
	GNMA II POOL MA4382	3.5% 20 Apr 2047	432,647		454,506
	GNMA II POOL MA4451	3.5% 20 May 2047	1,239,017		1,301,578
	GNMA II POOL MA4511	4% 20 Jun 2047	1,726,806		1,837,895
	GNMA II POOL MA4587	4% 20 Jul 2047	565,052		602,195
	GNMA II POOL MA4652	3.5% 20 Aug 2047	190,303		199,843
	GNMA II POOL MA4837	3.5% 20 Nov 2047	477,855		502,484
	GNMA II POOL MA4900	3.5% 20 Dec 2047	24,005		25,207
	GNMA II POOL MA4963	4% 20 Jan 2048	345,475		368,167
	GNMA II TBA 30 YR 2.5	2.5% 21 Jan 2052	5,165,000		5,289,277
	GNMA II TBA 30 YR 3	3% 20 Jul 2049	12,450,000		12,881,426
	GOLDMAN SACHS GROUP INC	1% 21 Oct 2032	3,307,000		3,327,691
	GOLDMAN SACHS GROUP INC	1% 23 Apr 2039	1,587,000		1,895,748
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	177,353,403		177,353,403
	GS MORTGAGE SECURITIES TRUST	2.91% 13 Feb 2053	200,000		210,224
	HEALTHPEAK PROPERTIES	1.35% 01 Feb 2027	270,000		262,744
	HONDA AUTO RECEIVABLES OWNER T	0.88% 21 Jan 2026	3,076,000		3,068,514
	HSBC HOLDINGS PLC	1% 11 Mar 2025	2,320,000		2,434,543
	HSBC HOLDINGS PLC	1% 17 Aug 2029	1,476,000		1,447,397
	HSBC HOLDINGS PLC	1% 22 Nov 2027	2,789,000		2,794,809
	HYUNDAI AUTO RECEIVABLES TRUST	0.74% 15 May 2026	2,895,000		2,875,076
	HYUNDAI AUTO RECEIVABLES TRUST	1.03% 15 Dec 2027	2,425,000		2,404,545
	HYUNDAI CAPITAL AMERICA	1.15% 10 Nov 2022	333,000		333,840
	HYUNDAI CAPITAL AMERICA	1.5% 15 Jun 2026	2,473,000		2,403,921
	ILLINOIS ST	5.1% 01 Jun 2033	2,430,000		2,808,799
	INDONESIA ASAHAN ALUMINI	4.75% 15 May 2025	2,024,000		2,152,200
	INDONESIA ASAHAN ALUMINI	6.757% 15 Nov 2048	164,000		209,920
	INTEL CORP	3.05% 12 Aug 2051	446,000		456,209
	ISRAEL ELECTRIC CORP LTD	4.25% 14 Aug 2028	787,000		864,047
	ISRAEL ELECTRIC CORP LTD	6.875% 21 Jun 2023	1,219,000		1,315,301
	ITC HOLDINGS CORP	2.7% 15 Nov 2022	2,763,000		2,805,891
*	JPMORGAN CHASE + CO	1% 01 Jun 2029	3,651,000		3,620,534
*	JPMORGAN CHASE + CO	1% 22 Apr 2051	508,000		524,850
	KKR GROUP FIN CO X LLC	3.25% 15 Dec 2051	800,000		797,224
	LOWE S COS INC	2.8% 15 Sep 2041	198,000		193,185
	LXP INDUSTRIAL TRUST	2.375% 01 Oct 2031	1,961,000		1,880,966
	MARATHON PETROLEUM CORP	4.7% 01 May 2025	2,727,000		2,974,944
	MARATHON PETROLEUM CORP	5.125% 15 Dec 2026	1,759,000		2,001,836
	MERCK + CO INC	1.7% 10 Jun 2027	675,000		679,041
	MERCK + CO INC	2.75% 10 Dec 2051	1,565,000		1,548,560
*	METLIFE INC	6.4% 15 Dec 2066	1,159,000		1,425,820
	MICROCHIP TECHNOLOGY INC	0.972% 15 Feb 2024	1,067,000		1,057,615
	MICRON TECHNOLOGY INC	3.366% 01 Nov 2041	606,000		622,283
	MICRON TECHNOLOGY INC	3.477% 01 Nov 2051	580,000		593,763

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	MICROSOFT CORP	2.525% 01 Jun 2050	2,845,000		2,774,409
	MITSUBISHI UFJ FIN GRP	1% 15 Sep 2024	1,075,000		1,069,677
	MORGAN STANLEY	1% 20 Jul 2027	3,185,000		3,134,802
	MORGAN STANLEY	1% 20 Oct 2032	1,780,000		1,778,107
	MORGAN STANLEY BAML TRUST	3.732% 15 May 2048	250,000		266,580
	MORGAN STANLEY CAPITAL I TRUST	2.728% 15 May 2054	275,000		285,163
	MORGAN STANLEY CAPITAL I TRUST	4.31% 15 Dec 2051	100,000		113,745
	NBN CO LTD	1.625% 08 Jan 2027	1,285,000		1,260,762
	NETFLIX INC	3.625% 15 Jun 2025	1,443,000		1,520,633
	NETFLIX INC	4.875% 15 Apr 2028	2,044,000		2,330,160
	NEW YORK ST DORM AUTH ST PERSO	2.202% 15 Mar 2034	1,200,000		1,183,693
	NEWELL BRANDS INC	5.75% 01 Apr 2046	448,000		574,802
	NEXTERA ENERGY CAPITAL	0.65% 01 Mar 2023	1,900,000		1,896,155
	NISSAN AUTO RECEIVABLES OWNER	1.38% 16 Dec 2024	1,129,121		1,134,948
	NVIDIA CORP	2% 15 Jun 2031	2,728,000		2,713,696
	NXP BV/NXP FDG/NXP USA	2.7% 01 May 2025	504,000		520,671
	NXP BV/NXP FDG/NXP USA	3.25% 11 May 2041	1,709,000		1,766,362
	ONEOK INC	2.75% 01 Sep 2024	1,744,000		1,792,145
	ORACLE CORP	2.95% 01 Apr 2030	453,000		458,149
	ORACLE CORP	3.6% 01 Apr 2050	678,000		663,856
	OVINTIV EXPLORATION INC	5.375% 01 Jan 2026	2,082,000		2,307,933
	PACIFIC GAS + ELECTRIC	1.75% 16 Jun 2022	477,000		477,002
	PACIFIC GAS + ELECTRIC	3.75% 15 Feb 2024	197,000		204,266
	PACIFIC GAS + ELECTRIC	4% 01 Dec 2046	615,000		596,822
	PACIFIC GAS + ELECTRIC	4.25% 01 Aug 2023	861,000		891,252
	PACIFIC GAS + ELECTRIC	4.5% 01 Jul 2040	405,000		421,768
	PECO ENERGY CO	2.85% 15 Sep 2051	779,000		771,401
	PERUSAHAAN LISTRIK NEGAR	4.125% 15 May 2027	875,000		933,660
	PLAINS ALL AMER PIPELINE	4.65% 15 Oct 2025	489,000		533,348
	PLAINS ALL AMER PIPELINE	4.7% 15 Jun 2044	814,000		865,612
	PRESTIGE AUTO RECEIVABLES TRUS	0.55% 16 Sep 2024	6,130,000		6,122,895
	PROSUS NV	3.061% 13 Jul 2031	1,309,000		1,275,985
	PUBLIC SERVICE ENTERPRIS	2.45% 15 Nov 2031	1,105,000		1,091,898
	PUBLIC STORAGE	1.95% 09 Nov 2028	464,000		462,373
	QATAR ENERGY	1.375% 12 Sep 2026	1,386,000		1,358,474
	RAYTHEON TECH CORP	1.9% 01 Sep 2031	1,996,000		1,925,858
	RAYTHEON TECH CORP	2.82% 01 Sep 2051	1,081,000		1,043,732
	REPUBLIC OF CHILE	3.1% 07 May 2041	1,203,000		1,177,136
	REPUBLIC OF COLOMBIA	3% 30 Jan 2030	1,126,000		1,029,164
	REPUBLIC OF PERU	3% 15 Jan 2034	631,000		628,476
	ROCHE HOLDINGS INC	1.93% 13 Dec 2028	1,373,000		1,381,330
	ROCHE HOLDINGS INC	2.607% 13 Dec 2051	1,519,000		1,491,664
	ROYAL BANK OF CANADA	2.3% 03 Nov 2031	3,303,000		3,318,383
	SALESFORCE INC	2.7% 15 Jul 2041	647,000		646,173
	SALESFORCE INC	2.9% 15 Jul 2051	722,000		734,786
	SAN DIEGO G + E	3.75% 01 Jun 2047	1,004,000		1,112,809
	SAN DIEGO G + E	4.15% 15 May 2048	154,000		183,172

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	SAUDI INTERNATIONAL BOND	3.25% 17 Nov 2051	375,000		369,198
	SEMPRA ENERGY	6% 15 Oct 2039	176,000		242,914
	SIMON PROPERTY GROUP LP	2.25% 15 Jan 2032	1,425,000		1,386,502
	SLG OFFICE TRUST	2.585% 15 Jul 2041	400,000		409,312
	SOCIEDAD QUIMICA Y MINER	3.5% 10 Sep 2051	326,000		315,816
	SOCIETE GENERALE	2.625% 22 Jan 2025	2,826,000		2,897,208
	SOUTHERN POWER CO	4.95% 15 Dec 2046	842,000		1,023,218
	STANDARD CHARTERED PLC	1% 23 Mar 2025	466,000		461,853
	STANDARD CHARTERED PLC	1% 23 Nov 2025	2,092,000		2,089,425
	STATE OF QATAR	4.4% 16 Apr 2050	686,000		852,212
	SYSCO CORPORATION	3.15% 14 Dec 2051	668,000		657,498
	T MOBILE USA INC	3.5% 15 Apr 2025	801,000		848,639
	TEMASEK FINANCIAL I LTD	2.375% 02 Aug 2041	287,000		280,365
	TIME WARNER CABLE LLC	7.3% 01 Jul 2038	407,000		576,032
	TOYOTA AUTO RECEIVABLES OWNER	1.02% 15 Mar 2027	2,347,000		2,323,800
	UNITED MEXICAN STATES	4.28% 14 Aug 2041	1,985,000		2,056,956
	US DOLLAR		409,812		409,812
	US TREASURY N/B	0.125% 31 Aug 2023	50,840,000		50,393,164
	US TREASURY N/B	0.25% 30 Sep 2023	13,681,000		13,584,805
	US TREASURY N/B	0.375% 31 Oct 2023	31,326,000		31,141,225
	US TREASURY N/B	0.5% 30 Nov 2023	31,815,000		31,693,208
	US TREASURY N/B	0.625% 31 Jul 2026	37,900,000		36,853,309
	US TREASURY N/B	0.75% 31 Aug 2026	29,021,000		28,371,428
	US TREASURY N/B	0.875% 30 Jun 2026	17,776,000		17,494,084
	US TREASURY N/B	0.875% 30 Sep 2026	9,357,000		9,189,963
	US TREASURY N/B	1% 15 Dec 2024	10,579,000		10,590,571
	US TREASURY N/B	1.125% 31 Oct 2026	13,303,000		13,214,660
	US TREASURY N/B	1.25% 15 Aug 2031	11,063,000		10,815,811
	US TREASURY N/B	1.25% 30 Nov 2026	27,296,000		27,278,940
	US TREASURY N/B	1.25% 31 Dec 2026	17,774,000		17,754,560
	US TREASURY N/B	1.375% 15 Nov 2031	12,847,000		12,684,405
	US TREASURY N/B	1.375% 31 Oct 2028	5,811,000		5,787,393
	US TREASURY N/B	1.5% 30 Nov 2028	6,596,000		6,621,766
	US TREASURY N/B	1.75% 15 Aug 2041	30,890,000		29,948,820
	US TREASURY N/B	1.875% 15 Feb 2051	6,897,000		6,823,719
	US TREASURY N/B	2% 15 Aug 2051	19,205,000		19,577,097
	US TREASURY N/B	2% 15 Nov 2041	1,625,000		1,643,535
	US TREASURY N/B	2.25% 15 May 2041	7,000,000		7,352,188
	US TREASURY N/B	2.375% 15 May 2051	22,097,000		24,406,827
	VALE OVERSEAS LIMITED	6.25% 10 Aug 2026	1,137,000		1,316,089
	VALERO ENERGY CORP	2.8% 01 Dec 2031	1,982,000		1,975,816
	VALERO ENERGY CORP	3.65% 01 Dec 2051	478,000		474,933
	VERIZON COMMUNICATIONS	2.355% 15 Mar 2032	3,013,000		2,968,763
	VERIZON COMMUNICATIONS	4.272% 15 Jan 2036	1,707,000		2,002,285
	VISA INC	4.3% 14 Dec 2045	1,032,000		1,298,632
	WELLS FARGO + COMPANY	1% 22 May 2028	2,238,000		2,405,903
	WELLS FARGO + COMPANY	4.9% 17 Nov 2045	856,000		1,076,456
	WELLS FARGO COMMERCIAL MORTGAG	2.658% 15 Nov 2054	2,604,000		2,685,290
	WELLS FARGO COMMERCIAL MORTGAG	3.695% 15 Nov 2048	100,000		106,996
	WESTERN DIGITAL CORP	2.85% 01 Feb 2029	897,000		905,638

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		Shares/ <u>Par Value</u>		
	WESTERN DIGITAL CORP	3.1% 01 Feb 2032	838,000	844,117
	WF RBS COMMERCIAL			
	MORTGAGE TRU	3.631% 15 Nov 2047	315,000	331,531
	WORLD OMNI AUTO			
	RECEIVABLES TR	2.59% 15 Jul 2024	1,569,530	1,579,622
	WORLD OMNI SELECT AUTO			
	TRUST	0.29% 18 Feb 2025	686,000	684,098
		Total: EXHIBIT G - Total Bond Market Fund		\$1,220,822,919

EXHIBIT H - Total Bond Market Fund
(Managed by Western Asset Management Company)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2021

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			<u>Shares/ Par Value</u>	
	321 HENDERSON RECEIVABLES LLC	3.99% 16 Aug 2060	806,379	\$ 903,565
	3M COMPANY	3.7% 15 Apr 2050	210,000	246,140
	90DAY EUR FUTR DEC22	XCME 20221219	55,500,000	8,325
	90DAY EUR FUTR DEC23	XCME 20231218	146,750,000	190,775
	90DAY EUR FUTR JUN23	XCME 20230619	24,500,000	29,400
	90DAY EUR FUTR MAR22	XCME 20220314	(50,250,000)	2,513
	ABBOTT LABORATORIES	4.75% 30 Nov 2036	60,000	76,567
	ABBOTT LABORATORIES	4.9% 30 Nov 2046	240,000	328,128
	ABBVIE INC	2.95% 21 Nov 2026	1,120,000	1,180,332
	ABBVIE INC	3.2% 21 Nov 2029	1,000,000	1,069,192
	ABBVIE INC	4.25% 21 Nov 2049	420,000	504,912
	ABU DHABI GOVT INT L	3.125% 30 Sep 2049	1,200,000	1,224,509
	AERCAP IRELAND CAP/GLOBA	2.45% 29 Oct 2026	600,000	604,920
	AERCAP IRELAND CAP/GLOBA	3.3% 30 Jan 2032	580,000	590,888
	ALPHABET INC	2.05% 15 Aug 2050	420,000	374,822
	ALTRIA GROUP INC	2.45% 04 Feb 2032	530,000	503,191
	ALTRIA GROUP INC	3.4% 04 Feb 2041	590,000	544,237
	ALTRIA GROUP INC	4.4% 14 Feb 2026	120,000	132,181
	ALTRIA GROUP INC	5.95% 14 Feb 2049	120,000	149,752
	AMAZON.COM INC	1.2% 03 Jun 2027	530,000	522,805
	AMAZON.COM INC	2.1% 12 May 2031	530,000	537,213
	AMAZON.COM INC	2.5% 03 Jun 2050	770,000	733,146
	AMAZON.COM INC	3.875% 22 Aug 2037	500,000	587,667
	AMERICA MOVIL SAB DE CV	2.875% 07 May 2030	480,000	497,884
	AMERICAN INTL GROUP	3.4% 30 Jun 2030	240,000	259,527
	ANGLO AMERICAN CAPITAL	4% 11 Sep 2027	230,000	247,286
	ANHEUSER BUSCH INBEV WOR	3.5% 01 Jun 2030	1,000,000	1,096,051
	ANHEUSER BUSCH INBEV WOR	4.35% 01 Jun 2040	650,000	763,957
	ANHEUSER BUSCH INBEV WOR	4.5% 01 Jun 2050	300,000	369,845
	ANTHEM INC	3.65% 01 Dec 2027	300,000	329,118
	APACHE CORP	5.1% 01 Sep 2040	1,110,000	1,254,300
	APPLE INC	1.65% 11 May 2030	890,000	866,135
	AT+T INC	1.65% 01 Feb 2028	1,010,000	988,614
	AT+T INC	3.1% 01 Feb 2043	240,000	233,314
	AT+T INC	3.5% 15 Sep 2053	240,000	242,135
	AT+T INC	3.55% 15 Sep 2055	720,000	722,613
	AT+T INC	5.55% 15 Aug 2041	60,000	78,665
	AVERY POINT CLO LTD	1% 05 Aug 2027	424,448	424,456
	AVIS BUDGET RENTAL CAR FUNDING	1.66% 20 Feb 2028	1,200,000	1,189,818
	BALBOA BAY LOAN FUNDING LTD	1% 20 Jan 2032	1,750,000	1,749,998
	BANCO SANTANDER SA	2.749% 03 Dec 2030	600,000	587,137
	BANK	2.521% 15 Dec 2064	1,000,000	1,027,882
	BANK OF AMERICA CORP	1% 20 Dec 2023	480,000	489,921
	BANK OF AMERICA CORP	1% 20 Oct 2032	3,450,000	3,466,574

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			Shares/ Par Value	
	BANK OF AMERICA CORP	1% 24 Oct 2026	2,040,000	1,999,286
	BANK OF AMERICA CORP	1% 24 Oct 2051	750,000	736,347
	BANK OF MONTREAL	1.85% 01 May 2025	390,000	395,759
	BANK OF NOVA SCOTIA	1.3% 11 Jun 2025	200,000	198,840
	BARCLAYS PLC	1% 20 Jun 2030	860,000	975,526
	BARRICK NA FINANCE LLC	5.7% 30 May 2041	240,000	326,170
	BAT CAPITAL CORP	3.734% 25 Sep 2040	890,000	854,879
	BECTON DICKINSON AND CO	3.363% 06 Jun 2024	80,000	83,756
	BENCHMARK MORTGAGE TRUST	2.669% 15 Dec 2054	990,000	1,026,297
	BERKSHIRE HATHAWAY FIN	4.25% 15 Jan 2049	240,000	294,693
	BHP BILLITON FIN USA LTD	5% 30 Sep 2043	110,000	145,467
	BNP PARIBAS	1% 09 Jun 2026	1,710,000	1,725,906
	BNP PARIBAS	1% 19 Apr 2032	290,000	294,036
	BOEING CO	3.1% 01 May 2026	940,000	979,453
	BOEING CO	5.15% 01 May 2030	710,000	827,222
	BOEING CO	5.705% 01 May 2040	470,000	603,671
	BOEING CO	5.805% 01 May 2050	660,000	893,723
	BOEING CO	5.93% 01 May 2060	120,000	166,522
	BP CAP MARKETS AMERICA	3% 24 Feb 2050	710,000	698,937
	BP CAP MARKETS AMERICA	3.633% 06 Apr 2030	530,000	584,765
	BRISTOL MYERS SQUIBB CO	3.4% 26 Jul 2029	830,000	908,853
	BRISTOL MYERS SQUIBB CO	4.25% 26 Oct 2049	240,000	296,584
	BROADCOM INC	3.137% 15 Nov 2035	750,000	754,469
	BX TRUST	1% 15 May 2038	990,000	985,679
	CAMERON LNG LLC	3.302% 15 Jan 2035	470,000	490,586
	CANADIAN IMPERIAL BANK	0.5% 14 Dec 2023	240,000	237,037
	CANADIAN PACIFIC RAILWAY	3.1% 02 Dec 2051	240,000	246,797
	CCO HLDGS LLC/CAP CORP	4.5% 01 Jun 2033	880,000	897,802
	CHARTER COMM OPT LLC/CAP	2.8% 01 Apr 2031	530,000	524,431
	CHARTER COMM OPT LLC/CAP	3.5% 01 Mar 2042	60,000	58,193
	CHARTER COMM OPT LLC/CAP	4.2% 15 Mar 2028	410,000	449,008
	CHARTER COMM OPT LLC/CAP	4.8% 01 Mar 2050	710,000	794,940
	CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	410,000	451,454
	CHARTER COMM OPT LLC/CAP	5.375% 01 Apr 2038	300,000	357,998
	CHENIERE ENERGY PARTNERS	3.25% 31 Jan 2032	360,000	363,600
	CHEVRON CORP	1.554% 11 May 2025	250,000	252,119
	CHEVRON USA INC	2.343% 12 Aug 2050	420,000	387,470
	CIFC FUNDING LTD	1% 17 Jan 2035	900,000	900,000
	CIGNA CORP	2.375% 15 Mar 2031	530,000	532,724
	CIGNA CORP	3.4% 15 Mar 2050	300,000	311,384
	CIGNA CORP	4.8% 15 Aug 2038	300,000	369,000
	CITIGROUP INC	1% 03 Nov 2032	2,230,000	2,227,359
	CITIGROUP INC	1% 03 Nov 2042	250,000	247,532
	CITIGROUP INC	1% 09 Jun 2027	1,010,000	992,771
	CITIGROUP INC	1% 27 Oct 2028	470,000	504,160
	CITIGROUP INC	4.4% 10 Jun 2025	230,000	250,476
	CITIGROUP INC	4.45% 29 Sep 2027	770,000	858,565
	CITIGROUP INC	4.65% 30 Jul 2045	190,000	239,579
	COCA COLA CO/THE	2.5% 15 Mar 2051	540,000	518,166
	COMCAST CORP	2.8% 15 Jan 2051	540,000	520,237
	COMCAST CORP	3.75% 01 Apr 2040	300,000	335,858
	COMCAST CORP	4.25% 15 Oct 2030	1,300,000	1,500,292
	CONTINENTAL RESOURCES	2.268% 15 Nov 2026	120,000	119,100

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			Shares/ Par Value	
	CONTINENTAL RESOURCES	4.375% 15 Jan 2028	180,000	194,589
	CONTINENTAL RESOURCES	5.75% 15 Jan 2031	520,000	612,362
	COOPERATIEVE RABOBANK UA	4.375% 04 Aug 2025	1,130,000	1,224,121
	COSTCO WHOLESALE CORP	1.6% 20 Apr 2030	510,000	494,067
	COTERRA ENERGY INC	3.9% 15 May 2027	180,000	193,432
	COTERRA ENERGY INC	4.375% 15 Mar 2029	470,000	525,170
	CREDIT AGRICOLE LONDON	1% 16 Jun 2026	250,000	250,480
	CREDIT SUISSE GROUP AG	1% 05 Jun 2026	500,000	502,795
	CREDIT SUISSE GROUP AG	1% 14 May 2032	1,220,000	1,241,413
	CREDIT SUISSE MORTGAGE TRUST	1% 25 Jul 2049	908,074	915,621
	CREDIT SUISSE MORTGAGE TRUST	1% 25 Oct 2066	1,000,000	997,377
	CURRENCY CONTRACT	BRL/USD	-	6,990
	CURRENCY CONTRACT	MXN/USD	-	12,070
	CURRENCY CONTRACT	RUB/USD	-	(30,828)
	CVS HEALTH CORP	1.75% 21 Aug 2030	1,600,000	1,524,719
	CVS HEALTH CORP	2.125% 15 Sep 2031	120,000	117,512
	CVS HEALTH CORP	4.125% 01 Apr 2040	590,000	677,374
	CVS HEALTH CORP	4.25% 01 Apr 2050	240,000	290,068
	DANSKE BANK A/S	1% 20 Dec 2025	240,000	249,354
	DANSKE BANK A/S	5.375% 12 Jan 2024	230,000	247,585
	DEERE + COMPANY	3.75% 15 Apr 2050	300,000	354,335
	DELTA AIR LINES INC	7.375% 15 Jan 2026	710,000	835,881
	DELTA AIR LINES/SKYMILES	4.75% 20 Oct 2028	290,000	316,675
	DEVON ENERGY CORPORATION	5% 15 Jun 2045	360,000	435,140
	DEVON ENERGY CORPORATION	5.6% 15 Jul 2041	530,000	664,790
	DEVON ENERGY CORPORATION	5.85% 15 Dec 2025	410,000	468,786
	DIAMONDBACK ENERGY INC	3.125% 24 Mar 2031	240,000	247,356
	DISH DBS CORP	5.25% 01 Dec 2026	540,000	548,524
	DUKE ENERGY OHIO INC	2.125% 01 Jun 2030	300,000	295,134
	EATON CORP	4.15% 02 Nov 2042	120,000	140,275
	ECOPETROL SA	4.625% 02 Nov 2031	760,000	738,872
	ENERGY TRANSFER LP	3.75% 15 May 2030	940,000	996,076
	ENERGY TRANSFER LP	6.25% 15 Apr 2049	490,000	640,068
	ENTERPRISE PRODUCTS OPER	2.8% 31 Jan 2030	670,000	698,571
	ENTERPRISE PRODUCTS OPER	3.7% 31 Jan 2051	120,000	125,896
	ENTERPRISE PRODUCTS OPER	3.95% 31 Jan 2060	120,000	129,552
	ENTERPRISE PRODUCTS OPER	5.1% 15 Feb 2045	390,000	480,911
	EOG RESOURCES INC	4.375% 15 Apr 2030	130,000	150,224
	EOG RESOURCES INC	4.95% 15 Apr 2050	360,000	489,054
	EQT CORP	3.625% 15 May 2031	1,070,000	1,110,125
	EXELON CORP	5.625% 15 Jun 2035	240,000	305,164
	EXTENDED STAY AMERICA TRUST	1% 15 Jul 2038	746,118	747,101
	EXXON MOBIL CORPORATION	3.452% 15 Apr 2051	270,000	292,482
	EXXON MOBIL CORPORATION	3.482% 19 Mar 2030	810,000	886,916
	FANNIE MAE	2.5% 25 Jan 2052	2,000,000	266,016
	FED HM LN PC POOL 841075	1% 01 Jan 2049	1,326,846	1,371,312
	FED HM LN PC POOL G08753	4.5% 01 Feb 2047	216,702	234,553
	FED HM LN PC POOL QD2419	3% 01 Dec 2051	2,997,212	3,135,401

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	FED HM LN PC POOL ZM2669	4.5% 01 Feb 2047	2,012,752	2,176,331
	FED REPUBLIC OF BRAZIL	5.625% 07 Jan 2041	1,200,000	1,223,748
	FHLMC MULTIFAMILY			
	STRUCTURED P	1% 25 Dec 2030	5,993,131	356,727
	FNMA POOL BF0531	2.5% 01 May 2055	1,287,502	1,328,356
	FNMA POOL BM3929	1% 01 Jul 2032	643,740	686,163
	FNMA POOL BN1628	4.5% 01 Nov 2048	377,086	404,804
	FNMA POOL FM9264	1% 01 Oct 2041	1,289,822	1,313,789
	FNMA POOL FM9444	1% 01 Oct 2041	1,287,530	1,342,077
	FNMA POOL MA2773	3% 01 Oct 2036	590,610	621,417
	FNMA TBA 30 YR 2	2% 25 Jul 2051	11,200,000	11,165,492
	FNMA TBA 30 YR 2.5	2.5% 11 Feb 2051	200,000	203,540
	FNMA TBA 30 YR 2.5	2.5% 25 Jul 2051	11,100,000	11,324,655
	FNMA TBA 30 YR 3	3% 13 Jan 2052	5,400,000	5,594,202
	FNMA TBA 30 YR 3	3% 14 Feb 2052	100,000	103,444
	FNMA TBA 30 YR 3.5	3.5% 14 Feb 2052	300,000	315,372
	FNMA TBA 30 YR 3.5	3.5% 25 Feb 2049	6,000,000	6,316,346
	FNMA TBA 30 YR 4	4% 14 Jan 2052	4,700,000	4,999,245
	FORD MOTOR COMPANY	3.25% 12 Feb 2032	1,940,000	1,986,560
	FORTRESS CREDIT BSL			
	LIMITED	1% 20 Apr 2033	1,750,000	1,749,559
	FREEPORT MCMORAN INC	4.625% 01 Aug 2030	500,000	536,250
	GENERAL DYNAMICS CORP	4.25% 01 Apr 2050	240,000	306,055
	GENERAL MOTORS CO	6.25% 02 Oct 2043	240,000	328,426
	GENERAL MOTORS FINL CO	2.75% 20 Jun 2025	410,000	423,069
	GLENCORE FUNDING LLC	4% 27 Mar 2027	890,000	960,154
	GNMA II POOL MA4586	3.5% 20 Jul 2047	927,137	973,871
	GNMA II POOL MA6476	4% 20 Feb 2050	973,406	1,025,330
	GNMA II POOL MA7314	3.5% 20 Apr 2051	166,447	173,379
	GNMA II POOL MA7316	4.5% 20 Apr 2051	1,612,169	1,709,609
	GNMA II POOL MA7475	4% 20 Jul 2051	583,498	616,283
	GNMA II TBA 30 YR 3	3% 20 Jul 2049	2,200,000	2,276,236
	GNMA II TBA 30 YR 3.5	3.5% 21 Jan 2052	800,000	832,997
	GOLDMAN SACHS GROUP INC	1% 09 Dec 2026	1,790,000	1,744,280
	GOLDMAN SACHS GROUP INC	1% 21 Jul 2042	990,000	984,261
	GOLDMAN SACHS GROUP INC	1% 21 Oct 2032	1,480,000	1,489,260
	GOLDMAN SACHS GROUP INC	5.15% 22 May 2045	240,000	312,112
	GOVERNMENT NATIONAL			
	MORTGAGE A	2.5% 20 Sep 2051	1,979,941	256,264
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	34,803,634	34,803,634
	GS MORTGAGE SECURITIES			
	TRUST	1% 15 Nov 2036	1,040,000	1,036,816
	HCA INC	4.5% 15 Feb 2027	410,000	451,658
	HOME DEPOT INC	3.3% 15 Apr 2040	480,000	520,405
	HOME DEPOT INC	3.35% 15 Apr 2050	120,000	130,868
	HSBC HOLDINGS PLC	1% 04 Jun 2026	250,000	251,620
	HSBC HOLDINGS PLC	1% 22 Nov 2032	840,000	846,970
	HUMANA INC	4.8% 15 Mar 2047	240,000	304,042
	INTEL CORP	1.6% 12 Aug 2028	240,000	237,090
	INTEL CORP	4.75% 25 Mar 2050	240,000	319,604
	INTESA SANPAOLO SPA	3.375% 12 Jan 2023	240,000	245,218
	JOHNSON + JOHNSON	2.1% 01 Sep 2040	540,000	510,967
*	JPMORGAN CHASE + CO	1% 01 Jun 2024	500,000	503,796
*	JPMORGAN CHASE + CO	1% 08 Nov 2032	1,230,000	1,236,915

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			Shares/ Par Value	
*	JPMORGAN CHASE + CO	1% 22 Apr 2026	290,000	294,341
*	JPMORGAN CHASE + CO	1% 22 Apr 2027	1,000,000	988,214
*	JPMORGAN CHASE + CO	1% 22 Apr 2052	540,000	577,811
*	JPMORGAN CHASE + CO	4.25% 01 Oct 2027	1,240,000	1,390,976
	KINDER MORGAN INC	5.2% 01 Mar 2048	120,000	148,217
	KINDER MORGAN INC	5.55% 01 Jun 2045	300,000	379,297
	KRAFT HEINZ FOODS CO	5.2% 15 Jul 2045	1,060,000	1,347,761
	L3HARRIS TECH INC	5.054% 27 Apr 2045	190,000	249,042
	LAS VEGAS SANDS CORP	2.9% 25 Jun 2025	740,000	737,970
	LLOYDS BANKING GROUP PLC	4.375% 22 Mar 2028	220,000	246,805
	LOWE S COS INC	4.5% 15 Apr 2030	240,000	278,593
	MASTERCARD INC	3.85% 26 Mar 2050	240,000	288,435
	MCDONALD S CORP	3.6% 01 Jul 2030	590,000	651,985
	MCDONALD S CORP	4.2% 01 Apr 2050	300,000	363,092
	MEX BONOS DESARR FIX RT	7.75% 13 Nov 2042	48,130,000	2,282,253
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	9,500,000	464,207
	MICROSOFT CORP	2.4% 08 Aug 2026	950,000	994,152
	MICROSOFT CORP	2.921% 17 Mar 2052	230,000	244,195
	MIDAMERICAN ENERGY CO	3.65% 15 Apr 2029	240,000	264,468
	MILEAGE PLUS HLDINGS LLC	6.5% 20 Jun 2027	120,000	128,100
	MORGAN STANLEY	1% 10 Dec 2026	1,120,000	1,086,328
	MORGAN STANLEY	1% 20 Oct 2032	890,000	889,054
	MPLX LP	4.7% 15 Apr 2048	430,000	496,103
	MPLX LP	4.8% 15 Feb 2029	430,000	490,982
	NATWEST GROUP PLC	1% 25 Jun 2024	230,000	240,609
	NISSAN MOTOR CO	3.522% 17 Sep 2025	1,180,000	1,236,851
	NORTHROP GRUMMAN CORP	3.25% 15 Jan 2028	590,000	631,429
	NORTHROP GRUMMAN CORP	5.25% 01 May 2050	240,000	336,153
	NVIDIA CORP	3.5% 01 Apr 2040	1,010,000	1,135,045
	NVIDIA CORP	3.5% 01 Apr 2050	240,000	273,593
	OCCIDENTAL PETROLEUM COR	3.5% 15 Aug 2029	1,030,000	1,058,119
	OCCIDENTAL PETROLEUM COR	6.6% 15 Mar 2046	1,110,000	1,440,225
	OCTAGON INVESTMENT			
	PARTNERS 35	1% 20 Jan 2031	2,500,000	2,499,990
	ORACLE CORP	1.65% 25 Mar 2026	530,000	525,902
	ORACLE CORP	2.875% 25 Mar 2031	530,000	533,376
	PACIFIC GAS + ELECTRIC	2.1% 01 Aug 2027	530,000	511,685
	PAYPAL HOLDINGS INC	2.3% 01 Jun 2030	240,000	243,757
	PETROBRAS GLOBAL FINANCE	5.75% 01 Feb 2029	1,370,000	1,474,463
	PETROLEOS MEXICANOS	6.625% 15 Jun 2035	760,000	730,204
	PFIZER INC	2.7% 28 May 2050	530,000	533,192
	PHILIP MORRIS INTL INC	4.5% 20 Mar 2042	410,000	474,142
	PIEDMONT NATURAL GAS CO	3.35% 01 Jun 2050	240,000	246,058
	PIONEER NATURAL RESOURCE	2.15% 15 Jan 2031	300,000	289,447
	PROSUS NV	3.061% 13 Jul 2031	510,000	497,137
	QATAR ENERGY	3.125% 12 Jul 2041	500,000	505,308
	RAYTHEON TECH CORP	2.25% 01 Jul 2030	410,000	408,835
	RAYTHEON TECH CORP	3.125% 01 Jul 2050	240,000	245,104
	REPUBLIC OF COLOMBIA	4.125% 22 Feb 2042	850,000	709,750
	REPUBLIC OF INDONESIA	3.05% 12 Mar 2051	2,000,000	1,971,520
	REPUBLIC OF INDONESIA	3.5% 11 Jan 2028	1,000,000	1,078,619
	REPUBLIC OF NIGERIA	6.5% 28 Nov 2027	500,000	498,245
	REPUBLIC OF PANAMA	2.252% 29 Sep 2032	790,000	749,513
	REPUBLIC OF PERU	3.55% 10 Mar 2051	710,000	738,407

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	REPUBLIC SERVICES INC	2.5% 15 Aug 2024	120,000	123,488
	ROCHE HOLDINGS INC	2.607% 13 Dec 2051	250,000	245,501
	ROYAL BANK OF CANADA	1.15% 10 Jun 2025	410,000	406,457
	RRAM	1% 15 Jan 2030	1,600,000	1,598,398
	RUSSIAN FEDERATION	1% 31 Mar 2030	429,000	485,431
	SALESFORCE INC	1.5% 15 Jul 2028	180,000	177,798
	SHELL INTERNATIONAL FIN	2.75% 06 Apr 2030	590,000	616,257
	SHELL INTERNATIONAL FIN	3.25% 06 Apr 2050	420,000	446,852
	SLC STUDENT LOAN TRUST	1% 15 Mar 2055	1,158,000	1,119,138
	SLC STUDENT LOAN TRUST	1% 15 May 2029	401,848	397,353
	SLM STUDENT LOAN TRUST	1% 25 Oct 2034	166,892	167,736
	SOUTHERN NATURAL GAS	8% 01 Mar 2032	120,000	166,875
	SPRINT CAPITAL CORP	8.75% 15 Mar 2032	370,000	555,000
	STATE OF QATAR	4.4% 16 Apr 2050	1,000,000	1,242,292
	STRATUS CLO	1% 29 Dec 2029	2,500,000	2,500,000
	SUZANO AUSTRIA G	3.125% 15 Jan 2032	780,000	754,658
	SWS058420 CDS USD R F 1.00000	1% 20 Dec 2026	24,430,000	593,478
	T MOBILE USA INC	2.25% 15 Nov 2031	420,000	407,531
	T MOBILE USA INC	3% 15 Feb 2041	120,000	117,157
	T MOBILE USA INC	3.3% 15 Feb 2051	300,000	292,993
	T MOBILE USA INC	3.5% 15 Apr 2025	410,000	434,384
	T MOBILE USA INC	3.5% 15 Apr 2031	830,000	863,515
	TARGA RESOURCES PARTNERS	5.375% 01 Feb 2027	440,000	453,451
	TEACHERS INSUR + ANNUITY	4.9% 15 Sep 2044	240,000	308,097
	TECK RESOURCES LIMITED	3.9% 15 Jul 2030	240,000	257,846
	TENCENT HOLDINGS LTD	3.84% 22 Apr 2051	920,000	966,042
	TENNESSEE GAS PIPELINE	2.9% 01 Mar 2030	240,000	243,779
	TEVA PHARMACEUTICALS NE	5.125% 09 May 2029	2,910,000	2,852,702
	TORONTO DOMINION BANK	1.15% 12 Jun 2025	590,000	585,036
	TOWD POINT MORTGAGE TRUST	1% 25 Mar 2058	926,065	957,575
	TPGI TRUST	1% 15 Jun 2026	1,000,000	995,584
	TRANSCONT GAS PIPE LINE	7.85% 01 Feb 2026	300,000	366,190
	TREASURY BILL	0.01% 03 May 2022	30,160,000	30,149,432
	TREASURY BILL	0.01% 16 Jun 2022	5,400,000	5,396,813
	TREASURY BILL	0.01% 19 Apr 2022	7,370,000	7,368,010
	TREASURY BILL	0.01% 26 Apr 2022	7,590,000	7,587,333
	UBS GROUP AG	3.491% 23 May 2023	390,000	393,946
	UNION PACIFIC CORP	2.891% 06 Apr 2036	660,000	691,643
	UNION PACIFIC CORP	3.839% 20 Mar 2060	300,000	353,204
	UNITED AIRLINES INC	4.625% 15 Apr 2029	470,000	484,688
	UNITED MEXICAN STATES	4.75% 08 Mar 2044	1,130,000	1,230,299
	UNITED RENTALS NORTH AM	3.875% 15 Feb 2031	500,000	507,500
	UNITEDHEALTH GROUP INC	2.75% 15 May 2040	530,000	538,045
	UNITEDHEALTH GROUP INC	3.125% 15 May 2060	120,000	123,901
	UNITEDHEALTH GROUP INC	3.75% 15 Jul 2025	530,000	574,660
	US 10YR NOTE (CBT)MAR22	XCBT 20220322	(46,300,000)	(63,156)
	US 2YR NOTE (CBT) MAR22	XCBT 20220331	400,000	172
	US 5YR FUTR OPTN FEB22C 121.2	EXP 01/21/2022	(90,000)	(21,094)
	US 5YR FUTR OPTN FEB22C 121.5	EXP 01/21/2022	(71,000)	(10,539)
	US 5YR NOTE (CBT) MAR22	XCBT 20220331	56,300,000	67,977
	US BANCORP	1.45% 12 May 2025	410,000	411,688

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	US DOLLAR	765,685		765,685
	US LONG BOND(CBT) MAR22	XCBT 20220322 (1,100,000)		11,500
	US TREASURY N/B	0.5% 30 Nov 2023 25,000,000		24,904,297
	US TREASURY N/B	1.25% 30 Nov 2026 158,760,000		158,660,775
	US TREASURY N/B	1.25% 31 Dec 2026 6,150,000		6,143,273
	US TREASURY N/B	1.375% 31 Dec 2028 3,750,000		3,733,008
	US TREASURY N/B	1.875% 15 Nov 2051 16,170,000		16,041,145
	US TREASURY N/B	2% 15 Aug 2051 20,000,000		20,387,500
	US TREASURY N/B	2% 15 Nov 2041 12,840,000		12,986,456
	US ULTRA BOND CBT MAR22	XCBT 20220322 (200,000)		1,635
	VERIZON COMMUNICATIONS	1.75% 20 Jan 2031 950,000		899,132
	VERIZON COMMUNICATIONS	2.1% 22 Mar 2028 1,490,000		1,492,838
	VERIZON COMMUNICATIONS	2.65% 20 Nov 2040 1,010,000		959,719
	VERIZON COMMUNICATIONS	3.55% 22 Mar 2051 1,350,000		1,453,765
	VISA INC	2.05% 15 Apr 2030 120,000		121,549
	VISA INC	2.7% 15 Apr 2040 710,000		725,501
	VODAFONE GROUP PLC	4.375% 30 May 2028 300,000		337,556
	WALMART INC	1.5% 22 Sep 2028 60,000		59,628
	WALMART INC	1.8% 22 Sep 2031 60,000		59,398
	WALT DISNEY COMPANY/THE	6.65% 15 Nov 2037 60,000		88,935
	WELLS FARGO + COMPANY	1% 02 Jun 2028 490,000		498,001
	WELLS FARGO + COMPANY	1% 04 Apr 2031 1,280,000		1,486,999
	WELLS FARGO + COMPANY	1% 04 Apr 2051 2,210,000		3,017,830
	WELLS FARGO + COMPANY	1% 30 Apr 2026 590,000		600,421
	WELLS FARGO + COMPANY	4.3% 22 Jul 2027 530,000		590,490
	WELLS FARGO + COMPANY	4.75% 07 Dec 2046 490,000		611,546
	WESTERN MIDSTREAM OPERAT	4.55% 01 Feb 2030 400,000		439,616
	WESTERN MIDSTREAM OPERAT	5.45% 01 Apr 2044 970,000		1,159,150
	WHITEHORSE LTD	1% 15 Oct 2031 500,000		499,717
	WILLIAMS COMPANIES INC	4.85% 01 Mar 2048 240,000		291,607
	WILLIAMS COMPANIES INC	5.75% 24 Jun 2044 60,000		77,876
	WILLIAMS COS INC	8.75% 15 Mar 2032 410,000		607,128
	WYNN MACAU LTD	5.125% 15 Dec 2029 250,000		227,113
Total: EXHIBIT H - Total Bond Market Fund				\$572,059,575

n / a - Cost is not applicable

EXHIBIT I - Total Bond Market Fund
(Managed by Pacific Investment Management Company)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2021

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	317U743Z7 PIMCO	SWAPTION 1.27 PUT USD 20221102	(33,500,000)	\$ (83,777.47)
	317U744Z6 PIMCO	SWAPTION 0.87 CALL USD 2022110	(33,500,000)	(35,357)
	ALLY FINANCIAL INC	2.2% 02 Nov 2028	1,500,000	1,489,989
	APEX CREDIT CLO LLC	1% 20 Sep 2029	1,200,000	1,200,936
	ARBOR REALTY			
	COLLATERALIZED LO	1% 15 Nov 2036	1,200,000	1,200,931
	ARES CLO LTD	1% 15 Jan 2029	1,500,000	1,500,014
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	214	155
	BANC OF AMERICA MERRILL LYNCH			
		1% 15 Sep 2038	1,300,000	1,299,586
	BANK OF AMERICA CORP	1% 06 Dec 2025	1,200,000	1,201,956
	BANK OF AMERICA CORP	1% 21 Jul 2032	1,300,000	1,278,169
	BANK OF AMERICA CORP	1% 22 Sep 2026	1,200,000	1,387,751
	BARCLAYS PLC	1% 16 May 2029	2,200,000	2,509,364
	BDS LTD	1% 16 Dec 2036	1,200,000	1,199,632
	BENEFIT STREET PARTNERS CLO LT	1% 17 Jan 2032	1,500,000	1,501,611
	BNP PARIBAS	1% 19 Apr 2032	2,500,000	2,534,791
	BNPP AM EURO CLO	1% 22 Jul 2032	1,300,000	1,476,886
	BOA FUTURES COC	BOA FUTURES CCBOSXUS1	284,000	284,000
	BROADCOM INC	3.137% 15 Nov 2035	1,300,000	1,307,746
	BWU01CD48 IRS GBP P F .75000	0.75% 21 Sep 2052	7,300,000	216,366
	BX TRUST	1% 15 Oct 2036	1,500,000	1,489,567
	CCBOSHUS6 BANK OF AMERICA CCPC	CCBOSHUS6 BANK OF AMERICA CCPC	148,000	148,000
	CHARTER COMM OPT LLC/CAP	3.95% 30 Jun 2062	2,600,000	2,504,787
	CITIGROUP INC	1% 03 Nov 2032	1,300,000	1,298,460
	CONTINENTAL RESOURCES	5.75% 15 Jan 2031	1,200,000	1,413,144
	CORPORATE OFFICE PROP LP	2.9% 01 Dec 2033	1,400,000	1,367,368
	CREDIT SUISSE GROUP AG	1% 14 May 2032	2,500,000	2,543,879
	CUBESMART LP	2.5% 15 Feb 2032	1,200,000	1,194,685
	CURRENCY CONTRACT	USD/BRL	-	(4,680)
	CURRENCY CONTRACT	USD/AUD	-	(50,482)
	CURRENCY CONTRACT	USD/AUD	-	54,966
	CURRENCY CONTRACT	AUD/USD	-	(155,532)
	CURRENCY CONTRACT	USD/AUD	-	(142,029)
	CURRENCY CONTRACT	USD/BRL	-	(60,984)
	CURRENCY CONTRACT	BRL/USD	-	4,680
	CURRENCY CONTRACT	BRL/USD	-	22,414
	CURRENCY CONTRACT	BRL/USD	-	59,963
	CURRENCY CONTRACT	CLP/USD	-	11,521
	CURRENCY CONTRACT	USD/CLP	-	(12,444)
	CURRENCY CONTRACT	USD/CLP	-	(16,714)
	CURRENCY CONTRACT	CLP/USD	-	(61,625)
	CURRENCY CONTRACT	USD/CLP	-	(11,585)

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		Shares/ Par Value		
	CURRENCY CONTRACT	USD/DKK	-	32,117
	CURRENCY CONTRACT	USD/EUR	-	6,182
	CURRENCY CONTRACT	GBP/USD	-	3,305
	CURRENCY CONTRACT	USD/GBP	-	(6,267)
	CURRENCY CONTRACT	USD/GBP	-	(8,531)
	CURRENCY CONTRACT	USD/ILS	-	(15,592)
	CURRENCY CONTRACT	USD/ILS	-	(4,833)
	CURRENCY CONTRACT	USD/ILS	-	(11,655)
	CURRENCY CONTRACT	USD/ILS	-	(12,770)
	CURRENCY CONTRACT	USD/ILS	-	(20,139)
	CURRENCY CONTRACT	JPY/USD	-	(70,135)
	CURRENCY CONTRACT	JPY/USD	-	(31,159)
	CURRENCY CONTRACT	USD/MXN	-	(19,367)
	CURRENCY CONTRACT	USD/MXN	-	(1,396)
	CURRENCY CONTRACT	MXN/USD	-	74,964
	CURRENCY CONTRACT	NOK/USD	-	(7,647)
	CURRENCY CONTRACT	NOK/USD	-	(30,821)
	DAIMLER TRUCKS FINAN NA	1% 14 Jun 2023	1,400,000	1,401,638
	DANISH KRONE	FOREIGN CURRENCY	3,517	538
	DEUTSCHE BANK NY	0.962% 08 Nov 2023	1,500,000	1,497,330
	DEUTSCHE BANK NY	1% 08 Nov 2023	1,500,000	1,498,414
	DEUTSCHE BANK NY	1% 16 Nov 2027	1,300,000	1,299,421
	DEUTSCHE BANK NY	1% 28 May 2032	1,200,000	1,209,165
	DUKE ENERGY FLORIDA LLC	2.4% 15 Dec 2031	1,300,000	1,315,974
	DUKE REALTY LP	2.25% 15 Jan 2032	1,200,000	1,176,844
	ELEVATION CLO LTD	1% 25 Oct 2030	1,300,000	1,299,674
	ERSTE GROUP BANK AG	1% 31 Dec 2099	1,200,000	1,502,809
	EURO CURRENCY	FOREIGN CURRENCY	(1,918,042)	(2,181,197)
	EXPEDIA GROUP INC	3.25% 15 Feb 2030	1,200,000	1,224,601
	FNMA TBA 30 YR 2	2% 14 Feb 2052	44,500,000	44,263,809
	FNMA TBA 30 YR 4	4% 11 Feb 2051	5,000,000	5,315,416
	FORD MOTOR COMPANY	3.25% 12 Feb 2032	1,500,000	1,536,000
	FORD MOTOR CREDIT CO LLC	4% 13 Nov 2030	2,400,000	2,581,920
	GE CAPITAL INTL FUNDING	4.418% 15 Nov 2035	1,100,000	1,312,696
	GOLDMAN SACHS GROUP INC	1% 27 Jan 2032	1,300,000	1,246,410
	GOLDMAN SACHS GROUP INC	1.217% 06 Dec 2023	1,300,000	1,303,320
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	529,960	529,960
	GPMT LTD.	1% 15 Dec 2036	1,500,000	1,500,000
	GS MORTGAGE SECURITIES			
	TRUST	1% 15 Jun 2038	1,300,000	1,299,193
	HUNDRED ACRE WOOD TRUST	1% 25 Oct 2051	1,264,104	1,254,202
	HUNDRED ACRE WOOD TRUST	1% 25 Oct 2051	1,290,334	1,288,439
	INVITATION HOMES OP	2.7% 15 Jan 2034	1,500,000	1,471,096
	ISRAEL FIXED BOND	5.5% 31 Jan 2022	5,000,000	1,694,673
	ISRAEL MAKAM BILL	0.01% 06 Apr 2022	4,700,000	1,510,089
	ISRAEL MAKAM BILL	0.01% 07 Dec 2022	8,000,000	2,570,621
	JAPANESE YEN	FOREIGN CURRENCY	86,392	750
	JP MORGAN CHASE			
	COMMERCIAL MOR	1% 15 Jun 2038	1,300,000	1,296,728
	JP MORGAN CHASE			
	COMMERCIAL MOR	1% 15 Nov 2038	1,500,000	1,494,378
	JP MORGAN MORTGAGE TRUST	1% 25 Jan 2047	1,123,428	1,132,436
	JP MORGAN MORTGAGE TRUST	1% 25 May 2050	1,142,705	1,160,765
	JP MORGAN MORTGAGE TRUST	1% 25 May 2052	1,286,431	1,287,948

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*	JPMORGAN CHASE + CO	1% 08 Nov 2032	1,300,000	1,307,309
	LCM LTD PARTNERSHIP	1% 19 Jul 2027	1,500,000	1,498,734
	LOANCORE 2021 CRE6 ISSUER, LTD	1% 15 Nov 2038	1,300,000	1,300,369
	LUXE COMMERCIAL MORTGAGE TRUST	1% 15 Nov 2038	1,500,000	1,498,589
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	462	23
	MICRON TECHNOLOGY INC	2.703% 15 Apr 2032	1,300,000	1,301,469
	MIZUHO FINANCIAL GROUP	1% 10 Jul 2031	2,600,000	2,541,979
	MORGAN STANLEY	1% 20 Oct 2032	1,300,000	1,298,618
	MORGAN STANLEY CAPITAL I TRUST	1% 15 Dec 2023	1,300,000	1,300,000
	NAVIENT STUDENT LOAN TRUST	1% 16 Jul 2040	1,471,966	1,478,048
	NISSAN MOTOR CO	4.81% 17 Sep 2030	1,400,000	1,565,704
	NORWEGIAN KRONE	FOREIGN CURRENCY	3,967	450
	NYKREDIT REALKREDIT AS	1% 01 Oct 2050	6,600,000	957,754
	NYO COMMERCIAL MORTGAGE TRUST	1% 15 Nov 2038	1,500,000	1,491,836
	OCTAGON INVESTMENT PARTNERS XX	1% 14 Feb 2031	1,500,000	1,500,053
	OSD CLO 2021 23 LTD	1% 17 Apr 2031	1,300,000	1,298,408
	PACIFIC GAS + ELECTRIC	1% 14 Nov 2022	1,200,000	1,201,800
	PACIFIC GAS + ELECTRIC	1.7% 15 Nov 2023	1,300,000	1,303,357
	PACIFIC GAS + ELECTRIC	4.95% 01 Jul 2050	2,300,000	2,504,830
	PALMER SQUARE CLO LTD	1% 17 Oct 2031	1,200,000	1,196,688
	PIMCO FDS SHORT TERM FLTG NAV	MUTUAL FUND	79,753	799,280
	POUND STERLING	FOREIGN CURRENCY	232,336	314,688
	READYCAP COMMERCIAL MORTGAGE T	1% 25 Nov 2036	1,299,930	1,299,136
	REALKREDIT DANMARK	1.5% 01 Oct 2053	2,400,000	358,792
	RESIMAC	1% 03 Feb 2053	4,804,075	4,804,200
	RGA GLOBAL FUNDING	2% 30 Nov 2026	1,300,000	1,304,412
	SFO COMMERCIAL MORTGAGE TRUST	1% 15 May 2038	1,500,000	1,499,076
	SKANDINAVISKA ENSKILDA	1% 13 Nov 2099	800,000	812,000
	SLM STUDENT LOAN TRUST	1% 15 Jun 2039	1,210,864	1,188,384
	SOUTHERN CAL EDISON	1% 02 Dec 2022	1,300,000	1,301,188
	SREIT TRUST	1% 15 Oct 2038	1,515,000	1,492,645
	STANDARD CHARTERED PLC	1% 23 Nov 2025	1,300,000	1,298,400
	STANDARD CHARTERED PLC	1% 23 Nov 2025	1,300,000	1,300,372
	STARWOOD COMMERCIAL MORTGAGE T	1% 15 Nov 2036	1,300,000	1,295,562
	STORE CAPITAL CORP	2.7% 01 Dec 2031	1,500,000	1,466,795
	STRATUS CLO	1% 28 Dec 2029	1,300,000	1,300,000
	SWAP BANK OF AMERICA BOC	SWAP CASH COLLATERAL USD	(70,000)	(70,000)
	SWAP CCPC CITIBANK COC	SWAP CCPC CASH COLLATERAL	535,000	535,000
	SWCC CCSCXIUS6 COC	SWCC CASH COLLATERAL USD	20,000	20,000
	SWPC0K5B4 CDS USD R F 1.00000	1% 20 Jun 2023	1,200,000	7,508

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		Shares/ Par Value		
	SWPC0KBG6 CDS USD R F 1.00000	1% 20 Dec 2026	1,300,000	(2,044)
	SWPC0KBW1 CDS EUR P V 03MEVENT	1% 20 Dec 2026	25,000,000	3,356,218
	SWPC0KBZ4 CDS USD P V 03MEVENT	1% 20 Dec 2026	50,000,000	1,214,650
	SWPC0KE65 CDS USD R F 1.00000	1% 20 Dec 2026	1,200,000	24,241
	SWPC0KFP2 CDS USD R F 5.00000	5% 20 Dec 2026	2,200,000	420,957
	SWPC0KG30 CDS EUR P V 03MEVENT	1% 20 Dec 2026	1,100,000	240,619
	SWPC0KGD8 CDS USD R F 1.00000	1% 20 Dec 2023	1,300,000	8,759
	SWPC0KH54 CDS USD R F 1.00000	1% 20 Dec 2023	1,200,000	13,951
	SWPC0KHX3 CDS USD R F 1.00000	1% 20 Jun 2026	1,500,000	30,252
	SWPC0KJH6 CDS USD R F 1.00000	1% 20 Dec 2026	1,300,000	20,166
	SWPC0KJK9 CDS USD R F 1.00000	1% 20 Dec 2026	1,300,000	(566)
	SWPC0KJL7 CDS USD R F 1.00000	1% 20 Dec 2026	1,300,000	(4,562)
	SWPC0KJM5 CDS USD R F 1.00000	1% 20 Mar 2022	1,300,000	2,157
	T MOBILE USA INC	2.7% 15 Mar 2032	1,300,000	1,308,010
	T MOBILE USA INC	3.4% 15 Oct 2052	1,300,000	1,294,002
	TCI SYMPHONY CLO	1% 13 Oct 2032	1,300,000	1,299,999
	TCW CLO	1% 25 Apr 2031	1,500,000	1,500,159
	TREASURY BILL	0.01% 14 Apr 2022	4,627,000	4,626,304
	TREASURY BILL	0.01% 21 Apr 2022	62,700,000	62,689,367
	UNITED WHOLESALE MORTGAGE LLC	1% 25 Nov 2051	1,484,519	1,480,564
	UNITED WHOLESALE MORTGAGE LLC	1% 25 Sep 2051	1,285,008	1,283,847
	US 10YR NOTE (CBT)MAR22	XCBT 20220322	4,200,000	2,355
	US 5YR NOTE (CBT) MAR22	XCBT 20220331	(2,500,000)	(1,662)
	US DOLLAR		(1,612,002)	(1,612,002)
	US LONG BOND(CBT) MAR22	XCBT 20220322	(8,600,000)	16,380
	US TREASURY N/B	0.25% 30 Sep 2023	76,700,000	76,160,703
	US TREASURY N/B	0.875% 30 Sep 2026	88,500,000	86,920,137
	US TREASURY N/B	1.25% 15 Aug 2031	82,300,000	80,461,109
	US TREASURY N/B	1.75% 15 Aug 2041	15,100,000	14,639,922
	US TREASURY N/B	1.875% 15 Nov 2051	400,000	396,813
	US TREASURY N/B	2% 15 Aug 2051	41,300,000	42,100,188
	VENTURE CDO LTD	1% 30 Jul 2032	1,300,000	1,300,238
Total: EXHIBIT I - Total Bond Market Fund				\$551,305,104

n / a - Cost is not applicable

EXHIBIT J - Total Bond Market Fund
(Managed by RW Baird & Company)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2021

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	ABN AMRO BANK NV	4.8% 18 Apr 2026	2,200,000	\$ 2,423,344
	AERCAP IRELAND CAP/GLOBA	3% 29 Oct 2028	2,500,000	2,535,339
	ALLEGION PLC	3.5% 01 Oct 2029	2,300,000	2,444,426
	AMERICA MOVIL SAB DE CV	6.125% 15 Nov 2037	786,000	1,067,290
	AMERICA MOVIL SAB DE CV	6.125% 30 Mar 2040	600,000	841,822
	AMFAM HOLDINGS INC	2.805% 11 Mar 2031	2,000,000	2,042,134
	ANGLO AMERICAN CAPITAL	4.75% 10 Apr 2027	2,200,000	2,446,721
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	1,850,000	2,338,280
	ARTHUR J GALLAGHER + CO	3.05% 09 Mar 2052	1,500,000	1,450,673
	AT+T INC	3.8% 01 Dec 2057	2,250,000	2,342,389
	BANK	1% 15 May 2061	1,775,000	2,002,618
	BANK	2.851% 17 Oct 2052	1,025,000	1,076,681
	BANK	2.92% 15 Dec 2052	2,375,000	2,505,928
	BANK	3.435% 15 Sep 2060	1,500,000	1,617,358
	BANK OF AMERICA CORP	1% 14 Jun 2029	5,300,000	5,262,747
	BENCHMARK MORTGAGE TRUST	2.952% 15 Aug 2057	1,175,000	1,237,545
	BENCHMARK MORTGAGE TRUST	4.261% 10 Oct 2051	1,500,000	1,696,684
	BETH ISRAEL LAHEY HEALTH	3.08% 01 Jul 2051	1,100,000	1,084,419
	BNP PARIBAS	1% 10 Jan 2025	2,400,000	2,555,065
	BOARDWALK PIPELINES LP	3.4% 15 Feb 2031	1,171,000	1,208,739
	BPCE SA	1% 19 Oct 2032	2,500,000	2,507,989
	BROADCOM INC	3.469% 15 Apr 2034	2,500,000	2,616,674
	CANADIAN NATL RESOURCES	3.8% 15 Apr 2024	2,542,000	2,666,102
	CD COMMERCIAL MORTGAGE TRUST	3.631% 10 Feb 2050	1,700,000	1,829,404
	CELLNEX FINANCE	3.875% 07 Jul 2041	1,000,000	956,320
	CENOVUS ENERGY INC	4% 15 Apr 2024	2,705,000	2,829,907
	CHARTER COMM OPT LLC/CAP	6.384% 23 Oct 2035	2,000,000	2,583,491
	CHENIERE CORP CHRISTI HD	3.7% 15 Nov 2029	2,500,000	2,677,890
	CHUBB INA HOLDINGS INC	3.05% 15 Dec 2061	1,000,000	1,020,205
	CITIGROUP INC	1% 08 Apr 2026	3,000,000	3,144,981
	CNH INDUSTRIAL NV	4.5% 15 Aug 2023	2,500,000	2,626,111
	COMM MORTGAGE TRUST	3.183% 10 Feb 2048	1,425,000	1,488,106
	COMMONSPIRIT HEALTH	3.91% 01 Oct 2050	1,200,000	1,335,042
	CREDIT SUISSE GROUP AG	1% 02 Feb 2027	2,600,000	2,512,021
	CVS HEALTH CORP	4.78% 25 Mar 2038	2,000,000	2,434,498
	DANSKE BANK A/S	1% 20 Dec 2025	2,400,000	2,493,544
	DELL INT LLC / EMC CORP	6.02% 15 Jun 2026	2,500,000	2,889,629
	DEUTSCHE BANK NY	1% 01 Apr 2025	2,500,000	2,484,482
	DXC TECHNOLOGY CO	2.375% 15 Sep 2028	2,550,000	2,492,715
	ENEL FINANCE INTL NV	4.75% 25 May 2047	1,200,000	1,471,734
	ENERGY TRANSFER LP	7.5% 01 Jul 2038	1,750,000	2,411,941
	EQUITABLE FINANCIAL LIFE	1.1% 12 Nov 2024	3,000,000	2,963,876
	FED HM LN PC POOL G08779	3.5% 01 Sep 2047	2,302,617	2,441,592
	FED HM LN PC POOL G30803	3.5% 01 Feb 2035	1,271,170	1,359,531

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			Shares/ Par Value	
	FED HM LN PC POOL G60551	4% 01 Apr 2046	2,103,974	2,299,514
	FED HM LN PC POOL QC7500	3% 01 Sep 2051	3,743,830	3,969,502
	FED HM LN PC POOL QD0744	2.5% 01 Nov 2051	2,420,767	2,483,436
	FED HM LN PC POOL RA6338	2.5% 01 Nov 2051	4,452,974	4,573,657
	FED HM LN PC POOL SD7530	2.5% 01 Nov 2050	4,066,440	4,169,775
	FED HM LN PC POOL ZA2447	3.5% 01 Feb 2037	1,972,238	2,108,969
	FED HM LN PC POOL ZS4699	4% 01 Jan 2047	1,353,808	1,462,786
	FED HM LN PC POOL ZS4763	3.5% 01 Apr 2048	2,439,528	2,579,633
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jan 2027	2,500,000	2,722,454
	FHLMC MULTIFAMILY STRUCTURED P	2.282% 25 Jul 2026	1,925,000	1,993,645
	FHLMC MULTIFAMILY STRUCTURED P	2.745% 25 Jan 2026	1,800,000	1,889,793
	FHLMC MULTIFAMILY STRUCTURED P	3.117% 25 Jun 2027	2,797,000	3,017,268
	FHLMC MULTIFAMILY STRUCTURED P	3.194% 25 Jul 2027	2,295,000	2,489,412
	FHLMC MULTIFAMILY STRUCTURED P	3.243% 25 Apr 2027	1,375,000	1,490,755
	FHLMC MULTIFAMILY STRUCTURED P	3.413% 25 Dec 2026	2,450,000	2,667,345
	FIRST HORIZON CORP	4% 26 May 2025	2,495,000	2,667,333
	FLEX INTERMEDIATE HOLDCO	3.363% 30 Jun 2031	1,500,000	1,505,696
	FLORIDA GAS TRANSMISSION	2.55% 01 Jul 2030	2,000,000	2,006,039
	FNMA POOL BJ2492	3.5% 01 Dec 2047	1,515,588	1,607,910
	FNMA POOL BM1066	1% 01 Feb 2047	3,327,681	3,600,665
	FNMA POOL BM1260	1% 01 Apr 2037	978,164	1,069,778
	FNMA POOL BM1291	1% 01 Dec 2041	1,445,225	1,613,887
	FNMA POOL BM3362	1% 01 Jan 2044	1,756,679	1,945,368
	FNMA POOL BM3930	1% 01 Sep 2046	3,488,803	3,656,867
	FNMA POOL BQ6854	2% 01 Dec 2051	2,537,978	2,545,779
	FNMA POOL CB1806	2.5% 01 Oct 2051	4,624,860	4,770,032
	FNMA POOL CB2162	3% 01 Nov 2051	2,334,286	2,472,053
	FNMA POOL CB2278	2% 01 Dec 2051	1,941,095	1,950,142
	FNMA POOL FM9139	1% 01 Jul 2049	3,082,615	3,401,187
	FNMA POOL FM9209	1% 01 Oct 2051	2,965,080	3,147,593
	FNMA POOL FM9504	1% 01 Nov 2051	3,385,985	3,475,408
	FNMA POOL FM9630	1% 01 Nov 2051	3,283,593	3,485,714
	FNMA POOL MA0864	4.5% 01 Oct 2031	1,283,585	1,387,583
	FNMA POOL MA2804	3% 01 Nov 2036	1,473,946	1,547,390
	FNMA POOL MA3183	4% 01 Nov 2047	799,790	856,843
	FNMA POOL MA3243	3.5% 01 Jan 2038	662,852	706,550
	FNMA POOL MA3333	4% 01 Apr 2048	296,189	314,740
	GENERAL MOTORS	2.9% 15 Apr 2026	1,300,000	1,347,059
	GENERAL MOTORS FINL CO	4% 15 Jan 2025	2,500,000	2,655,783
	GLENCORE FUNDING LLC	2.5% 01 Sep 2030	2,575,000	2,493,689
	GLOBAL PAYMENTS INC	3.2% 15 Aug 2029	2,500,000	2,603,899
	GNMA II POOL MA3376	3.5% 20 Jan 2046	991,661	1,049,282
	GNMA II POOL MA3521	3.5% 20 Mar 2046	1,950,550	2,063,755
	GNMA II POOL MA4586	3.5% 20 Jul 2047	2,832,924	2,975,723
	GOLDMAN SACHS GROUP INC	1% 05 Jun 2028	3,800,000	4,092,008
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	27,442,345	27,442,345
	GUARDIAN LIFE INSURANCE	4.85% 24 Jan 2077	562,000	734,034

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	HARTFORD FINL SVCS GRP	6.625%	30 Mar 2040	814,000		1,179,052
	HCA INC	5.875%	01 Feb 2029	2,100,000		2,502,255
	HCL AMERICA INC	1.375%	10 Mar 2026	2,500,000		2,432,933
	HOME PARTNERS OF AMERICA TRUST	1.901%	17 Dec 2026	1,488,932		1,471,679
	HOME PARTNERS OF AMERICA TRUST	2.908%	17 Sep 2039	2,923,510		3,003,070
	HUNTINGTON INGALLS INDUS	3.483%	01 Dec 2027	2,350,000		2,486,785
	JP MORGAN CHASE COMMERCIAL MOR	3.723%	15 Mar 2050	1,200,000		1,298,586
	JPMDB COMMERCIAL MORTGAGE SECU	3.409%	15 Oct 2050	1,500,000		1,610,142
*	JPMORGAN CHASE + CO	1% 01 Jun 2028		5,000,000		5,040,776
	KINDER MORGAN ENER PART	6.95%	15 Jan 2038	1,500,000		2,075,390
	LEASEPLAN CORPORATION NV	2.875%	24 Oct 2024	1,200,000		1,236,965
	LEIDOS INC	2.95%	15 May 2023	2,140,000		2,191,146
	MACQUARIE GROUP LTD	1%	14 Oct 2025	2,500,000		2,478,036
*	MASS MUTUAL LIFE INS CO	4.9%	01 Apr 2077	600,000		783,701
	MICROCHIP TECHNOLOGY INC	0.983%	01 Sep 2024	2,500,000		2,454,069
	MITSUBISHI UFJ FIN GRP	3.455%	02 Mar 2023	2,400,000		2,470,992
	MORGAN STANLEY	1%	20 Jul 2027	3,400,000		3,346,414
	MORGAN STANLEY CAPITAL I TRUST	4.177%	15 Jul 2051	1,325,000		1,485,509
	MPLX LP	2.65%	15 Aug 2030	2,500,000		2,488,578
	NATIONAL AUSTRALIA BANK	2.332%	21 Aug 2030	2,600,000		2,490,753
	NATIONWIDE BLDG SOCIETY	4%	14 Sep 2026	2,500,000		2,684,017
	NAVIENT STUDENT LOAN TRUST	1.58%	15 Apr 2070	1,500,000		1,494,584
	NBN CO LTD	2.5%	08 Jan 2032	2,500,000		2,484,627
	NELNET STUDENT LOAN TRUST	1.36%	20 Apr 2062	2,558,218		2,513,128
	NETFLIX INC	5.875%	15 Feb 2025	2,500,000		2,809,500
	NISOURCE INC	5.65%	01 Feb 2045	1,300,000		1,755,484
	NXP BV/NXP FUNDING LLC	4.875%	01 Mar 2024	1,540,000		1,654,277
	ORACLE CORP	3.85%	15 Jul 2036	2,300,000		2,429,581
	PFS FINANCING CORP.	0.77%	15 Aug 2026	870,000		856,258
	SANTANDER HOLDINGS USA	4.5%	17 Jul 2025	2,300,000		2,489,835
	SMITHFIELD FOODS INC	5.2%	01 Apr 2029	2,301,000		2,628,113
	SOCIETE GENERALE	4.75%	24 Nov 2025	1,455,000		1,580,494
	SOLVAY FINANCE (AMERICA)	4.45%	03 Dec 2025	1,000,000		1,089,665
	STANDARD CHARTERED PLC	1%	14 Jan 2027	2,550,000		2,469,764
	SYNCHRONY FINANCIAL	4.5%	23 Jul 2025	2,300,000		2,485,039
	T MOBILE USA INC	3.875%	15 Apr 2030	2,300,000		2,515,633
	TELEFONICA EMISIONES SAU	5.213%	08 Mar 2047	1,100,000		1,365,670
	TOWD POINT MORTGAGE TRUST	1%	25 Feb 2060	494,815		494,423
	TOWD POINT MORTGAGE TRUST	1%	25 Mar 2058	1,152,379		1,191,589
	TOWD POINT MORTGAGE TRUST	1%	25 Oct 2059	526,827		536,963
	TOYOTA AUTO LOAN EXTENDED NOTE	1.35%	25 May 2033	1,960,000		1,954,666
	US DOLLAR			1,186,528		1,186,528
	US TREASURY N/B	0.375%	15 Jul 2024	46,525,000		50,899,951

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		Shares/ Par Value		
	US TREASURY N/B	0.625% 15 Aug 2030	5,925,000	5,525,525
	US TREASURY N/B	1.125% 31 Aug 2028	13,900,000	13,630,688
	US TREASURY N/B	1.25% 15 Aug 2031	10,625,000	12,847,703
	US TREASURY N/B	1.375% 15 Nov 2040	13,200,000	13,221,043
	US TREASURY N/B	2% 15 Nov 2026	19,075,000	19,731,448
	US TREASURY N/B	2.25% 15 Nov 2025	16,475,000	18,101,246
	US TREASURY N/B	2.5% 15 Feb 2045	19,400,000	22,225,944
	US TREASURY N/B	2.875% 15 May 2043	15,600,000	18,127,688
	US TREASURY N/B	2.875% 15 May 2049	4,350,000	5,240,051
	VALE OVERSEAS LIMITED	6.875% 21 Nov 2036	1,900,000	2,524,644
	VERIZON COMMUNICATIONS	2.987% 30 Oct 2056	1,200,000	1,135,911
	VIATRIS INC	4% 22 Jun 2050	2,000,000	2,130,171
	VITERRA FINANCE BV	3.2% 21 Apr 2031	2,500,000	2,516,162
	WALGREENS BOOTS ALLIANCE	4.8% 18 Nov 2044	1,200,000	1,443,076
	WELLS FARGO + COMPANY	1% 22 May 2028	4,000,000	4,300,094
	WILLIS NORTH AMERICA INC	3.875% 15 Sep 2049	1,325,000	1,437,753
	Total: EXHIBIT J - Total Bond Market Fund			\$511,763,829

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2021

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	ABACUS PROPERTY GROUP	REIT	371,063	\$ 1,022,800
	ABRDN EUROPEAN LOGISTICS INC	REIT GBP.01	247,077	391,500
	ACTIVIA PROPERTIES INC	REIT	572	2,066,373
	ADLER GROUP SA	COMMON STOCK	70,071	861,618
	ADVANCE RESIDENCE INVESTMENT	REIT	1,039	3,434,209
	AEDIFICA	REIT	28,088	3,819,189
	AEON REIT INVESTMENT CORP	REIT	1,270	1,776,767
	AIMS APAC REIT	REIT	431,700	464,359
	ALLIED PROPERTIES REAL ESTAT	REIT	98,642	3,432,147
	ALLREAL HOLDING AG REG	COMMON STOCK CHF50.0	12,174	2,690,891
	ALSTRIA OFFICE REIT AG	REIT	140,619	3,121,227
	AMOT INVESTMENTS LTD	COMMON STOCK ILS1.0	119,210	967,857
	ARA LOGOS LOGISTICS TRUST	REIT	1,002,900	669,460
	ARENA REIT	REIT	250,754	899,028
	ARGOSY PROPERTY LTD	MUTUAL FUND	641,048	701,867
	ARTIS REAL ESTATE INVESTMENT	REIT	52,614	497,337
	ASCENCIO	REIT	4,358	266,132
	ASCENDAS REAL ESTATE INV TRT	REIT	2,662,389	5,978,094
	ASCOTT RESIDENCE TRUST	UNIT	1,398,097	1,068,341
	ASSURA PLC	REIT GBP.1	2,140,191	2,023,799
	ATRIUM LJUNGBERG AB B SHS	COMMON STOCK SEK2.5	35,581	784,806
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	11,356	8,256
	AVENTUS GROUP	REIT	326,759	855,624
	AZ. BGP HOLDINGS	COMMON STOCK	6,007,914	96
	AZRIELI GROUP LTD	COMMON STOCK ILS.1	29,363	2,796,485
	BEFIMMO	REIT	17,413	668,346
	BIG YELLOW GROUP PLC	REIT GBP.1	134,348	3,101,591
	BMO COMMERCIAL PROPERTY TRUS	REIT GBP.01	394,413	561,049
	BMO REAL ESTATE INVESTMENTS	REIT	192,632	222,498
	BOARDWALK REAL ESTATE INVEST	REIT	28,587	1,240,886
	BRITISH LAND CO PLC	REIT GBP.25	712,002	5,260,477
	BWP TRUST	REIT	390,172	1,177,473
	CA IMMOBILIEN ANLAGEN AG	COMMON STOCK	31,746	1,190,915
	CAN APARTMENT PROP REAL ESTA	REIT	134,246	6,571,892
	CANADIAN DOLLAR	FOREIGN CURRENCY	190,635	150,921
	CAPITAL + COUNTIES PROPERTIE	REIT GBP.25	580,168	1,324,121

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		Shares/ Par Value		
	CAPITALAND INTEGRATED			
	COMMER	REIT	3,712,805	5,620,804
	CARMILA	REIT EUR6.0	30,790	484,689
	CASTELLUM AB	COMMON STOCK SEK.5	219,121	5,864,943
	CATENA AB	COMMON STOCK SEK4.4	22,520	1,402,871
	CDL HOSPITALITY TRUSTS	STAPLED SECURITY	606,800	525,908
	CENTURIA INDUSTRIAL REIT	REIT	369,818	1,277,707
	CENTURIA OFFICE REIT	REIT	353,849	602,002
	CHAMPION REIT	REIT	1,690,000	864,990
	CHARTER HALL LONG WALE			
	REIT	REIT	406,950	1,494,362
	CHARTER HALL RETAIL REIT	REIT	385,591	1,194,644
	CHARTER HALL SOCIAL			
	INFRASTR	REIT	259,914	781,064
	CHARTWELL RETIREMENT			
	RESIDEN	UNIT	170,753	1,750,150
	CHOICE PROPERTIES REIT	REIT	207,218	2,491,898
	CIBUS NORDIC REAL ESTATE			
	AB	COMMON STOCK	30,649	982,965
	CITYCON OYJ	COMMON STOCK	50,147	397,699
	CIVITAS SOCIAL HOUSING PLC	REIT GBP.01	482,363	633,178
	CLS HOLDINGS PLC	REIT GBP.025	116,319	343,815
	COFINIMMO	REIT	23,692	4,058,605
	COMFORIA RESIDENTIAL REIT			
	IN	REIT	552	1,636,997
	COMINAR REAL ESTATE INV TR			
	U	REIT	129,274	1,196,384
	COREM PROPERTY GROUP B			
	SHARE	COMMON STOCK SEK1.0	523,252	1,886,978
	COVIVIO	REIT EUR3.0	39,103	3,211,509
	CRE LOGISTICS REIT INC	REIT	431	847,708
	CROMBIE REAL ESTATE			
	INVESTME	REIT	70,946	1,045,810
	CROMWELL PROPERTY GROUP	REIT	1,095,266	692,918
	CROMWELL REIT EUR	REIT	250,500	720,779
	CURRENCY CONTRACT	CHF/USD	-	2,206
	CURRENCY CONTRACT	NOK/USD	-	(321)
	CURRENCY CONTRACT	SEK/USD	-	56
	CUSTODIAN REIT PLC	REIT GBP.01	308,840	443,286
	DAIWA HOUSE REIT			
	INVESTMENT	REIT	1,721	5,208,457
	DAIWA OFFICE INVESTMENT			
	CORP	REIT	237	1,442,002
	DAIWA SECURITIES LIVING			
	INVE	REIT	1,750	1,799,861
	DERWENT LONDON PLC	REIT GBP.05	76,966	3,558,042
	DEUTSCHE EUROSHOP AG	COMMON STOCK	38,328	638,108
	DEUTSCHE WOHNEN SE	COMMON STOCK	34,074	1,427,987
	DEXUS INDUSTRIA REIT	REIT	208,870	533,085
	DEXUS/AU	REIT	855,454	6,918,164
	DIOS FASTIGHETER AB	COMMON STOCK SEK2.0	65,922	859,460
	DREAM INDUSTRIAL REAL			
	ESTATE	REIT	158,081	2,412,501

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		Shares/ Par Value		
	DREAM OFFICE REAL ESTATE INV	REIT	18,525	361,217
	EMPIRIC STUDENT PROPERTY PLC	REIT GBP.01	472,228	549,717
	ENTRA ASA	COMMON STOCK NOK1.0	48,570	1,091,247
	ESR REIT	REIT	2,042,700	727,290
	EURO CURRENCY EUROCOMMERCIAL	FOREIGN CURRENCY	70,553	80,233
	PROPERTIES NV	REIT EUR10.0	38,299	831,666
	FABEGE AB	COMMON STOCK SEK30.82	197,553	3,289,377
	FAR EAST HOSPITALITY TRUST	STAPLED SECURITY	726,300	317,859
	FASTIGHETS AB BALDER B SHRS	COMMON STOCK SEK1.0	78,006	5,615,907
	FIRST CAPITAL REAL ESTATE IN	UNIT	168,073	2,509,486
	FORTUNE REIT	REIT	1,122,000	1,152,855
	FRASERS CENTREPOINT TRUST	REIT NPV	802,913	1,375,775
	FRASERS LOGISTICS + COMMERCIAL	REIT	2,132,300	2,554,903
	FRONTIER REAL ESTATE INVEST	REIT	401	1,730,712
	FUKUOKA REIT CORP	REIT	627	907,782
	GECINA SA	REIT EUR7.5	39,790	5,559,066
	GLOBAL ONE REIT	REIT	865	903,710
	GLP J REIT	REIT	3,370	5,816,872
	GOODMAN PROPERTY TRUST	REIT	884,077	1,561,801
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	1,242,051	1,242,051
	GPT GROUP	REIT	1,485,145	6,002,987
	GRAND CITY PROPERTIES	COMMON STOCK EUR.1	76,152	1,807,813
	GRANITE REAL ESTATE INVESTME	REIT	48,140	4,166,984
	GREAT PORTLAND ESTATES PLC	REIT GBP.1526316	199,394	1,963,280
	GROWTHPOINT PROPERTIES AUSTR	REIT	224,538	712,079
	H+R REAL ESTATE INV REIT			
	UTS	REIT	208,631	2,683,968
	HAMBORNER REIT AG	REIT NPV	63,981	728,867
	HAMMERSON PLC	REIT GBP.05	3,473,607	1,544,002
	HANKYU REIT INC	REIT	631	868,934
	HEIWA REAL ESTATE REIT INC	REIT	783	1,063,938
	HELICAL PLC	COMMON STOCK GBP.01	73,246	449,488
	HIAG IMMOBILIEN AG	COMMON STOCK CHF1.0	2,915	303,864
	HIBERNIA REIT PLC	REIT EUR.1	491,237	725,647
	HOME CONSORTIUM LTD	REIT	115,028	664,867
	HOME REIT PLC	REIT	374,820	813,254
	HOMEKO DAILY NEEDS REIT	REIT	315,242	365,594
	HONG KONG DOLLAR	FOREIGN CURRENCY	132,743	17,026
	HOSHINO RESORTS REIT INC	REIT	195	1,105,793
	HOTEL PROPERTY INVESTMENTS	REIT	129,329	351,794
	HUFVUDSTADEN AB A SHS	COMMON STOCK SEK5.0	78,468	1,171,756
	HULIC REIT INC	REIT	1,006	1,511,589
	HYSAN DEVELOPMENT CO	COMMON STOCK	481,000	1,486,979

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		Shares/ Par Value		
	ICADE	REIT	25,893	1,857,009
	ICHIGO OFFICE REIT			
	INVESTMEN	REIT	986	711,356
	IMMOBILIARE GRANDE			
	DISTRIBUZ	REIT	50,563	220,088
	IMPACT HEALTHCARE REIT			
	PLC	REIT GBP.01	194,347	314,799
	INDUSTRIAL +			
	INFRASTRUCTURE	REIT	1,547	2,983,441
	INMOBILIARIA COLONIAL			
	SOCIMI	REIT EUR2.5	267,335	2,508,202
	INTERRENT REAL ESTATE			
	INVEST	REIT	104,920	1,437,806
	INTERSHOP HOLDING AG	COMMON STOCK CHF10.0	978	656,645
	INTERVEST OFFICES +			
	WAREHOUS	REIT	18,773	602,145
	INVINCIBLE INVESTMENT			
	CORP	REIT	3,974	1,254,215
	IRISH RESIDENTIAL			
	PROPERTIES	REIT EUR.1	351,110	669,023
	IRONGATE GROUP	STAPLED SECURITY	525,450	661,423
	ITOCHU ADVANCE LOGISTICS			
	INV	REIT	477	757,744
	JAPAN EXCELLENT INC	REIT	1,035	1,199,742
	JAPAN HOTEL REIT			
	INVESTMENT	REIT	3,614	1,763,862
	JAPAN LOGISTICS FUND INC	REIT	737	2,278,999
	JAPAN METROPOLITAN FUND			
	INVE	REIT	5,404	4,650,728
	JAPAN PRIME REALTY			
	INVESTMEN	REIT	726	2,514,271
	JAPAN REAL ESTATE			
	INVESTMENT	REIT	1,046	5,931,662
	JAPANESE YEN	FOREIGN CURRENCY	1,160,601	10,079
	K FAST HOLDING AB	COMMON STOCK SEK.27	54,561	523,224
	KENEDIX OFFICE INVESTMENT			
	CO	REIT	320	1,974,861
	KENEDIX RESIDENTIAL NEXT			
	INV	REIT	848	1,636,373
	KENEDIX RETAIL REIT CORP	REIT	456	1,121,604
	KEPPEL DC REIT	REIT	995,196	1,976,182
	KEPPEL PACIFIC OAK US REIT	REIT	612,700	490,212
	KEPPEL REIT	REIT	1,701,900	1,426,526
	KILLAM APARTMENT REAL			
	ESTATE	REIT	88,892	1,660,106
	KIWI PROPERTY GROUP LTD	COMMON STOCK	1,220,064	998,268
	KLEPIERRE	REIT EUR1.4	142,665	3,532,777
	KOJAMO OYJ	COMMON STOCK NPV	160,324	3,870,383
	LAND SECURITIES GROUP PLC	REIT GBP.1066667	548,434	5,909,228
	LAR ESPANA REAL ESTATE			
	SOCIM	REIT EUR2.0	45,585	265,409
	LASALLE LOGIPORT REIT	REIT	1,424	2,503,781
	LEG IMMOBILIEN SE	COMMON STOCK	57,001	7,953,410

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		Shares/ Par Value		
	LENDLEASE GLOBAL COMMERCIAL	REIT	696,200	462,192
	LINK REIT	REIT	1,587,144	14,512,448
	LONDONMETRIC PROPERTY PLC	REIT GBP.1	686,574	2,633,097
	LXI REIT PLC	REIT	569,331	1,117,633
	MANULIFE US REAL ESTATE INV	REIT	1,151,700	772,012
	MAPLETREE COMMERCIAL TRUST	REIT	1,740,632	2,589,914
	MAPLETREE INDUSTRIAL TRUST	REIT	1,475,075	2,966,590
	MAPLETREE LOGISTICS TRUST	REIT	2,368,511	3,338,113
	MERCIALYS	REIT EUR1.0	50,186	488,793
	MERLIN PROPERTIES SOCIMI SA	REIT EUR1.0	253,101	2,745,924
	MIRAI CORP	REIT	1,283	550,528
	MITSUBISHI ESTATE LOGISTICS	REIT	340	1,546,697
	MITSUMI FUDOSAN LOGISTICS PAR	REIT	429	2,402,885
	MOBIMO HOLDING AG REG	COMMON STOCK CHF3.4	5,098	1,707,949
	MONTEA NV	REIT	10,074	1,514,677
	MORI HILLS REIT INVESTMENT C	REIT	1,344	1,823,912
	MORI TRUST SOGO REIT INC	REIT	847	1,065,084
	MSCI EAFE MAR22	IFUS 20220318	2,150	72,455
	NATIONAL STORAGE REIT	REIT	937,485	1,815,633
	NEW ISRAELI SHEQEL	FOREIGN CURRENCY	26,656	8,564
	NEW ZEALAND DOLLAR	FOREIGN CURRENCY	100,311	68,678
	NEWRIVER REIT PLC	REIT	234,698	279,511
	NEXTENSA	REIT	3,394	300,285
	NIPPON ACCOMMODATIONS FUND	REIT	382	2,200,242
	NIPPON BUILDING FUND INC	REIT	1,184	6,889,071
	NIPPON REIT INVESTMENT CORP	REIT	365	1,299,555
	NOMURA REAL ESTATE MASTER FU	REIT	3,519	4,944,455
	NORTHWEST HEALTHCARE PROPERT	REIT	140,585	1,537,014
	NORWEGIAN KRONE	FOREIGN CURRENCY	346,006	39,237
	NSI NV	REIT EUR3.68	14,817	589,838
	NTT UD REIT INVESTMENT CORP	REIT	1,079	1,455,943
	NYFOSA AB	COMMON STOCK SEK.5	141,926	2,445,512
	ORIX JREIT INC	REIT	2,079	3,246,138
	OUE COMMERCIAL REAL ESTATE I	REIT	1,662,300	542,358
	PANDOX AB	COMMON STOCK SEK2.5	65,741	1,054,625
	PARKWAYLIFE REAL ESTATE	REIT	311,000	1,183,431
	PEACH PROPERTY GROUP AG	COMMON STOCK CHF1.0	9,707	674,805
	PHOENIX SPREE			
	DEUTSCHLAND LT	COMMON STOCK	50,642	273,061

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		Shares/ Par Value		
	PICTON PROPERTY INCOME LTD	REIT	435,155	601,355
	PLATZER FASTIGHETER HOLD B	COMMON STOCK SEK.1	41,769	625,284
	POUND STERLING	FOREIGN CURRENCY	47,244	63,990
	PRECINCT PROPERTIES NEW ZEAL	COMMON STOCK	1,021,052	1,167,276
	PRIMARY HEALTH PROPERTIES	REIT GBP.125	1,026,466	2,105,217
	PRIME US REIT	REIT	519,300	433,649
	PROSPERITY REIT	REIT	1,015,000	401,074
	PRS REIT PLC/THE	REIT GBP.01	399,928	595,878
	PSP SWISS PROPERTY AG REG	COMMON STOCK CHF.1	34,790	4,331,054
	REGIONAL REIT LTD	REIT	277,411	352,687
	RETAIL ESTATES	REIT	8,243	669,394
	RIOCAN REAL ESTATE INVST TR	REIT	243,669	4,425,260
	SAFESTORE HOLDINGS PLC	REIT GBP.01	158,324	3,169,850
	SAGAX AB B	COMMON STOCK SEK1.75	133,713	4,504,596
	SAMHALLSBYGGNADSBOLAGET I NO	COMMON STOCK	852,414	6,207,237
	SANKEI REAL ESTATE INC	REIT	547	567,155
	SCENTRE GROUP	REIT	4,047,079	9,301,357
	SCHRODER REAL ESTATE INVESTM	REIT	352,105	255,209
	SEGRO PLC	REIT GBP.1	944,554	18,360,385
	SEKISUI HOUSE REIT INC	REIT	3,334	2,481,042
	SHAFTESBURY PLC	REIT GBP.25	222,675	1,855,436
	SHOPPING CENTRES AUSTRALASIA	REIT	828,345	1,935,564
	SHURGARD SELF STORAGE SA	COMMON STOCK	20,512	1,341,248
	SINGAPORE DOLLAR	FOREIGN CURRENCY	124,625	92,442
	SIRIUS REAL ESTATE LTD	COMMON STOCK	757,382	1,450,708
	SMARTCENTRES REAL ESTATE INV	REIT	96,489	2,458,917
	SOSILA LOGISTICS REIT INC	REIT	575	877,654
	SPH REIT	REIT	758,700	562,988
	STANDARD LIFE INV PROP INC	REIT GBP.01	317,781	350,783
	STAR ASIA INVESTMENT CORPORA	REIT	1,279	702,289
	STARHILL GLOBAL REIT	REIT	1,066,700	518,286
	STARTS PROCEED INVESTMENT CO	REIT	276	570,195
	STRIDE PROPERTY GROUP	STAPLED SECURITY	322,303	465,689
	SUMMIT INDUSTRIAL INCOME REI	REIT	118,619	2,422,470
	SUNLIGHT REAL ESTATE INVEST	REIT	839,000	467,098
	SUNTEC REIT	REIT	1,620,900	1,814,174
	SWEDISH KRONA	FOREIGN CURRENCY	336,661	37,184
	SWIRE PROPERTIES LTD	COMMON STOCK	854,200	2,141,138
	SWISS FRANC	FOREIGN CURRENCY	19,357	21,244
	SWISS PRIME SITE REG	COMMON STOCK	60,468	5,931,228
	TAG IMMOBILIEN AG	COMMON STOCK	95,996	2,686,548
	TARGET HEALTHCARE REIT PLC	REIT GBP.01	420,841	824,579

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		Shares/ Par Value		
	TOKYU REIT INC	REIT	758	1,302,378
	TRICON RESIDENTIAL INC	COMMON STOCK	185,600	2,844,647
	TRIPLE POINT SOCIAL HOUSING	REIT GBP.01	308,757	404,601
	TRITAX BIG BOX REIT PLC	REIT GBP.01	1,449,896	5,039,408
	TRITAX EUROBOX PLC	COMMON STOCK EUR.01	651,920	1,031,575
	UK COMMERCIAL PROPERTY REIT	REIT	561,571	567,424
	UNIBAIL RODAMCO WESTFIELD	REIT EUR5.0	77,477	5,625,626
	UNITE GROUP PLC/THE	REIT GBP.25	242,143	3,791,850
	UNITED URBAN INVESTMENT CORP	REIT	2,325	2,729,832
	US DOLLAR		185,215	185,215
	VASTNED RETAIL NV	REIT EUR5.0	12,895	351,975
	VICINITY CENTRES	REIT	2,869,777	3,532,885
	VONOVIA SE	COMMON STOCK	609,241	33,601,722
	WALLENSTAM AB B SHS	COMMON STOCK SEK.5	133,062	2,469,083
	WAREHOUSES DE PAUW SCA	REIT	111,264	5,491,591
	WAYPOINT REIT	REIT	577,667	1,189,937
	WERELDHAVE NV	REIT EUR1.0	30,434	443,089
	WHARF REAL ESTATE INVESTMENT	COMMON STOCK HKD.1	1,297,000	6,589,495
	WIHLBORGS FASTIGHETER AB	COMMON STOCK SEK2.5	103,282	2,337,041
	WORKSPACE GROUP PLC	REIT GBP1.0	101,048	1,107,428
	XIOR STUDENT HOUSING NV	REIT	17,135	955,825
	Total: EXHIBIT K - International Real Estate Index Fund			\$511,736,608

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2021

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	ABBVIE INC	4.05% 21 Nov 2039	4,520,000	\$ 5,185,932
	ABBVIE INC	4.875% 14 Nov 2048	572,000	739,135
	ABU DHABI CRUDE OIL	4.6% 02 Nov 2047	1,474,000	1,742,407
	ADVOCATE HEALTH CORP	4.272% 15 Aug 2048	1,008,000	1,246,812
	AEP TRANSMISSION CO LLC	2.75% 15 Aug 2051	2,583,000	2,457,200
	AERCAP IRELAND CAP/GLOBA	3.85% 29 Oct 2041	1,755,000	1,828,075
	AETNA INC	6.75% 15 Dec 2037	391,000	565,329
	ALABAMA POWER CO	4.15% 15 Aug 2044	1,384,000	1,617,536
	ALEXANDRIA REAL ESTATE E	3% 18 May 2051	1,263,000	1,247,402
	ALTRIA GROUP INC	4.5% 02 May 2043	890,000	922,403
	ALTRIA GROUP INC	5.95% 14 Feb 2049	1,049,000	1,309,079
	AMAZON.COM INC	2.5% 03 Jun 2050	4,170,000	3,970,412
	AMAZON.COM INC	3.25% 12 May 2061	1,647,000	1,772,905
	AMEREN ILLINOIS CO	4.15% 15 Mar 2046	882,000	1,049,606
	AMERICA MOVIL SAB DE CV	6.125% 30 Mar 2040	1,078,000	1,512,474
	AMERICAN INTL GROUP	4.375% 15 Jan 2055	284,000	348,280
	AMERICAN INTL GROUP	4.5% 16 Jul 2044	2,916,000	3,591,200
	AMGEN INC	3% 15 Jan 2052	2,175,000	2,110,391
	AMGEN INC	3.15% 21 Feb 2040	3,486,000	3,574,942
	ANALOG DEVICES INC	2.95% 01 Oct 2051	2,295,000	2,356,793
	ANGLO AMERICAN CAPITAL	3.95% 10 Sep 2050	1,231,000	1,305,954
	ANHEUSER BUSCH CO/INBEV	4.7% 01 Feb 2036	1,310,000	1,580,921
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	3,577,000	4,521,095
	ANHEUSER BUSCH INBEV WOR	4.375% 15 Apr 2038	1,608,000	1,883,058
	ANHEUSER BUSCH INBEV WOR	4.6% 15 Apr 2048	2,227,000	2,723,264
	ANTHEM INC	3.6% 15 Mar 2051	1,708,000	1,895,802
	AON CORP/AON GLOBAL HOLD	2.6% 02 Dec 2031	262,000	266,557
	AON CORP/AON GLOBAL HOLD	2.9% 23 Aug 2051	1,390,000	1,338,001
	APPLE INC	2.65% 11 May 2050	5,370,000	5,279,421
	APPLE INC	2.7% 05 Aug 2051	1,660,000	1,642,094
	APPLE INC	3.85% 04 Aug 2046	1,094,000	1,296,352
	ARIZONA PUBLIC SERVICE	3.5% 01 Dec 2049	1,082,000	1,124,494
	ASTRAZENECA PLC	6.45% 15 Sep 2037	489,000	718,880
	AT+T INC	3.5% 15 Sep 2053	4,820,000	4,862,874
	AT+T INC	3.55% 15 Sep 2055	3,193,000	3,204,587
	AT+T INC	4.75% 15 May 2046	2,596,000	3,135,021
	AT+T INC	5.15% 15 Mar 2042	570,000	713,677
	AT+T INC	5.15% 15 Nov 2046	590,000	748,491
	AT+T INC	5.45% 01 Mar 2047	401,000	523,944
	ATHENE GLOBAL FUNDING	2.673% 07 Jun 2031	2,143,000	2,123,099
	BANK OF AMERICA CORP	1% 19 Jun 2041	1,924,000	1,851,982
	BANK OF AMERICA CORP	1% 23 Apr 2040	1,620,000	1,861,120
	BANK OF AMERICA CORP	1% 29 Apr 2031	5,208,000	5,260,991
	BANK OF AMERICA CORP	6.11% 29 Jan 2037	2,572,000	3,459,786
	BANNER HEALTH	2.907% 01 Jan 2042	1,720,000	1,753,375
	BAT CAPITAL CORP	3.734% 25 Sep 2040	1,127,000	1,082,527
	BECTON DICKINSON AND CO	4.669% 06 Jun 2047	1,127,000	1,420,957

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	BERKSHIRE HATHAWAY FIN	2.5% 15 Jan 2051	475,000	440,958
	BERKSHIRE HATHAWAY FIN	2.85% 15 Oct 2050	2,062,000	2,031,684
	BERKSHIRE HATHAWAY FIN	4.4% 15 May 2042	780,000	950,623
	BOEING CO	5.705% 01 May 2040	1,764,000	2,265,695
	BOEING CO	5.805% 01 May 2050	2,800,000	3,791,552
	BP CAP MARKETS AMERICA	3.06% 17 Jun 2041	2,420,000	2,028,090
	BRIGHTHOUSE FINANCIAL IN	3.85% 22 Dec 2051	545,000	537,540
	BRIGHTHOUSE FINANCIAL IN	4.7% 22 Jun 2047	193,000	211,808
	BRISTOL MYERS SQUIBB CO	2.35% 13 Nov 2040	1,615,000	1,531,517
	BRISTOL MYERS SQUIBB CO	2.55% 13 Nov 2050	1,154,000	1,091,649
	BRISTOL MYERS SQUIBB CO	4.55% 20 Feb 2048	722,000	922,063
	BROADCOM INC	3.5% 15 Feb 2041	3,528,000	3,619,793
	BURLINGTN NORTH SANTA FE	3.3% 15 Sep 2051	3,001,000	3,257,932
	BURLINGTN NORTH SANTA FE	4.45% 15 Mar 2043	930,000	1,143,092
	CALIFORNIA ST	7.3% 01 Oct 2039	3,040,000	4,769,198
	CANADIAN PACIFIC RAILWAY	3% 02 Dec 2041	1,060,000	1,083,924
	CANADIAN PACIFIC RAILWAY	3.1% 02 Dec 2051	705,000	724,966
	CARRIER GLOBAL CORP	3.577% 05 Apr 2050	502,000	533,740
	CENOVUS ENERGY INC	5.4% 15 Jun 2047	1,630,000	2,029,240
	CENTENE CORP	2.5% 01 Mar 2031	1,865,000	1,815,605
	CHARTER COMM OPT LLC/CAP	3.5% 01 Mar 2042	495,000	480,095
	CHARTER COMM OPT LLC/CAP	3.85% 01 Apr 2061	1,200,000	1,131,612
	CHARTER COMM OPT LLC/CAP	4.8% 01 Mar 2050	716,000	801,658
	CHARTER COMM OPT LLC/CAP	5.375% 01 May 2047	1,704,000	2,033,904
	CHARTER COMM OPT LLC/CAP	5.75% 01 Apr 2048	1,262,000	1,573,788
	CHUBB INA HOLDINGS INC	2.85% 15 Dec 2051	878,000	880,703
	CHUBB INA HOLDINGS INC	3.05% 15 Dec 2061	1,122,000	1,144,670
	CIGNA CORP	3.2% 15 Mar 2040	1,453,000	1,505,202
	CIGNA CORP	4.9% 15 Dec 2048	1,621,000	2,094,535
	CITIGROUP INC	1% 26 Mar 2041	1,286,000	1,699,669
	CITIGROUP INC	4.65% 30 Jul 2045	1,262,000	1,591,306
	CITIGROUP INC	4.75% 18 May 2046	1,139,000	1,400,566
	CK HUTCHISON INTNTL 21	3.125% 15 Apr 2041	732,000	754,575
	CMS ENERGY CORP	4.875% 01 Mar 2044	420,000	528,530
	COCA COLA CO/THE	2.875% 05 May 2041	1,789,000	1,862,124
	COLBUN SA	3.15% 19 Jan 2032	1,365,000	1,350,668
	COMCAST CORP	2.887% 01 Nov 2051	4,547,000	4,401,432
	COMCAST CORP	2.937% 01 Nov 2056	4,775,000	4,548,347
	COMMONSPIRIT HEALTH	4.187% 01 Oct 2049	476,000	553,836
	COMMONWEALTH EDISON CO	3% 01 Mar 2050	671,000	680,736
	CON EDISON CO OF NY INC	3.2% 01 Dec 2051	1,266,000	1,268,634
	CON EDISON CO OF NY INC	3.7% 15 Nov 2059	951,000	1,014,956
	CON EDISON CO OF NY INC	4.2% 15 Mar 2042	133,000	149,960
	CON EDISON CO OF NY INC	5.7% 15 Jun 2040	266,000	353,938
	CONTINENTAL RESOURCES	4.375% 15 Jan 2028	1,318,000	1,424,824
	CONTINENTAL RESOURCES	4.9% 01 Jun 2044	727,000	805,698
	COTTAGE HEALTH SYSTEM	3.304% 01 Nov 2049	1,108,000	1,190,404
	CROWN CASTLE INTL CORP	2.5% 15 Jul 2031	1,897,000	1,882,927
	CVS HEALTH CORP	4.78% 25 Mar 2038	3,653,000	4,446,610
	CVS HEALTH CORP	5.05% 25 Mar 2048	1,149,000	1,502,246
	DANAHER CORP	2.8% 10 Dec 2051	1,587,000	1,564,949
	DEERE + COMPANY	2.875% 07 Sep 2049	1,663,000	1,717,459
	DELL INT LLC / EMC CORP	3.375% 15 Dec 2041	1,200,000	1,186,369
	DELL INT LLC / EMC CORP	3.45% 15 Dec 2051	790,000	758,483

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	DELL INT LLC / EMC CORP	8.35% 15 Jul 2046	203,000	337,489
	DENVER CO PUBLIC SCHS COPS	7.017% 15 Dec 2037	450,000	656,891
	DEVON ENERGY CORPORATION	4.75% 15 May 2042	182,000	210,725
	DEVON ENERGY CORPORATION	5.6% 15 Jul 2041	714,000	895,585
	DIAMONDBACK ENERGY INC	4.4% 24 Mar 2051	784,000	898,629
	DISCOVERY COMMUNICATIONS	5.2% 20 Sep 2047	476,000	590,034
	DOMINION ENERGY INC	3.3% 15 Apr 2041	3,588,000	3,726,772
	DPL INC	4.35% 15 Apr 2029	1,940,000	2,061,250
	DTE ELECTRIC CO	2.95% 01 Mar 2050	1,515,000	1,526,390
	DTE ELECTRIC CO	3.25% 01 Apr 2051	308,000	331,173
	DUKE ENERGY CAROLINAS	3.7% 01 Dec 2047	338,000	375,848
	DUKE ENERGY CORP	3.95% 15 Aug 2047	570,000	629,244
	DUKE ENERGY FLORIDA LLC	3% 15 Dec 2051	1,174,000	1,183,125
	DUKE ENERGY FLORIDA LLC	4.2% 15 Jul 2048	1,189,000	1,426,582
	DUKE ENERGY PROGRESS LLC	4.15% 01 Dec 2044	1,887,000	2,216,555
	EDISON INTERNATIONAL	5.75% 15 Jun 2027	3,558,000	4,056,676
	EMERSON ELECTRIC CO	2.8% 21 Dec 2051	1,673,000	1,638,718
	ENBRIDGE INC	3.4% 01 Aug 2051	1,724,000	1,747,512
	ENERGY TRANSFER LP	6.05% 01 Jun 2041	1,253,000	1,533,117
	ENERGY TRANSFER LP	6.25% 15 Apr 2049	1,111,000	1,451,257
	ENERGY TRANSFER LP	7.5% 01 Jul 2038	1,112,000	1,532,616
	ENTERGY CORP	3.75% 15 Jun 2050	394,000	424,107
	ENTERPRISE PRODUCTS OPER	3.3% 15 Feb 2053	1,078,000	1,072,168
	ENTERPRISE PRODUCTS OPER	5.1% 15 Feb 2045	2,279,000	2,810,247
	EXELON CORP	4.7% 15 Apr 2050	629,000	789,608
	EXELON CORP	5.625% 15 Jun 2035	1,659,000	2,109,446
	EXXON MOBIL CORPORATION	3.452% 15 Apr 2051	3,824,000	4,142,417
	FEDEX CORP	3.25% 15 May 2041	1,051,000	1,073,638
	FEDEX CORP	4.55% 01 Apr 2046	1,299,000	1,556,634
	FIRSTENERGY TRANSMISSION	4.55% 01 Apr 2049	364,000	415,530
	FIRSTENERGY TRANSMISSION	5.45% 15 Jul 2044	1,100,000	1,388,140
	FLORIDA POWER + LIGHT CO	2.875% 04 Dec 2051	524,000	531,415
	FLORIDA POWER + LIGHT CO	3.7% 01 Dec 2047	2,639,000	3,021,217
	FORD FOUNDATION/THE	2.815% 01 Jun 2070	950,000	979,358
	FORD MOTOR CREDI	3.625% 17 Jun 2031	932,000	981,102
	FOX CORP	5.476% 25 Jan 2039	1,269,000	1,636,581
	GE CAPITAL INTL FUNDING	4.418% 15 Nov 2035	3,219,000	3,841,426
	GENERAL MOTORS CO	5.95% 01 Apr 2049	114,000	156,041
	GENERAL MOTORS CO	6.25% 02 Oct 2043	1,320,000	1,806,341
	GENERAL MOTORS CO	6.75% 01 Apr 2046	837,000	1,195,979
	GILEAD SCIENCES INC	2.6% 01 Oct 2040	2,923,000	2,815,905
	GILEAD SCIENCES INC	4.75% 01 Mar 2046	1,129,000	1,430,581
	GLENCORE FUNDING LLC	3.375% 23 Sep 2051	710,000	683,750
	GOLDMAN SACHS GROUP INC	1% 21 Oct 2032	2,301,000	2,315,397
	GOLDMAN SACHS GROUP INC	1% 23 Apr 2039	1,159,000	1,384,482
	GOLDMAN SACHS GROUP INC	4.8% 08 Jul 2044	2,312,000	2,952,785
	GOLDMAN SACHS GROUP INC	6.25% 01 Feb 2041	838,000	1,218,237
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	2,975,213	2,975,213
	HARTFORD FINL SVCS GRP	6.1% 01 Oct 2041	1,070,000	1,497,335
	HCA INC	3.5% 15 Jul 2051	513,000	522,989
	HESS CORP	5.8% 01 Apr 2047	887,000	1,133,184

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			Shares/ Par Value	
	HOME DEPOT INC	2.375% 15 Mar 2051	3,889,000	3,572,548
	HOME DEPOT INC	3.125% 15 Dec 2049	1,045,000	1,101,304
	HORMEL FOODS CORP	3.05% 03 Jun 2051	1,318,000	1,399,768
	HSBC HOLDINGS PLC	1% 24 May 2032	460,000	461,427
	HSBC HOLDINGS PLC	6.1% 14 Jan 2042	198,000	283,095
	HSBC HOLDINGS PLC	6.5% 15 Sep 2037	1,955,000	2,704,835
*	IBM CORP	2.85% 15 May 2040	1,089,000	1,068,945
	IDAHO ENERGY RESOURCES			
	AUTH TR	2.861% 01 Sep 2046	750,000	760,216
	ILLINOIS ST	5.1% 01 Jun 2033	3,820,000	4,415,478
	INDONESIA ASAHAN ALUMINI	6.757% 15 Nov 2048	456,000	583,680
	INTEL CORP	3.05% 12 Aug 2051	1,898,000	1,941,447
	INTEL CORP	3.25% 15 Nov 2049	1,251,000	1,320,323
	INTERCONTINENTALEXCHANGE	3% 15 Sep 2060	643,000	635,276
	INTERPUBLIC GROUP COS	3.375% 01 Mar 2041	1,133,000	1,166,513
	JOHNSON + JOHNSON	3.4% 15 Jan 2038	1,027,000	1,156,601
*	JPMORGAN CHASE + CO	1% 15 Nov 2048	1,652,000	1,937,518
*	JPMORGAN CHASE + CO	1% 22 Apr 2051	3,234,000	3,341,272
*	JPMORGAN CHASE + CO	5.4% 06 Jan 2042	1,181,000	1,605,970
	KAISER FOUNDATION HOSPIT	2.81% 01 Jun 2041	1,233,000	1,239,658
	KAISER FOUNDATION HOSPIT	3.002% 01 Jun 2051	1,133,000	1,165,944
	KINDER MORGAN ENER PART	6.5% 01 Feb 2037	639,000	844,022
	KINDER MORGAN INC	3.25% 01 Aug 2050	1,504,000	1,439,239
	KKR GROUP FIN CO X LLC	3.25% 15 Dec 2051	786,000	783,273
	LIBERTY MUTUAL GROUP INC	3.95% 15 May 2060	647,000	710,342
	LINCOLN NATIONAL CORP	7% 15 Jun 2040	677,000	1,032,131
	LOWE S COS INC	2.8% 15 Sep 2041	1,862,000	1,816,721
	LOWE S COS INC	3.5% 01 Apr 2051	1,240,000	1,337,829
	LYB INT FINANCE III	4.2% 01 May 2050	1,943,000	2,245,688
	MARATHON PETROLEUM CORP	4.75% 15 Sep 2044	1,683,000	1,980,570
	MASS INSTITUTE OF TECH	2.989% 01 Jul 2050	851,000	929,688
	MASTERCARD INC	3.85% 26 Mar 2050	1,387,000	1,666,913
	MCDONALD S CORP	3.7% 15 Feb 2042	882,000	973,530
	MCDONALD S CORP	4.45% 01 Sep 2048	1,265,000	1,557,565
	MDC HOLDINGS INC	6% 15 Jan 2043	757,000	957,631
	MERCK + CO INC	2.75% 10 Dec 2051	3,509,000	3,472,139
*	METLIFE INC	4.721% 15 Dec 2044	1,090,000	1,415,396
*	METLIFE INC	6.4% 15 Dec 2066	1,277,000	1,570,985
	MICRON TECHNOLOGY INC	3.366% 01 Nov 2041	544,000	558,617
	MICRON TECHNOLOGY INC	3.477% 01 Nov 2051	805,000	824,103
	MICROSOFT CORP	2.525% 01 Jun 2050	8,328,000	8,121,365
	MIDAMERICAN ENERGY CO	4.25% 15 Jul 2049	661,000	815,609
	MOODY S CORPORATION	2.75% 19 Aug 2041	1,902,000	1,856,042
	MORGAN STANLEY	1% 20 Oct 2032	1,162,000	1,160,764
	MORGAN STANLEY	1% 25 Jan 2052	1,418,000	1,391,341
	MORGAN STANLEY	4.375% 22 Jan 2047	1,184,000	1,487,271
	MPLX LP	5.5% 15 Feb 2049	1,427,000	1,822,278
	NESTLE HOLDINGS INC	2.5% 14 Sep 2041	1,234,000	1,217,399
	NEW JERSEY ST TRANSPRTN TRUST	6.561% 15 Dec 2040	430,000	632,295
	NEW YORK CITY NY MUNI WTR FIN	5.724% 15 Jun 2042	465,000	684,840
*	NEW YORK LIFE INSURANCE	4.45% 15 May 2069	281,000	357,355

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	NEW YORK ST DORM AUTH ST			
	PERSO	2.202% 15 Mar 2034	1,150,000	1,134,372
	NEW YORK ST DORM AUTH ST			
	PERSO	3.19% 15 Feb 2043	1,130,000	1,192,032
	NEW YORK ST DORM AUTH ST			
	PERSO	5.427% 15 Mar 2039	600,000	760,167
	NEWELL BRANDS INC	5.75% 01 Apr 2046	632,000	810,881
	NISOURCE INC	5.95% 15 Jun 2041	857,000	1,173,471
	NORFOLK SOUTHERN CORP	3.05% 15 May 2050	2,189,000	2,229,700
	NORTHROP GRUMMAN CORP	5.25% 01 May 2050	326,000	456,608
	NVIDIA CORP	3.5% 01 Apr 2040	959,000	1,077,731
	NXP BV/NXP FDG/NXP USA	3.25% 11 May 2041	2,310,000	2,387,534
	ONCOR ELECTRIC DELIVERY	2.7% 15 Nov 2051	1,599,000	1,537,702
	ONEOK INC	7.15% 15 Jan 2051	835,000	1,203,580
	ORACLE CORP	3.6% 01 Apr 2050	4,822,000	4,721,408
	ORACLE CORP	5.375% 15 Jul 2040	719,000	877,978
	PACIFIC GAS + ELECTRIC	4% 01 Dec 2046	1,798,000	1,744,856
	PACIFIC GAS + ELECTRIC	4.5% 01 Jul 2040	493,000	513,411
	PACIFIC GAS + ELECTRIC	4.95% 01 Jul 2050	350,000	381,170
	PACIFICORP	2.9% 15 Jun 2052	517,000	507,335
	PACIFICORP	4.125% 15 Jan 2049	1,523,000	1,754,566
	PARAMOUNT GLOBAL	4.375% 15 Mar 2043	1,393,000	1,584,790
	PECO ENERGY CO	2.85% 15 Sep 2051	588,000	582,264
	PERUSAHAAN LISTRIK NEGAR	4.875% 17 Jul 2049	521,000	558,121
	PFIZER INC	2.55% 28 May 2040	1,427,000	1,423,704
	PFIZER INC	4.4% 15 May 2044	1,619,000	2,012,391
	PIONEER NATURAL RESOURCE	2.15% 15 Jan 2031	1,519,000	1,465,567
	PLAINS ALL AMER PIPELINE	4.9% 15 Feb 2045	327,000	354,873
	PLAINS ALL AMER PIPELINE	6.65% 15 Jan 2037	1,037,000	1,331,511
	PORT AUTH OF NEW			
	YORK NEW JE	3.287% 01 Aug 2069	689,000	723,362
	PORT AUTH OF NEW			
	YORK NEW JE	4.926% 01 Oct 2051	1,185,000	1,642,465
	PROGRESS ENERGY INC	7.75% 01 Mar 2031	511,000	711,947
	PROSUS NV	3.061% 13 Jul 2031	1,328,000	1,294,506
*	PRUDENTIAL FINANCIAL INC	3.935% 07 Dec 2049	568,000	662,559
*	PRUDENTIAL FINANCIAL INC	4.6% 15 May 2044	886,000	1,098,879
	QATAR ENERGY	3.125% 12 Jul 2041	399,000	403,236
	RAYTHEON TECH CORP	2.82% 01 Sep 2051	4,232,000	4,086,101
	RAYTHEON TECH CORP	3.75% 01 Nov 2046	371,000	413,301
	REPUBLIC OF CHILE	2.55% 27 Jul 2033	1,814,000	1,764,115
	REPUBLIC OF CHILE	3.1% 07 May 2041	1,654,000	1,618,439
	REPUBLIC OF COLOMBIA	4.125% 15 May 2051	580,000	470,670
	REPUBLIC OF INDONESIA	3.05% 12 Mar 2051	1,618,000	1,594,959
	REPUBLIC OF PANAMA	4.5% 15 May 2047	1,746,000	1,924,965
	REPUBLIC OF PERU	3% 15 Jan 2034	111,000	110,556
	REPUBLIC OF PERU	3.55% 10 Mar 2051	1,883,000	1,958,339
	REPUBLIC OF PERU	8.75% 21 Nov 2033	515,000	802,118
	REPUBLIC OF PHILIPPINES	2.95% 05 May 2045	491,000	483,622
	REPUBLIC OF PHILIPPINES	3.95% 20 Jan 2040	1,655,000	1,848,234
	REPUBLICA ORIENT URUGUAY	5.1% 18 Jun 2050	556,000	734,204
	REYNOLDS AMERICAN INC	5.7% 15 Aug 2035	870,000	1,030,889
	RIO TINTO FIN USA LTD	2.75% 02 Nov 2051	1,116,000	1,106,354
	ROCHE HOLDINGS INC	2.607% 13 Dec 2051	2,097,000	2,059,263

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	ROCKEFELLER FOUNDATION	2.492% 01 Oct 2050	835,000	821,144
	ROYAL BANK OF CANADA	2.3% 03 Nov 2031	2,916,000	2,929,581
	SALESFORCE INC	2.9% 15 Jul 2051	2,319,000	2,360,067
	SAN DIEGO G + E	3.32% 15 Apr 2050	431,000	453,577
	SAN DIEGO G + E	3.75% 01 Jun 2047	492,000	545,321
	SAN DIEGO G + E	4.15% 15 May 2048	229,000	272,380
	SAUDI ARABIAN OIL CO	3.25% 24 Nov 2050	402,000	391,058
	SAUDI INTERNATIONAL BOND	3.25% 17 Nov 2051	346,000	340,647
	SEATTLE CHILDREN HOSP	2.719% 01 Oct 2050	1,367,000	1,340,378
	SEMPRA ENERGY	4% 01 Feb 2048	445,000	495,030
	SEMPRA ENERGY	6% 15 Oct 2039	1,456,000	2,009,562
	SHELL INTERNATIONAL FIN	3% 26 Nov 2051	1,854,000	1,883,775
	SHELL INTERNATIONAL FIN	3.125% 07 Nov 2049	1,322,000	1,360,324
	SHERWIN WILLIAMS CO	2.9% 15 Mar 2052	532,000	519,513
	SOCIEDAD QUIMICA Y MINER	3.5% 10 Sep 2051	447,000	433,036
	SOUTHERN CAL EDISON	4.05% 15 Mar 2042	636,000	687,638
	SOUTHERN CAL EDISON	4.125% 01 Mar 2048	398,000	446,453
	SOUTHERN POWER CO	4.95% 15 Dec 2046	1,025,000	1,245,604
	STANFORD HEALTH CARE	3.027% 15 Aug 2051	1,796,000	1,867,069
	STARBUCKS CORP	4.45% 15 Aug 2049	1,375,000	1,692,463
	STATE OF ISRAEL	3.375% 15 Jan 2050	1,858,000	2,006,744
	STATE OF QATAR	4.4% 16 Apr 2050	759,000	942,900
	SUNCOR ENERGY INC	3.75% 04 Mar 2051	1,035,000	1,110,837
	SYSCO CORPORATION	3.15% 14 Dec 2051	589,000	579,740
	SYSCO CORPORATION	6.6% 01 Apr 2050	510,000	792,273
	T MOBILE USA INC	3% 15 Feb 2041	1,798,000	1,755,398
	T MOBILE USA INC	4.5% 15 Apr 2050	570,000	667,130
	TELEFONICA EMISIONES SAU	5.213% 08 Mar 2047	1,806,000	2,242,182
	TEMASEK FINANCIAL I LTD	2.375% 02 Aug 2041	1,140,000	1,113,646
	TENNESSEE GAS PIPELINE	7.625% 01 Apr 2037	522,000	741,909
	THERMO FISHER SCIENTIFIC	2.8% 15 Oct 2041	1,007,000	1,018,685
	TIME WARNER CABLE LLC	5.5% 01 Sep 2041	1,340,000	1,624,631
	TIME WARNER CABLE LLC	7.3% 01 Jul 2038	394,000	557,633
	UNILEVER CAPITAL CORP	2.625% 12 Aug 2051	1,127,000	1,114,253
	UNION ELECTRIC CO	2.625% 15 Mar 2051	779,000	746,801
	UNION PACIFIC CORP	2.973% 16 Sep 2062	1,509,000	1,491,733
	UNITED MEXICAN STATES	3.771% 24 May 2061	299,000	275,307
	UNITED MEXICAN STATES	4.28% 14 Aug 2041	3,246,000	3,363,668
	UNITED MEXICAN STATES	4.6% 10 Feb 2048	1,929,000	2,054,404
	UNITED MEXICAN STATES	5% 27 Apr 2051	1,261,000	1,429,356
	UNITEDHEALTH GROUP INC	2.75% 15 May 2040	509,000	516,726
	UNITEDHEALTH GROUP INC	3.25% 15 May 2051	957,000	1,035,311
	UNITEDHEALTH GROUP INC	3.5% 15 Aug 2039	2,140,000	2,372,815
	UNITEDHEALTH GROUP INC	5.95% 15 Feb 2041	846,000	1,214,136
	UNIV OF CALIFORNIA CA REVENUES	5.946% 15 May 2045	400,000	565,929
	UNIV SOUTHERN CALIFORNIA	3.226% 31 Dec 2099	660,000	671,152
	US 10YR ULTRA FUT MAR22	XCBT 20220322	8,600,000	160,149
	US 5YR NOTE (CBT) MAR22	XCBT 20220331	(2,600,000)	(12,447)
	US DOLLAR		1,449,583	1,449,583
	US LONG BOND(CBT) MAR22	XCBT 20220322	3,700,000	81,805
	US TREASURY N/B	1.375% 15 Nov 2031	737,000	727,672
	US TREASURY N/B	2% 15 Aug 2051	1,811,000	1,846,088
	US TREASURY N/B	2% 15 Nov 2041	2,045,000	2,442,970

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	US ULTRA BOND CBT MAR22	XCBT 20220322	(8,300,000)	(41,956)
	VALE SA	5.625% 11 Sep 2042	911,000	1,085,238
	VALERO ENERGY CORP	3.65% 01 Dec 2051	1,368,000	1,359,223
	VERIZON COMMUNICATIONS	2.355% 15 Mar 2032	2,793,000	2,751,993
	VERIZON COMMUNICATIONS	2.65% 20 Nov 2040	2,133,000	2,026,813
	VERIZON COMMUNICATIONS	3.4% 22 Mar 2041	1,989,000	2,082,371
	VERIZON COMMUNICATIONS	3.7% 22 Mar 2061	777,000	842,437
	VERIZON COMMUNICATIONS	4.272% 15 Jan 2036	5,159,000	6,051,429
	VIATRIS INC	4% 22 Jun 2050	576,000	613,489
	VIRGINIA ELEC + POWER CO	2.95% 15 Nov 2051	319,000	320,159
	VISA INC	4.3% 14 Dec 2045	2,290,000	2,881,655
	VODAFONE GROUP PLC	4.875% 19 Jun 2049	1,945,000	2,452,781
	WALGREENS BOOTS ALLIANCE	4.1% 15 Apr 2050	404,000	452,845
	WALMART INC	2.65% 22 Sep 2051	1,800,000	1,840,402
	WALT DISNEY COMPANY/THE	2.75% 01 Sep 2049	540,000	522,475
	WALT DISNEY COMPANY/THE	6.4% 15 Dec 2035	2,325,000	3,327,202
	WALT DISNEY COMPANY/THE	6.55% 15 Mar 2033	1,984,000	2,770,775
	WELLS FARGO + COMPANY	1% 30 Apr 2041	2,255,000	2,312,559
	WELLS FARGO + COMPANY	4.75% 07 Dec 2046	1,084,000	1,352,889
	WELLS FARGO + COMPANY	4.9% 17 Nov 2045	2,814,000	3,538,724
	WESTERN DIGITAL CORP	3.1% 01 Feb 2032	1,253,000	1,262,147
	WESTLAKE CORP	3.375% 15 Aug 2061	594,000	566,623
	WILLIAMS COMPANIES INC	3.5% 15 Oct 2051	892,000	901,136
	XCEL ENERGY INC	6.5% 01 Jul 2036	1,687,000	2,359,557
	Total : EXHIBIT L - Long-Term Credit Fund			\$503,954,429

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2021

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	3M COMPANY	3.25% 26 Aug 2049	320,000	\$ 348,488
	3M COMPANY	3.625% 15 Oct 2047	700,000	795,785
	3M COMPANY	3.7% 15 Apr 2050	140,000	164,093
	ABBOTT LABORATORIES	4.9% 30 Nov 2046	220,000	300,784
	ABBVIE INC	4.05% 21 Nov 2039	1,580,000	1,812,78
	ABBVIE INC	4.25% 21 Nov 2049	2,370,000	2,849,148
	ABBVIE INC	4.55% 15 Mar 2035	415,000	498,991
	ABBVIE INC	4.7% 14 May 2045	500,000	620,315
	ABU DHABI GOVT INT L	3.125% 30 Sep 2049	540,000	551,029
	ABU DHABI GOVT INT L	3.875% 16 Apr 2050	340,000	396,028
	ABU DHABI GOVT INT L	4.125% 11 Oct 2047	650,000	777,851
	ADVENT HEALTH SYSTEM	3.63% 01 Mar 2049	100,000	110,448
	AEP TRANSMISSION CO LLC	2.75% 15 Aug 2051	150,000	142,695
	AEP TRANSMISSION CO LLC	3.15% 15 Sep 2049	80,000	81,444
	AEP TRANSMISSION CO LLC	3.65% 01 Apr 2050	120,000	132,468
	AEP TRANSMISSION CO LLC	3.8% 15 Jun 2049	310,000	349,914
	AERCAP IRELAND CAP/GLOBA	3.3% 30 Jan 2032	150,000	152,816
	AERCAP IRELAND CAP/GLOBA	3.4% 29 Oct 2033	370,000	376,702
	AERCAP IRELAND CAP/GLOBA	3.85% 29 Oct 2041	530,000	552,068
	AETNA INC	3.875% 15 Aug 2047	360,000	400,456
	AHS HOSPITAL CORP	5.024% 01 Jul 2045	160,000	217,966
	AIA GROUP LTD	3.2% 16 Sep 2040	310,000	318,403
	ALEXANDRIA REAL ESTATE E	3% 18 May 2051	550,000	543,207
	ALIBABA GROUP HOLDING	2.7% 09 Feb 2041	870,000	794,085
	ALIBABA GROUP HOLDING	3.15% 09 Feb 2051	880,000	823,703
	ALLSTATE CORP	4.2% 15 Dec 2046	225,000	270,071
	ALPHABET INC	1.9% 15 Aug 2040	340,000	309,604
	ALPHABET INC	2.25% 15 Aug 2060	820,000	730,714
	ALTRIA GROUP INC	3.4% 04 Feb 2041	350,000	322,853
	ALTRIA GROUP INC	3.875% 16 Sep 2046	70,000	67,707
	ALTRIA GROUP INC	5.8% 14 Feb 2039	1,700,000	2,043,369
	ALTRIA GROUP INC	5.95% 14 Feb 2049	1,590,000	1,984,210
	ALTRIA GROUP INC	6.2% 14 Feb 2059	301,000	392,342
	AMAZON.COM INC	2.5% 03 Jun 2050	1,060,000	1,009,265
	AMAZON.COM INC	3.1% 12 May 2051	1,550,000	1,654,815
	AMAZON.COM INC	3.25% 12 May 2061	370,000	398,285
	AMERICAN EXPRESS CO	1% 31 Dec 2099	180,000	180,315
	AMERICAN INTL GROUP	4.75% 01 Apr 2048	380,000	484,002
	AMERICAN MUNI PWR OHIO INC OH	6.27% 15 Feb 2050	595,000	850,310
	AMERICO LIFE INC	3.45% 15 Apr 2031	170,000	165,227
	AMFAM HOLDINGS INC	3.833% 11 Mar 2051	230,000	253,861
	AMGEN INC	3.15% 21 Feb 2040	440,000	451,226
	AMGEN INC	4.663% 15 Jun 2051	236,000	301,902
	ANALOG DEVICES INC	2.95% 01 Oct 2051	40,000	41,077
	ANGLO AMERICAN CAPITAL	4% 11 Sep 2027	230,000	247,286
	ANGLO AMERICAN CAPITAL	4.75% 10 Apr 2027	300,000	333,644

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			Shares/ Par Value	
	ANHEUSER BUSCH CO/INBEV	4.7% 01 Feb 2036	305,000	368,077
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	1,020,000	1,289,214
	ANHEUSER BUSCH INBEV WOR	4.375% 15 Apr 2038	230,000	269,343
	ANHEUSER BUSCH INBEV WOR	4.439% 06 Oct 2048	280,000	334,662
	ANHEUSER BUSCH INBEV WOR	4.6% 15 Apr 2048	520,000	635,877
	ANHEUSER BUSCH INBEV WOR	4.75% 15 Apr 2058	310,000	383,273
	ANHEUSER BUSCH INBEV WOR	5.55% 23 Jan 2049	300,000	415,037
	ANHEUSER BUSCH INBEV WOR	5.8% 23 Jan 2059	1,520,000	2,197,687
	ANTHEM INC	4.55% 01 Mar 2048	350,000	436,513
	ANTHEM INC	5.1% 15 Jan 2044	210,000	277,235
	ANTHEM INC	5.85% 15 Jan 2036	145,000	194,703
	APACHE CORP	4.75% 15 Apr 2043	925,000	1,016,140
	APACHE CORP	5.25% 01 Feb 2042	20,000	23,100
	APPLE INC	2.65% 11 May 2050	730,000	717,687
	APPLE INC	4.375% 13 May 2045	930,000	1,172,723
	ARCELORMITTAL	6.75% 01 Mar 2041	170,000	229,517
	ARCELORMITTAL	7% 15 Oct 2039	70,000	96,438
	ARGENTINE PESO	FOREIGN CURRENCY	74,986	730
	ARTHUR J GALLAGHER + CO	3.5% 20 May 2051	170,000	179,518
	ASTRAZENECA PLC	3% 28 May 2051	250,000	262,015
	AT+T INC	3.1% 01 Feb 2043	1,740,000	1,691,524
	AT+T INC	3.5% 01 Feb 2061	480,000	471,987
	AT+T INC	3.5% 15 Sep 2053	178,000	179,583
	AT+T INC	3.55% 15 Sep 2055	2,950,000	2,960,705
	AT+T INC	3.8% 01 Dec 2057	360,000	374,782
	AT+T INC	4.35% 15 Jun 2045	737,000	830,735
	AT+T INC	4.8% 15 Jun 2044	164,000	195,946
	AVOLON HOLDINGS FNDG LTD	3.95% 01 Jul 2024	290,000	303,862
	AVOLON HOLDINGS FNDG LTD	4.375% 01 May 2026	80,000	85,685
	AVOLON HOLDINGS FNDG LTD	5.125% 01 Oct 2023	340,000	358,080
	BANK OF AMERICA CORP	1% 07 Feb 2030	370,000	407,568
	BANK OF AMERICA CORP	1% 15 Mar 2050	480,000	593,813
	BANK OF AMERICA CORP	1% 19 Jun 2041	1,590,000	1,530,484
	BANK OF AMERICA CORP	1% 20 Jan 2048	150,000	186,394
	BANK OF AMERICA CORP	1% 20 Mar 2051	640,000	769,809
	BANK OF AMERICA CORP	1% 20 Oct 2032	610,000	612,931
	BANK OF AMERICA CORP	1% 21 Jul 2032	760,000	747,237
	BANK OF AMERICA CORP	1% 21 Sep 2036	1,140,000	1,104,284
	BANK OF AMERICA CORP	1% 22 Apr 2032	750,000	761,120
	BANK OF AMERICA CORP	1% 22 Apr 2042	1,360,000	1,429,387
	BANK OF AMERICA CORP	1% 23 Jul 2029	710,000	791,608
	BANK OF AMERICA CORP	1% 24 Oct 2031	640,000	612,772
	BANK OF AMERICA CORP	1% 24 Oct 2051	300,000	294,539
	BANK OF AMERICA CORP	1% 29 Apr 2031	80,000	80,814
	BANK OF AMERICA CORP	5% 21 Jan 2044	70,000	91,922
	BAPTIST HEALTHCARE	3.54% 15 Aug 2050	230,000	250,749
	BARCLAYS PLC	1% 20 Jun 2030	500,000	567,166
	BARRICK NA FINANCE LLC	5.7% 30 May 2041	100,000	135,904
	BARRICK PD AU FIN PTY LT	5.95% 15 Oct 2039	1,025,000	1,394,587
	BAT CAPITAL CORP	3.734% 25 Sep 2040	470,000	451,453
	BAT CAPITAL CORP	4.39% 15 Aug 2037	10,000	10,536
	BECTON DICKINSON AND CO	4.669% 06 Jun 2047	380,000	479,116
	BECTON DICKINSON AND CO	4.685% 15 Dec 2044	20,000	25,182

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	BERKSHIRE HATHAWAY			
	ENERG	6.125% 01 Apr 2036	1,028,000	1,399,165
	BERKSHIRE HATHAWAY FIN	4.2% 15 Aug 2048	1,600,000	1,941,599
	BHP BILLITON FIN USA LTD	4.125% 24 Feb 2042	365,000	432,011
	BHP BILLITON FIN USA LTD	5% 30 Sep 2043	40,000	52,897
	BLACKSTONE HOLDINGS FINA	6.25% 15 Aug 2042	120,000	176,073
	BNP PARIBAS	1% 19 Apr 2032	360,000	365,010
	BNP PARIBAS	2.824% 26 Jan 2041	830,000	793,081
	BOEING CO	3.3% 01 Mar 2035	350,000	350,928
	BOEING CO	3.9% 01 May 2049	350,000	366,951
	BOEING CO	3.95% 01 Aug 2059	730,000	758,258
	BOEING CO	5.805% 01 May 2050	320,000	433,320
	BOEING CO	5.93% 01 May 2060	830,000	1,151,778
	BOEING CO	6.875% 15 Mar 2039	540,000	747,800
	BON SECOURS MERCY	3.205% 01 Jun 2050	550,000	579,416
	BP CAP MARKETS AMERICA	3% 24 Feb 2050	2,820,000	2,776,058
	BPCE SA	1% 19 Oct 2032	410,000	411,310
	BPCE SA	1% 19 Oct 2042	250,000	255,399
	BRISTOL MYERS SQUIBB CO	2.55% 13 Nov 2050	50,000	47,298
	BRISTOL MYERS SQUIBB CO	4.125% 15 Jun 2039	200,000	236,571
	BRISTOL MYERS SQUIBB CO	4.25% 26 Oct 2049	700,000	865,036
	BRISTOL MYERS SQUIBB CO	4.35% 15 Nov 2047	70,000	86,222
	BRISTOL MYERS SQUIBB CO	5% 15 Aug 2045	315,000	418,449
	BRITISH TELECOMMUNICATIO	9.625% 15 Dec 2030	270,000	395,380
	BROADCOM INC	3.187% 15 Nov 2036	12,000	11,979
	BROADCOM INC	4.15% 15 Nov 2030	228,000	252,865
	BURLINGTN NORTH SANTA FE	4.55% 01 Sep 2044	350,000	441,406
	CALIFORNIA INSTITUTE OF	3.65% 01 Sep 2119	500,000	581,727
	CALIFORNIA INSTITUTE OF	4.7% 01 Nov 2111	200,000	294,351
	CALIFORNIA ST	7.3% 01 Oct 2039	1,845,000	2,894,464
	CAMERON LNG LLC	3.701% 15 Jan 2039	400,000	430,820
	CANADIAN NATL RESOURCES	6.25% 15 Mar 2038	300,000	394,714
	CANADIAN PACIFIC RAILWAY	3% 02 Dec 2041	310,000	316,997
	CANADIAN PACIFIC RAILWAY	3.1% 02 Dec 2051	360,000	370,195
	CARLYLE FINANCE LLC	5.65% 15 Sep 2048	50,000	67,663
	CARLYLE HOLDINGS II FIN	5.625% 30 Mar 2043	190,000	247,313
	CARRIER GLOBAL CORP	3.577% 05 Apr 2050	30,000	31,897
	CENTENE CORP	3% 15 Oct 2030	110,000	111,816
	CENTENE CORP	3.375% 15 Feb 2030	540,000	549,931
	CENTENE CORP	4.25% 15 Dec 2027	100,000	104,250
	CENTENE CORP	4.625% 15 Dec 2029	360,000	388,246
	CENTERPOINT ENER HOUSTON	4.25% 01 Feb 2049	180,000	223,578
	CENTERPOINT ENER HOUSTON	4.5% 01 Apr 2044	600,000	752,450
	CHARLES SCHWAB CORP	1% 31 Dec 2099	580,000	585,800
	CHARTER COMM OPT LLC/CAP	3.85% 01 Apr 2061	70,000	66,011
	CHARTER COMM OPT LLC/CAP	5.125% 01 Jul 2049	430,000	498,787
	CHARTER COMM OPT LLC/CAP	5.75% 01 Apr 2048	180,000	224,471
	CHARTER COMM OPT LLC/CAP	6.484% 23 Oct 2045	1,865,000	2,546,820
	CHEVRON USA INC	2.343% 12 Aug 2050	120,000	110,706
	CHILDREN S HOSPITAL/DC	2.928% 15 Jul 2050	170,000	167,346
	CHUBB INA HOLDINGS INC	2.85% 15 Dec 2051	170,000	170,523
	CHUBB INA HOLDINGS INC	3.05% 15 Dec 2061	420,000	428,486
	CI FINANCIAL CORP	4.1% 15 Jun 2051	310,000	335,971
	CIGNA CORP	3.2% 15 Mar 2040	160,000	165,748

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	CIGNA CORP	3.4% 15 Mar 2050	770,000	799,218
	CIGNA CORP	3.875% 15 Oct 2047	380,000	424,276
	CIGNA CORP	4.8% 15 Aug 2038	800,000	984,001
	CIGNA CORP	4.9% 15 Dec 2048	870,000	1,124,149
	CIMAREX ENERGY CO	4.375% 15 Mar 2029	280,000	297,414
	CITIGROUP INC	1% 03 Nov 2032	400,000	399,526
	CITIGROUP INC	1% 03 Nov 2042	330,000	326,742
	CITIGROUP INC	1% 31 Dec 2099	260,000	264,225
	CITIGROUP INC	4.65% 23 Jul 2048	210,000	269,649
	CITIGROUP INC	4.65% 30 Jul 2045	1,908,000	2,405,874
	CITIGROUP INC	5.3% 06 May 2044	795,000	1,037,342
	CITIGROUP INC	8.125% 15 Jul 2039	400,000	676,285
	CITY OF HOPE/THE	5.623% 15 Nov 2043	490,000	697,886
	CLEVELAND CLINIC FOUND	4.858% 01 Jan 2114	90,000	133,796
	CLEVELAND ELECTRIC ILLUM	5.95% 15 Dec 2036	370,000	493,865
	COCA COLA CO/THE	2.5% 01 Jun 2040	70,000	70,263
	COCA COLA CO/THE	2.5% 15 Mar 2051	340,000	326,253
	COCA COLA CO/THE	2.6% 01 Jun 2050	20,000	19,528
	COLGATE PALMOLIVE CO	3.7% 01 Aug 2047	234,000	282,595
	COMCAST CORP	2.887% 01 Nov 2051	1,594,000	1,542,970
	COMCAST CORP	2.937% 01 Nov 2056	613,000	583,903
	COMCAST CORP	2.987% 01 Nov 2063	1,684,000	1,598,159
	COMCAST CORP	3.75% 01 Apr 2040	190,000	212,710
	COMCAST CORP	3.9% 01 Mar 2038	170,000	192,389
	COMCAST CORP	3.969% 01 Nov 2047	240,000	276,324
	COMCAST CORP	3.999% 01 Nov 2049	2,059,000	2,385,851
	COMISION FEDERAL DE ELEC	3.348% 09 Feb 2031	200,000	195,744
	COMISION FEDERAL DE ELEC	4.677% 09 Feb 2051	290,000	272,238
	COMMONSPIRIT HEALTH	2.782% 01 Oct 2030	100,000	102,352
	COMMONSPIRIT HEALTH	3.817% 01 Oct 2049	180,000	203,459
	COMMONSPIRIT HEALTH	3.91% 01 Oct 2050	290,000	322,635
	COMMONSPIRIT HEALTH	4.35% 01 Nov 2042	480,000	550,779
	COMMONWEALTH BANK AUST	3.743% 12 Sep 2039	430,000	460,756
	COMMONWEALTH EDISON CO	3.75% 15 Aug 2047	20,000	22,552
	COMMONWEALTH EDISON CO	4% 01 Mar 2048	160,000	186,884
	COMMONWEALTH EDISON CO	4% 01 Mar 2049	180,000	213,582
	COMMONWEALTH EDISON CO	4.35% 15 Nov 2045	1,165,000	1,411,883
	COMMUNITY HEALTH			
	NETWORK	3.099% 01 May 2050	840,000	838,350
	CON EDISON CO OF NY INC	3% 01 Dec 2060	460,000	428,785
	CON EDISON CO OF NY INC	3.95% 01 Mar 2043	330,000	358,399
	CONNECTICUT LIGHT + PWR	4.3% 15 Apr 2044	130,000	156,167
	CONOCOPHILLIPS	4.85% 15 Aug 2048	100,000	130,868
	CONOCOPHILLIPS	5.9% 15 May 2038	220,000	302,704
	CONSUMERS ENERGY CO	2.5% 01 May 2060	280,000	246,837
	CONTINENTAL RESOURCES	2.875% 01 Apr 2032	450,000	440,215
	CONTINENTAL RESOURCES	4.9% 01 Jun 2044	210,000	232,733
	COOPERATIEVE RABOBANK UA	5.25% 04 Aug 2045	770,000	1,012,585
	CORNING INC	3.9% 15 Nov 2049	250,000	280,024
	COTTAGE HEALTH SYSTEM	3.304% 01 Nov 2049	290,000	311,568
	CREDIT AGRICOLE SA	1% 29 Dec 2049	510,000	603,968
	CREDIT SUISSE GROUP AG	1% 01 Apr 2031	300,000	330,851

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	CREDIT SUISSE GROUP AG	1% 14 May 2032	1,050,000	1,068,429
	CREDIT SUISSE GROUP AG	1% 29 Dec 2049	450,000	479,250
	CREDIT SUISSE GROUP AG	1% 31 Dec 2099	250,000	274,720
	CREDIT SUISSE GROUP AG	1% 31 Dec 2099	250,000	269,450
	CREDIT SUISSE GROUP AG	1% 31 Dec 2099	530,000	560,475
	CREDIT SUISSE USA INC	7.125% 15 Jul 2032	120,000	170,526
	CURRENCY CONTRACT	BRL/USD	-	(3,471)
	CURRENCY CONTRACT	USD/EUR	-	6,618
	CURRENCY CONTRACT	EUR/USD	-	(39,630)
	CURRENCY CONTRACT	USD/EUR	-	3,395
	CURRENCY CONTRACT	USD/GBP	-	18,040
	CURRENCY CONTRACT	MXN/USD	-	15,265
	CURRENCY CONTRACT	RUB/USD	-	(4,447)
	CURRENCY CONTRACT	RUB/USD	-	(2,714)
	CVS HEALTH CORP	2.7% 21 Aug 2040	900,000	866,845
	CVS HEALTH CORP	4.78% 25 Mar 2038	1,280,000	1,558,079
	CVS HEALTH CORP	5.05% 25 Mar 2048	1,930,000	2,523,355
	CVS HEALTH CORP	5.125% 20 Jul 2045	765,000	994,396
	DANAHER CORP	2.8% 10 Dec 2051	280,000	276,110
	DCP MIDSTREAM OPERATING	3.25% 15 Feb 2032	250,000	251,875
	DEERE + COMPANY	2.875% 07 Sep 2049	520,000	537,029
	DELTA AIR LINES/SKYMILES	4.5% 20 Oct 2025	480,000	504,486
	DELTA AIR LINES/SKYMILES	4.75% 20 Oct 2028	260,000	283,915
	DEUTSCHE TELEKOM INT FIN	8.75% 15 Jun 2030	340,000	494,177
	DEVON ENERGY CORPORATION	4.5% 15 Jan 2030	72,000	77,299
	DEVON ENERGY CORPORATION	4.75% 15 May 2042	410,000	474,711
	DEVON ENERGY CORPORATION	5% 15 Jun 2045	1,110,000	1,341,681
	DEVON ENERGY CORPORATION	5.6% 15 Jul 2041	690,000	865,482
	DH EUROPE FINANCE II	3.25% 15 Nov 2039	100,000	106,751
	DIAMONDBACK ENERGY INC	4.4% 24 Mar 2051	230,000	263,628
	DIVERSIFIED HEALTHCARE T	4.75% 01 May 2024	140,000	143,350
	DOMINION ENERGY INC	5.95% 15 Jun 2035	985,000	1,284,692
	DTE ELECTRIC CO	3.25% 01 Apr 2051	230,000	247,305
	DTE ELECTRIC CO	3.75% 15 Aug 2047	280,000	317,934
	DUKE ENERGY CAROLINAS	3.2% 15 Aug 2049	970,000	1,003,924
	DUKE ENERGY CAROLINAS	5.3% 15 Feb 2040	555,000	730,559
	DUKE ENERGY FLORIDA LLC	3% 15 Dec 2051	270,000	272,099
	DUKE ENERGY INDIANA LLC	3.25% 01 Oct 2049	220,000	227,619
	DUKE ENERGY OHIO INC	4.3% 01 Feb 2049	420,000	503,980
	DUKE UNIVERSITY HEALTH	3.92% 01 Jun 2047	130,000	154,433
	EATON CORP	4.15% 02 Nov 2042	490,000	572,790
	ECOPETROL SA	4.625% 02 Nov 2031	30,000	29,166
	ECOPETROL SA	5.875% 02 Nov 2051	260,000	243,604
	ECOPETROL SA	5.875% 28 May 2045	400,000	382,504
	EDISON INTERNATIONAL	1% 31 Dec 2099	220,000	224,796
	EDISON INTERNATIONAL	1% 31 Dec 2099	490,000	513,324
	EMERSON ELECTRIC CO	2.8% 21 Dec 2051	860,000	842,377
	ENERGY TRANSFER LP	1% 31 Dec 2099	140,000	132,639
	ENERGY TRANSFER LP	1% 31 Dec 2099	350,000	350,000
	ENERGY TRANSFER LP	1% 31 Dec 2099	810,000	824,175

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	ENERGY TRANSFER LP	1% 31 Dec 2099	1,090,000	1,106,350
	ENERGY TRANSFER LP	4.9% 15 Mar 2035	130,000	146,769
	ENERGY TRANSFER LP	4.95% 15 Jun 2028	490,000	551,201
	ENERGY TRANSFER LP	5.25% 15 Apr 2029	410,000	469,614
	ENERGY TRANSFER LP	5.3% 01 Apr 2044	360,000	412,227
	ENERGY TRANSFER LP	5.8% 15 Jun 2038	340,000	411,827
	ENERGY TRANSFER LP	5.95% 01 Oct 2043	90,000	108,169
	ENERGY TRANSFER LP	6.125% 15 Dec 2045	290,000	360,724
	ENERGY TRANSFER LP	6.25% 15 Apr 2049	50,000	65,313
	ENERGY TRANSFER LP	6.625% 15 Oct 2036	60,000	75,993
	ENERGY TRANSFER LP	7.5% 01 Jul 2038	30,000	41,348
	ENTERPRISE PRODUCTS OPER	1% 15 Feb 2078	150,000	150,505
	ENTERPRISE PRODUCTS OPER	3.3% 15 Feb 2053	400,000	397,836
	ENTERPRISE PRODUCTS OPER	3.7% 31 Jan 2051	980,000	1,028,150
	ENTERPRISE PRODUCTS OPER	3.95% 31 Jan 2060	1,140,000	1,230,747
	ENTERPRISE PRODUCTS OPER	4.2% 31 Jan 2050	220,000	246,618
	ENTERPRISE PRODUCTS OPER	4.25% 15 Feb 2048	150,000	169,779
	ENTERPRISE PRODUCTS OPER	4.8% 01 Feb 2049	240,000	292,082
	ENTERPRISE PRODUCTS OPER	4.85% 15 Mar 2044	180,000	216,643
	ENTERPRISE PRODUCTS OPER	4.9% 15 May 2046	220,000	266,016
	ENTERPRISE PRODUCTS OPER	5.1% 15 Feb 2045	100,000	123,311
	ENTERPRISE PRODUCTS OPER	7.55% 15 Apr 2038	920,000	1,370,610
	EOG RESOURCES INC	4.95% 15 Apr 2050	590,000	801,506
	EQT CORP	3.125% 15 May 2026	70,000	71,857
	EQT CORP	3.625% 15 May 2031	60,000	62,250
	EURO CURRENCY	FOREIGN CURRENCY	494,236	562,045
	EXXON MOBIL CORPORATION	2.995% 16 Aug 2039	280,000	283,299
	EXXON MOBIL CORPORATION	3.095% 16 Aug 2049	150,000	151,919
	EXXON MOBIL CORPORATION	3.452% 15 Apr 2051	230,000	249,152
	EXXON MOBIL CORPORATION	4.114% 01 Mar 2046	80,000	93,352
	EXXON MOBIL CORPORATION	4.227% 19 Mar 2040	670,000	790,939
	EXXON MOBIL CORPORATION	4.327% 19 Mar 2050	330,000	405,191
	FIRSTENERGY CORP	5.35% 15 Jul 2047	680,000	808,353
	FIRSTENERGY CORP	7.375% 15 Nov 2031	2,070,000	2,793,258
	FLORIDA POWER + LIGHT CO	3.15% 01 Oct 2049	260,000	276,027
	FOMENTO ECONOMICO MEX	3.5% 16 Jan 2050	320,000	334,592
	FORD MOTOR COMPANY	3.25% 12 Feb 2032	350,000	358,400
	FORD MOTOR COMPANY	5.291% 08 Dec 2046	445,000	522,986
	FOX CORP	5.476% 25 Jan 2039	510,000	657,727
	FREEPORT MCMORAN INC	5.45% 15 Mar 2043	300,000	377,127
	GENERAL DYNAMICS CORP	4.25% 01 Apr 2040	680,000	830,327
	GENERAL MOTORS CO	5.2% 01 Apr 2045	350,000	433,039
	GENERAL MOTORS CO	5.95% 01 Apr 2049	40,000	54,751
	GENERAL MOTORS CO	6.75% 01 Apr 2046	710,000	1,014,511
	GILEAD SCIENCES INC	4% 01 Sep 2036	250,000	287,547
	GILEAD SCIENCES INC	4.75% 01 Mar 2046	1,230,000	1,558,560
	GILEAD SCIENCES INC	4.8% 01 Apr 2044	80,000	100,980
	GLENCORE FINANCE CANADA	5.3% 25 Oct 2042	260,000	330,933
	GLENCORE FINANCE CANADA	6% 15 Nov 2041	1,670,000	2,200,058
	GLENCORE FUNDING LLC	2.5% 01 Sep 2030	40,000	38,737
	GLENCORE FUNDING LLC	2.625% 23 Sep 2031	20,000	19,437
	GLENCORE FUNDING LLC	3.375% 23 Sep 2051	160,000	154,084
	GLP CAPITAL LP / FIN II	3.25% 15 Jan 2032	90,000	90,485
	GOLDMAN SACHS GROUP INC	1% 21 Jul 2032	840,000	827,061

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	GOLDMAN SACHS GROUP INC	1% 21 Oct 2032	910,000	915,694
	GOLDMAN SACHS GROUP INC	1% 23 Apr 2029	1,460,000	1,588,120
	GOLDMAN SACHS GROUP INC	1% 31 Dec 2099	70,000	71,151
	GOLDMAN SACHS GROUP INC	3.8% 15 Mar 2030	440,000	484,359
	GOLDMAN SACHS GROUP INC	5.15% 22 May 2045	790,000	1,027,369
	GOLDMAN SACHS GROUP INC	6.25% 01 Feb 2041	500,000	726,872
	GOLDMAN SACHS GROUP INC	6.75% 01 Oct 2037	1,820,000	2,580,576
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	994,855	994,855
	GUARDIAN LIFE INSURANCE	3.7% 22 Jan 2070	470,000	513,272
	GUARDIAN LIFE INSURANCE	4.85% 24 Jan 2077	350,000	457,139
	HACKENSACK MERIDIAN HLTH	2.875% 01 Sep 2050	220,000	220,455
	HACKENSACK MERIDIAN HLTH	4.211% 01 Jul 2048	250,000	305,861
	HACKENSACK MERIDIAN HLTH	4.5% 01 Jul 2057	200,000	262,956
	HALLIBURTON CO	2.92% 01 Mar 2030	60,000	61,724
	HALLIBURTON CO	5% 15 Nov 2045	550,000	657,097
	HARTFORD HEALTHCARE CORP	3.447% 01 Jul 2054	400,000	425,627
	HCA INC	5.125% 15 Jun 2039	190,000	233,991
	HERSHEY COMPANY	2.65% 01 Jun 2050	210,000	210,861
	HOME DEPOT INC	3.9% 15 Jun 2047	250,000	292,067
	HOME DEPOT INC	4.2% 01 Apr 2043	640,000	772,282
	HOME DEPOT INC	4.25% 01 Apr 2046	260,000	323,581
	HONEYWELL INTERNATIONAL	2.8% 01 Jun 2050	820,000	852,368
	HSBC HOLDINGS PLC	1% 22 Nov 2032	660,000	665,476
	HSBC HOLDINGS PLC	1% 24 May 2032	200,000	200,620
	HSBC HOLDINGS PLC	5.25% 14 Mar 2044	1,070,000	1,395,721
	HSBC HOLDINGS PLC	6.5% 15 Sep 2037	260,000	359,722
	HSBC HOLDINGS PLC	7.625% 17 May 2032	150,000	206,485
	HUMANA INC	4.8% 15 Mar 2047	670,000	848,785
	ILLINOIS ST	5.1% 01 Jun 2033	480,000	554,824
	INDIANA UNIV HEALTH INC	3.97% 01 Nov 2048	370,000	446,285
	INTEL CORP	2.8% 12 Aug 2041	490,000	488,797
	INTEL CORP	3.2% 12 Aug 2061	670,000	686,122
	INTEL CORP	4.1% 19 May 2046	135,000	160,343
	INTEL CORP	4.75% 25 Mar 2050	90,000	119,851
	INTESA SANPAOLO SPA	1% 01 Jun 2032	400,000	403,470
	INTESA SANPAOLO SPA	1% 01 Jun 2042	400,000	410,960
	INTESA SANPAOLO SPA	3.875% 14 Jul 2027	320,000	339,455
	INTESA SANPAOLO SPA	4.375% 12 Jan 2048	1,050,000	1,185,762
	INTESA SANPAOLO SPA	4.7% 23 Sep 2049	200,000	239,095
	JOBSONIO BEVERAGE SYS			
	STWD LIQ	2.833% 01 Jan 2038	340,000	350,516
	JOHNSON + JOHNSON	2.1% 01 Sep 2040	220,000	208,172
	JOHNSON + JOHNSON	2.25% 01 Sep 2050	60,000	55,348
	JOHNSON + JOHNSON	2.45% 01 Sep 2060	660,000	623,188
	JOHNSON + JOHNSON	3.5% 15 Jan 2048	170,000	194,870
	JOHNSON + JOHNSON	3.7% 01 Mar 2046	1,350,000	1,585,896
*	JPMORGAN CHASE + CO	1% 13 May 2031	400,000	414,149
*	JPMORGAN CHASE + CO	1% 15 Nov 2048	270,000	316,665
*	JPMORGAN CHASE + CO	1% 22 Apr 2041	200,000	207,130
*	JPMORGAN CHASE + CO	1% 22 Apr 2042	530,000	553,257
*	JPMORGAN CHASE + CO	1% 22 Apr 2052	1,440,000	1,540,830
*	JPMORGAN CHASE + CO	1% 22 Feb 2048	755,000	922,965
*	JPMORGAN CHASE + CO	1% 23 Jan 2049	220,000	254,868

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*	JPMORGAN CHASE + CO	1% 31 Dec 2099	510,000	508,725
*	JPMORGAN CHASE + CO	4.95% 01 Jun 2045	1,900,000	2,472,506
	KAISER FOUNDATION HOSPIT	2.81% 01 Jun 2041	180,000	180,972
	KAISER FOUNDATION HOSPIT	3.002% 01 Jun 2051	170,000	174,943
	KAISER FOUNDATION HOSPIT	3.266% 01 Nov 2049	350,000	374,458
	KAISER FOUNDATION HOSPIT	4.15% 01 May 2047	190,000	234,220
	KINDER MORGAN ENER PART	5.625% 01 Sep 2041	150,000	184,594
	KINDER MORGAN INC	3.6% 15 Feb 2051	110,000	110,624
	KINDER MORGAN INC	5.2% 01 Mar 2048	760,000	938,710
	KINDER MORGAN INC	5.3% 01 Dec 2034	975,000	1,173,312
	KINDER MORGAN INC	5.55% 01 Jun 2045	210,000	265,508
	KINDER MORGAN INC/DELAWA	7.8% 01 Aug 2031	50,000	71,106
	KKR GROUP FIN CO X LLC	3.25% 15 Dec 2051	230,000	229,202
	KKR GROUP FINANCE CO III	5.125% 01 Jun 2044	640,000	825,601
	KKR GROUP FINANCE CO VII	3.625% 25 Feb 2050	110,000	118,065
	KYNDRYL HOLDINGS INC	4.1% 15 Oct 2041	650,000	629,259
	L3HARRIS TECH INC	4.854% 27 Apr 2035	810,000	987,571
	LAM RESEARCH CORP	3.125% 15 Jun 2060	170,000	173,215
	LAS VEGAS SANDS CORP	2.9% 25 Jun 2025	110,000	109,698
	LAS VEGAS SANDS CORP	3.5% 18 Aug 2026	910,000	921,091
	LBJ INFRASTRUCTURE GROUP	3.797% 31 Dec 2057	210,000	208,596
	LLOYDS BANKING GROUP PLC	4.344% 09 Jan 2048	740,000	862,537
	LOCKHEED MARTIN CORP	2.8% 15 Jun 2050	190,000	189,373
	LOCKHEED MARTIN CORP	4.09% 15 Sep 2052	79,000	97,606
	LOS ANGELES CA CMNTY CLG DIST	6.75% 01 Aug 2049	80,000	137,507
	LOS ANGELES CA DEPT OF WTR P	6.008% 01 Jul 2039	100,000	132,584
	LOWE S COS INC	2.8% 15 Sep 2041	210,000	204,893
	LOWE S COS INC	3% 15 Oct 2050	1,140,000	1,124,266
	M+T BANK CORPORATION	1% 31 Dec 2099	180,000	176,364
	MAGELLAN MIDSTREAM PARTN	4.2% 03 Oct 2047	370,000	402,600
	MAGELLAN MIDSTREAM PARTN	4.25% 15 Sep 2046	310,000	344,421
	MAGELLAN MIDSTREAM PARTN	4.85% 01 Feb 2049	180,000	215,370
	MARS INC	3.875% 01 Apr 2039	590,000	681,993
	MARS INC	4.2% 01 Apr 2059	360,000	460,138
	MARSH + MCLENNAN COS INC	2.9% 15 Dec 2051	250,000	249,494
	MASS INSTITUTE OF TECH	4.678% 31 Dec 2099	240,000	356,642
	MASS INSTITUTE OF TECH	5.6% 31 Dec 2099	30,000	52,414
*	MASS MUTUAL LIFE INS CO	3.375% 15 Apr 2050	180,000	189,818
*	MASS MUTUAL LIFE INS CO	4.9% 01 Apr 2077	440,000	574,714
	MASTERCARD INC	2.95% 15 Mar 2051	230,000	237,970
	MASTERCARD INC	3.85% 26 Mar 2050	690,000	829,250
	MAYO CLINIC	4.128% 15 Nov 2052	140,000	175,785
	MCDONALD S CORP	3.625% 01 Sep 2049	280,000	309,603
	MCDONALD S CORP	4.45% 01 Mar 2047	280,000	341,515
	MCDONALD S CORP	4.45% 01 Sep 2048	490,000	603,326
	MCDONALD S CORP	4.6% 26 May 2045	340,000	422,317
	MCDONALD S CORP	6.3% 15 Oct 2037	445,000	625,527
	MDC HOLDINGS INC	2.5% 15 Jan 2031	220,000	212,791
	MDC HOLDINGS INC	6% 15 Jan 2043	220,000	278,307

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			Shares/ Par Value	
	MDGH GMTN RSC LTD	3.7% 07 Nov 2049	430,000	475,638
	MEDSTAR HEALTH INC	3.626% 15 Aug 2049	240,000	262,091
	MELCO RESORTS FINANCE	5.375% 04 Dec 2029	360,000	349,200
	MEMORIAL SLOAN KETTERING	4.125% 01 Jul 2052	210,000	264,335
	MEMORIAL SLOAN KETTERING	4.2% 01 Jul 2055	100,000	126,329
	MERCK + CO INC	2.45% 24 Jun 2050	290,000	273,202
	MERCK + CO INC	2.75% 10 Dec 2051	410,000	405,693
	MERCK + CO INC	3.9% 07 Mar 2039	160,000	187,797
	METHODIST HOSPITAL/THE	2.705% 01 Dec 2050	290,000	280,380
*	METLIFE INC	6.5% 15 Dec 2032	385,000	535,415
	MEX BONOS DESARR FIX RT	8.5% 18 Nov 2038	31,490,000	1,619,123
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	2,706,390	132,245
	MICRON TECHNOLOGY INC	2.703% 15 Apr 2032	270,000	270,305
	MICRON TECHNOLOGY INC	3.366% 01 Nov 2041	120,000	123,224
	MICROSOFT CORP	2.525% 01 Jun 2050	1,030,000	1,004,444
	MIDAMERICAN ENERGY CO	3.15% 15 Apr 2050	270,000	282,599
	MIDAMERICAN ENERGY CO	3.65% 01 Aug 2048	580,000	651,899
	MIDAMERICAN ENERGY CO	4.25% 15 Jul 2049	160,000	197,424
	MISSOURI ST HLTH EDUCTNL FAC	3.652% 15 Aug 2057	330,000	404,178
	MONDELEZ INTERNATIONAL	2.625% 04 Sep 2050	240,000	224,172
	MORGAN STANLEY	1% 16 Sep 2036	960,000	924,432
	MORGAN STANLEY	1% 20 Oct 2032	540,000	539,426
	MORGAN STANLEY	1% 21 Jul 2032	380,000	371,668
	MORGAN STANLEY	1% 22 Apr 2042	550,000	576,208
	MORGAN STANLEY	1% 22 Jan 2031	440,000	450,157
	MORGAN STANLEY	1% 24 Mar 2051	10,000	14,937
	MORGAN STANLEY	1% 25 Jan 2052	220,000	215,864
	MPLX LP	4.5% 15 Apr 2038	280,000	313,559
	MPLX LP	4.7% 15 Apr 2048	90,000	103,836
	MPLX LP	4.9% 15 Apr 2058	520,000	598,387
	MPLX LP	5.2% 01 Mar 2047	250,000	306,066
	MPT OPER PARTNERSP/FINL	4.625% 01 Aug 2029	150,000	158,250
	MPT OPER PARTNERSP/FINL	5% 15 Oct 2027	400,000	418,500
	NASDAQ INC	2.5% 21 Dec 2040	300,000	277,113
	NBCUNIVERSAL MEDIA LLC	4.45% 15 Jan 2043	104,000	126,026
	NESTLE HOLDINGS INC	4% 24 Sep 2048	430,000	528,397
	NEW JERSEY ST TRANSPRTN TRUST	4.081% 15 Jun 2039	210,000	232,822
	NEW JERSEY ST TURNPIKE AUTH TU	7.102% 01 Jan 2041	700,000	1,098,244
*	NEW YORK LIFE INSURANCE	3.75% 15 May 2050	440,000	500,756
*	NEW YORK LIFE INSURANCE	4.45% 15 May 2069	330,000	419,669
	NIKE INC	3.625% 01 May 2043	200,000	228,044
	NIPPON LIFE INSURANCE	1% 21 Jan 2051	470,000	460,600
	NIPPON LIFE INSURANCE	1% 23 Jan 2050	200,000	206,500
	NISSAN MOTOR ACCEPTANCE	2.75% 09 Mar 2028	170,000	168,779
	NISSAN MOTOR CO	4.345% 17 Sep 2027	660,000	712,501
	NISSAN MOTOR CO	4.81% 17 Sep 2030	210,000	234,856
	NORFOLK SOUTHERN CORP	3.155% 15 May 2055	110,000	111,424
	NORFOLK SOUTHERN CORP	3.942% 01 Nov 2047	205,000	237,244
	NORFOLK SOUTHERN CORP	4.05% 15 Aug 2052	70,000	84,130
	NORFOLK SOUTHERN CORP	4.15% 28 Feb 2048	150,000	178,711
	NORFOLK SOUTHERN CORP	4.8% 15 Aug 2043	120,000	143,525

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	NORTHERN STATES PWR MINN	2.9% 01 Mar 2050	450,000	454,307
	NORTHERN STATES PWR MINN	3.6% 15 Sep 2047	400,000	449,667
	NORTHROP GRUMMAN CORP	4.03% 15 Oct 2047	1,160,000	1,367,890
	NORTHROP GRUMMAN CORP	5.25% 01 May 2050	580,000	812,370
	NORTHWELL HEALTHCARE INC	4.26% 01 Nov 2047	120,000	141,669
	NORTHWESTERN MUTUAL LIFE	3.45% 30 Mar 2051	200,000	213,723
	NORTHWESTERN MUTUAL LIFE	3.625% 30 Sep 2059	420,000	462,503
	NORTHWESTERN MUTUAL LIFE	3.85% 30 Sep 2047	960,000	1,082,150
	NUCOR CORP	2.979% 15 Dec 2055	70,000	68,719
	NVIDIA CORP	3.5% 01 Apr 2040	150,000	168,571
	NY + PRESBYTERIAN HOSPIT	4.063% 01 Aug 2056	290,000	374,300
	NYU HOSPITALS CENTER	3.38% 01 Jul 2055	200,000	205,223
	OCCIDENTAL PETROLEUM COR	4.1% 15 Feb 2047	30,000	29,400
	OCCIDENTAL PETROLEUM COR	4.4% 15 Aug 2049	150,000	151,875
	OCCIDENTAL PETROLEUM COR	4.5% 15 Jul 2044	170,000	175,101
	OCCIDENTAL PETROLEUM COR	6.2% 15 Mar 2040	1,295,000	1,592,850
	OHIO ST UNIV	4.8% 01 Jun 2111	140,000	211,706
	ONCOR ELECTRIC DELIVERY	3.1% 15 Sep 2049	160,000	166,956
	ORACLE CORP	3.95% 25 Mar 2051	960,000	996,583
	ORACLE CORP	4% 15 Jul 2046	1,695,000	1,759,278
	ORACLE CORP	4.1% 25 Mar 2061	620,000	646,175
	ORLANDO HEALTH OBL GRP	4.089% 01 Oct 2048	290,000	342,744
	OTIS WORLDWIDE CORP	3.362% 15 Feb 2050	130,000	136,998
	PACIFIC GAS + ELECTRIC	2.5% 01 Feb 2031	330,000	314,345
	PACIFIC GAS + ELECTRIC	3.3% 01 Aug 2040	70,000	64,891
	PACIFIC GAS + ELECTRIC	3.5% 01 Aug 2050	150,000	138,954
	PACIFIC GAS + ELECTRIC	4.95% 01 Jul 2050	420,000	457,404
	PAYPAL HOLDINGS INC	3.25% 01 Jun 2050	310,000	332,039
	PEACEHEALTH OBLIGATED GR	4.787% 15 Nov 2048	100,000	132,822
	PECO ENERGY CO	3% 15 Sep 2049	120,000	121,130
	PEPPERDINE UNIV	3.301% 01 Dec 2059	400,000	424,348
	PETROBRAS GLOBAL FINANCE	5.5% 10 Jun 2051	230,000	213,325
	PETROBRAS GLOBAL FINANCE	6.9% 19 Mar 2049	530,000	564,450
	PETROBRAS GLOBAL FINANCE	7.375% 17 Jan 2027	320,000	372,480
	PETROLEOS DEL PERU SA	5.625% 19 Jun 2047	260,000	257,436
	PFIZER INC	2.7% 28 May 2050	210,000	211,265
	PFIZER INC	4.125% 15 Dec 2046	140,000	173,025
	PHILIP MORRIS INTL INC	6.375% 16 May 2038	395,000	554,269
	PORT AUTH OF NEW YORK NEW JE	4.458% 01 Oct 2062	670,000	888,067
	PORT AUTH OF NEW YORK NEW JE	4.96% 01 Aug 2046	805,000	1,094,870
	POUND STERLING	FOREIGN CURRENCY	1,909,588	2,586,442
	PROLOGIS LP	2.125% 15 Oct 2050	250,000	214,197
*	PRUDENTIAL FINANCIAL INC	3% 10 Mar 2040	500,000	512,390
*	PRUDENTIAL FINANCIAL INC	4.6% 15 May 2044	160,000	198,443
	QATAR ENERGY	3.125% 12 Jul 2041	410,000	414,353
	QATAR ENERGY	3.3% 12 Jul 2051	610,000	627,914
	RAYMOND JAMES FINANCIAL	3.75% 01 Apr 2051	190,000	209,853
	RAYMOND JAMES FINANCIAL	4.95% 15 Jul 2046	140,000	178,179
	RAYTHEON TECH CORP	4.05% 04 May 2047	190,000	219,864
	RAYTHEON TECH CORP	4.15% 15 May 2045	660,000	769,160
	RAYTHEON TECH CORP	4.45% 16 Nov 2038	200,000	241,040
	RAYTHEON TECH CORP	4.5% 01 Jun 2042	565,000	698,464

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	RAYTHEON TECH CORP	4.625% 16 Nov 2048	150,000	192,153
	RAYTHEON TECH CORP	4.7% 15 Dec 2041	210,000	258,671
	REPUBLIC OF ARGENTINA	1% 09 Jul 2029	52,266	18,947
	REPUBLIC OF ARGENTINA	1% 09 Jul 2030	243,054	85,071
	REPUBLIC OF ARGENTINA	1% 09 Jul 2035	738,844	236,437
	REPUBLIC OF CHILE	3.1% 07 May 2041	1,240,000	1,213,340
	REPUBLIC OF COLOMBIA	5% 15 Jun 2045	310,000	279,775
	REPUBLIC OF COLOMBIA	5.625% 26 Feb 2044	320,000	309,798
	REPUBLIC OF INDONESIA	3.7% 30 Oct 2049	490,000	518,159
	REPUBLIC OF INDONESIA	4.35% 11 Jan 2048	520,000	594,789
	REPUBLIC OF PANAMA	2.252% 29 Sep 2032	530,000	502,838
	REPUBLIC OF PANAMA	3.87% 23 Jul 2060	430,000	430,000
	REPUBLIC OF PARAGUAY	5.4% 30 Mar 2050	230,000	262,488
	REPUBLIC OF PERU	2.783% 23 Jan 2031	290,000	288,553
	REPUBLIC SERVICES INC	6.2% 01 Mar 2040	110,000	156,647
	REPUBLICA ORIENT URUGUAY	5.1% 18 Jun 2050	210,000	277,307
	REYNOLDS AMERICAN INC	6.15% 15 Sep 2043	40,000	48,983
	REYNOLDS AMERICAN INC	8.125% 01 May 2040	730,000	1,059,369
	RIO TINTO FIN USA LTD	5.2% 02 Nov 2040	305,000	405,775
	ROCHE HOLDINGS INC	2.607% 13 Dec 2051	350,000	343,701
	ROCKETMTGE CO ISSUER INC	2.875% 15 Oct 2026	180,000	178,650
	ROCKETMTGE CO ISSUER INC	4% 15 Oct 2033	160,000	162,061
	S+P GLOBAL INC	2.3% 15 Aug 2060	170,000	146,977
	S+P GLOBAL INC	3.25% 01 Dec 2049	330,000	357,702
	SALESFORCE INC	2.9% 15 Jul 2051	140,000	142,479
	SALESFORCE INC	3.05% 15 Jul 2061	510,000	524,521
	SAN DIEGO G + E	3.32% 15 Apr 2050	140,000	147,334
	SAN DIEGO G + E	3.75% 01 Jun 2047	100,000	110,838
	SAN DIEGO G + E	4.5% 15 Aug 2040	470,000	570,201
	SAN FRANCISCO CITY CNTY CA P	3.303% 01 Nov 2039	160,000	165,423
	SANDS CHINA LTD	3.1% 08 Mar 2029	200,000	188,208
	SANDS CHINA LTD	3.25% 08 Aug 2031	750,000	704,670
	SANDS CHINA LTD	5.4% 08 Aug 2028	450,000	484,389
	SANTANDER UK GROUP HLDGS	5.625% 15 Sep 2045	659,000	850,374
	SHELL INTERNATIONAL FIN	3.25% 06 Apr 2050	510,000	542,606
	SHELL INTERNATIONAL FIN	4% 10 May 2046	2,010,000	2,337,382
	SHELL INTERNATIONAL FIN	4.55% 12 Aug 2043	135,000	168,341
	SOCIEDAD QUIMICA Y MINER	3.5% 10 Sep 2051	360,000	348,754
	SOUTHERN CAL EDISON	3.6% 01 Feb 2045	555,000	567,245
	SOUTHERN CAL EDISON	3.65% 01 Feb 2050	450,000	476,162
	SOUTHERN CAL EDISON	3.65% 01 Jun 2051	250,000	270,862
	SOUTHERN CAL EDISON	4.05% 15 Mar 2042	850,000	919,013
	SOUTHERN COPPER CORP	5.25% 08 Nov 2042	760,000	956,650
	SOUTHERN NATURAL GAS	4.8% 15 Mar 2047	10,000	11,908
	SOUTHERN NATURAL GAS	8% 01 Mar 2032	690,000	959,529
	SOUTHWESTERN PUBLIC SERV	3.7% 15 Aug 2047	260,000	291,782
	STATE OF ISRAEL	3.875% 03 Jul 2050	280,000	326,671
	STATE OF ISRAEL	4.125% 17 Jan 2048	600,000	734,328
	STATE OF QATAR	4.4% 16 Apr 2050	440,000	546,608
	STATE OF QATAR	4.817% 14 Mar 2049	910,000	1,192,682
	SUZANO AUSTRIA GMBH	7% 16 Mar 2047	200,000	253,352
	SWAP CCPC BARCLAYS BANK COC	SWAP CASH COLLATERAL	516	516

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	SWAP CCPC CITIBANK COC	SWAP CCPC CASH COLLATERAL	277,000	277,000
	SWAP MORGAN STANLEY COC	SWAP CASH COLLATERAL		
	SWS058420 CDS USD R F 1.00000	USD	20,000	20,000
	T MOBILE USA INC	1% 20 Dec 2026	11,740,000	285,200
	T MOBILE USA INC	2.625% 15 Feb 2029	60,000	59,100
	T MOBILE USA INC	2.875% 15 Feb 2031	70,000	69,132
	T MOBILE USA INC	3% 15 Feb 2041	730,000	712,703
	T MOBILE USA INC	3.3% 15 Feb 2051	830,000	810,615
	T MOBILE USA INC	3.4% 15 Oct 2052	530,000	527,555
	T MOBILE USA INC	4.375% 15 Apr 2040	40,000	45,727
	TEACHERS INSUR + ANNUITY	3.3% 15 May 2050	450,000	469,291
	TEACHERS INSUR + ANNUITY	4.27% 15 May 2047	300,000	362,349
	TECK RESOURCES LIMITED	5.4% 01 Feb 2043	220,000	268,264
	TECK RESOURCES LIMITED	6% 15 Aug 2040	40,000	51,161
	TECK RESOURCES LIMITED	6.25% 15 Jul 2041	210,000	278,521
	TELEFONICA EMISIONES SAU	4.665% 06 Mar 2038	310,000	356,632
	TELEFONICA EMISIONES SAU	5.213% 08 Mar 2047	415,000	515,230
	TELEFONICA EMISIONES SAU	7.045% 20 Jun 2036	200,000	285,334
	TENCENT HOLDINGS LTD	3.84% 22 Apr 2051	410,000	430,519
	TEVA PHARMACEUT FIN BV	2.95% 18 Dec 2022	29,000	29,052
	TEVA PHARMACEUTICALS NE	7.125% 31 Jan 2025	200,000	214,000
	TEXAS INSTRUMENTS INC	4.15% 15 May 2048	330,000	411,676
	TEXAS ST PRIV ACTIVITY			
	BOND SU	3.922% 31 Dec 2049	130,000	145,436
	TIME WARNER CABLE LLC	5.875% 15 Nov 2040	200,000	249,582
	TIME WARNER CABLE LLC	6.55% 01 May 2037	875,000	1,144,737
	TIME WARNER CABLE LLC	6.75% 15 Jun 2039	160,000	217,990
	TIME WARNER CABLE LLC	7.3% 01 Jul 2038	630,000	891,647
	TIME WARNER ENTERTAINMEN	8.375% 15 Jul 2033	510,000	742,569
	TRANSCONT GAS PIPE LINE	3.25% 15 May 2030	140,000	147,561
	TRANSCONT GAS PIPE LINE	3.95% 15 May 2050	220,000	246,439
	TRANSCONT GAS PIPE LINE	4.6% 15 Mar 2048	40,000	48,349
	TRANSCONT GAS PIPE LINE	5.4% 15 Aug 2041	150,000	191,941
	TRAVELERS COS INC	4.1% 04 Mar 2049	310,000	374,987
	TRAVELERS COS INC	4.6% 01 Aug 2043	285,000	363,922
	TSMC ARIZONA CORP	3.125% 25 Oct 2041	530,000	552,097
	TSMC ARIZONA CORP	3.25% 25 Oct 2051	390,000	410,781
	UBS AG LONDON	4.5% 26 Jun 2048	880,000	1,148,652
	UBS GROUP AG	1% 31 Dec 2099	760,000	819,470
	UNION PACIFIC CORP	3.75% 05 Feb 2070	1,110,000	1,257,468
	UNION PACIFIC CORP	3.839% 20 Mar 2060	720,000	847,690
	UNITED AIR 2020 1 B PTT	4.875% 15 Jul 2027	98,780	102,840
	UNITED MEXICAN STATES	4.75% 08 Mar 2044	2,685,000	2,923,321
	UNITEDHEALTH GROUP INC	2.75% 15 May 2040	80,000	81,214
	UNITEDHEALTH GROUP INC	2.9% 15 May 2050	170,000	173,170
	UNITEDHEALTH GROUP INC	3.5% 15 Aug 2039	10,000	11,088
	UNITEDHEALTH GROUP INC	3.875% 15 Aug 2059	1,040,000	1,244,607
	UNITEDHEALTH GROUP INC	4.25% 15 Jun 2048	290,000	359,225
	UNITEDHEALTH GROUP INC	4.25% 15 Mar 2043	250,000	303,002
	UNITEDHEALTH GROUP INC	4.45% 15 Dec 2048	170,000	216,946
	UNITEDHEALTH GROUP INC	6.5% 15 Jun 2037	810,000	1,197,383
	UNIV OF CALIFORNIA CA REVENUES	4.131% 15 May 2045	445,000	527,677

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	UNIV OF CALIFORNIA CA REVENUES	4.767% 31 Dec 2099	200,000	286,107
	UNIV OF CALIFORNIA CA REVENUES	4.858% 15 May 2112	606,000	891,376
	UNIV OF CALIFORNIA CA RGTS MED	3.006% 15 May 2050	250,000	257,223
	UNIV OF CALIFORNIA CA RGTS MED	3.256% 15 May 2060	450,000	484,214
	UNIV OF CALIFORNIA CA RGTS MED	3.706% 15 May 2120	280,000	309,247
	UNIV OF VIRGINIA VA UNIV REVEN	4.179% 01 Sep 2117	490,000	681,003
	UNIV SOUTHERN CALIFORNIA	5.25% 01 Oct 2111	310,000	496,527
	US 10YR NOTE (CBT)MAR22	XCBT 20220322	2,500,000	34,319
	US 2YR NOTE (CBT) MAR22	XCBT 20220331	400,000	(314)
	US 5YR NOTE (CBT) MAR22	XCBT 20220331	32,300,000	69,106
	US DOLLAR		(84,666)	(84,666)
	US LONG BOND(CBT) MAR22	XCBT 20220322	(2,800,000)	48,252
	US ULTRA BOND CBT MAR22	XCBT 20220322	(500,000)	(14,651)
	VERIZON COMMUNICATIONS	2.65% 20 Nov 2040	140,000	133,030
	VERIZON COMMUNICATIONS	2.875% 20 Nov 2050	770,000	730,643
	VERIZON COMMUNICATIONS	2.987% 30 Oct 2056	40,000	37,864
	VERIZON COMMUNICATIONS	3% 20 Nov 2060	270,000	255,137
	VERIZON COMMUNICATIONS	3.55% 22 Mar 2051	2,520,000	2,713,694
	VERIZON COMMUNICATIONS	3.7% 22 Mar 2061	1,410,000	1,528,746
	VERIZON COMMUNICATIONS	4% 22 Mar 2050	430,000	493,740
	VERIZON COMMUNICATIONS	4.125% 15 Aug 2046	1,448,000	1,679,257
	VERIZON COMMUNICATIONS	5.25% 16 Mar 2037	520,000	675,720
	VERIZON COMMUNICATIONS	6.55% 15 Sep 2043	100,000	156,289
	VIDEOTRON LTD	3.625% 15 Jun 2029	140,000	140,700
	VISA INC	2.7% 15 Apr 2040	390,000	398,515
	VISA INC	4.3% 14 Dec 2045	1,110,000	1,396,785
	VODAFONE GROUP PLC	5.25% 30 May 2048	440,000	573,098
	VODAFONE GROUP PLC	6.15% 27 Feb 2037	170,000	230,453
	WACHOVIA CORP	5.5% 01 Aug 2035	680,000	862,186
	WACHOVIA CORP	6.55% 15 Oct 2035	540,000	729,521
	WALMART INC	2.65% 22 Sep 2051	610,000	623,692
	WALT DISNEY COMPANY/THE	5.4% 01 Oct 2043	180,000	249,568
	WALT DISNEY COMPANY/THE	6.2% 15 Dec 2034	90,000	125,682
	WALT DISNEY COMPANY/THE	6.4% 15 Dec 2035	107,000	153,123
	WALT DISNEY COMPANY/THE	6.65% 15 Nov 2037	240,000	355,741
	WEA FINANCE LLC/WESTFIEL	4.75% 17 Sep 2044	410,000	441,516
	WELLS FARGO + COMPANY	1% 04 Apr 2051	1,220,000	1,665,951
	WELLS FARGO + COMPANY	1% 30 Apr 2041	160,000	164,084
	WELLS FARGO + COMPANY	4.65% 04 Nov 2044	1,195,000	1,446,726
	WELLS FARGO + COMPANY	4.75% 07 Dec 2046	300,000	374,416
	WELLS FARGO + COMPANY	4.9% 17 Nov 2045	190,000	238,933
	WELLS FARGO + COMPANY	5.606% 15 Jan 2044	1,750,000	2,368,023
	WESLEYAN UNIVERSITY	4.781% 01 Jul 2116	170,000	242,064
	WESTERN MIDSTREAM OPERAT	5.5% 15 Aug 2048	520,000	621,150
	WESTERN MIDSTREAM OPERAT	5.75% 01 Feb 2050	10,000	11,825
	WILLIAMS COMPANIES INC	3.5% 15 Oct 2051	130,000	131,332
	WILLIAMS COMPANIES INC	4.85% 01 Mar 2048	80,000	97,202
	WILLIAMS COMPANIES INC	4.9% 15 Jan 2045	835,000	998,265

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	WILLIAMS COMPANIES INC	5.8% 15 Nov 2043	130,000	169,356
	WILLIAMS COS INC	8.75% 15 Mar 2032	550,000	814,440
	WILLIS KNIGHTON MED CTR	3.065% 01 Mar 2051	190,000	186,077
	WILLIS KNIGHTON MED CTR	4.813% 01 Sep 2048	290,000	372,322
	WISCONSIN POWER + LIGHT	3.65% 01 Apr 2050	110,000	123,272
	WISCONSIN PUBLIC SERVICE	2.85% 01 Dec 2051	170,000	166,967
	YAMANA GOLD INC	4.625% 15 Dec 2027	610,000	658,481
		Total: EXHIBIT M - Long-Term Credit Fund		\$335,194,977

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2021

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
317514123		OTC ECAL FN 2.0 100.765625	(1,000,000)	\$ (61)
317522688		OTC ECAL FN 2.0 100.375	(1,000,000)	(391)
317579571		OTC ECAL FN 2.0 100.421875	(500,000)	(1,003)
317592442		OTC EPUT FN 2.5 101.527343	1,000,000	4,132
317596401		OTC ECAL FN 2.0 100.296875	(1,000,000)	(2,294)
20091110ROTHERS HOLDINGS		1% 10 Nov 2049	400,000	800
31750IWK9	OTC ECAL FN 2.0	JAN22 100.734375 CALL	(500,000)	(36)
31750IWS2		OTC ECAL FN 2.0 100.054687	(1,000,000)	(1,187)
31750IY76		OTC ECAL FN 2.0 99.84375	(1,000,000)	(2,097)
31750J170		OTC ECAL FN 2.0 100.296875	(500,000)	(1,147)
31750J2K0		OTC EPUT FN 2.5 100.4375	(500,000)	(1,034)
31750J303	OTC ECAL FN 2.0	FEB22 100.4375 CALL	(1,000,000)	(1,972)
31750J3P8	PIMCO	CDSOPT PUT USD 0.9 20220420	(800,000)	(491)
31750J7D1	OTC EPUT FN 2.5	MAR22 100.91015625 PUT	(1,000,000)	(4,366)
317510TD7	OTC EPUT FN 2.5	MAR22 100.9921875 PUT	(1,200,000)	(5,474)
317511FI9	EPUT OTC FN 2.5	MAR22 100.609375 PUT	(200,000)	(746)
317512VP3	OTC EPUT FN 2.5	MAR22 100.41015625 PUT	(1,000,000)	(3,370)
317512W80		OTC ECAL FN 2.0 100.578125	(500,000)	(81)
317514CE5	PIMCO	CDSOPT PUT USD 0.85 20220119	(1,100,000)	(27)
317514EE3		OTC ECAL FN 2.0 100.484375	(500,000)	(957)
317514IU3	OTC EPUT FN 2.0	JAN22 99.2890625 PUT	(1,000,000)	(1,002)
317515OI0	PIMCO	CDSOPT PUT EUR 0.9 20220316	(1,200,000)	(409)
317516UH3	PIMCO	CDSOPT PUT EUR 0.8 20220216	(1,200,000)	(275)
317517IA0		OTC EPUT FN 2.0 98.96875	(500,000)	(1,269)
317517KK5	OTC EPUT FN 2.0	FEB22 98.9375 PUT	(500,000)	(1,223)
317517MA5		OTC ECAL FN 2.0 100.355468	(1,000,000)	(2,231)
317517PK0		OTC ECAL FN 2.0 100.109375	(500,000)	(1,399)
317521045	OTC EPUT FN 2.5	MAR22 100.515625 PUT	(1,000,000)	(3,555)
317521GV8		OTC ECAL FN 2.0 100.140625	(600,000)	(1,625)
317521OD9		OTC ECAL FN 2.0 100.328125	(1,000,000)	(2,219)
317522CV0	OTC ECAL FN 2.0	JAN22 101.265625 CALL	(500,000)	(1)
317522GZ7	PIMCO	CDSOPT PUT USD 0.9 20220420	(700,000)	(430)
317524HS8		OTC EPUT FN 2.5 100.75	(400,000)	(1,605)
317524NB8		OTC ECAL FN 2.5 103	(1,000,000)	(23)
317525GI8	PIMCO	CDSOPT PUT EUR 0.9 20220316	(3,000,000)	(1,023)
317527DY2	OTC EPUT FN 2.0	FEB22 99.078125 PUT	(2,000,000)	(5,777)
3175329A9	OTC EPUT FN 2.5	MAR22 100.4921875 PUT	(1,200,000)	(4,216)
317532B73	PIMCO	CDSOPT PUT EUR 0.9 20220316	(2,000,000)	(682)
317532M06		OTC EPUT G2 2.5 101.5	(1,000,000)	(437)
317533A56		OTC EPUT FN 2.0 98.578125	(500,000)	(144)
		CDSOPT PUT USD 101.0		
317533RY5	PIMCO	20220119	(300,000)	(89)
317534GP4	OTC EPUT FN 2.5	MAR22 101.41015625 PUT	1,000,000	5,735
317534P25		OTC ECAL FN 2.0 100.285156	(500,000)	(1,161)
3175351K8	OTC EPUT FN 2.5	MAR22 101.515625 PUT	1,000,000	6,085
317537983	OTC EPUT FN 2.0	MAR22 98.6015625 PUT	(700,000)	(2,017)
317537AC2	OTC EPUT FN 2.0	FEB22 99.578125 PUT	(2,000,000)	(10,082)

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			Shares/ Par Value	
	317537IP5 PIMCO	CDSOPT PUT USD 0.8 20220119	(1,300,000)	(52)
	317541167 OTC EPUT FN 2.0	MAR22 99.30078125 PUT	1,000,000	5,714
	317541DL1	OTC ECAL FN 2.0 100.40625	(1,000,000)	(2,040)
	317541IV4	OTC ECAL FN 2.0 100.351562	(500,000)	(1,121)
	317542Y10	OTC ECAL FN 2.0 100.8125	(1,000,000)	(47)
	3175439N8 PIMCO	CDSOPT PUT USD 0.9 20220420	(1,600,000)	(982)
	317543GC4	OTC ECAL FN 3.0 103.7109375	(200,000)	(128)
	317544FB5 OTC ECAL	FEB22 100.96875 CALL	(500,000)	(548)
	3175457D7	OTC ECAL FN 2.0 100.15625	(1,000,000)	(2,664)
	317547PD3	OTC EPUT FN 2.5 100.875	(1,000,000)	(2,689)
	317550NN7 PIMCO	CDSOPT PUT USD 0.9 20220316	(800,000)	(257)
	317551042 PIMCO	CDSOPT PUT EUR 0.75 20220119	(700,000)	(58)
	3175515A3 OTC EPUT FN 2.0	FEB22 99.78125 PUT	1,000,000	6,184
	3175517J2 OTC EPUT FN 2.0	MAR22 98.30078125 PUT	(1,000,000)	(2,023)
	317551VE6	OTC EPUT FN 2.5 100.46875	(1,000,000)	(2,105)
	317552495 PIMCO	CDSOPT PUT USD 0.9 20220316	(800,000)	(257)
	317554LH4 OTC EPUT FN 2.0	MAR22 99.15625 PUT	1,000,000	5,029
	317554NE9 PIMCO	CDSOPT PUT USD 0.8 20220216	(1,600,000)	(337)
	317555DI8 PIMCO	CDSOPT PUT USD 0.8 20220119	(1,600,000)	(64)
	317555OC9 OTC EPUT FN 2.0	JAN22 99.7890625 PUT	1,000,000	2,526
	317555U81 PIMCO	CDSOPT PUT USD 0.95 20220316	(600,000)	(163)
	317556L55	OTC EPUT FN 2.0 98.789062	(1,000,000)	(411)
	317556RT7 PIMCO	CDSOPT PUT EUR 4.0 20220216	(500,000)	(528)
	317557H90 PIMCO	CDSOPT PUT EUR 3.5 20220119	(700,000)	(208)
	3175611Q1 PIMCO	CDSOPT PUT EUR 4.25 20220316	(800,000)	(1,574)
	317561AB4	OTC EPUT FN 2.5 101.027343	(1,000,000)	(2,961)
	317561BZ0	OTC ECAL FN 2.5 102.546875	(200,000)	(410)
	317561KN7 PIMCO	CDSOPT PUT USD 1.0 20220316	(800,000)	(187)
	317561YS1	OTC EPUT FN 2.0 98.375	(1,000,000)	(206)
	317562379 PIMCO	CDSOPT PUT USD 1.0 20220316	(600,000)	(140)
	3175629V0 PIMCO	CDSOPT PUT USD 0.95 20220316	(600,000)	(163)
	317562FZ4	OTC ECAL FN 2.5 103.328125	(500,000)	(1)
	317562SS6 OTC EPUT FN 3.0	JAN22 104.0625 PUT	(500,000)	(2,052)
	317563LY8 PIMCO	CDSOPT PUT USD 96.0 20220316	(200,000)	(176)
	317563YF5	OTC ECAL FN 2.0 100.296875	(1,000,000)	(528)
	3175646R8 PIMCO	CDSOPT PUT USD 0.95 20220420	(800,000)	(430)
	317564ML3 PIMCO	CDSOPT PUT USD 0.85 20220119	(1,400,000)	(34)
	3175654F3 PIMCO	CDSOPT PUT EUR 3.5 20220119	(800,000)	(237)
	317565EX3	OTC EPUT FN 2.5 101.4375	500,000	1,942
	317565II2	OTC EPUT FN 2.5 101	(1,000,000)	(19)
	3175661P2	OTC EPUT FN 2.0 97.84375	(1,000,000)	(89)
	317566CK1 PIMCO	CDSOPT PUT USD 0.9 20220420	(1,600,000)	(982)
	317566TI8 OTC EPUT FN 2.0	MAR22 98.1015625 PUT	(700,000)	(1,096)
	3175671W5 OTC EPUT FN 2.0	FEB22 100.078125 PUT	2,000,000	16,220
	317568O57	OTC ECAL FN 2.0 100.273437	(1,000,000)	(2,451)
	317572LA1 PIMCO	CDSOPT PUT EUR 0.8 20220119	(500,000)	(36)
	317572O26	OTC EPUT FN 2.5 100.96875	(1,000,000)	(2,852)
	317572ST3 OTC ECAL FN 2.0	JAN22 101.234375 CALL	(500,000)	(1)
	317572XJ9	OTC ECAL FN 2.0 100.789062	(1,000,000)	(54)
	317573KU6	OTC EPUT FN 2.5 100.78125	(1,000,000)	(7)
	317574TU5	OTC ECAL FN 3.0 103.75390625	(100,000)	(54)
	317574UE9 OTC EPUT FN 2.0	FEB22 99.28125 PUT	(1,000,000)	(3,650)
	317575FS2 OTC EPUT FN 2.0	FEB22 98.78125 PUT	(1,000,000)	(2,029)
	317576XY7	OTC EPUT FN 2.5 102.328125	(500,000)	(1,415)

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	3175772F0 PIMCO	CDSOPT PUT USD 0.9 20220420 (800,000)		(491)
	3175775Q3 PIMCO	CDSOPT PUT EUR 0.95 20220316 (1,200,000)		(356)
	317577GV0	OTC ECAL FN 2.5 102.9375 (1,000,000)		(35)
	317581528 PIMCO	CDSOPT PUT EUR 0.85 20220420 (1,100,000)		(783)
		CDSOPT PUT USD 101.0		
	317581EU6 PIMCO	20220119 (300,000)		(89)
	317582930 OTC EPUT FN 2.5	MAR22 101.4921875 PUT 1,200,000		7,207
	317582ZR8	OTC EPUT FN 2.5 100.9375 (1,000,000)		(14)
	3175839H7 PIMCO	CDSOPT PUT EUR 3.75 20220119 (500,000)		(157)
	3175859P4	OTC ECAL FN 2.0 100.3125 (1,000,000)		(2,256)
	317587B28 OTC EPUT FN 2.0	MAR22 98.80078125 PUT (1,000,000)		(3,566)
	3175890J9 PIMCO	CDSOPT PUT EUR 3.5 20220119 (500,000)		(148)
	317589J67 PIMCO	CDSOPT PUT EUR 4.25 20220216 (1,000,000)		(857)
	3175922L6 OTC EPUT FN 2.0	MAR22 98.15625 PUT (1,000,000)		(1,683)
	317592QM8 OTC EPUT FN 2.0	MAR22 98.65625 PUT (1,000,000)		(3,059)
	317592XK4 OTC EPUT FN 2.0	MAR22 99.1015625 PUT 700,000		3,349
	317593NE7 PIMCO	CDSOPT PUT EUR 0.85 20220420 (1,600,000)		(1,139)
	317593Y88 PIMCO	CDSOPT PUT USD 0.95 20220420 (800,000)		(430)
	317594WE5	OTC ECAL FN 2.0 100.078125 (500,000)		(553)
	317594WO3	OTC EPUT FN 2.5 100.527343 (1,000,000)		(2,179)
	317595F01	OTC EPUT FN 2.5 101.46875 1,000,000		3,969
	317595I40 PIMCO	CDSOPT PUT EUR 0.9 20220316 (900,000)		(307)
	317595NW2 PIMCO	CDSOPT PUT EUR 0.8 20220119 (500,000)		(36)
	317596FY5 OTC EPUT FN 2.0	JAN22 98.7890625 PUT (1,000,000)		(411)
	317596HC1 OTC EPUT FN 2.5	MAR22 101.015625 PUT (1,000,000)		(4,619)
	317596KO1 OTC EPUT FN 2.0	FEB22 99.4375 PUT (500,000)		(2,170)
	317596MW1	OTC ECAL FN 2.0 100.304687 (500,000)		(1,137)
	317596RP1	OTC ECAL FN 2.0 100.386718 (1,000,000)		(2,151)
	3175972I2 OTC EPUT FN 2.0	FEB22 99.9375 PUT 500,000		3,581
	3175978C9	OTC EPUT FN 2.5 100.9375 (500,000)		(1,398)
	317597JE3	OTC ECAL FN 2.0 100.78125 (500,000)		(28)
	317599XC7	OTC ECAL FN 2.0 100.375 (1,000,000)		(2,181)
		CDSOPT PUT USD 102.0		
	3175DC536 PIMCO	20220119 (200,000)		(54)
		CDSOPT PUT USD 102.0		
	3175ES290 PIMCO	20220119 (100,000)		(27)
		SWAPTION 1.27 PUT USD		
	317U743Z7 PIMCO	20221102 (48,600,000)		(121,540)
		SWAPTION 0.87 CALL USD		
	317U744Z6 PIMCO	2022110 (48,600,000)		(51,294)
		SWAPTION 1.9875 PUT USD		
	317U936Z4 PIMCO	202202 200,000		173
		SWAPTION 2.048 PUT USD		
	317U945Z3 PIMCO	2022020 300,000		174
		SWAPTION 2.0075 PUT USD		
	317U954Z1 PIMCO	202202 300,000		228
	90DAY EUR FUTR DEC23	XCME 20231218 124,000,000		(575,132)
	AA BOND CO LTD	4.875% 31 Jul 2043 200,000		284,098
	AADVANTAGE LOYALTY IP LTD	1% 20 Apr 2028 500,000		517,230
	AIR CANADA	3.875% 15 Aug 2026 100,000		102,000
	ALLY FINANCIAL INC	8% 01 Nov 2031 10,000		13,744
	ALTICE FINANCING SA	4.25% 15 Aug 2029 600,000		666,626
	ALTICE FINANCING SA	5.75% 15 Aug 2029 300,000		297,000

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	ALTICE FRANCE SA	4.25% 15 Oct 2029	1,100,000	1,241,538
	AMER AIRLN 14 1 A PTT	3.7% 01 Apr 2028	62,537	63,444
	AMERICAN AIRLINES/AADVAN	5.5% 20 Apr 2026	600,000	623,925
	AMERICAN AIRLINES/AADVAN	5.75% 20 Apr 2029	200,000	213,744
	AMERICAN ASSETS TRUST LP	3.375% 01 Feb 2031	400,000	408,320
	AP CORE HOLDINGS II LLC	1% 01 Sep 2027	300,000	299,718
	AP CORE HOLDINGS II LLC	1% 01 Sep 2027	600,000	600,498
	ARAB REPUBLIC OF EGYPT	6.375% 11 Apr 2031	2,700,000	2,834,924
	ARCHES BUYER INC	4.25% 01 Jun 2028	1,400,000	1,399,272
	ARGENTINE PESO	FOREIGN CURRENCY	24,775,212	241,258
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	51,239	37,253
	AVANTOR INC	1% 21 Nov 2024	5,883	5,845
	AVOLON TLB BORROWER 1 US LLC	1% 12 Feb 2027	77,815	76,898
	BANCA MONTE DEI PASCHI S	1% 18 Jan 2028	200,000	177,744
	BANCA MONTE DEI PASCHI S	1.875% 09 Jan 2026	100,000	110,593
	BANCA MONTE DEI PASCHI S	10.5% 23 Jul 2029	100,000	107,377
	BANCA MONTE DEI PASCHI S	2.625% 28 Apr 2025	1,000,000	1,135,837
	BANCA MONTE DEI PASCHI S	3.625% 24 Sep 2024	2,700,000	3,120,255
	BANCO SANTANDER SA	1% 31 Dec 2099	400,000	464,546
	BARCLAYS BANK PLC	7.625% 21 Nov 2022	665,000	701,574
	BARCLAYS PLC	1% 16 May 2029	200,000	228,124
	BARCLAYS PLC	1% 29 Dec 2049	400,000	404,500
	BARCLAYS PLC	1% 29 Dec 2049	1,200,000	1,692,385
	BARCLAYS PLC	1% 31 Dec 2099	200,000	293,238
	BARCLAYS PLC	1% 31 Dec 2099	200,000	214,624
	BARCLAYS PLC	1% 31 Dec 2099	800,000	1,191,916
	BAUSCH HEALTH COMPANIES INC.	1% 02 Jun 2025	183,122	182,161
	BAUSCH HEALTH COMPANIES INC.	1% 27 Nov 2025	39,683	39,427
	BCP MODULAR SERVICES	6.125% 30 Nov 2028	620,000	835,560
	BGC PARTNERS INC	3.75% 01 Oct 2024	206,000	214,132
	BGC PARTNERS INC	5.375% 24 Jul 2023	120,000	126,635
	BOEING CO	3.25% 01 Feb 2035	100,000	100,765
	BOEING CO	3.6% 01 May 2034	300,000	314,284
	BOEING CO	5.15% 01 May 2030	242,000	281,954
	BOMBARDIER INC	7.5% 01 Dec 2024	400,000	416,750
	BOMBARDIER INC	7.5% 15 Mar 2025	608,000	619,400
	BONCER	1.4% 25 Mar 2023	21,746,000	402,344
	BONOS DE TESORERIA	6.15% 12 Aug 2032	15,528,000	3,902,716
	BRAZILIAN REAL	FOREIGN CURRENCY	806	145
	BRIXMOR OPERATING PART	1% 01 Feb 2022	440,000	440,247
	BROADCOM INC	2.45% 15 Feb 2031	900,000	882,462
	BROADCOM INC	2.6% 15 Feb 2033	100,000	97,490
	BROADCOM INC	3.137% 15 Nov 2035	2,000	2,012
	BROADCOM INC	3.187% 15 Nov 2036	1,056,000	1,054,161
	BROADCOM INC	3.419% 15 Apr 2033	200,000	209,660
	BROADCOM INC	3.469% 15 Apr 2034	500,000	523,335
	BROADCOM INC	4.11% 15 Sep 2028	8,000	8,770
	BROADCOM INC	4.15% 15 Nov 2030	1,044,000	1,157,855
	BROADCOM INC	4.3% 15 Nov 2032	100,000	112,378
	BWPC0FA52 CDS USD R V 03MEVENT	1% 20 Jun 2022	3,200,000	(11,952)

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	BWPC0G6Z9 CDS EUR R V			
	03MEVENT	1% 20 Dec 2022	1,200,000	(12,136)
	BWPC0HCN7 CDS USD R V			
	03MEVENT	1% 20 Dec 2023	500,000	(7,038)
	BWPC0HY52 CDS USD P			
	F 1.00000	1% 20 Jun 2024	5,300,000	(87,471)
	BWPC0IJ40 CDS EUR R V			
	03MEVENT	1% 20 Dec 2024	900,000	(21,599)
	BWPC0IJA6 CDS USD R V			
	03MEVENT	1% 20 Dec 2024	3,800,000	(68,054)
	BWU00V5U8 IRS USD P			
	F 2.25000	2.25% 11 Dec 2049	1,500,000	(180,803)
	BWU00V603 IRS USD R V			
	03MLIBOR	1% 12 Mar 2050	600,000	(73,030)
	BWU00VPI3 IRS USD P F 1.62500	1.625% 16 Jan 2050	1,500,000	34,621
	BWU00VSX7 IRS USD R V			
	03MLIBOR	1% 03 Feb 2050	2,000,000	46,187
	BWU00W8O7 IRS EUR R V			
	06MEURIB	1% 18 Mar 2025	2,400,000	34,151
	BWU00W8P4 IRS EUR P F .00000	1% 18 Mar 2030	6,800,000	223,644
	BWU00W8Q2 IRS EUR R V			
	06MEURIB	1% 18 Mar 2050	400,000	29,630
	BWU00WD03 IRS USD P			
	F 2.00000	2% 15 Jan 2050	700,000	(44,353)
	BWU00WO50 IRS USD P			
	F 1.75000	1.75% 22 Jan 2050	700,000	(4,030)
	BWU00X369 IRS USD P F 1.87500	1.875% 07 Feb 2050	200,000	(6,926)
	BWU00XJ05 IRS USD R V			
	03MLIBOR	1% 17 Jun 2050	6,800,000	354,319
	BWU00Y8X3 IRS EUR P F .30000	1% 17 Jun 2022	1,600,000	(2,341)
	BWU00Y904 IRS EUR R V			
	06MEURIB	1% 17 Jun 2050	400,000	(1,385)
	BWU012TP6 IRS USD P F 1.25000	1.25% 16 Dec 2050	200,000	22,270
	BWU01AJW4 IRS JPY R V			
	12MTONA	1% 15 Dec 2022	2,190,000,000	(6,763)
	BWU01B1O9 IRS EUR P F .00000	1% 16 Mar 2024	9,500,000	60,143
	BWU01B1S0 IRS GBP R V			
	12MSONIA	1% 16 Mar 2024	200,000	4,591
	BWU01B1T8 IRS GBP R V			
	12MSONIA	1% 16 Mar 2027	1,400,000	52,678
	BWU01B1U5 IRS GBP P F .75000	0.75% 16 Mar 2032	5,800,000	158,135
	BWU01B1V3 IRS GBP P F .75000	0.75% 16 Mar 2052	100,000	3,042
	BWU01BWM9 IRS USD R V			
	03MLIBOR	1% 12 Aug 2051	400,000	(6,570)
	BWU01CCZ0 IRS EUR R V			
	06MEURIB	1% 21 Sep 2032	3,700,000	63,773
	CAESARS ENTERTAIN INC	6.25% 01 Jul 2025	100,000	104,963
	CAESARS RESORT			
	COLLECTION LLC	1% 21 Jul 2025	3,317,045	3,316,216
	CAIXABANK SA	1% 15 Feb 2029	100,000	120,557
	CAIXABANK SA	1% 31 Dec 2099	400,000	504,917
	CANADIAN DOLLAR	FOREIGN CURRENCY	304	240
	CARNIVAL CORP	10.5% 01 Feb 2026	100,000	114,150
	CARNIVAL CORP	4% 01 Aug 2028	100,000	99,250

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			Shares/ Par Value	
	CARNIVAL CORPORATION	1% 18 Oct 2028	211,000	208,890
	CARNIVAL CORPORATION	1% 30 Jun 2025	985,000	1,113,746
	CBL + ASSOCIATES HOLD	7% 15 Nov 2028	12,421	23,630
	CCMSCZUS2 CCPC COC EQUITY	MORGAN STANLEY CASH		
		COLLATERAL	3,035,000	3,035,000
	CCPC CCMSCHUS2 COC	CCPC CASH COLLATERAL USD	831,000	831,000
	CDW LLC/CDW FINANCE	2.67% 01 Dec 2026	400,000	409,842
	CDW LLC/CDW FINANCE	3.276% 01 Dec 2028	100,000	102,464
	CENGAGE LEARNING INC	1% 14 Jul 2026	1,000,000	999,270
	CENTENE CORP	2.45% 15 Jul 2028	1,700,000	1,674,500
	CGG SA	7.75% 01 Apr 2027	400,000	451,013
	CGG SA	8.75% 01 Apr 2027	1,000,000	987,500
	CHARLES SCHWAB CORP	1% 31 Dec 2099	100,000	101,000
	CHARTER COMM OPT LLC/CAP	3.5% 01 Jun 2041	300,000	292,495
	CHARTER COMM OPT LLC/CAP	3.5% 01 Mar 2042	100,000	96,989
	CHARTER COMM OPT LLC/CAP	3.85% 01 Apr 2061	100,000	94,301
	CHARTER COMM OPT LLC/CAP	3.9% 01 Jun 2052	1,000,000	1,002,767
	CHARTER COMM OPT LLC/CAP	3.95% 30 Jun 2062	400,000	385,352
	CHARTER COMM OPT LLC/CAP	4.4% 01 Dec 2061	600,000	620,704
	CHARTER COMM OPT LLC/CAP	4.8% 01 Mar 2050	78,000	87,331
	CHINA DEVELOPMENT BANK	3.09% 18 Jun 2030	56,900,000	8,907,251
	CHINA GOVERNMENT BOND	1.99% 09 Apr 2025	21,400,000	3,298,434
	CHS/COMMUNITY HEALTH SYS	6.625% 15 Feb 2025	1,600,000	1,656,000
	CHS/COMMUNITY HEALTH SYS	8% 15 Mar 2026	1,565,000	1,645,206
	CITRIX SYSTEMS INC	3.3% 01 Mar 2030	42,000	42,607
	COLOMBIAN PESO	FOREIGN CURRENCY	800,574	197
	COLUMBIA PROPERTY TRUST	3.65% 15 Aug 2026	30,000	32,607
	CORESTATE CAPITAL HOLD	1.375% 28 Nov 2022	1,000,000	992,178
	COTY INC	3.875% 15 Apr 2026	1,150,000	1,334,929
	CREDIT AGRICOLE SA	1% 29 Dec 2049	200,000	218,750
	CREDIT SUISSE FIRST BOSTON			
	MOR	1% 25 Jun 2033	2,897	2,917
	CREDIT SUISSE GROUP AG	1% 01 Apr 2031	800,000	882,271
	CREDIT SUISSE GROUP AG	1% 14 May 2032	250,000	254,388
	CREDIT SUISSE GROUP AG	1% 29 Dec 2049	400,000	426,000
	CREDIT SUISSE GROUP AG	1% 29 Dec 2049	600,000	648,000
	CREDIT SUISSE GROUP AG	1% 29 Dec 2049	600,000	648,000
	CREDIT SUISSE GROUP AG	1% 31 Dec 2099	200,000	211,500
	CREDIT SUISSE GROUP AG	1% 31 Dec 2099	200,000	215,560
	CREDIT SUISSE GROUP AG	1% 31 Dec 2099	400,000	410,000
	CREDIT SUISSE GROUP AG	1% 31 Dec 2099	400,000	423,000
	CURO FINANCE LLC	7.5% 01 Aug 2028	300,000	301,500
	CURRENCY CONTRACT	BRL/USD	-	32,253
	CURRENCY CONTRACT	USD/BRL	-	(16,548)
	CURRENCY CONTRACT	USD/BRL	-	(77,530)
	CURRENCY CONTRACT	BRL/USD	-	13,920
	CURRENCY CONTRACT	BRL/USD	-	16,265
	CURRENCY CONTRACT	BRL/USD	-	76,066

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	CURRENCY CONTRACT	CAD/USD	-	22,768
	CURRENCY CONTRACT	CLP/USD	-	(1,786)
	CURRENCY CONTRACT	CLP/USD	-	(173,743)
	CURRENCY CONTRACT	CNY/USD	-	1,951
	CURRENCY CONTRACT	CNY/USD	-	7,314
	CURRENCY CONTRACT	CNY/USD	-	1,648
	CURRENCY CONTRACT	CZK/USD	-	(8,828)
	CURRENCY CONTRACT	CZK/USD	-	30,817
	CURRENCY CONTRACT	CZK/USD	-	778
	CURRENCY CONTRACT	CZK/USD	-	965
	CURRENCY CONTRACT	USD/CZK	-	(2,031)
	CURRENCY CONTRACT	CZK/USD	-	4,060
	CURRENCY CONTRACT	CZK/USD	-	(9,720)
	CURRENCY CONTRACT	USD/EUR	-	(328,964)
	CURRENCY CONTRACT	EUR/USD	-	525
	CURRENCY CONTRACT	EUR/USD	-	2,209
	CURRENCY CONTRACT	USD/EUR	-	(9,034)
	CURRENCY CONTRACT	EUR/USD	-	(862)
	CURRENCY CONTRACT	USD/GBP	-	(354,600)
	CURRENCY CONTRACT	GBP/USD	-	3,161
	CURRENCY CONTRACT	USD/GBP	-	(2,620)
	CURRENCY CONTRACT	USD/HUF	-	(377)
	CURRENCY CONTRACT	HUF/USD	-	508
	CURRENCY CONTRACT	HUF/USD	-	1,908
	CURRENCY CONTRACT	HUF/USD	-	(9,404)
	CURRENCY CONTRACT	IDR/USD	-	33,711
	CURRENCY CONTRACT	IDR/USD	-	8,198
	CURRENCY CONTRACT	IDR/USD	-	7,833
	CURRENCY CONTRACT	IDR/USD	-	4,986
	CURRENCY CONTRACT	IDR/USD	-	1,681
	CURRENCY CONTRACT	MXN/USD	-	4,782
	CURRENCY CONTRACT	MXN/USD	-	8,009
	CURRENCY CONTRACT	MXN/USD	-	5
	CURRENCY CONTRACT	MXN/USD	-	199,669
	CURRENCY CONTRACT	USD/MXN	-	(4,229)
	CURRENCY CONTRACT	MYR/USD	-	15,752
	CURRENCY CONTRACT	MYR/USD	-	38,108
	CURRENCY CONTRACT	PEN/USD	-	(3,705)
	CURRENCY CONTRACT	USD/PEN	-	(135,173)
	CURRENCY CONTRACT	USD/PEN	-	(1,131)
	CURRENCY CONTRACT	USD/PEN	-	(346)
	CURRENCY CONTRACT	PEN/USD	-	666
	CURRENCY CONTRACT	USD/PEN	-	68
	CURRENCY CONTRACT	USD/PEN	-	(190)
	CURRENCY CONTRACT	USD/PEN	-	(580)
	CURRENCY CONTRACT	PHP/USD	-	(1,981)
	CURRENCY CONTRACT	PLN/USD	-	7,961
	CURRENCY CONTRACT	PLN/USD	-	(41,347)
	CURRENCY CONTRACT	PLN/USD	-	(32,871)
	CURRENCY CONTRACT	USD/PLN	-	(9,682)
	CURRENCY CONTRACT	RUB/USD	-	(1,278)
	CURRENCY CONTRACT	RUB/USD	-	(253)
	CURRENCY CONTRACT	RUB/USD	-	(131)
	CURRENCY CONTRACT	RUB/USD	-	(217)

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	CURRENCY CONTRACT	RUB/USD	-	(101)
	CURRENCY CONTRACT	RUB/USD	-	(99)
	CURRENCY CONTRACT	RUB/USD	-	(184)
	CURRENCY CONTRACT	RUB/USD	-	(247)
	CURRENCY CONTRACT	RUB/USD	-	(14,615)
	CURRENCY CONTRACT	RUB/USD	-	(223)
	CURRENCY CONTRACT	RUB/USD	-	(213)
	CURRENCY CONTRACT	RUB/USD	-	(287)
	CURRENCY CONTRACT	RUB/USD	-	(70)
	CURRENCY CONTRACT	RUB/USD	-	(30)
	CURRENCY CONTRACT	RUB/USD	-	(50)
	CURRENCY CONTRACT	RUB/USD	-	(149)
	CURRENCY CONTRACT	RUB/USD	-	(375)
	CURRENCY CONTRACT	THB/USD	-	18,299
	CURRENCY CONTRACT	THB/USD	-	151
	CURRENCY CONTRACT	THB/USD	-	(8,153)
	CURRENCY CONTRACT	THB/USD	-	10
	CURRENCY CONTRACT	USD/ZAR	-	7,078
	CURRENCY CONTRACT	USD/ZAR	-	202
	CURRENCY CONTRACT	USD/ZAR	-	47
	CURRENCY CONTRACT	ZAR/USD	-	(777)
	CURRENCY CONTRACT	USD/ZAR	-	4,801
	CURRENCY CONTRACT	USD/ZAR	-	4,647
	CURRENCY CONTRACT	USD/ZAR	-	5,658
	CURRENCY CONTRACT	USD/ZAR	-	4,458
	CURRENCY CONTRACT	USD/ZAR	-	6,088
	CURRENCY CONTRACT	USD/ZAR	-	5,620
	CURRENCY CONTRACT	USD/ZAR	-	5,759
	CURRENCY CONTRACT	USD/ZAR	-	7,796
	CURRENCY CONTRACT	USD/ZAR	-	9,262
	CURRENCY CONTRACT	USD/ZAR	-	4,830
	CURRENCY CONTRACT	CNH/USD	-	870
	CURRENCY CONTRACT	CNH/USD	-	854
	CURRENCY CONTRACT	CNH/USD	-	851
	CURRENCY CONTRACT	CNH/USD	-	1,327
	CURRENCY CONTRACT	CNH/USD	-	2,396
	CURRENCY CONTRACT	CNH/USD	-	396
	CURRENCY CONTRACT	CNH/USD	-	10,632
	CURRENCY CONTRACT	CNH/USD	-	3,331
	CURRENCY CONTRACT	USD/CNH	-	(35,685)
	CURRENCY CONTRACT	CNH/USD	-	39
	CURRENCY CONTRACT	CNH/USD	-	968
	CURRENCY CONTRACT	COP/USD	-	(768)
	CURRENCY CONTRACT	RON/USD	-	3,103
	CURRENCY CONTRACT	RON/USD	-	1,442
	CURRENCY CONTRACT	TRY/USD	-	45,851
	CURRENCY CONTRACT	UYU/USD	-	(332)
	CVS PASS THROUGH TRUST	6.943% 10 Jan 2030	1,397,037	1,655,329
	CVS PASS THRU TR 2009	8.353% 10 Jul 2031	64,585	82,221
	CYRUSONE LP/CYRUSONE FIN	1.45% 22 Jan 2027	100,000	115,794
	CZECH KORUNA	FOREIGN CURRENCY	13,799,415	631,497
	DELTA AIR LINES INC	3.625% 15 Mar 2022	100,000	100,001
	DELTA AIR LINES INC	7% 01 May 2025	100,000	114,341
	DELTA AIR LINES INC	7.375% 15 Jan 2026	56,000	65,929

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	DELTA AIR LINES/SKYMILES	4.75% 20 Oct 2028	100,000	109,198
	DEUTSCHE BANK NY	1% 28 May 2032	150,000	151,146
	DORIC NIMROD AIR 2012 1A	5.125% 30 Nov 2024	28,762	28,473
	DUFYR ONE BV	2% 15 Feb 2027	2,955,000	3,112,594
	EMPRESAS PUBLIC MEDELLIN	8.375% 08 Nov 2027	10,000,000,000	2,265,111
	ENACT HOLDINGS INC	6.5% 15 Aug 2025	100,000	109,250
	ENERGY TRANSFER LP	4.95% 15 May 2028	19,000	21,073
	ENTERPRISE MERGER SUB INC	1% 10 Oct 2025	4,331,270	3,472,466
	ENVISION HEALTHCARE CORP	8.75% 15 Oct 2026	37,000	21,275
	ERSTE GROUP BANK AG	1% 31 Dec 2099	200,000	237,959
	ESC LEHMAN BRTH HLDH PROD	1% 31 Dec 2016	800,000	4,400
	ESKOM HOLDINGS SOC LTD	6.75% 06 Aug 2023	2,050,000	2,103,140
	ESSENTIAL PROPER	2.95% 15 Jul 2031	100,000	98,506
	EURO CURRENCY	FOREIGN CURRENCY	250,422	284,780
	EURO-BOBL FUTURE MAR22	XEUR 20220308	(2,500,000)	29,135
	EXPEDIA GROUP INC	3.25% 15 Feb 2030	100,000	102,050
	EXPORT IMPORT BANK KOREA	7.25% 07 Dec 2024	24,100,000,000	1,781,904
	EXPORT IMPORT BANK KOREA	8% 15 May 2024	23,700,000,000	1,763,137
	FAIR ISAAC CORP	4% 15 Jun 2028	300,000	308,379
	FIRSTENERGY CORP	3.4% 01 Mar 2050	500,000	490,000
	FIRSTENERGY CORP	5.35% 15 Jul 2047	500,000	594,377
	FNMA TBA 30 YR 2	2% 14 Feb 2052	1,300,000	1,293,100
	FNMA TBA 30 YR 3	3% 25 Apr 2049	700,000	723,561
	FORD MOTOR CREDIT CO LLC	1% 01 Dec 2024	400,000	447,851
	FORD MOTOR CREDIT CO LLC	1.744% 19 Jul 2024	300,000	346,407
	FORD MOTOR CREDIT CO LLC	2.33% 25 Nov 2025	200,000	236,538
	FORD MOTOR CREDIT CO LLC	2.386% 17 Feb 2026	200,000	237,870
	FORD MOTOR CREDIT CO LLC	2.748% 14 Jun 2024	200,000	272,520
	FORD MOTOR CREDIT CO LLC	3.021% 06 Mar 2024	100,000	118,573
	FORD MOTOR CREDIT CO LLC	3.087% 09 Jan 2023	300,000	305,072
	FORD MOTOR CREDIT CO LLC	3.25% 15 Sep 2025	300,000	365,495
	FORD MOTOR CREDIT CO LLC	3.339% 28 Mar 2022	1,000,000	1,001,750
	FORD MOTOR CREDIT CO LLC	3.35% 01 Nov 2022	200,000	202,500
	FORD MOTOR CREDIT CO LLC	3.55% 07 Oct 2022	200,000	203,025
	FORD MOTOR CREDIT CO LLC	3.664% 08 Sep 2024	1,200,000	1,246,500
	FORD MOTOR CREDIT CO LLC	4.389% 08 Jan 2026	200,000	215,500
	FORD MOTOR CREDIT CO LLC	4.535% 06 Mar 2025	100,000	143,007
	FORD MOTOR CREDIT CO LLC	5.125% 16 Jun 2025	400,000	435,000
	FORTRESS TRANS + INFRAST	6.5% 01 Oct 2025	484,000	500,335
	FRONTIER COMMUNICATIONS	6% 15 Jan 2030	538,000	540,690
	FUTURES MORGAN STANLEY COC	FUTURES CASH COLLATERAL USD	227,000	227,000
	GENERAL ELECTRIC CO	1% 29 Dec 2049	703,000	695,970
	GENESIS ENERGY LP/FIN	8% 15 Jan 2027	1,400,000	1,442,784
	GIP II BLUE HOLDING L P	1% 29 Sep 2028	1,700,000	1,693,625
	GLP CAPITAL LP / FIN II	5.3% 15 Jan 2029	64,000	72,653
	GNMA II TBA 30 YR 2.5	2.5% 22 Feb 2052	1,000,000	1,021,835
	GOLDEN NUGGET, LLC	1% 04 Oct 2023	70,669	70,171
	GOLDMAN SACHS BANK USA COC	SWAP CASH COLLATERAL USD	250,000	250,000
	GOODMAN US FIN FOUR	4.5% 15 Oct 2037	32,000	37,131
	GOODMAN US FIN THREE	3.7% 15 Mar 2028	63,000	67,965
	GREENKO DUTCH BV	3.85% 29 Mar 2026	492,500	496,834

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	GUARA NORTE SARL	5.198% 15 Jun 2034	2,960,181	2,908,407
	HIPOTECARIA SU CASITA SA	7.5% 29 Jun 2018	86,901	1,738
	HOWARD MIDSTREAM ENERGY	6.75% 15 Jan 2027	200,000	204,941
	HSBC HOLDINGS PLC	1% 24 May 2032	400,000	401,241
	HSBC HOLDINGS PLC	1% 31 Dec 2099	200,000	220,296
	HSBC HOLDINGS PLC	1% 31 Dec 2099	200,000	291,884
	HSBC HOLDINGS PLC	1% 31 Dec 2099	200,000	207,750
	HSBC HOLDINGS PLC	1% 31 Dec 2099	400,000	430,500
	HSBC HOLDINGS PLC	1% 31 Dec 2099	400,000	399,672
	HUNGARIAN FORINT HUNGARY GOVERNMENT BOND	FOREIGN CURRENCY	62,824,832	193,845
	HYATT HOTELS CORP	3% 27 Oct 2027	467,600,000	1,333,555
	HYATT HOTELS CORP	1% 01 Oct 2023	200,000	200,578
	HYATT HOTELS CORP	1.3% 01 Oct 2023	100,000	99,995
	HYATT HOTELS CORP	1.8% 01 Oct 2024	100,000	100,089
	HYATT HOTELS CORP	4.85% 15 Mar 2026	100,000	108,719
	II VI INC	5% 15 Dec 2029	128,000	130,716
	II VI INCORPORATED	1% 01 Dec 2028	2,316,688	2,310,896
	II VI INCORPORATED	1% 25 Oct 2022	515,312	510,159
	INEOS FIN PLC	1% 01 Apr 2024	1,954,198	2,208,113
	INSTANT BRANDS HOLDINGS INC	1% 12 Apr 2028	981,250	884,000
	INTELSAT CONNECT FINANCE	9.5% 15 Feb 2023	90,000	13,725
	INTELSAT JACKSON	6.5% 01 Dec 2029	475,000	475,000
	INTELSAT JACKSON HLDG	8% 15 Feb 2024	985,000	998,544
	INTELSAT JACKSON HLDG	8.5% 15 Oct 2024	375,000	171,857
	INTELSAT JACKSON HLDG	9.75% 15 Jul 2025	300,000	137,721
	INTELSAT JACKSON HLDGS S A	1% 02 Jan 2024	20,000	19,947
	INTELSAT JACKSON HLDGS S A	1% 27 Nov 2023	490,000	488,569
	INTELSAT JACKSON HOLDINGS SA	1% 01 Dec 2022	53,272	53,272
	INTELSAT JACKSON HOLDINGS SA	1% 01 Feb 2029	42,536	42,536
	INTELSAT JACKSON HOLDINGS SA	1% 13 Oct 2022	389,689	389,081
	INTELSAT LUXEMBOURG SA	7.75% 01 Jun 2021	6,000	30
	IVORY COAST	4.875% 30 Jan 2032	500,000	546,220
	IVORY COAST	6.625% 22 Mar 2048	400,000	451,077
	JAGUAR LAND ROVER AUTOMO	6.875% 15 Nov 2026	400,000	515,162
	JAPANESE YEN	FOREIGN CURRENCY	6,763,474	58,734
	JERSEY CENTRAL PWR + LT	2.75% 01 Mar 2032	100,000	101,340
	KKR APPLE BIDCO, LLC	1% 21 Sep 2029	100,000	101,094
	LANDMARK MORTGAGE SECURITIES P	1% 17 Jun 2039	2,649,478	3,444,070
	LAS VEGAS SANDS CORP	3.2% 08 Aug 2024	200,000	203,618
	LAS VEGAS SANDS CORP	3.5% 18 Aug 2026	200,000	202,438
	LAS VEGAS SANDS CORP	3.9% 08 Aug 2029	200,000	201,394

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	LEALAND FINANCE COMPANY B.V.	1% 28 Jun 2024	12,519	7,136
	LEALAND FINANCE COMPANY B.V.	1% 30 Jun 2025	20,379	8,934
	LIFEPT/LEGACY LIFEPT	9.75% 01 Dec 2026	100,000	105,670
	LLOYDS BANKING GROUP PLC	1% 29 Dec 2049	400,000	674,757
	LLOYDS BANKING GROUP PLC	1% 31 Dec 2049	200,000	247,409
	LLOYDS BANKING GROUP PLC	1% 31 Dec 2099	200,000	226,043
	LSI OPEN POSITION NET ASSET	0.01% 31 Dec 2060	171,451	772
	MALAYSIA GOVERNMENT	4.232% 30 Jun 2031	11,400,000	2,863,190
	MALAYSIAN RINGGIT	FOREIGN CURRENCY	241,476	57,964
	MARRIOTT INTERNATIONAL	2.75% 15 Oct 2033	100,000	97,004
	MARRIOTT INTERNATIONAL	4.625% 15 Jun 2030	106,000	119,244
	MATCH GROUP HLD II LLC	3.625% 01 Oct 2031	1,200,000	1,165,500
	MCLAREN FINANCE PLC	7.5% 01 Aug 2026	600,000	605,250
	MELCO RESORTS FINANCE	5.375% 04 Dec 2029	200,000	194,000
	MELCO RESORTS FINANCE	5.75% 21 Jul 2028	200,000	201,100
	MELCO RESORTS FINANCE	5.75% 21 Jul 2028	200,000	201,100
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	6,370,836	311,304
	MGM CHINA HOLDINGS LTD	4.75% 01 Feb 2027	200,000	198,104
	MGM CHINA HOLDINGS LTD	5.875% 15 May 2026	400,000	401,000
	MGM GROWTH/MGM FINANCE	4.5% 01 Sep 2026	200,000	215,000
	MGM GROWTH/MGM FINANCE	4.5% 15 Jan 2028	100,000	108,000
	MGM GROWTH/MGM FINANCE	5.625% 01 May 2024	100,000	106,872
	MGM GROWTH/MGM FINANCE	5.75% 01 Feb 2027	700,000	791,000
	MILEAGE PLUS HLDINGS LLC	6.5% 20 Jun 2027	200,000	213,500
	MORGAN STANLEY CAP SVCS BOC	SWAP CASH COLLATERAL USD	(50,000)	(50,000)
	MORGAN STANLEY CAP SVCS COC	SWAP CASH COLLATERAL USD	140,000	140,000
	MPT OPER PARTNERSP/FINL	0.993% 15 Oct 2026	100,000	112,838
	MPT OPER PARTNERSP/FINL	2.5% 24 Mar 2026	300,000	404,834
	MPT OPER PARTNERSP/FINL	3.375% 24 Apr 2030	700,000	966,804
	MPT OPER PARTNERSP/FINL	3.5% 15 Mar 2031	700,000	707,875
	NATIONAL HEALTH INVESTOR	3% 01 Feb 2031	100,000	96,415
		JR SUBORDINA REGS 06/49		
	NATIONWIDE BLDG SOCIETY	VAR	250	63,659
	NATWEST GROUP PLC	1% 31 Dec 2099	1,000,000	1,094,320
	NAVIENT CORP	5.5% 25 Jan 2023	3,887,000	4,048,311
	NAVIENT CORP	6.125% 25 Mar 2024	63,000	67,174
	NAVIENT CORP	7.25% 25 Sep 2023	10,000	10,781
	NEIMAN MARCUS USD COMMON STOCK	EQUITY	3,103	192,541
	NETFLIX INC	3.875% 15 Nov 2029	1,526,000	2,092,748
	NETFLIX INC	4.625% 15 May 2029	100,000	141,867
	NEW ALBERTSONS LP	6.57% 23 Feb 2028	600,000	657,000
	NEWMARK GROUP INC	6.125% 15 Nov 2023	92,000	98,440
	NIELSEN FIN LLC	1% 04 Oct 2023	694,439	693,765
	NISSAN MOTOR CO	3.201% 17 Sep 2028	100,000	126,567
	NISSAN MOTOR CO	3.522% 17 Sep 2025	200,000	209,636
	NISSAN MOTOR CO	4.345% 17 Sep 2027	1,600,000	1,727,276

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		Shares/ Par Value		
	NISSAN MOTOR CO	4.81% 17 Sep 2030	800,000	894,688
	NOBLE CORP	COMMON STOCK USD.00001	20,886	518,182
	NORFOLK SOUTHERN CORP	4.1% 15 May 2121	100,000	113,056
	ODEBRECHT DRILL VIII/IX	7.35% 01 Dec 2026	99,149	54,656
	ODEBRECHT OIL + FINANCE	0.01% 31 Dec 2099	46,000	299
	OI MOVEL SA	8.75% 30 Jul 2026	4,710,000	4,851,347
	OMEGA HLTHCARE INVESTORS	3.625% 01 Oct 2029	207,000	214,849
	ONEMAIN FINANCE CORP	6.125% 15 Mar 2024	256,000	271,419
	ONEMAIN FINANCE CORP	8.875% 01 Jun 2025	100,000	107,000
	ORACLE CORP	4.1% 25 Mar 2061	100,000	104,222
	ORTHO CLINICAL			
	DIAGNOSTICS SA	1% 30 Jun 2025	55,038	54,969
	PACIFIC GAS + ELECTRIC	1.367% 10 Mar 2023	378,000	375,640
	PACIFIC GAS + ELECTRIC	2.95% 01 Mar 2026	273,000	277,560
	PACIFIC GAS + ELECTRIC	3% 15 Jun 2028	400,000	402,904
	PACIFIC GAS + ELECTRIC	3.25% 01 Jun 2031	100,000	100,330
	PACIFIC GAS + ELECTRIC	3.3% 01 Dec 2027	100,000	101,641
	PACIFIC GAS + ELECTRIC	3.3% 15 Mar 2027	122,000	124,032
	PACIFIC GAS + ELECTRIC	3.4% 15 Aug 2024	208,000	215,083
	PACIFIC GAS + ELECTRIC	3.75% 01 Jul 2028	663,000	689,404
	PACIFIC GAS + ELECTRIC	3.75% 15 Aug 2042	78,000	72,583
	PACIFIC GAS + ELECTRIC	4% 01 Dec 2046	6,000	5,823
	PACIFIC GAS + ELECTRIC	4.2% 01 Jun 2041	200,000	201,275
	PACIFIC GAS + ELECTRIC	4.25% 01 Aug 2023	120,000	124,216
	PACIFIC GAS + ELECTRIC	4.25% 15 Mar 2046	100,000	99,785
	PACIFIC GAS + ELECTRIC	4.3% 15 Mar 2045	19,000	19,209
	PACIFIC GAS + ELECTRIC	4.5% 01 Jul 2040	1,330,500	1,385,586
	PACIFIC GAS + ELECTRIC	4.5% 15 Dec 2041	25,000	24,850
	PACIFIC GAS + ELECTRIC	4.6% 15 Jun 2043	1,844,000	1,899,068
	PACIFIC GAS + ELECTRIC	4.65% 01 Aug 2028	100,000	108,959
	PACIFIC GAS + ELECTRIC	4.95% 01 Jul 2050	82,500	89,847
	PETROBRAS GLOBAL FINANCE	6.25% 14 Dec 2026	200,000	293,241
	PETROLEOS DE VENEZUELA S	5.375% 12 Apr 2027	712,000	27,626
	PETROLEOS MEXICANOS	4.875% 21 Feb 2028	913,000	1,038,066
	PETROLEOS MEXICANOS	6.625% 15 Jun 2035	2,100,000	2,017,670
	PETROLEOS MEXICANOS	6.7% 16 Feb 2032	4,213,000	4,255,130
	PETROLEOS MEXICANOS	6.95% 28 Jan 2060	330,000	294,525
	PETROLEOS MEXICANOS	7.69% 23 Jan 2050	120,000	115,800
	PIMCO FDS SHORT TERM FLTG NAV	MUTUAL FUND	390,745	3,911,745
	POLAND GOVERNMENT BOND	2.75% 25 Apr 2028	14,100,000	3,297,432
	POLISH ZLOTY	FOREIGN CURRENCY	290	72
	POUND STERLING	FOREIGN CURRENCY	21,483	29,098
	PRA GROUP INC	7.375% 01 Sep 2025	1,000,000	1,062,500
	PRIME HEALTHCARE SERVICE	7.25% 01 Nov 2025	200,000	212,000

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	PROSUS NV	1.985% 13 Jul 2033	1,200,000	1,327,931
	PROSUS NV	3.68% 21 Jan 2030	1,100,000	1,132,076
	PROSUS NV	4.027% 03 Aug 2050	200,000	192,061
	PROVINCIA DE BUENOS AIRE	1% 12 Apr 2025	3,400,000	31,404
	PUG LLC	1% 12 Feb 2027	23,520	22,956
	QNB FINANCE LTD	6.9% 23 Jan 2025	24,300,000,000	1,709,567
	REPUBLIC OF ARGENTINA	0.01% 29 Apr 2022	15,586,000	133,789
	REPUBLIC OF ARGENTINA	0.01% 31 Dec 2021	3,321,720	(0)
	REPUBLIC OF ARGENTINA	1% 03 Apr 2022	27,975,000	270,374
	REPUBLIC OF ARGENTINA	1% 09 Jan 2038	221,866	83,754
	REPUBLIC OF ARGENTINA	1% 09 Jul 2029	167,383	60,678
	REPUBLIC OF ARGENTINA	1% 09 Jul 2030	540,950	173,212
	REPUBLIC OF ARGENTINA	1% 09 Jul 2030	4,172,573	1,460,442
	REPUBLIC OF ARGENTINA	1% 09 Jul 2035	6,000	1,920
	REPUBLIC OF ARGENTINA	1% 09 Jul 2035	368,000	114,080
	REPUBLIC OF ARGENTINA	1% 09 Jul 2041	3,157,648	1,113,071
	REPUBLIC OF COLOMBIA	9.85% 28 Jun 2027	3,251,000,000	906,832
	REPUBLIC OF ECUADOR	0.01% 31 Jul 2030	52,804	29,702
	REPUBLIC OF ECUADOR	1% 31 Jul 2030	186,543	154,598
	REPUBLIC OF ECUADOR	1% 31 Jul 2035	488,861	320,815
	REPUBLIC OF ECUADOR	1% 31 Jul 2040	224,049	131,069
	REPUBLIC OF GHANA	10.75% 14 Oct 2030	2,800,000	3,130,288
	REPUBLIC OF PERU	8.2% 12 Aug 2026	880,000	251,241
	REPUBLIC OF SOUTH AFRICA	4.85% 30 Sep 2029	3,200,000	3,304,000
	REPUBLIC OF SOUTH AFRICA	5.75% 30 Sep 2049	1,116,000	1,072,476
	REPUBLIC OF SOUTH AFRICA	8% 31 Jan 2030	79,000,000	4,564,774
	REPUBLIC OF SOUTH AFRICA	8.875% 28 Feb 2035	65,900,000	3,701,249
	REPUBLIC OF TURKEY	4.75% 26 Jan 2026	1,000,000	916,630
	REPUBLIC OF TURKEY	5.25% 13 Mar 2030	1,400,000	1,203,031
	REPUBLIC OF TURKEY	5.875% 26 Jun 2031	1,800,000	1,596,348
	REPUBLIC OF VENEZUELA	6% 09 Dec 2020	31,000	1,860
	REPUBLIC OF VENEZUELA	7% 31 Mar 2038	199,000	11,940
	REPUBLIC OF VENEZUELA	7.65% 21 Apr 2025	249,000	14,940
	REPUBLIC OF VENEZUELA	7.75% 13 Oct 2019	100,000	6,000
	REPUBLIC OF VENEZUELA	8.25% 13 Oct 2024	153,000	9,180
	REPUBLIC OF VENEZUELA	9% 07 May 2023	31,000	1,860
	REPUBLIC OF VENEZUELA	9.25% 07 May 2028	1,137,000	68,220
	REPUBLIC OF VENEZUELA	9.25% 15 Sep 2027	140,000	8,400
	RIO OIL FINANCE TRUST	9.25% 06 Jul 2024	670,668	719,292
	ROLLS ROYCE PLC	4.625% 16 Feb 2026	200,000	251,608
	ROLLS ROYCE PLC	5.75% 15 Oct 2027	200,000	300,688
	ROMANIA	1.75% 13 Jul 2030	1,787,000	1,894,789
	ROMANIA	3.5% 03 Apr 2034	186,000	222,322
	ROMANIA GOVERNMENT BOND	5.8% 26 Jul 2027	5,500,000	1,316,388
	ROMANIAN LEU	FOREIGN CURRENCY	996	229
	RUSSIA GOVT BOND OFZ	7.05% 19 Jan 2028	184,800,000	2,316,115
	RUSSIA GOVT BOND OFZ	7.15% 12 Nov 2025	138,397,000	1,777,812
	RUSSIA GOVT BOND OFZ	7.95% 07 Oct 2026	89,554,000	1,178,444
	RUSSIA GOVT BOND OFZ	8.5% 17 Sep 2031	190,900,000	2,590,628
	SABRA HEALTH CARE LP	3.2% 01 Dec 2031	400,000	390,896
	SANDS CHINA LTD	2.55% 08 Mar 2027	200,000	188,260
	SANDS CHINA LTD	3.8% 08 Jan 2026	700,000	703,598
	SANDS CHINA LTD	4.375% 18 Jun 2030	600,000	611,280

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	SANDS CHINA LTD	5.125% 08 Aug 2025	1,800,000	1,888,308
	SANDS CHINA LTD	5.4% 08 Aug 2028	864,000	930,027
	SANTANDER UK GROUP HLDGS	1% 29 Dec 2049	1,750,000	2,420,656
	SANTANDER UK GROUP HLDGS	1% 31 Dec 2099	200,000	291,545
	SEQUA MEZZANINE HOLDINGS LLC	1% 28 Nov 2023	5,458,401	5,483,400
	SERTA SIMMONS BEDDING LLC	1% 08 Nov 2023	2,381,201	1,523,969
	SIGMA BIDCO B.V.	1% 02 Jul 2025	830,000	914,578
	SINGAPORE DOLLAR	FOREIGN CURRENCY	2,723	2,020
	SITKA HOLDINGS L	1% 06 Jul 2026	303,000	310,133
	SKYMILES IP LTD.	1% 20 Oct 2027	300,000	316,875
	SLM STUDENT LOAN TRUST	1% 25 Apr 2023	646,716	651,105
	SOCAR TURKEY ENERJI AS	1% 11 Aug 2026	430,000	462,712
	SOCIETE GENERALE	1% 09 Jun 2032	200,000	199,503
	SOCIETE GENERALE	1% 31 Dec 2099	200,000	203,082
	SOCIETE GENERALE	1% 31 Dec 2099	600,000	643,500
	SOFTBANK VISION FUND II SOL	1% 21 Dec 2025	1,000,000	1,000,000
	SOTERA HEALTH HOLDINGS LLC	FOREIGN CURRENCY	2,914,767	730,381
	SOUTH AFRICAN RAND	1% 11 Dec 2026	105,460	104,965
	SOUTHERN CAL EDISON	FOREIGN CURRENCY	2,466,728	154,557
	SOUTHWESTERN ENERGY CO	4.875% 01 Mar 2049	33,000	40,286
	SOUTHWESTERN ENERGY CO	1% 22 Jun 2027	200,000	200,126
	SOUTHWESTERN ENERGY CO	4.75% 01 Feb 2032	200,000	210,621
	SPIRIT AEROSYSTEMS INC	1% 15 Jan 2025	99,750	99,775
	SPRINT COMMUNICATIONS	6% 15 Nov 2022	290,000	301,842
	SPRINT CORP	7.125% 15 Jun 2024	2,243,000	2,518,115
	SPRINT CORP	7.625% 01 Mar 2026	22,000	26,413
	SPRINT CORP	7.875% 15 Sep 2023	615,000	677,269
	SS C TECHNOLOGIES INC	1% 16 Apr 2025	58,712	58,001
	SS C TECHNOLOGIES INC	1% 16 Apr 2025	77,403	76,465
	STANDARD CHARTERED PLC	1% 29 Dec 2049	600,000	608,250
	STATE BANK INDIA/LONDON	4% 24 Jan 2022	300,000	300,468
	STICHTING AK RABOBANK	1% 29 Dec 2049	2,064,625	3,228,350
	STRUCTURED ASSET SECURITIES CO	1% 25 Jun 2033	2,241	2,200
	STUDIO CITY FINANCE LTD	5% 15 Jan 2029	200,000	179,000
	STUDIO CITY FINANCE LTD	6% 15 Jul 2025	200,000	194,500
	SURGERY CENTER HOLDINGS	10% 15 Apr 2027	200,000	212,500
	SWAP BANK OF AMERICA COC	SWAP CASH COLLATERAL		
		USD	170,000	170,000
	SWAP BARCLAYS BANK COC	SWAP CASH COLLATERAL		
		USD	120,000	120,000
	SWAP BNP PARIBAS COC	SWAP CASH COLLATERAL		
		USD	360,000	360,000
	SWAP CCPC MORGAN	SWAP CCPC CASH		
	STANLEY COC	COLLATERAL	311,000	311,000
		SWAP CASH COLLATERAL		
	SWAP CITIBANK COC	USD	230,000	230,000
		SWAP CASH COLLATERAL		
	SWAP HSBC BOC	USD	(60,000)	(60,000)
	SWAPS CCTORIUS6 TD BOC	SWAPS CASH COLLATERAL		
	USD	USD	(150,000)	(150,000)

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	SWCC CCSCXIUS6 COC	SWCC CASH COLLATERAL USD	200,000	200,000
	SWISS INSURED BRAZIL	9.85% 16 Jul 2032	8,776,100	1,504,699
	SWISS INSURED BRAZIL	9.85% 16 Jul 2032	18,383,620	3,151,949
	SWPC0FBT9 CDS USD R F 1.00000	1% 20 Jun 2022	200,000	362
	SWPC0GLU3 CDS USD R F .50000	0.5% 18 Nov 2054	2,500,000	19,005
	SWPC0HJ26 CDS USD R F 1.00000	1% 20 Dec 2023	100,000	1,379
	SWPC0HR50 CDS USD R F 1.00000	1% 20 Dec 2023	100,000	(74)
	SWPC0HYS2 CDS USD P V 03MEVENT	1% 20 Jun 2024	500,000	(3,005)
	SWPC0I222 CDS USD R V 03MEVENT	1% 20 Jun 2024	5,000,000	(88,223)
	SWPC0I248 CDS USD R V 03MEVENT	1% 20 Jun 2024	5,000,000	(101,321)
	SWPC0I2E6 CDS USD P V 03MEVENT	1% 20 Jun 2024	100,000	(601)
	SWPC0I3Y1 CDS USD R F 1.00000	1% 20 Jun 2024	3,000,000	(12,401)
	SWPC0J519 CDS USD P V 01MEVENT	1% 16 Dec 2072	10,000,000	40,189
	SWPC0JC45 CDS EUR R F 1.00000	1% 20 Jun 2025	700,000	(10,210)
	SWPC0JCE3 CDS USD P V 03MEVENT	1% 20 Jun 2025	4,500,000	77,584
	SWPC0JJ55 CDS EUR R F 1.00000	1% 20 Dec 2025	3,700,000	(81,653)
	SWPC0JJB2 CDS USD R F 1.00000	1% 20 Dec 2022	200,000	1,032
	SWPC0JKR5 CDS USD R F 1.00000	1% 20 Dec 2025	700,000	(18,822)
	SWPC0JU94 CDS EUR R F 1.00000	1% 20 Dec 2027	200,000	(5,044)
	SWPC0JWU5 CDS USD R F 1.00000	1% 20 Jun 2026	1,800,000	(67,884)
	SWPC0JXJ9 CDS EUR R F 1.00000	1% 20 Jun 2026	100,000	1,965
	SWPC0JYY5 CDS USD R F 1.00000	1% 20 Jun 2026	500,000	8,536
	SWPC0JZL2 CDS EUR R F 1.00000	1% 20 Jun 2028	900,000	(30,989)
	SWPC0K0C7 CDS USD P V 03MEVENT	1% 20 Jun 2026	2,100,000	35,950
	SWPC0K2Z4 CDS USD P V 03MEVENT	1% 20 Jun 2026	1,400,000	(52,799)
	SWPC0K367 CDS EUR R F 1.00000	1% 20 Jun 2026	1,400,000	4,275
	SWPC0K4G4 CDS USD R F 5.00000	5% 20 Jun 2026	800,000	91,905
	SWPC0K4W9 CDS USD R F 1.00000	1% 20 Jun 2026	100,000	159

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	SWPC0K5B4 CDS USD R F 1.00000	1%	20 Jun 2023	400,000		2,503
	SWPC0K7B2 CDS USD P V 03MEVENT	1%	20 Jun 2026	3,800,000		(143,311)
	SWPC0K7C0 CDS EUR P V 03MEVENT	1%	20 Jun 2026	1,700,000		118,011
	SWPC0K8L9 CDS USD R F 5.00000	5%	20 Jun 2022	2,900,000		58,464
	SWPC0KA36 CDS USD P V 03MEVENT	1%	20 Dec 2026	1,700,000		(81,594)
	SWPC0KB84 CDS EUR P V 03MEVENT	1%	20 Dec 2026	1,100,000		73,484
	SWPC0KBE1 CDS USD R F 1.00000	1%	20 Dec 2026	200,000		3,108
	SWPC0KBG6 CDS USD R F 1.00000	1%	20 Dec 2026	400,000		(629)
	SWPC0KBZ4 CDS USD P V 03MEVENT	1%	20 Dec 2026	900,000		21,864
	SWPC0KCA8 CDS USD R F 1.00000	1%	20 Dec 2026	500,000		4,969
	SWPC0KCO8 CDS EUR R F 1.00000	1%	20 Dec 2028	100,000		(4,332)
	SWPC0KE65 CDS USD R F 1.00000	1%	20 Dec 2026	100,000		2,020
	SWPC0KEH1 CDS USD R F 5.00000	5%	20 Dec 2026	4,100,000		374,752
	SWPC0KEI9 CDS USD P V 03MEVENT	1%	20 Dec 2026	5,100,000		(244,781)
	SWPC0KFP2 CDS USD R F 5.00000	5%	20 Dec 2026	300,000		57,403
	SWPC0KGD8 CDS USD R F 1.00000	1%	20 Dec 2023	100,000		674
	SWPC0KJK9 CDS USD R F 1.00000	1%	20 Dec 2026	200,000		(87)
	SWPC0KJM5 CDS USD R F 1.00000	1%	20 Mar 2022	100,000		166
	SWPCDAF70 CDS USD R V 03MEVENT	1%	20 Jun 2024	5,000,000		(95,930)
	SWPCTJ989 CDS USD R F 1.00000	1%	20 Dec 2025	1,100,000		19,755
	SWU00D7O0 IRS USD R F 2.50000	2.5%	16 Dec 2025	3,100,000		147,421
	SWU00KLL4 IRS USD R F 1.50000	1.5%	21 Jun 2027	800,000		4,915
	SWU00L9Q5 IRS USD R F 2.50000	2.5%	20 Dec 2027	800,000		50,296
	SWU00NBO3 IRS USD P V 03MLIBOR	1%	20 Jun 2028	7,500,000		379,931
	SWU00XIX4 IRS USD P V 03MLIBOR	1%	17 Jun 2030	3,600,000		(77,978)
	SWU00ZOS3 IRS BRL R F 5.68000	5.68%	02 Jan 2024	12,900,000		(113,950)
	SWU010M10 IRS MXN R F 7.99000	7.99%	17 Feb 2040	43,900,000		28,159

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	SWU013C72 IRS MXN R F 4.77500	4.775% 26 Jun 2025	74,100,000	(297,869)
	SWU013JL4 IRS ZAR R F 5.25500	5.255% 09 Jul 2025	93,000,000	(130,048)
	SWU013KW8 IRS CLP R F 2.17000	2.17% 14 Jul 2030	1,897,600,000	(499,091)
	SWU017A59 IRS USD P V 03MLIBOR	1% 16 Jun 2026	2,100,000	(74,799)
	SWU01ABO0 IRS CZK R F 1.80000	1.8% 17 May 2026	137,400,000	(518,737)
	SWU01ABP7 IRS HUF R F 2.12100	2.121% 17 May 2026	593,400,000	(185,458)
	SWU088762 IRS GBP R F 4.06600	4.066% 15 Sep 2031	500,000	(20,884)
	SWU0IF898 IRS GBP R F 4.00000	4% 15 Sep 2031	200,000	(10,682)
	SWU0K5582 IRS GBP R F 4.05500	4.055% 15 Sep 2031	200,000	(8,743)
	SWU0LK091 IRS GBP R F 4.02000	4.02% 15 Oct 2031	300,000	(14,866)
	SWU0MJ903 IRS GBP R F 4.14000	4.14% 15 Oct 2031	600,000	(16,990)
	SYNGENTA FINANCE NV	5.182% 24 Apr 2028	200,000	224,536
	SYNIVERSE HLDGS INC	1% 09 Mar 2023	3,167,368	3,136,738
	SYNIVERSE HOLDINGS INC	1% 15 Oct 2028	532,000	532,000
	TEAM HEALTH INC DEL	1% 06 Feb 2024	297,656	283,741
	TENCENT HOLDINGS LTD	3.24% 03 Jun 2050	300,000	282,896
	TENET HEALTHCARE CORP	4.625% 15 Jul 2024	6,000	6,075
	TENET HEALTHCARE CORP	6.75% 15 Jun 2023	200,000	213,750
	TESCO PROPERTY FIN 2 PLC	6.051% 13 Oct 2039	833,412	1,448,710
	THAILAND BAHT	FOREIGN CURRENCY	(9,798)	(293)
	THAILAND GOVERNMENT BOND	3.4% 17 Jun 2036	56,700,000	1,889,929
	THAILAND GOVERNMENT BOND	3.775% 25 Jun 2032	49,700,000	1,741,017
	TOPAZ SOLAR FARMS LLC	4.875% 30 Sep 2039	41,249	46,512
	TOPAZ SOLAR FARMS LLC	5.75% 30 Sep 2039	216,731	257,566
	TRANSOCEAN INC	7.25% 01 Nov 2025	234,000	180,180
	TRANSOCEAN INC	7.5% 15 Jan 2026	134,000	99,830
	TRANSOCEAN INC	8% 01 Feb 2027	46,000	33,120
	TRANSOCEAN PHOENIX 2 LTD	7.75% 15 Oct 2024	10,000	10,100
	TRANSOCEAN PONTUS LTD	6.125% 01 Aug 2025	48,240	47,155
	TRANSOCEAN POSEIDON LTD	6.875% 01 Feb 2027	56,000	54,110
	TRANSOCEAN PROTEUS LTD	6.25% 01 Dec 2024	2,000	1,970
	TURK IHRACAT KR BK	8.25% 24 Jan 2024	200,000	203,060
	TURKISH LIRA	FOREIGN CURRENCY	643	48
	U.S. RENAL CARE, INC.	1% 26 Jun 2026	498,724	483,952
	UBER TECHNOLOGIES INC	4.5% 15 Aug 2029	1,400,000	1,425,676
	UBER TECHNOLOGIES INC	6.25% 15 Jan 2028	1,300,000	1,395,550
	UBS AG	5.125% 15 May 2024	1,000,000	1,070,000
	UKRAINE GOVERNMENT	6.75% 20 Jun 2026	1,200,000	1,295,562
	UKRAINE GOVERNMENT	7.75% 01 Sep 2022	1,400,000	1,385,328
	UNIGEL LUXEMBOURG SA	8.75% 01 Oct 2026	1,000,000	1,060,010
	UNITED AIRLINES INC	4.375% 15 Apr 2026	500,000	521,368
	UNITED AIRLINES INC	4.625% 15 Apr 2029	100,000	103,125
	UNITED AIRLINES, INC.	1% 21 Apr 2028	99,749	99,634
	UNITI GROUP/CSL CAPITAL	4.75% 15 Apr 2028	836,000	829,086
	UNITI GRP/UNITI HLD/CSL	7.875% 15 Feb 2025	1,418,000	1,480,038
	UNIVISION COMMUNICATIONS	1% 15 Mar 2024	190,991	190,827
	US 10YR NOTE (CBT)MAR22	XCBT 20220322	(1,900,000)	(15,437)

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	US 10YR ULTRA FUT MAR22	XCBT 20220322	2,000,000	30,625
	US 5YR NOTE (CBT) MAR22	XCBT 20220331	(300,000)	23
	US DOLLAR		692,452	692,452
	US RENAL CARE INC	10.625% 15 Jul 2027	151,000	153,265
	US TREASURY N/B	1.125% 15 Feb 2031	3,600,000	3,493,828
	US TREASURY N/B	1.125% 29 Feb 2028	800,000	788,375
	US TREASURY N/B	1.25% 15 Aug 2031	5,300,000	5,181,578
	US TREASURY N/B	2.375% 15 May 2029	6,400,000	6,821,250
	US TREASURY N/B	2.5% 31 Jan 2025	2,800,000	2,927,422
	US TREASURY N/B	2.625% 15 Feb 2029	6,600,000	7,134,961
	US TREASURY N/B	2.875% 15 May 2049	12,550,000	15,117,848
	US TREASURY N/B	3% 15 Aug 2048	1,230,000	1,505,068
	US TREASURY N/B	3% 15 Feb 2048	1,200,000	1,464,656
	US TREASURY N/B	3% 15 Feb 2049	570,000	700,788
	US TREASURY N/B	3.125% 15 May 2048	1,350,000	1,687,184
	US ULTRA BOND CBT MAR22	XCBT 20220322	(1,300,000)	(7,211)
	VAIL RESORTS INC	6.25% 15 May 2025	70,000	72,800
	VALARIS LTD	8.25% 30 Apr 2028	6,000	6,240
	VALARIS LTD	8.25% 30 Apr 2028	8,000	8,320
	VALARIS LTD	COMMON STOCK USD.01	1,131	40,716
	VALE OVERSEAS LIMITED	3.75% 08 Jul 2030	300,000	310,503
	VALE OVERSEAS LIMITED	6.875% 10 Nov 2039	21,000	28,193
	VALE OVERSEAS LIMITED	6.875% 21 Nov 2036	25,000	33,219
	VIKING CRUISES LTD	13% 15 May 2025	100,000	113,212
	VOC ESCROW LTD	5% 15 Feb 2028	100,000	99,000
	VOYAGER AVIATION			
	VOYAGER AVIATION HLD PFD	92918X9A5	75	24,575
	VOYAGER AVIATION HOLD	8.5% 09 May 2026	27,000	25,144
	WELLS FARGO + COMPANY	1% 31 Dec 2099	600,000	616,500
	WESTERN MIDSTREAM OPERAT	1% 13 Jan 2023	22,000	21,968
	WINDSTREAM ESCROW LLC	7.75% 15 Aug 2028	2,700,000	2,863,242
	WYNN LAS VEGAS LLC/CORP	5.25% 15 May 2027	400,000	408,928
	WYNN LAS VEGAS LLC/CORP	5.5% 01 Mar 2025	100,000	103,000
	WYNN MACAU LTD	4.875% 01 Oct 2024	400,000	376,000
	WYNN MACAU LTD	5.125% 15 Dec 2029	600,000	545,070
	WYNN MACAU LTD	5.5% 01 Oct 2027	200,000	186,000
	WYNN MACAU LTD	5.5% 01 Oct 2027	400,000	372,000
	WYNN MACAU LTD	5.5% 15 Jan 2026	200,000	188,000
	WYNN MACAU LTD	5.5% 15 Jan 2026	1,500,000	1,410,000
	WYNN MACAU LTD	5.625% 26 Aug 2028	400,000	370,394
	WYNN MACAU LTD	5.625% 26 Aug 2028	1,900,000	1,759,372
	WYNN RESORTS FINANCE LLC	7.75% 15 Apr 2025	200,000	209,750
	YUAN RENMINBI	FOREIGN CURRENCY	(9,358,138)	(1,468,323)
	YUAN RENMINBI OFFSHORE	FOREIGN CURRENCY	9,841,472	1,547,632
	Total: EXHIBIT N - High Yield and Emerging Markets Bond Fund			\$334,776,316

n / a - Cost is not applicable

**EXHIBIT O - High Yield Debt Fund
(Managed by JP Morgan)**

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2021

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ <u>Par Value</u>		
	1011778 BC / NEW RED FIN	3.5% 15 Feb 2029	\$	66,310
	1011778 BC / NEW RED FIN	3.875% 15 Jan 2028		146,850
	1011778 BC / NEW RED FIN	4% 15 Oct 2030		275,100
	180 MEDICAL INC	3.875% 15 Oct 2029		202,500
	ABC SUPPLY CO INC	4% 15 Jan 2028		353,014
	ACADIA HEALTHCARE CO INC	5.5% 01 Jul 2028		22,072
	ACCO BRANDS CORP	4.25% 15 Mar 2029		406,925
	ACI WORLDWIDE INC	5.75% 15 Aug 2026		262,710
	ACPRODUCTS INC	1% 17 May 2028		245,019
	ADIANT GLOBAL HOLDINGS	4.875% 15 Aug 2026		331,500
	ADIANT US LLC	1% 10 Apr 2028		210,153
	ADIANT US LLC	9% 15 Apr 2025		102,000
	ADT SEC CORP	4.125% 01 Aug 2029		200,940
	ADT SEC CORP	4.875% 15 Jul 2032		658,542
	ADVANCED DRAINAGE SYSTEM	5% 30 Sep 2027		127,151
	ALBERTSONS COS/SAFEWAY	3.25% 15 Mar 2026		152,813
	ALBERTSONS COS/SAFEWAY	3.5% 15 Feb 2023		86,488
	ALBERTSONS COS/SAFEWAY	3.5% 15 Mar 2029		375,735
	ALBERTSONS COS/SAFEWAY	4.625% 15 Jan 2027		529,967
	ALBERTSONS COS/SAFEWAY	4.875% 15 Feb 2030		129,566
	ALBERTSONS COS/SAFEWAY	5.875% 15 Feb 2028		82,680
	ALCOA NEDERLAND HOLDING	5.5% 15 Dec 2027		214,000
	ALLEGHENY TECHNOLOGIES	4.875% 01 Oct 2029		80,080
	ALLEGHENY TECHNOLOGIES	5.125% 01 Oct 2031		60,450
	ALLEGHENY TECHNOLOGIES	5.875% 01 Dec 2027		114,675
	ALLIED UNIVERSAL	6.625% 15 Jul 2026		94,428
	ALLIED UNIVERSAL	9.75% 15 Jul 2027		16,026
	ALLISON TRANSMISSION INC	3.75% 30 Jan 2031		131,625
	ALLISON TRANSMISSION INC	4.75% 01 Oct 2027		234,338
	ALLISON TRANSMISSION INC	5.875% 01 Jun 2029		402,375
	ALLY FINANCIAL INC	5.75% 20 Nov 2025		310,153
	ALTICE FINANCING SA	5.75% 15 Aug 2029		217,800
	ALTICE FRANCE HOLDING SA	10.5% 15 May 2027		430,000
	ALTICE FRANCE SA	5.125% 15 Jul 2029		292,635
	ALTICE FRANCE SA	5.5% 15 Oct 2029		197,000
	ALTICE FRANCE SA	8.125% 01 Feb 2027		432,844
	AMERICAN AIRLINES/AADVAN	5.5% 20 Apr 2026		114,386
	AMERICAN AIRLINES/AADVAN	5.75% 20 Apr 2029		106,872
	AMERICAN AXLE + MFG INC	5% 01 Oct 2029		241,301
	AMERICAN AXLE + MFG INC	6.25% 15 Mar 2026		306,375
	AMERICAN AXLE + MFG INC	6.5% 01 Apr 2027		244,106
	AMERICAN AXLE + MFG INC	6.875% 01 Jul 2028		188,717
	AMERIGAS PART/FIN CORP	5.5% 20 May 2025		149,975
	AMERIGAS PART/FIN CORP	5.875% 20 Aug 2026		391,479
	AMGH HLDG CORP	1% 14 Mar 2025		334,922
	AMS OSRAM AG	7% 31 Jul 2025		212,097

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	ANTERO MIDSTREAM PART/FI	5.375% 15 Jun 2029	150,000	158,252
	ANTERO MIDSTREAM PART/FI	5.75% 01 Mar 2027	75,000	77,719
	ANTERO MIDSTREAM PART/FI	5.75% 15 Jan 2028	230,000	241,185
	ANTERO MIDSTREAM PART/FI	7.875% 15 May 2026	130,000	143,265
	ANTERO RESOURCES CORP	5.375% 01 Mar 2030	67,000	71,623
	ANTERO RESOURCES CORP	7.625% 01 Feb 2029	109,000	120,990
	ANTERO RESOURCES CORP	8.375% 15 Jul 2026	156,000	177,617
	APACHE CORP	4.625% 15 Nov 2025	31,000	33,286
	APACHE CORP	4.875% 15 Nov 2027	31,000	33,790
	API ESCROW CORP	4.75% 15 Oct 2029	101,000	103,020
	API GROUP DE INC	4.125% 15 Jul 2029	119,000	119,595
	ARAMARK SERVICES INC	5% 01 Feb 2028	248,000	256,370
	ARCHES BUYER INC	4.25% 01 Jun 2028	105,000	104,945
	ARCHROCK PARTNERS LP/FIN	6.25% 01 Apr 2028	135,000	140,767
	ARCHROCK PARTNERS LP/FIN	6.875% 01 Apr 2027	90,000	94,500
	ARCONIC CORP	6% 15 May 2025	169,000	176,605
	ARCONIC CORP	6.125% 15 Feb 2028	175,000	186,235
	ARDAGH PKG FIN/HLDGS USA	5.25% 15 Aug 2027	240,000	241,500
	ASBURY AUTOMOTIVE GROUP	4.625% 15 Nov 2029	96,000	97,800
	ASHTREAD CAPITAL INC	4.375% 15 Aug 2027	210,000	217,497
	ATLAS LUXCO 4 / ALL UNI	4.625% 01 Jun 2028	200,000	199,876
	AUTOMATION TOOLING SYSTE	4.125% 15 Dec 2028	206,000	207,545
	AVANTOR FUNDING INC	4.625% 15 Jul 2028	372,000	387,810
	AVIS BUDGET CAR/FINANCE	4.75% 01 Apr 2028	245,000	250,513
	AVIS BUDGET CAR/FINANCE	5.375% 01 Mar 2029	161,000	169,826
	AVIS BUDGET CAR/FINANCE	5.75% 15 Jul 2027	85,000	88,188
	AVIS BUDGET CAR/FINANCE	5.75% 15 Jul 2027	95,000	98,563
	AXALTA COAT/DUTCH HLD BV	4.75% 15 Jun 2027	200,000	208,500
	AXALTA COATING SYSTEMS	3.375% 15 Feb 2029	300,000	290,250
	BATH + BODY WORKS INC	6.75% 01 Jul 2036	105,000	129,675
	BATH + BODY WORKS INC	6.875% 01 Nov 2035	26,000	32,305
	BATH + BODY WORKS INC	9.375% 01 Jul 2025	13,000	15,860
	BAUSCH HEALTH AMERICAS	8.5% 31 Jan 2027	792,000	831,600
	BAUSCH HEALTH AMERICAS	9.25% 01 Apr 2026	145,000	153,156
	BAUSCH HEALTH COMPANIES INC.	1% 02 Jun 2025	220,521	219,363
	BAUSCH HEALTH COS INC	4.875% 01 Jun 2028	235,000	239,700
	BAUSCH HEALTH COS INC	5% 15 Feb 2029	182,000	160,615
	BAUSCH HEALTH COS INC	5% 30 Jan 2028	130,000	119,600
	BAUSCH HEALTH COS INC	5.25% 15 Feb 2031	138,000	121,268
	BAUSCH HEALTH COS INC	5.25% 30 Jan 2030	140,000	123,200
	BAUSCH HEALTH COS INC	5.5% 01 Nov 2025	715,000	726,619
	BAUSCH HEALTH COS INC	6.125% 15 Apr 2025	1,197,000	1,219,216
	BAUSCH HEALTH COS INC	7% 15 Jan 2028	170,000	169,150
	BAUSCH HEALTH COS INC	9% 15 Dec 2025	900,000	947,862
	BAYTEX ENERGY CORP	8.75% 01 Apr 2027	260,000	272,350
	BERRY GLOBAL INC	4.875% 15 Jul 2026	345,000	356,875
	BIG RIVER STEEL/BRS FIN	6.625% 31 Jan 2029	141,000	152,456
	BLACK KNIGHT INFOSERV LL	3.625% 01 Sep 2028	156,000	155,796
	BLOCK INC	2.75% 01 Jun 2026	229,000	229,273
	BLOCK INC	3.5% 01 Jun 2031	234,000	239,850
	BLUE RACER MID LLC/FINAN	7.625% 15 Dec 2025	166,000	175,960
	BOISE CASCADE COMPANY	4.875% 01 Jul 2030	40,000	42,200
	BOOZ ALLEN HAMILTON INC	3.875% 01 Sep 2028	158,000	160,765

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		Shares/ Par Value		
	BOOZ ALLEN HAMILTON INC	4% 01 Jul 2029	156,000	161,130
	BOYNE USA INC	4.75% 15 May 2029	128,000	131,840
	BRINK S CO/THE	5.5% 15 Jul 2025	155,000	161,200
	BUCKEYE PARTNERS LP	3.95% 01 Dec 2026	35,000	35,672
	BUCKEYE PARTNERS LP	4.125% 01 Dec 2027	105,000	108,214
	BUCKEYE PARTNERS LP	4.125% 01 Mar 2025	150,000	154,875
	BUCKEYE PARTNERS LP	4.5% 01 Mar 2028	275,000	277,063
	BUILDERS FIRSTSOURCE INC	4.25% 01 Feb 2032	154,000	159,421
	BUILDERS FIRSTSOURCE INC	5% 01 Mar 2030	70,000	75,102
	BWAY HLDG CO	1% 03 Apr 2024	769,746	758,746
	BWX TECHNOLOGIES INC	4.125% 15 Apr 2029	186,000	188,325
	CAESARS ENTERTAIN INC	4.625% 15 Oct 2029	123,000	123,000
	CALIFORNIA RESOURCES CRP	7.125% 01 Feb 2026	223,000	231,670
	CALPINE CORP	4.625% 01 Feb 2029	125,000	123,281
	CALPINE CORP	5% 01 Feb 2031	80,000	80,000
	CALPINE CORP	5.25% 01 Jun 2026	46,000	47,196
	CARNIVAL CORP	10.5% 01 Feb 2026	62,000	70,773
	CARNIVAL CORP	4% 01 Aug 2028	174,000	172,695
	CARNIVAL CORP	6% 01 May 2029	285,000	283,575
	CARPENTER TECHNOLOGY	6.375% 15 Jul 2028	150,000	159,464
	CATALENT PHARMA SOLUTION	3.125% 15 Feb 2029	42,000	41,429
	CCI BUYER INC	1% 17 Dec 2027	118,452	118,452
	CCO HLDGS LLC/CAP CORP	4.25% 01 Feb 2031	679,000	684,962
	CCO HLDGS LLC/CAP CORP	4.25% 15 Jan 2034	245,000	241,038
	CCO HLDGS LLC/CAP CORP	4.5% 01 Jun 2033	388,000	395,849
	CCO HLDGS LLC/CAP CORP	4.5% 15 Aug 2030	130,000	133,015
	CCO HLDGS LLC/CAP CORP	4.75% 01 Mar 2030	404,000	420,160
	CCO HLDGS LLC/CAP CORP	5% 01 Feb 2028	1,058,000	1,100,320
	CCO HLDGS LLC/CAP CORP	5.125% 01 May 2027	2,204,000	2,270,120
	CCO HLDGS LLC/CAP CORP	5.375% 01 Jun 2029	305,000	329,136
	CD+R SMOKEY BUYER INC	6.75% 15 Jul 2025	269,000	282,450
	CDK GLOBAL INC	5.25% 15 May 2029	195,000	206,700
	CDW LLC/CDW FINANCE	3.25% 15 Feb 2029	113,000	114,009
	CDW LLC/CDW FINANCE	4.25% 01 Apr 2028	300,000	309,750
	CEDAR FAIR/CAN/MAGNUM/MI	5.5% 01 May 2025	260,000	269,100
	CENTENE CORP	4.25% 15 Dec 2027	555,000	578,588
	CENTENE CORP	4.625% 15 Dec 2029	1,073,000	1,157,188
	CENTRAL GARDEN + PET CO	4.125% 15 Oct 2030	133,000	134,164
	CENTRAL GARDEN + PET CO	5.125% 01 Feb 2028	565,000	590,425
	CHEMOURS CO	4.625% 15 Nov 2029	70,000	69,458
	CHEMOURS CO	5.75% 15 Nov 2028	285,000	298,215
	CHENIERE ENERGY PARTNERS	3.25% 31 Jan 2032	101,000	102,010
	CHENIERE ENERGY PARTNERS	4% 01 Mar 2031	120,000	125,874
	CHENIERE ENERGY PARTNERS	4.5% 01 Oct 2029	375,000	397,500
	CHESAPEAKE ENERGY CORP	6.75% 15 Apr 2029	451,000	489,335
	CHESAPEAKE ENERGY CORP	CW26	42	1,360
	CHESAPEAKE ENERGY CORP	COMMON STOCK USD.01	21	1,355
	CHS/COMMUNITY HEALTH SYS	4.75% 15 Feb 2031	150,000	151,313
	CHS/COMMUNITY HEALTH SYS	5.625% 15 Mar 2027	171,000	180,974
	CHS/COMMUNITY HEALTH SYS	6% 15 Jan 2029	84,000	89,565
	CHS/COMMUNITY HEALTH SYS	8% 15 Mar 2026	340,000	357,425
	CINEMARK USA INC	5.25% 15 Jul 2028	100,000	97,500
	CINEMARK USA INC	8.75% 01 May 2025	85,000	90,100

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			Shares/ Par Value	
	CLAIRE 14 PIK CONVERTIBLE	CLAIRE 14 PIK CONVERTIBLE	110	68,750
	CLAIRE S STONE INC	COMMON STOCK	162	136,976
	CLAIRES STORES INC	1% 18 Dec 2026	469,054	465,734
	CLARIOS GLOBAL LP/US FIN	6.25% 15 May 2026	250,000	261,563
	CLARIV SCI HLD CORP	3.875% 01 Jul 2028	124,000	124,620
	CLARIV SCI HLD CORP	4.875% 01 Jul 2029	140,000	141,977
	CLEAN HARBORS INC	4.875% 15 Jul 2027	70,000	72,100
	CLEAR CHANNEL OUTDOOR HO	5.125% 15 Aug 2027	655,000	677,768
	CLEAR CHANNEL OUTDOOR HO	7.5% 01 Jun 2029	252,000	269,010
	CLEAR CHANNEL OUTDOOR HO	7.75% 15 Apr 2028	210,000	224,700
	CLEVELAND CLIFFS INC	4.625% 01 Mar 2029	145,000	147,900
	CLEVELAND CLIFFS INC	4.875% 01 Mar 2031	120,000	124,665
	CNX MIDSTREAM PART LP	4.75% 15 Apr 2030	40,000	39,850
	COINBASE GLOBAL INC	3.375% 01 Oct 2028	60,000	56,025
	COINBASE GLOBAL INC	3.625% 01 Oct 2031	60,000	55,200
	COMMSCOPE INC	4.75% 01 Sep 2029	229,000	227,582
	COMMSCOPE INC	6% 01 Mar 2026	460,000	473,800
	COMMSCOPE INC	8.25% 01 Mar 2027	395,000	405,938
	COMMSCOPE TECH LLC	6% 15 Jun 2025	425,000	425,000
	COMSTOCK RESOURCES INC	5.875% 15 Jan 2030	107,000	109,675
	COMSTOCK RESOURCES INC	6.75% 01 Mar 2029	369,000	400,217
	COMSTOCK RESOURCES INC	7.5% 15 May 2025	169,000	174,281
	CONDUENT BUS SERVICES	6% 01 Nov 2029	150,000	147,852
	COOPER STANDARD AUTOMOTI	13% 01 Jun 2024	228,000	246,240
	COOPER STANDARD AUTOMOTI	5.625% 15 Nov 2026	555,000	457,875
	CORECIVIC INC	8.25% 15 Apr 2026	203,000	212,135
	COTY INC	6.5% 15 Apr 2026	90,000	92,813
	COTY/HFC PRESTIGE/INT US	4.75% 15 Jan 2029	125,000	127,031
	CRESTWOOD MID PARTNER LP	5.625% 01 May 2027	160,000	163,000
	CRESTWOOD MID PARTNER LP	8% 01 Apr 2029	250,000	272,500
	CSC HOLDINGS LLC	6.5% 01 Feb 2029	1,280,000	1,369,600
	CVR PARTNERS/CVR NITROGE	6.125% 15 Jun 2028	156,000	164,580
	DAVITA INC	3.75% 15 Feb 2031	336,000	327,375
	DAVITA INC	4.625% 01 Jun 2030	495,000	506,756
	DCP MIDSTREAM OPERATING	5.625% 15 Jul 2027	259,000	292,670
	DELL INT LLC / EMC CORP	6.02% 15 Jun 2026	320,000	369,872
	DELTA AIR LINES/SKYMILES	4.5% 20 Oct 2025	146,667	154,149
	DELTA AIR LINES/SKYMILES	4.75% 20 Oct 2028	205,333	224,220
	DEVON ENERGY CORPORATION	5.875% 15 Jun 2028	26,000	28,160
	DEXKO GLOBAL INC	1% 04 Oct 2028	42,000	41,797
	DEXKO GLOBAL INC	1% 04 Oct 2028	220,500	219,433
	DIRECTV FIN LLC/COINC	5.875% 15 Aug 2027	234,000	239,548
	DIRECTV FINANCING LLC	1% 02 Aug 2027	342,125	342,224
	DISH DBS CORP	5% 15 Mar 2023	784,000	803,600
	DISH DBS CORP	5.25% 01 Dec 2026	720,000	731,365
	DISH DBS CORP	5.75% 01 Dec 2028	145,000	146,450
	DISH DBS CORP	5.875% 15 Jul 2022	60,000	60,975
	DISH DBS CORP	5.875% 15 Nov 2024	1,726,000	1,773,051

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	DISH DBS CORP	7.75% 01 Jul 2026	370,000	390,350
	DISH NETWORK CORP	3.375% 15 Aug 2026	292,000	276,393
	DORNOCH DEBT MERGER SUB	6.625% 15 Oct 2029	183,000	180,713
	DT MIDSTREAM INC	4.125% 15 Jun 2029	155,000	158,681
	DT MIDSTREAM INC	4.375% 15 Jun 2031	78,000	81,120
	DUN + BRADSTREET CORP	5% 15 Dec 2029	62,000	63,428
	DYCOM INDUSTRIES INC	4.5% 15 Apr 2029	230,000	234,313
	EDGEWELL PERSONAL CARE	4.125% 01 Apr 2029	88,000	88,660
	EDGEWELL PERSONAL CARE	5.5% 01 Jun 2028	275,000	291,899
	ELEMENT SOLUTIONS INC	3.875% 01 Sep 2028	275,000	276,375
	EMERGENT BIOSOLUTIONS	3.875% 15 Aug 2028	172,000	165,080
	ENCINO ACQUISITION PARTN	8.5% 01 May 2028	296,000	307,470
	ENCOMPASS HEALTH CORP	4.5% 01 Feb 2028	295,000	303,481
	ENCOMPASS HEALTH CORP	4.75% 01 Feb 2030	97,000	99,910
	ENCOMPASS HEALTH CORP	5.75% 15 Sep 2025	320,000	327,200
	ENDO DAC/FIN LLC/FINCO	6% 30 Jun 2028	62,000	46,190
	ENDO DAC/FIN LLC/FINCO	9.5% 31 Jul 2027	77,000	78,380
	ENDO LUX FIN CO I SARL	6.125% 01 Apr 2029	80,000	78,400
	ENERGIZER HOLDINGS INC	4.375% 31 Mar 2029	414,000	404,043
	ENERGIZER HOLDINGS INC	4.75% 15 Jun 2028	241,000	246,121
	ENLINK MIDSTREAM LLC	5.375% 01 Jun 2029	70,000	71,575
	ENLINK MIDSTREAM PARTNER	4.15% 01 Jun 2025	80,000	82,916
	ENLINK MIDSTREAM PARTNER	4.4% 01 Apr 2024	250,000	261,250
	ENLINK MIDSTREAM PARTNER	4.85% 15 Jul 2026	85,000	89,463
	ENPRO INDUSTRIES INC	5.75% 15 Oct 2026	184,000	192,280
	ENTEGRIS INC	3.625% 01 May 2029	112,000	112,280
	ENTEGRIS INC	4.375% 15 Apr 2028	110,000	113,025
	ENTERCOM MEDIA CORP	6.5% 01 May 2027	100,000	98,920
	ENTERPRISE MERGER SUB INC	1% 10 Oct 2025	683,850	548,256
	ENVISION HEALTHCARE CORP	8.75% 15 Oct 2026	430,000	247,250
	EP ENERGY CORP	COMMON STOCK	8,910	775,170
	EPIC CRUDE SVCS LP	1% 02 Mar 2026	987,500	765,313
	EQM MIDSTREAM PARTNERS L	4.5% 15 Jan 2029	512,000	532,480
	EQM MIDSTREAM PARTNERS L	5.5% 15 Jul 2028	23,000	25,128
	EQM MIDSTREAM PARTNERS L	6% 01 Jul 2025	305,000	331,688
	EQT CORP	3.9% 01 Oct 2027	10,000	10,725
	EQT CORP	5% 15 Jan 2029	65,000	71,988
	EQT CORP	6.625% 01 Feb 2025	210,000	236,776
	ESC 144A HERTZ CORP	6% 15 Jan 2028	290,000	9,425
	ESC CB CHESAPEAKE ENER	5.5% 15 Sep 2026	45,000	450
	ESC GCB HERTZ CORP	6.25% 15 Oct 2022	60,000	600
	ESC GCB144A HERTZ CORP	5.5% 15 Oct 2024	468,000	1,755
	ESC GCB144A HERTZ CORP	7.125% 01 Aug 2026	300,000	9,750
	FIRST STUDENT BIDCO INC	1% 21 Jul 2028	68,024	67,713
	FIRST STUDENT BIDCO INC	1% 21 Jul 2028	184,284	183,440
	FMG RESOURCES AUG 2006	4.375% 01 Apr 2031	111,000	116,550
	FORD MOTOR CREDIT CO LLC	3.375% 13 Nov 2025	200,000	207,784
	FORD MOTOR CREDIT CO LLC	4% 13 Nov 2030	200,000	215,160
	FORD MOTOR CREDIT CO LLC	4.125% 17 Aug 2027	615,000	663,819
	FORD MOTOR CREDIT CO LLC	4.134% 04 Aug 2025	415,000	440,419
	FORD MOTOR CREDIT CO LLC	4.271% 09 Jan 2027	200,000	215,000
	FORD MOTOR CREDIT CO LLC	4.542% 01 Aug 2026	1,055,000	1,145,994
	FORD MOTOR CREDIT CO LLC	4.687% 09 Jun 2025	625,000	671,875
	FORTERRA FIN LLC/FRTA FI	6.5% 15 Jul 2025	125,000	132,663

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			Shares/ Par Value	
	FREEPORT MCMORAN INC	4.125% 01 Mar 2028	397,000	411,888
	FREEPORT MCMORAN INC	4.375% 01 Aug 2028	147,000	154,166
	FRONTIER COMMUNICATIONS	5% 01 May 2028	502,000	517,060
	FRONTIER COMMUNICATIONS	5.875% 15 Oct 2027	146,000	154,395
	FRONTIER COMMUNICATIONS	6% 15 Jan 2030	70,000	70,350
	FRONTIER COMMUNICATIONS	6.75% 01 May 2029	35,000	36,400
	GANNETT HOLDINGS LLC	6% 01 Nov 2026	80,000	81,700
	GAP INC/THE	3.625% 01 Oct 2029	60,000	59,346
	GAP INC/THE	3.875% 01 Oct 2031	48,000	47,340
	GARTNER INC	3.625% 15 Jun 2029	40,000	40,442
	GARTNER INC	3.75% 01 Oct 2030	38,000	38,851
	GARTNER INC	4.5% 01 Jul 2028	155,000	161,880
	GATES GLOBAL LLC	1% 31 Mar 2027	268,855	267,433
	GCI LLC	4.75% 15 Oct 2028	325,000	333,531
	GCP APPLIED TECHNOLOGIES	5.5% 15 Apr 2026	540,000	553,500
	GENESIS ENERGY LP/FIN	6.25% 15 May 2026	35,000	34,125
	GENESIS ENERGY LP/FIN	6.5% 01 Oct 2025	10,000	9,875
	GENESIS ENERGY LP/FIN	7.75% 01 Feb 2028	158,000	159,185
	GENESIS ENERGY LP/FIN	8% 15 Jan 2027	66,000	68,017
	GEO GROUP INC/THE	5.875% 15 Oct 2024	126,000	110,880
	GFL ENVIRONMENTAL INC	3.75% 01 Aug 2025	205,000	207,050
	GFL ENVIRONMENTAL INC	4% 01 Aug 2028	122,000	119,560
	GFL ENVIRONMENTAL INC	4.25% 01 Jun 2025	195,000	200,644
	GFL ENVIRONMENTAL INC	4.375% 15 Aug 2029	107,000	105,997
	GLATFELTER	4.75% 15 Nov 2029	26,000	26,813
	GLOBAL INFRASTRUCTURE SO	5.625% 01 Jun 2029	237,000	242,925
	GLOBAL MEDICAL RESPONSE	6.5% 01 Oct 2025	190,000	191,900
	GLP CAPITAL LP / FIN II	5.75% 01 Jun 2028	205,000	236,701
	GOODYEAR TIRE + RUBBER	5% 15 Jul 2029	242,000	259,956
	GOODYEAR TIRE + RUBBER	5.25% 15 Jul 2031	46,000	49,942
	GOODYEAR TIRE + RUBBER	5.25% 30 Apr 2031	249,000	270,665
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	4,426,642	4,426,642
	GRAHAM PACKAGING			
	COMPANY, INC.	1% 04 Aug 2027	229,466	228,628
	GRAHAM PACKAGING/GPC CAP	7.125% 15 Aug 2028	57,000	59,000
	GRAY ESCROW II INC	5.375% 15 Nov 2031	173,000	177,974
	GRAY TELEVISION INC	4.75% 15 Oct 2030	93,000	92,419
	GRAY TELEVISION INC	7% 15 May 2027	205,000	219,094
	GREENEDEN US HOLDINGS II			
	LLC	1% 01 Dec 2027	204,007	204,603
	GREIF INC	6.5% 01 Mar 2027	260,000	269,750
	GRIFFON CORPORATION	5.75% 01 Mar 2028	310,000	322,037
	HANESBRANDS INC	4.875% 15 May 2026	200,000	213,750
	HCA INC	3.5% 01 Sep 2030	340,000	359,338
	HCA INC	5.375% 01 Feb 2025	1,457,000	1,601,243
	HCA INC	5.375% 01 Sep 2026	935,000	1,050,706
	HCA INC	5.625% 01 Sep 2028	285,000	333,020
	HCA INC	5.875% 15 Feb 2026	1,660,000	1,872,281
	HERC HOLDINGS INC	5.5% 15 Jul 2027	441,000	458,640
	HERTZ CORP/THE	4.625% 01 Dec 2026	61,000	61,381
	HERTZ CORP/THE	5% 01 Dec 2029	96,000	96,082

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	HESS MIDSTREAM OPERATION	4.25% 15 Feb 2030	136,000	134,980
	HESS MIDSTREAM OPERATION	5.125% 15 Jun 2028	45,000	46,856
	HESS MIDSTREAM OPERATION	5.625% 15 Feb 2026	200,000	206,000
	HEXION INC	7.875% 15 Jul 2027	237,000	250,035
	HILL ROM HOLDINGS INC	4.375% 15 Sep 2027	225,000	235,125
	HILTON DOMESTIC OPERATIN	3.75% 01 May 2029	72,000	72,540
	HILTON DOMESTIC OPERATIN	4% 01 May 2031	42,000	42,947
	HILTON DOMESTIC OPERATIN	4.875% 15 Jan 2030	20,000	21,375
	HILTON DOMESTIC OPERATIN	5.375% 01 May 2025	50,000	52,030
	HILTON DOMESTIC OPERATIN	5.75% 01 May 2028	150,000	160,263
	HILTON WORLDWIDE FIN LLC	4.875% 01 Apr 2027	140,000	144,200
	HOLLY NRG PRTNR/FIN CORP	5% 01 Feb 2028	125,000	124,531
	HOLOGIC INC	3.25% 15 Feb 2029	406,000	406,000
	HOLOGIC INC	4.625% 01 Feb 2028	210,000	220,500
	HOWMET AEROSPACE INC	5.9% 01 Feb 2027	200,000	228,500
	HOWMET AEROSPACE INC	6.875% 01 May 2025	4,000	4,599
	HUGHES SATELLITE SYSTEMS	6.625% 01 Aug 2026	120,000	134,310
	IHEARTCOMMUNICATIONS INC	1% 01 May 2026	275,000	272,987
	IHEARTCOMMUNICATIONS INC	5.25% 15 Aug 2027	150,000	156,015
	IHEARTCOMMUNICATIONS INC	6.375% 01 May 2026	205,000	212,688
	IHEARTCOMMUNICATIONS INC	8.375% 01 May 2027	65,000	68,532
	II VI INC	5% 15 Dec 2029	55,000	56,167
	IMOLA MERGER CORP	4.75% 15 May 2029	701,000	719,261
	INTELSAT JACKSON HLDG	5.5% 01 Aug 2023	150,000	67,923
	INTELSAT JACKSON HLDG	8% 15 Feb 2024	200,000	202,750
	INTELSAT JACKSON HLDG	8.5% 15 Oct 2024	223,000	102,198
	INTERNATIONAL GAME TECH	6.25% 15 Jan 2027	200,000	224,000
	IQVIA INC	5% 15 Oct 2026	465,000	477,206
	IRB HOLDING CORP	1% 15 Dec 2027	163,350	163,196
	IRB HOLDING CORP	7% 15 Jun 2025	90,000	95,217
	IRON MOUNTAIN INC	5% 15 Jul 2028	55,000	56,513
	JELD WEN INC	4.625% 15 Dec 2025	200,000	201,500
	JELD WEN INC	4.875% 15 Dec 2027	145,000	148,790
	JELD WEN INC	6.25% 15 May 2025	40,000	41,800
	KAISER ALUMINUM CORP	4.5% 01 Jun 2031	95,000	93,456
	KENNEDY WILSON INC	4.75% 01 Mar 2029	70,000	71,575
	KENNEDY WILSON INC	5% 01 Mar 2031	70,000	72,100
	LABL INC	6.75% 15 Jul 2026	475,000	489,535
	LABL, INC.	1% 01 Jul 2026	214,286	213,750
	LAMB WESTON HLD	4.125% 31 Jan 2030	229,000	234,998
	LAMB WESTON HLD	4.375% 31 Jan 2032	78,000	80,439
	LAMB WESTON HLD	4.875% 15 May 2028	93,000	100,673
	LEVEL 3 FINANCING INC	3.625% 15 Jan 2029	117,000	111,150
	LEVEL 3 FINANCING INC	4.625% 15 Sep 2027	105,000	107,100

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	LEVEL 3 FINANCING INC	5.375% 01 May 2025	485,000	495,556
	LIVE NATION ENTERTAINMEN	3.75% 15 Jan 2028	39,000	38,708
	LIVE NATION ENTERTAINMEN	4.75% 15 Oct 2027	225,000	231,188
	LIVE NATION ENTERTAINMEN	4.875% 01 Nov 2024	230,000	232,300
	LIVE NATION ENTERTAINMEN	5.625% 15 Mar 2026	280,000	289,100
	LIVE NATION ENTERTAINMEN	6.5% 15 May 2027	754,000	824,688
	LPL HOLDINGS INC	4.625% 15 Nov 2027	115,000	119,025
	LUMEN TECHNOLOGIES INC	4% 15 Feb 2027	345,000	350,020
	LUMEN TECHNOLOGIES INC	5.125% 15 Dec 2026	1,065,000	1,108,271
	LUMEN TECHNOLOGIES INC	5.375% 15 Jun 2029	198,000	198,000
	LUMEN TECHNOLOGIES INC	5.625% 01 Apr 2025	154,000	162,889
	LUMEN TECHNOLOGIES INC	7.5% 01 Apr 2024	350,000	383,250
	MADISON IAQ LLC	1% 21 Jun 2028	192,035	191,741
	MADISON IAQ LLC	4.125% 30 Jun 2028	67,000	67,168
	MADISON IAQ LLC	5.875% 30 Jun 2029	200,000	200,000
	MALLINCKRODT FIN/SB	5.5% 15 Apr 2025	90,000	49,050
	MALLINCKRODT FIN/SB	5.625% 15 Oct 2023	425,000	231,625
	MARRIOTT OWNERSHIP RESOR	4.5% 15 Jun 2029	31,000	31,202
	MARRIOTT OWNERSHIP RESOR	6.125% 15 Sep 2025	83,000	86,528
	MASONITE INTERNATIONAL C	5.375% 01 Feb 2028	132,000	138,435
	MASTEC INC	4.5% 15 Aug 2028	310,000	322,013
	MATTEL INC	3.375% 01 Apr 2026	60,000	61,531
	MATTEL INC	3.75% 01 Apr 2029	75,000	77,719
	MATTEL INC	5.875% 15 Dec 2027	130,000	139,745
	MAUSER PACKAGING SOLUT	5.5% 15 Apr 2024	32,000	32,293
	MAUSER PACKAGING SOLUT	7.25% 15 Apr 2025	10,000	10,025
	MCGRAW HILL EDUCATION	5.75% 01 Aug 2028	200,000	198,000
	MEDLINE BORROWER, LP	1% 23 Oct 2028	123,916	123,861
	MEG ENERGY CORP	6.5% 15 Jan 2025	196,000	199,185
	MEG ENERGY CORP	7.125% 01 Feb 2027	275,000	292,853
	MGM GROWTH/MGM FINANCE	3.875% 15 Feb 2029	164,000	172,200
	MGM GROWTH/MGM FINANCE	4.5% 01 Sep 2026	60,000	64,500
	MGM GROWTH/MGM FINANCE	4.5% 15 Jan 2028	45,000	48,600
	MGM GROWTH/MGM FINANCE	5.625% 01 May 2024	190,000	203,057
	MGM GROWTH/MGM FINANCE	5.75% 01 Feb 2027	175,000	197,750
	MGM RESORTS INTL	5.5% 15 Apr 2027	9,000	9,585
	MGM RESORTS INTL	5.75% 15 Jun 2025	500,000	538,125
	MGM RESORTS INTL	6% 15 Mar 2023	1,105,000	1,154,725
	MIDAS OPCO HOLDINGS LLC	5.625% 15 Aug 2029	131,000	134,111
	MIDCONTINENT COMM + FIN	5.375% 15 Aug 2027	180,000	185,400
	MILEAGE PLUS HLDINGS LLC	6.5% 20 Jun 2027	165,000	176,138
	MOOG INC	4.25% 15 Dec 2027	280,000	282,100
	MOZART DEBT MERGER SUB	3.875% 01 Apr 2029	341,000	339,796
	MOZART DEBT MERGER SUB	5.25% 01 Oct 2029	265,000	268,615
	MUELLER WATER PRODUCTS	4% 15 Jun 2029	321,000	324,210
	MYT HOLDING LLC	PREFERRED STOCK 06/29 10	22,512	23,818
	MYT HOLDING LLC SHS	COMMON STOCK	13,014	46,482
	NABORS INDUSTRIES INC	5.75% 01 Feb 2025	215,000	199,284
	NATIONAL CINEMEDIA LLC	5.875% 15 Apr 2028	90,000	80,775
	NATIONSTAR MTG HLD INC	5.125% 15 Dec 2030	98,000	96,775
	NATIONSTAR MTG HLD INC	5.5% 15 Aug 2028	136,000	138,720
	NATIONSTAR MTG HLD INC	5.75% 15 Nov 2031	205,000	203,975
	NATIONSTAR MTG HLD INC	6% 15 Jan 2027	40,000	41,668
	NCR CORP	5% 01 Oct 2028	102,000	105,060

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	NCR CORP	5.125% 15 Apr 2029	268,000	277,434
	NCR CORP	5.75% 01 Sep 2027	594,000	620,730
	NEIMAN MARCUS USD COMMON STOCK	EQUITY	2,545	157,917
	NESCO HOLDINGS II INC	5.5% 15 Apr 2029	54,000	55,755
	NETFLIX INC	4.875% 15 Apr 2028	365,000	416,100
	NETFLIX INC	5.375% 15 Nov 2029	480,000	570,000
	NETFLIX INC	5.875% 15 Nov 2028	283,000	340,308
	NEWELL BRANDS INC	4.45% 01 Apr 2026	195,000	212,600
	NEWELL BRANDS INC	4.875% 01 Jun 2025	30,000	32,700
	NEWELL BRANDS INC	5.625% 01 Apr 2036	415,000	511,488
	NEWS CORP	3.875% 15 May 2029	147,000	148,470
	NEXSTAR MEDIA INC	4.75% 01 Nov 2028	182,000	185,413
	NEXSTAR MEDIA INC	5.625% 15 Jul 2027	784,000	826,430
	NGL ENRGY OP/FIN CORP	7.5% 01 Feb 2026	45,000	46,409
	NIELSEN FINANCE LLC/CO	5.625% 01 Oct 2028	210,000	216,825
	NMG PARENT LLC	CALL EXP 24SEPT27	2,892	29
	NMG PARENT LLC	COMMON STOCK	90	13,230
	NOVA CHEMICALS CORP	4.25% 15 May 2029	159,000	159,646
	NOVA CHEMICALS CORP	4.875% 01 Jun 2024	135,000	139,388
	NOVA CHEMICALS CORP	5% 01 May 2025	115,000	120,528
	NOVA CHEMICALS CORP	5.25% 01 Jun 2027	265,000	282,225
	NOVELIS CORP	3.25% 15 Nov 2026	126,000	127,103
	NOVELIS CORP	3.875% 15 Aug 2031	62,000	61,613
	NOVELIS CORP	4.75% 30 Jan 2030	175,000	183,969
	NRG ENERGY INC	3.375% 15 Feb 2029	233,000	228,317
	NRG ENERGY INC	3.625% 15 Feb 2031	70,000	68,250
	NRG ENERGY INC	3.875% 15 Feb 2032	120,000	117,600
	NRG ENERGY INC	5.25% 15 Jun 2029	15,000	16,071
	NRG ENERGY INC	5.75% 15 Jan 2028	110,000	116,282
	NRG ENERGY INC	6.625% 15 Jan 2027	52,000	54,056
	NUANCE COMMUNICATIONS	5.625% 15 Dec 2026	71,000	73,248
	NUSTAR LOGISTICS LP	5.625% 28 Apr 2027	35,000	37,013
	NUSTAR LOGISTICS LP	5.75% 01 Oct 2025	87,000	93,622
	NUSTAR LOGISTICS LP	6% 01 Jun 2026	245,000	265,825
	NUSTAR LOGISTICS LP	6.375% 01 Oct 2030	87,000	96,570
	OASIS PETROLEUM INC	6.375% 01 Jun 2026	78,000	81,705
	OASIS PETROLEUM INC	COMMON STOCK	6,455	813,265
	OCCIDENTAL PETROLEUM COR	5.5% 01 Dec 2025	99,000	109,828
	OCCIDENTAL PETROLEUM COR	5.875% 01 Sep 2025	127,000	140,018
	OCCIDENTAL PETROLEUM COR	6.125% 01 Jan 2031	171,000	207,765
	OCCIDENTAL PETROLEUM COR	6.375% 01 Sep 2028	282,000	334,830
	OCCIDENTAL PETROLEUM COR	6.625% 01 Sep 2030	334,000	413,325
	OCCIDENTAL PETROLEUM COR	8.5% 15 Jul 2027	195,000	243,263
	OCCIDENTAL PETROLEUM COR	8.875% 15 Jul 2030	330,000	445,058
	OLYMPUS WATER US HOLDING CORP	1% 09 Nov 2028	119,000	118,504
	ON SEMICONDUCTOR CORP	3.875% 01 Sep 2028	360,000	369,000
	ONEMAIN FINANCE CORP	3.5% 15 Jan 2027	60,000	59,325
	ONEMAIN FINANCE CORP	4% 15 Sep 2030	68,000	66,870
	ONEMAIN FINANCE CORP	5.375% 15 Nov 2029	115,000	125,039
	ONEMAIN FINANCE CORP	6.625% 15 Jan 2028	320,000	358,400
	ONEMAIN FINANCE CORP	7.125% 15 Mar 2026	10,000	11,400
	ORGANON + CO/ORG	4.125% 30 Apr 2028	351,000	356,704

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	ORGANON + CO/ORG	5.125% 30 Apr 2031	221,000	230,874
	OWENS + MINOR INC	4.5% 31 Mar 2029	114,000	116,850
	PACTIV EVERGREEN GROUP	4% 15 Oct 2027	316,000	307,310
	PAR PHARMACEUTICAL INC	7.5% 01 Apr 2027	368,000	376,070
	PARK RIVER HOLDINGS, INC.	1% 28 Dec 2027	94,193	93,236
	PBF HOLDING CO LLC	6% 15 Feb 2028	79,000	50,758
	PBF HOLDING CO LLC	9.25% 15 May 2025	124,000	117,955
	PERFORMANCE FOOD GROUP I	4.25% 01 Aug 2029	200,000	198,412
	PERFORMANCE FOOD GROUP I	6.875% 01 May 2025	450,000	470,250
	PETCO HEALTH AND WELLNESS CO.	1% 03 Mar 2028	258,050	257,485
	PETSMART INC/PETSMART FI	4.75% 15 Feb 2028	250,000	256,563
	PG+E CORP	5% 01 Jul 2028	203,000	213,519
	PG+E CORP	5.25% 01 Jul 2030	42,000	44,045
	PGT INNOVATIONS INC	4.375% 01 Oct 2029	102,000	102,510
	PHOTO HOLDINGS MERGER SU	8.5% 01 Oct 2026	375,000	390,083
	PIKE CORP	5.5% 01 Sep 2028	129,000	129,294
	PLANTRONICS INC	1% 02 Jul 2025	119,802	116,979
	PLANTRONICS INC	4.75% 01 Mar 2029	123,000	117,311
	PM GENERAL PURCHASER LLC	9.5% 01 Oct 2028	157,000	159,067
	POST HOLDINGS INC	5.5% 15 Dec 2029	56,000	58,835
	POST HOLDINGS INC	5.625% 15 Jan 2028	140,000	148,364
	POST HOLDINGS INC	5.75% 01 Mar 2027	850,000	877,625
	PRECISION DRILLING CORP	6.875% 15 Jan 2029	24,000	24,461
	PRECISION DRILLING CORP	7.125% 15 Jan 2026	175,000	178,063
	PRESIDIO HOLDING INC	4.875% 01 Feb 2027	105,000	108,150
	PRESTIGE BRANDS INC	5.125% 15 Jan 2028	75,000	78,094
	PRIME SECSRVC BRW/FINANC	3.375% 31 Aug 2027	205,000	197,905
	PRIME SECSRVC BRW/FINANC	5.75% 15 Apr 2026	180,000	193,261
	RAIN CII CARBON LLC/CII	7.25% 01 Apr 2025	330,000	337,372
	RANGE RESOURCES CORP	4.875% 15 May 2025	374,000	386,155
	REYNOLDS GROUP HOLDINGS INC	1% 20 Sep 2028	84,164	83,967
	RHP HOTEL PPTY/RHP FINAN	4.5% 15 Feb 2029	190,000	190,000
	RHP HOTEL PPTY/RHP FINAN	4.75% 15 Oct 2027	442,000	450,840
	RITCHIE BROS HLDGS INC	4.75% 15 Dec 2031	81,000	84,544
	RITE AID CORP	7.5% 01 Jul 2025	202,000	207,656
	RITE AID CORP	8% 15 Nov 2026	278,000	283,560
	ROCKETMTGE CO ISSUER INC	2.875% 15 Oct 2026	139,000	137,958
	ROCKETMTGE CO ISSUER INC	3.625% 01 Mar 2029	183,000	183,686
	ROCKETMTGE CO ISSUER INC	3.875% 01 Mar 2031	58,000	58,870
	ROCKETMTGE CO ISSUER INC	4% 15 Oct 2033	48,000	48,618
	ROLLER BEARING CO OF AME	4.375% 15 Oct 2029	41,000	41,820
	RP ESCROW ISSUER LLC	5.25% 15 Dec 2025	84,000	84,735
	SABRE GLBL INC	7.375% 01 Sep 2025	240,000	250,800
	SABRE GLBL INC	9.25% 15 Apr 2025	80,000	90,400
	SABRE GLBL INC.	1% 17 Dec 2027	55,617	54,853
	SABRE GLBL INC.	1% 17 Dec 2027	88,658	87,438
	SBA COMMUNICATIONS CORP	3.125% 01 Feb 2029	145,000	139,200
	SCIENCE APPLICATIONS INT	4.875% 01 Apr 2028	60,000	61,500
	SCOTTS MIRACLE GRO CO	4% 01 Apr 2031	160,000	158,000
	SCOTTS MIRACLE GRO CO	4.375% 01 Feb 2032	22,000	21,945
	SCOTTS MIRACLE GRO CO	4.5% 15 Oct 2029	54,000	56,295
	SCOTTS MIRACLE GRO CO	5.25% 15 Dec 2026	370,000	380,175
	SCRIPPS ESCROW II INC	3.875% 15 Jan 2029	60,000	59,925

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	SCRIPPS ESCROW II INC	5.375% 15 Jan 2031	58,000	58,943
	SCRIPPS ESCROW INC	5.875% 15 Jul 2027	75,000	78,792
	SENSATA TECHNOLOGIES BV	4% 15 Apr 2029	162,000	165,443
	SENSATA TECHNOLOGIES BV	4.875% 15 Oct 2023	480,000	504,000
	SENSATA TECHNOLOGIES INC	3.75% 15 Feb 2031	73,000	72,741
	SERVICE CORP INTL	3.375% 15 Aug 2030	117,000	114,844
	SERVICE CORP INTL	4% 15 May 2031	55,000	55,688
	SERVICE CORP INTL	4.625% 15 Dec 2027	210,000	219,188
	SERVICE CORP INTL	5.125% 01 Jun 2029	187,000	200,558
	SERVICE CORP INTL	7.5% 01 Apr 2027	405,000	486,000
	SHUTTERFLY INC	1% 25 Sep 2026	145,000	141,738
	SINCLAIR TELEVISION GROU	4.125% 01 Dec 2030	220,000	208,450
	SINCLAIR TELEVISION GROU	5.125% 15 Feb 2027	150,000	145,500
	SIRIUS XM RADIO INC	4% 15 Jul 2028	57,000	57,319
	SIRIUS XM RADIO INC	4.125% 01 Jul 2030	22,000	22,000
	SIRIUS XM RADIO INC	5% 01 Aug 2027	1,315,000	1,366,732
	SIRIUS XM RADIO INC	5.5% 01 Jul 2029	271,000	292,003
	SIX FLAGS ENTERTAINMENT	4.875% 31 Jul 2024	235,000	237,350
	SIX FLAGS ENTERTAINMENT	5.5% 15 Apr 2027	185,000	191,475
	SM ENERGY CO	5.625% 01 Jun 2025	30,000	30,225
	SM ENERGY CO	6.5% 15 Jul 2028	47,000	48,645
	SM ENERGY CO	6.625% 15 Jan 2027	150,000	154,500
	SONIC AUTOMOTIVE INC	4.625% 15 Nov 2029	140,000	141,330
	SOUTHWESTERN ENERGY CO	4.75% 01 Feb 2032	47,000	49,496
	SOUTHWESTERN ENERGY CO	5.375% 15 Mar 2030	214,000	229,297
	SOUTHWESTERN ENERGY CO	7.75% 01 Oct 2027	126,000	135,923
	SP PF BUYER LLC	1% 22 Dec 2025	904,425	875,601
	SPECTRUM BRANDS INC	3.875% 15 Mar 2031	71,000	70,113
	SPECTRUM BRANDS INC	5% 01 Oct 2029	60,000	62,925
	SPECTRUM BRANDS INC	5.5% 15 Jul 2030	240,000	257,400
	SPECTRUM BRANDS INC	5.75% 15 Jul 2025	34,000	34,723
	SPIRIT AEROSYSTEMS INC	1% 15 Jan 2025	87,617	87,639
	SPIRIT AEROSYSTEMS INC	5.5% 15 Jan 2025	95,000	98,444
	SPIRIT AEROSYSTEMS INC	7.5% 15 Apr 2025	190,000	199,263
	SPRINT CAPITAL CORP	6.875% 15 Nov 2028	100,000	126,500
	SPRINT CAPITAL CORP	8.75% 15 Mar 2032	1,161,000	1,741,500
	SPRINT CORP	7.125% 15 Jun 2024	130,000	145,945
	SPRINT CORP	7.625% 01 Mar 2026	385,000	462,231
	SPRINT CORP	7.625% 15 Feb 2025	1,615,000	1,857,250
	SPRINT CORP	7.875% 15 Sep 2023	1,030,000	1,134,288
	SRS DISTRIBUTION INC	4.625% 01 Jul 2028	149,000	149,559
	SS+C TECHNOLOGIES INC	5.5% 30 Sep 2027	535,000	559,075
	STANDARD INDUSTRIES INC	3.375% 15 Jan 2031	89,000	85,733
	STANDARD INDUSTRIES INC	4.75% 15 Jan 2028	565,000	583,363
	STANDARD INDUSTRIES INC	5% 15 Feb 2027	35,000	36,029
	STAPLES INC	10.75% 15 Apr 2027	370,000	348,725
	STAPLES INC	7.5% 15 Apr 2026	653,000	670,958
	STARFRUIT FINCO B V	1% 01 Oct 2025	239,123	238,078
	STATION CASINOS LLC	4.5% 15 Feb 2028	460,000	462,622
	STERICYCLE INC	3.875% 15 Jan 2029	190,000	187,150
	STEVENS HOLDING CO INC	6.125% 01 Oct 2026	155,000	165,269
	SUMMER BC HOLDCO B SARL	1% 04 Dec 2026	68,400	68,286
	SUMMIT MATERIALS LLC/FIN	5.25% 15 Jan 2029	79,000	82,745
	SUMMIT MID HLDS LLC / FI	8.5% 15 Oct 2026	104,000	108,361

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	SUNOCO LP/FINANCE CORP	4.5% 15 May 2029	99,000	100,537
	SUNOCO LP/FINANCE CORP	4.5% 30 Apr 2030	355,000	363,845
	SUNSHINE LUXEMBOURG VII SARL	1% 01 Oct 2026	56,884	57,062
	SUNSHINE LUXEMBOURG VII SARL	1% 01 Oct 2026	534,600	534,787
	SYNAPTICS INC	4% 15 Jun 2029	72,000	73,080
	T MOBILE USA INC	2.25% 15 Feb 2026	86,000	86,215
	T MOBILE USA INC	4.75% 01 Feb 2028	1,161,000	1,221,953
	TALLGRASS NRG PRTNR/FIN	5.5% 15 Jan 2028	200,000	198,250
	TALLGRASS NRG PRTNR/FIN	6% 01 Mar 2027	160,000	166,400
	TALLGRASS NRG PRTNR/FIN	6% 01 Sep 2031	203,000	200,882
	TALLGRASS NRG PRTNR/FIN	6% 31 Dec 2030	92,000	92,000
	TALLGRASS NRG PRTNR/FIN	7.5% 01 Oct 2025	252,000	272,790
	TARGA RESOURCES PARTNERS	4% 15 Jan 2032	125,000	130,625
	TARGA RESOURCES PARTNERS	4.875% 01 Feb 2031	45,000	48,868
	TARGA RESOURCES PARTNERS	5% 15 Jan 2028	20,000	21,074
	TARGA RESOURCES PARTNERS	5.375% 01 Feb 2027	595,000	613,189
	TARGA RESOURCES PARTNERS	5.5% 01 Mar 2030	315,000	344,138
	TARGA RESOURCES PARTNERS	6.5% 15 Jul 2027	195,000	209,040
	TARGA RESOURCES PARTNERS	6.875% 15 Jan 2029	175,000	195,787
	TELECOM ITALIA CAPITAL	6% 30 Sep 2034	405,000	428,354
	TELECOM ITALIA CAPITAL	6.375% 15 Nov 2033	175,000	188,441
	TEMPUR SEALY INTL INC	4% 15 Apr 2029	290,000	295,075
	TENET HEALTHCARE CORP	4.25% 01 Jun 2029	155,000	157,401
	TENET HEALTHCARE CORP	4.625% 15 Jul 2024	21,000	21,263
	TENET HEALTHCARE CORP	4.875% 01 Jan 2026	1,349,000	1,385,598
	TENET HEALTHCARE CORP	5.125% 01 Nov 2027	663,000	690,349
	TENET HEALTHCARE CORP	6.25% 01 Feb 2027	559,000	578,565
	TENET HEALTHCARE CORP	7.5% 01 Apr 2025	19,000	19,997
	TENNECO INC	5% 15 Jul 2026	172,000	165,335
	TENNECO INC	5.125% 15 Apr 2029	125,000	122,188
	TENNECO INC	5.375% 15 Dec 2024	105,000	104,344
	TENNECO INC	7.875% 15 Jan 2029	98,000	105,840
	TEREX CORP	5% 15 May 2029	90,000	92,475
	TITAN ACQUISITION LIMITED	1% 28 Mar 2025	567,873	557,777
	TRANSDIGM INC	6.25% 15 Mar 2026	330,000	342,994
	TRANSOCEAN GUARDIAN LTD	5.875% 15 Jan 2024	110,550	104,746
	TRANSOCEAN PONTUS LTD	6.125% 01 Aug 2025	100,500	98,239
	TREEHOUSE FOODS INC	4% 01 Sep 2028	18,000	17,280
	TRIMAS CORP	4.125% 15 Apr 2029	155,000	155,388
	TRINSEO OP / TRINSEO FIN	5.125% 01 Apr 2029	291,000	296,820
	TRINSEO OP / TRINSEO FIN	5.375% 01 Sep 2025	410,000	417,483
	TRIPADVISOR INC	7% 15 Jul 2025	25,000	26,375
	TRITON WATER HOLDINGS IN	6.25% 01 Apr 2029	92,000	88,237
	TRITON WATER			
	HOLDINGS, INC.	1% 31 Mar 2028	154,522	152,695
	TRIVIUM PACKAGING FIN	5.5% 15 Aug 2026	200,000	208,000
	TWILIO INC	3.625% 15 Mar 2029	70,000	70,618
	TWILIO INC	3.875% 15 Mar 2031	70,000	70,679
	U.S. RENAL CARE, INC.	1% 26 Jun 2026	313,069	303,796
	UBER TECHNOLOGIES INC	4.5% 15 Aug 2029	409,000	416,501
	UNITED AIRLINES INC	4.375% 15 Apr 2026	65,000	67,778
	UNITED RENTALS NORTH AM	3.875% 15 Feb 2031	371,000	376,565
	UNITED RENTALS NORTH AM	4.875% 15 Jan 2028	160,000	168,140
	UNITED RENTALS NORTH AM	5.5% 15 May 2027	510,000	530,400
	UNITED STATES STEEL CORP	6.875% 01 Mar 2029	126,000	135,608

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	UNIVISION COMMUNICATIONS	4.5% 01 May 2029	310,000	313,100
	UPC BROADBAND FINCO BV	4.875% 15 Jul 2031	200,000	204,000
	US CELLULAR CORP	6.7% 15 Dec 2033	460,000	555,928
	US DOLLAR		15,226	15,226
	US FOODS INC	4.625% 01 Jun 2030	100,000	101,115
	VAIL RESORTS INC	6.25% 15 May 2025	418,000	434,720
	VARSITY BRANDS INC	1% 15 Dec 2024	201,849	197,756
	VENATOR FIN SARL/VENATOR	5.75% 15 Jul 2025	180,000	172,800
	VERICAL MIDCO GMBH	1% 30 Jul 2027	185,632	185,565
	VERTIV GROUP CORPORATION	1% 02 Mar 2027	98,257	97,555
	VIAVI SOLUTIONS INC	3.75% 01 Oct 2029	133,000	132,993
	VICI PROPERTIES / NOTE	3.75% 15 Feb 2027	125,000	129,106
	VICI PROPERTIES / NOTE	4.125% 15 Aug 2030	70,000	74,025
	VICI PROPERTIES / NOTE	4.25% 01 Dec 2026	325,000	338,478
	VICI PROPERTIES / NOTE	4.625% 01 Dec 2029	215,000	228,808
	VICI PROPERTIES INC	REIT USD.01	36,434	1,097,028
	VIDEOTRON LTD	5.375% 15 Jun 2024	335,000	358,450
	VIDEOTRON LTD / LTEE	5.125% 15 Apr 2027	215,000	221,450
	VIRGIN MEDIA SECURED FIN	5.5% 15 May 2029	365,000	385,400
	VISTA OUTDOOR INC	4.5% 15 Mar 2029	340,000	342,125
	VISTRA CORP	5% 31 Jul 2027	5,000	5,189
	VISTRA OPERATIONS CO LLC	4.375% 01 May 2029	71,000	71,116
	VISTRA OPERATIONS CO LLC	5.625% 15 Feb 2027	518,000	533,540
	WABASH NATIONAL CORP	4.5% 15 Oct 2028	144,000	145,440
	WEEKLEY HOMES LLC/ FINAN	4.875% 15 Sep 2028	170,000	175,100
	WELBILT INC	9.5% 15 Feb 2024	82,000	82,820
	WESCO AIRCRAFT HOLDINGS	9% 15 Nov 2026	406,000	385,700
	WESCO DISTRIBUTION INC	7.125% 15 Jun 2025	260,000	275,600
	WESCO DISTRIBUTION INC	7.25% 15 Jun 2028	355,000	389,169
	WESTERN MIDSTREAM OPERAT	4.5% 01 Mar 2028	69,000	75,038
	WESTERN MIDSTREAM OPERAT	4.65% 01 Jul 2026	100,000	108,840
	WHITE CAP BUYER LLC	1% 19 Oct 2027	317,790	317,825
	WILLIAM CARTER	5.625% 15 Mar 2027	210,000	217,088
	WMG ACQUISITION CORP	3% 15 Feb 2031	187,000	179,053
	WMG ACQUISITION CORP	3.75% 01 Dec 2029	276,000	275,310
	WMG ACQUISITION CORP	3.875% 15 Jul 2030	80,000	81,300
	WR GRACE HOLDING LLC	4.875% 15 Jun 2027	155,000	159,205
	WR GRACE HOLDING LLC	5.625% 15 Aug 2029	78,000	79,853
	WYNN LAS VEGAS LLC/CORP	5.5% 01 Mar 2025	575,000	592,250
	WYNN RESORTS FINANCE LLC	5.125% 01 Oct 2029	293,000	297,395
	WYNN RESORTS FINANCE LLC	7.75% 15 Apr 2025	45,000	47,194
	YUM BRANDS INC	3.625% 15 Mar 2031	158,000	157,408
	YUM BRANDS INC	4.625% 31 Jan 2032	162,000	172,144
	YUM BRANDS INC	7.75% 01 Apr 2025	80,000	84,300
	ZAYO GROUP HOLDINGS INC	1% 09 Mar 2027	104,882	103,395
	ZAYO GROUP HOLDINGS INC	4% 01 Mar 2027	85,000	83,790
	ZI TECH LLC/ZI FIN CORP	3.875% 01 Feb 2029	157,000	155,650
Total: EXHIBIT O - High Yield Debt Fund				\$163,090,891

n / a - Cost is not applicable

**EXHIBIT P - Emerging Markets Debt Fund
(Managed by Prudential)**

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2021

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	1MDB GLOBAL INVESTMENTS	4.4% 09 Mar 2023	1,000,000	\$ 1,009,501
	ABU DHABI GOVT INT L	3.875% 16 Apr 2050	200,000	232,958
	ABU DHABI PORTS CO PJSC	2.5% 06 May 2031	200,000	200,092
	ADANI PORTS AND SPECIAL	5% 02 Aug 2041	215,000	224,016
	AEROPUERTO INTL TOCUMEN	5.125% 11 Aug 2061	200,000	209,252
	AGILE GROUP HOLDINGS LTD	6.05% 13 Oct 2025	200,000	120,500
	ALFA DESARROLLO SPA	4.55% 27 Sep 2051	200,000	197,400
	ARAB REPUBLIC OF EGYPT	5.625% 16 Apr 2030	100,000	102,588
	ARAB REPUBLIC OF EGYPT	5.875% 11 Jun 2025	350,000	359,470
	ARAB REPUBLIC OF EGYPT	6.375% 11 Apr 2031	205,000	215,244
	ARAB REPUBLIC OF EGYPT	8.5% 31 Jan 2047	150,000	132,744
	ARAB REPUBLIC OF EGYPT	8.5% 31 Jan 2047	200,000	176,992
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	1	1
	AUTORIDAD CANAL DE PANAM	4.95% 29 Jul 2035	225,000	273,984
	AYDEM YENILENEBILIR ENER	7.75% 02 Feb 2027	200,000	161,428
	B8A99GLS3 PRUDENTIAL	FXVAN PUT USD IDR 14300.000000	647,000	8,506
	B8A99GM60 PRUDENTIAL	FXVAN CALL USD IDR 16500.00000	(647,000)	(598)
	B8A9JTMV6 PRUDENTIAL	FXVAN CALL USD ZAR 16.0000000	1,046,000	13,296
	B8A9S1CJ5 PRUDENTIAL	FXVAN CALL USD IDR 16500.00000	647,000	598
	B8A9S1CM8 PRUDENTIAL	FXVAN PUT USD IDR 14300.000000	(647,000)	(8,506)
	B8A9UBCJ0 PRUDENTIAL	FXVAN CALL USD TRY 9.7500000	329,000	88,572
	B8A9UBCM3 PRUDENTIAL	FXVAN CALL USD TRY 10.2500000	(329,000)	(76,782)
	B8A9UBCN1 PRUDENTIAL	FXVAN PUT USD TRY 8.8000000	(329,000)	(217)
	B8A9UW7S0 PRUDENTIAL	FXVAN CALL USD ZAR 16.0000000	(1,046,000)	(13,296)
	B8A9UW7Y7 PRUDENTIAL	FXVAN CALL USD ZAR 15.5000000	1,046,000	34,527
	B8A9UW800 PRUDENTIAL	FXVAN CALL USD ZAR 16.5000000	(1,046,000)	(4,183)
	B8A9XP7G8 PRUDENTIAL	FXVAN PUT USD CNH 6.4000000	(332,000)	(3,410)
	B8A9XP7J2 PRUDENTIAL	FXVAN CALL USD CNH 6.5500000	332,000	3,229
	B8A9XP7N3 PRUDENTIAL	FXVAN CALL USD CNH 6.9000000	(498,000)	(1,607)
	B8AA116A7 PRUDENTIAL	FXVAN CALL USD MXN 22.0000000	490,000	997
	B8AA15279 PRUDENTIAL	FXVAN PUT USD MXN 20.6000000	(655,000)	(4,962)

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		Shares/ Par Value		
	B8AA190S7 PRUDENTIAL	FXVAN PUT USD TRY 12.2500000	(164,000)	(3,597)
	B8AA19ZC4 PRUDENTIAL	FXVAN PUT USD RUB 71.0000000	(986,000)	(6,919)
	B8AA19ZF7 PRUDENTIAL	FXVAN CALL USD RUB 83.0000000	986,000	19,401
	B8AA19ZG5 PRUDENTIAL	FXVAN CALL USD RUB 90.0000000	(986,000)	(9,297)
	B8AA2N9L1 PRUDENTIAL	FXVAN CALL USD MXN 21.2500000	1,660,000	21,636
	B8AA2N9R8 PRUDENTIAL	FXVAN CALL USD MXN 22.5000000	(1,660,000)	(6,605)
	BANCO DE CREDITO DEL PER	1% 30 Sep 2031	238,000	235,027
	BANGKOK BANK PCL/HK	1% 25 Sep 2034	200,000	204,200
	BBVA BANCOMER SA TEXAS	1% 13 Sep 2034	240,000	262,080
	BONOS DE TESORERIA	5.35% 12 Aug 2040	1,550,000	330,508
	BONOS DE TESORERIA	5.4% 12 Aug 2034	1,510,000	344,727
	BONOS DE TESORERIA	5.94% 12 Feb 2029	1,975,000	506,359
	BONOS TESORERIA PESOS	2.3% 01 Oct 2028	95,000,000	92,012
	BONOS TESORERIA PESOS	4.5% 01 Mar 2026	510,000,000	587,817
	BONOS TESORERIA PESOS	4.7% 01 Sep 2030	555,000,000	619,880
	BONOS TESORERIA PESOS	5% 01 Mar 2035	100,000,000	111,479
	BONOS TESORERIA PESOS	5% 01 Oct 2028	130,000,000	149,875
	BONOS TESORERIA PESOS	6% 01 Jan 2043	240,000,000	295,803
	BRAZIL LOAN TRUST 1	5.477% 24 Jul 2023	345,183	353,384
	BRAZILIAN REAL	FOREIGN CURRENCY	0	0
	BULGARIA	1.375% 23 Sep 2050	117,000	127,065
	CANADIAN DOLLAR	FOREIGN CURRENCY	1	0
	CEMEX SAB DE CV	5.45% 19 Nov 2029	400,000	428,500
	CHILEAN PESO	FOREIGN CURRENCY	28,557,600	33,518
	CHINA GOVERNMENT BOND	2.68% 21 May 2030	6,600,000	1,020,178
	CHINA GOVERNMENT BOND	2.85% 04 Jun 2027	6,000,000	950,296
	CHINA GOVERNMENT BOND	3.01% 13 May 2028	5,000,000	795,181
	CHINA GOVERNMENT BOND	3.13% 21 Nov 2029	10,000,000	1,599,237
	CHINA GOVERNMENT BOND	3.27% 19 Nov 2030	6,000,000	973,701
	CHINA GOVERNMENT BOND	3.28% 03 Dec 2027	10,000,000	1,618,213
	CHINA GOVERNMENT BOND	3.29% 23 May 2029	6,900,000	1,112,161
	CHINA GOVERNMENT BOND	3.81% 14 Sep 2050	3,500,000	587,780
	CNAC HK FINBRIDGE CO LTD	3% 22 Sep 2030	200,000	202,479
	CNAC HK FINBRIDGE CO LTD	3.875% 19 Jun 2029	200,000	214,860
	CNAC HK FINBRIDGE CO LTD	4.875% 14 Mar 2025	200,000	216,891
	CNOOC FINANCE 2013 LTD	3.3% 30 Sep 2049	290,000	271,195
	COLOMBIAN PESO	FOREIGN CURRENCY	123,361,591	30,310
	COMISION FEDERAL DE ELEC	4.75% 23 Feb 2027	200,000	221,252
	CORP FINANCIERA DE DESAR	2.4% 28 Sep 2027	335,000	325,788
	COSTA RICA GOVERNMENT	4.25% 26 Jan 2023	200,000	202,750
	COSTA RICA GOVERNMENT	4.375% 30 Apr 2025	350,000	356,125
	COSTA RICA GOVERNMENT	7% 04 Apr 2044	280,000	274,050
	COUNTRY GARDEN HLDGS	8% 27 Jan 2024	200,000	200,994
	CROATIA	2.75% 27 Jan 2030	100,000	129,242
	CURRENCY CONTRACT	USD/AUD	-	6,500
	CURRENCY CONTRACT	AUD/USD	-	(1,972)
	CURRENCY CONTRACT	USD/AUD	-	(1,373)
	CURRENCY CONTRACT	BRL/USD	-	11,147

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		Shares/ Par Value		
	CURRENCY CONTRACT	USD/BRL	-	(1,417)
	CURRENCY CONTRACT	USD/CLP	-	(2,640)
	CURRENCY CONTRACT	CZK/USD	-	569
	CURRENCY CONTRACT	CZK/USD	-	3,826
	CURRENCY CONTRACT	USD/CZK	-	(8,532)
	CURRENCY CONTRACT	CZK/USD	-	(516)
	CURRENCY CONTRACT	CZK/USD	-	(125)
	CURRENCY CONTRACT	CZK/USD	-	255
	CURRENCY CONTRACT	CZK/USD	-	1,400
	CURRENCY CONTRACT	CZK/USD	-	1,163
	CURRENCY CONTRACT	CZK/USD	-	3,348
	CURRENCY CONTRACT	CZK/USD	-	1,931
	CURRENCY CONTRACT	CZK/USD	-	2,032
	CURRENCY CONTRACT	CZK/USD	-	2,940
	CURRENCY CONTRACT	USD/CZK	-	(8,912)
	CURRENCY CONTRACT	USD/CZK	-	(9,973)
	CURRENCY CONTRACT	EUR/CZK	-	(1,314)
	CURRENCY CONTRACT	USD/EUR	-	(816)
	CURRENCY CONTRACT	EUR/USD	-	(3,522)
	CURRENCY CONTRACT	EUR/USD	-	(1,243)
	CURRENCY CONTRACT	EUR/USD	-	(2,357)
	CURRENCY CONTRACT	EUR/USD	-	(7,751)
	CURRENCY CONTRACT	EUR/CZK	-	(1,109)
	CURRENCY CONTRACT	USD/EUR	-	713
	CURRENCY CONTRACT	USD/EUR	-	33,107
	CURRENCY CONTRACT	USD/EUR	-	23,117
	CURRENCY CONTRACT	USD/EUR	-	37,614
	CURRENCY CONTRACT	USD/EUR	-	38,611
	CURRENCY CONTRACT	HUF/USD	-	(1,177)
	CURRENCY CONTRACT	USD/HUF	-	16,299
	CURRENCY CONTRACT	USD/HUF	-	16,143
	CURRENCY CONTRACT	HUF/USD	-	851
	CURRENCY CONTRACT	HUF/USD	-	(6,515)
	CURRENCY CONTRACT	HUF/USD	-	(6,009)
	CURRENCY CONTRACT	HUF/USD	-	(5,626)
	CURRENCY CONTRACT	HUF/USD	-	(15,343)
	CURRENCY CONTRACT	HUF/USD	-	(7,167)
	CURRENCY CONTRACT	USD/HUF	-	149
	CURRENCY CONTRACT	HUF/USD	-	(1,841)
	CURRENCY CONTRACT	HUF/USD	-	(313)
	CURRENCY CONTRACT	HUF/USD	-	620
	CURRENCY CONTRACT	HUF/USD	-	580
	CURRENCY CONTRACT	USD/IDR	-	(7,489)
	CURRENCY CONTRACT	IDR/USD	-	2,240
	CURRENCY CONTRACT	IDR/USD	-	3,056
	CURRENCY CONTRACT	USD/ILS	-	(9,049)
	CURRENCY CONTRACT	USD/ILS	-	(652)
	CURRENCY CONTRACT	JPY/USD	-	(4,209)
	CURRENCY CONTRACT	USD/KRW	-	1,444
	CURRENCY CONTRACT	USD/KRW	-	1,789
	CURRENCY CONTRACT	USD/KRW	-	1,590
	CURRENCY CONTRACT	MXN/USD	-	29,206

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		Shares/ Par Value		
	CURRENCY CONTRACT	MXN/USD	-	28,609
	CURRENCY CONTRACT	MXN/USD	-	3,659
	CURRENCY CONTRACT	MXN/USD	-	5,354
	CURRENCY CONTRACT	MXN/USD	-	6,232
	CURRENCY CONTRACT	MYR/USD	-	27,294
	CURRENCY CONTRACT	USD/PEN	-	(9,877)
	CURRENCY CONTRACT	USD/PHP	-	2,884
	CURRENCY CONTRACT	USD/PHP	-	14,399
	CURRENCY CONTRACT	PHP/USD	-	(3,099)
	CURRENCY CONTRACT	PLN/USD	-	2,116
	CURRENCY CONTRACT	PLN/USD	-	1,989
	CURRENCY CONTRACT	PLN/USD	-	3,233
	CURRENCY CONTRACT	PLN/USD	-	2,799
	CURRENCY CONTRACT	USD/PLN	-	(2,901)
	CURRENCY CONTRACT	PLN/USD	-	(1,702)
	CURRENCY CONTRACT	PLN/USD	-	(2,976)
	CURRENCY CONTRACT	PLN/USD	-	(2,807)
	CURRENCY CONTRACT	PLN/USD	-	(1,625)
	CURRENCY CONTRACT	PLN/USD	-	(2,032)
	CURRENCY CONTRACT	PLN/USD	-	(1,556)
	CURRENCY CONTRACT	PLN/USD	-	(3,113)
	CURRENCY CONTRACT	PLN/USD	-	(3,719)
	CURRENCY CONTRACT	PLN/USD	-	(29,048)
	CURRENCY CONTRACT	PLN/USD	-	6,757
	CURRENCY CONTRACT	USD/RUB	-	2,214
	CURRENCY CONTRACT	USD/RUB	-	660
	CURRENCY CONTRACT	USD/RUB	-	(1,047)
	CURRENCY CONTRACT	USD/RUB	-	(4,569)
	CURRENCY CONTRACT	RUB/USD	-	(1,364)
	CURRENCY CONTRACT	RUB/USD	-	(1,158)
	CURRENCY CONTRACT	USD/SGD	-	(45,190)
	CURRENCY CONTRACT	USD/SGD	-	(2,242)
	CURRENCY CONTRACT	THB/USD	-	(106)
	CURRENCY CONTRACT	USD/THB	-	(20,476)
	CURRENCY CONTRACT	USD/THB	-	(3,244)
	CURRENCY CONTRACT	THB/USD	-	(831)
	CURRENCY CONTRACT	THB/USD	-	188
	CURRENCY CONTRACT	USD/TWD	-	3,217
	CURRENCY CONTRACT	USD/TWD	-	1,424
	CURRENCY CONTRACT	USD/TWD	-	983
	CURRENCY CONTRACT	USD/TWD	-	7,995
	CURRENCY CONTRACT	ZAR/USD	-	66
	CURRENCY CONTRACT	ZAR/USD	-	(101)
	CURRENCY CONTRACT	ZAR/USD	-	(759)
	CURRENCY CONTRACT	ZAR/USD	-	1,239
	CURRENCY CONTRACT	USD/ZAR	-	6,946
	CURRENCY CONTRACT	ZAR/USD	-	2,632
	CURRENCY CONTRACT	USD/ZAR	-	(520)
	CURRENCY CONTRACT	USD/ZAR	-	(211)
	CURRENCY CONTRACT	USD/ZAR	-	448
	CURRENCY CONTRACT	USD/ZAR	-	(3,439)
	CURRENCY CONTRACT	USD/CNH	-	(2,154)
	CURRENCY CONTRACT	USD/CNH	-	(2,034)
	CURRENCY CONTRACT	USD/CNH	-	(1,370)

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		Shares/ Par Value		
	CURRENCY CONTRACT	USD/CNH	-	(10,244)
	CURRENCY CONTRACT	CNH/USD	-	552
	CURRENCY CONTRACT	CNH/USD	-	2,520
	CURRENCY CONTRACT	USD/COP	-	6,390
	CURRENCY CONTRACT	USD/COP	-	10,279
	CURRENCY CONTRACT	COP/USD	-	(4,055)
	CURRENCY CONTRACT	RON/USD	-	(9,943)
	CURRENCY CONTRACT	TRY/USD	-	6,897
	CURRENCY CONTRACT	TRY/USD	-	(6,998)
	CURRENCY CONTRACT	USD/INR	-	(11,233)
	CURRENCY CONTRACT	USD/INR	-	(4,775)
	CURRENCY CONTRACT	INR/USD	-	29,339
	CURRENCY CONTRACT	USD/INR	-	(6,846)
	CURRENCY CONTRACT	USD/UAH	-	(1,744)
	CZECH KORUNA	FOREIGN CURRENCY	408,601	18,699
	CZECH REPUBLIC	0.25% 10 Feb 2027	5,200,000	204,777
	CZECH REPUBLIC	0.95% 15 May 2030	15,040,000	584,236
	CZECH REPUBLIC	1.2% 13 Mar 2031	4,900,000	192,664
	CZECH REPUBLIC	1.25% 14 Feb 2025	18,420,000	788,467
	CZECH REPUBLIC	2% 13 Oct 2033	7,200,000	301,385
	CZECH REPUBLIC	2.5% 25 Aug 2028	9,660,000	425,675
	CZECH REPUBLIC	2.75% 23 Jul 2029	800,000	35,810
	CZECH REPUBLIC	4.2% 04 Dec 2036	6,300,000	338,792
	DEVT BANK OF MONGOLIA	7.25% 23 Oct 2023	200,000	210,521
	DIGICEL GROUP HOLDINGS	10% 01 Apr 2024	106,905	106,905
	DOMINICAN REPUBLIC	4.5% 30 Jan 2030	165,000	167,681
	DOMINICAN REPUBLIC	5.3% 21 Jan 2041	150,000	148,125
	DOMINICAN REPUBLIC	5.5% 27 Jan 2025	200,000	216,202
	DOMINICAN REPUBLIC	5.875% 30 Jan 2060	390,000	374,888
	DOMINICAN REPUBLIC	5.95% 25 Jan 2027	200,000	222,500
	DOMINICAN REPUBLIC	6% 19 Jul 2028	150,000	167,438
	DOMINICAN REPUBLIC	6.875% 29 Jan 2026	610,000	694,796
	DOMINICAN REPUBLIC	7.45% 30 Apr 2044	710,000	839,575
	DOMINICAN REPUBLIC	9.75% 05 Jun 2026	8,000,000	154,733
	DP WORLD PLC	6.85% 02 Jul 2037	500,000	657,463
	ECOPETROL SA	4.625% 02 Nov 2031	125,000	121,525
	ECOPETROL SA	6.875% 29 Apr 2030	145,000	161,858
	EMBRAER NETHERLANDS FINA	6.95% 17 Jan 2028	200,000	220,800
	EMPRESA NACIONAL DEL PET	3.45% 16 Sep 2031	200,000	190,502
	ENERGEAN ISRAEL FINANCE	4.875% 30 Mar 2026	133,000	131,836
	ENERGEAN ISRAEL FINANCE	5.375% 30 Mar 2028	130,000	128,050
	ENERGEAN ISRAEL FINANCE	5.875% 30 Mar 2031	130,000	127,400
	ENN CLEAN ENERGY	3.375% 12 May 2026	200,000	198,826
	ESKOM HOLDINGS SOC LTD	6.35% 10 Aug 2028	200,000	215,500
	ESKOM HOLDINGS SOC LTD	6.35% 10 Aug 2028	400,000	431,000
	ESKOM HOLDINGS SOC LTD	6.75% 06 Aug 2023	350,000	359,073
	ESKOM HOLDINGS SOC LTD	7.125% 11 Feb 2025	205,000	211,663
	ESKOM HOLDINGS SOC LTD	8.45% 10 Aug 2028	200,000	215,052
	EURO BUND FUTURE MAR22	XEUR 20220308	(3,000,000)	97,825
	EURO CURRENCY	FOREIGN CURRENCY	(83,020)	(94,410)
	EUROPEAN BK RECON + DEV	7.5% 15 May 2022	2,600,000,000	184,259
	EUROPEAN INVESTMENT			
	BANK	0.01% 05 Sep 2022	1,820,000	113,854
	EXPORT IMPORT BK INDIA	3.25% 15 Jan 2030	200,000	203,365

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	EXPORT IMPORT BK INDIA	3.25% 15 Jan 2030	200,000	203,365
	EXPORT IMPORT BK INDIA	3.375% 05 Aug 2026	265,000	277,662
	FED REPUBLIC OF BRAZIL	3.875% 12 Jun 2030	200,000	194,000
	FED REPUBLIC OF BRAZIL	4.5% 30 May 2029	210,000	214,990
	FED REPUBLIC OF BRAZIL	5% 27 Jan 2045	435,000	407,595
	FED REPUBLIC OF BRAZIL	6% 07 Apr 2026	285,000	319,345
	FED REPUBLIC OF BRAZIL	7.125% 20 Jan 2037	430,000	517,079
	FED REPUBLIC OF BRAZIL	8.25% 20 Jan 2034	255,000	333,096
	FEL ENERGY VI SARL	5.75% 01 Dec 2040	231,374	231,837
	FIN DEPT GOVT SHARJAH	4% 28 Jul 2050	200,000	180,610
	GALAXY PIPELINE ASSETS	2.94% 30 Sep 2040	200,000	199,043
	GMR HYDERABAD			
	INTERNATIO	5.375% 10 Apr 2024	200,000	205,951
	GOHL CAPITAL LTD	4.25% 24 Jan 2027	200,000	206,100
	GOVERNMENT OF JAMAICA	6.75% 28 Apr 2028	240,000	275,400
	GOVERNMENT OF JAMAICA	7.625% 09 Jul 2025	240,000	267,900
	GOVERNMENT OF JAMAICA	8.5% 28 Feb 2036	100,000	139,250
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	6,396,994	6,396,994
	GOVT OF BERMUDA	3.375% 20 Aug 2050	200,000	199,750
	GRUPO AVAL LTD	4.375% 04 Feb 2030	200,000	191,750
	HONDURAS GOVERNMENT	6.25% 19 Jan 2027	550,000	594,006
	HUNGARY	1.75% 05 Jun 2035	506,000	598,353
	HUNGARY	3.125% 21 Sep 2051	200,000	196,749
	HUNGARY	7.625% 29 Mar 2041	396,000	646,690
	HUNGARY GOVERNMENT			
	BOND	1.5% 22 Apr 2026	360,000,000	988,588
	HUNGARY GOVERNMENT			
	BOND	2.25% 22 Jun 2034	51,090,000	121,573
	HUNGARY GOVERNMENT			
	BOND	3% 27 Oct 2038	16,320,000	40,249
	HUNGARY GOVERNMENT			
	BOND	4% 28 Apr 2051	46,530,000	124,444
	HUNGARY GOVERNMENT			
	BOND	5.5% 24 Jun 2025	67,230,000	215,672
	HUNGARY GOVERNMENT			
	BOND	6.75% 22 Oct 2028	62,000,000	215,748
	INDONESIA ASAHAN ALUMINI	4.75% 15 May 2025	320,000	340,269
	INDONESIA ASAHAN ALUMINI	6.53% 15 Nov 2028	200,000	241,640
	INDONESIA ASAHAN ALUMINI	6.53% 15 Nov 2028	200,000	241,640
	INDONESIA GOVERNMENT	6.125% 15 May 2028	8,075,000,000	576,194
	INDONESIA GOVERNMENT	6.5% 15 Feb 2031	5,600,000,000	396,489
	INDONESIA GOVERNMENT	6.5% 15 Jun 2025	12,700,000,000	938,299
	INDONESIA GOVERNMENT	6.625% 15 May 2033	3,900,000,000	275,688
	INDONESIA GOVERNMENT	7% 15 May 2027	3,895,000,000	292,953
	INDONESIA GOVERNMENT	7% 15 Sep 2030	13,340,000,000	969,671
	INDONESIA GOVERNMENT	7.5% 15 Apr 2040	2,860,000,000	209,556
	INDONESIA GOVERNMENT	7.5% 15 Jun 2035	3,140,000,000	230,777
	INDONESIA GOVERNMENT	7.5% 15 May 2038	1,120,000,000	81,883
	INDONESIA GOVERNMENT	8.25% 15 May 2029	2,600,000,000	203,396
	INDONESIA GOVERNMENT	8.25% 15 May 2036	3,570,000,000	278,161
	INDONESIA GOVERNMENT	8.375% 15 Apr 2039	5,470,000,000	432,342
	INDONESIA GOVERNMENT	8.375% 15 Mar 2034	21,930,000,000	1,726,370
	INDONESIA GOVERNMENT	8.375% 15 Sep 2026	22,955,000,000	1,816,665
	INDONESIA GOVERNMENT	8.75% 15 May 2031	1,800,000,000	145,484

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	INDONESIAN RUPIAH	FOREIGN CURRENCY	6,295,287,921	441,697
	INTERCHILE SA	4.5% 30 Jun 2056	200,000	212,500
	INTL FINANCE CORP	0.01% 23 Mar 2038	20,000,000	276,423
	ISLAMIC REP OF PAKISTAN	6.875% 05 Dec 2027	200,000	201,500
	ISLAMIC REP OF PAKISTAN	6.875% 05 Dec 2027	400,000	403,000
	ISLAMIC REP OF PAKISTAN	7.375% 08 Apr 2031	200,000	198,250
	ISLAMIC REP OF PAKISTAN	8.25% 15 Apr 2024	700,000	744,625
	IVORY COAST	1% 31 Dec 2032	160,257	160,703
	IVORY COAST	5.25% 22 Mar 2030	375,000	434,979
	IVORY COAST	5.875% 17 Oct 2031	220,000	256,535
	IVORY COAST	6.375% 03 Mar 2028	235,000	254,975
	IVORY COAST	6.875% 17 Oct 2040	200,000	237,111
	JBS USA FOOD CO	5.75% 15 Jan 2028	200,000	208,502
	JSM GLOBAL SARL	4.75% 20 Oct 2030	200,000	184,252
	KAZAKHSTAN TEMIR ZHOLY	6.95% 10 Jul 2042	470,000	625,899
	KAZMUNAYGAS NATIONAL CO	5.75% 19 Apr 2047	200,000	244,206
	KAZMUNAYGAS NATIONAL CO	6.375% 24 Oct 2048	200,000	262,401
	KINGDOM OF BAHRAIN	6.75% 20 Sep 2029	215,000	231,324
	KINGDOM OF BAHRAIN	7% 12 Oct 2028	200,000	216,781
	KINGDOM OF BAHRAIN	7.375% 14 May 2030	520,000	576,555
	KINGDOM OF BAHRAIN	7.5% 20 Sep 2047	200,000	202,080
	KINGDOM OF JORDAN	7.375% 10 Oct 2047	200,000	201,870
	KINGDOM OF MOROCCO	2.375% 15 Dec 2027	320,000	311,600
	KINGDOM OF MOROCCO	3% 15 Dec 2032	200,000	190,608
	KINGDOM OF MOROCCO	5.5% 11 Dec 2042	230,000	253,621
	LEBANESE REPUBLIC	6% 27 Jan 2023	205,000	21,131
	LEBANESE REPUBLIC	6.25% 27 May 2022	45,000	4,743
	LEBANESE REPUBLIC	6.25% 27 May 2022	70,000	7,378
	LEBANESE REPUBLIC	6.65% 22 Apr 2024	160,000	16,800
	LEBANESE REPUBLIC	6.65% 26 Feb 2030	25,000	2,565
	LEBANESE REPUBLIC	6.65% 26 Feb 2030	80,000	8,208
	LEBANESE REPUBLIC	6.75% 29 Nov 2027	105,000	11,025
	LEBANESE REPUBLIC	6.85% 23 Mar 2027	70,000	7,350
	LEBANESE REPUBLIC	6.85% 25 May 2029	130,000	13,650
	LETRA TESOIRO NACIONAL	0.01% 01 Jan 2024	10,848,000	1,578,886
	LETRA TESOIRO NACIONAL	0.01% 01 Jul 2023	4,000,000	609,628
	LUKOIL SECURITIES BV	3.875% 06 May 2030	200,000	203,660
	MALAYSIA GOVERNMENT	3.733% 15 Jun 2028	2,700,000	659,932
	MALAYSIA GOVERNMENT	3.757% 22 May 2040	1,000,000	229,023
	MALAYSIA GOVERNMENT	3.828% 05 Jul 2034	755,000	180,302
	MALAYSIA GOVERNMENT	3.844% 15 Apr 2033	310,000	74,708
	MALAYSIA GOVERNMENT	3.885% 15 Aug 2029	3,650,000	894,372
	MALAYSIA GOVERNMENT	3.9% 30 Nov 2026	900,000	223,194
	MALAYSIA GOVERNMENT	3.955% 15 Sep 2025	1,825,000	452,113
	MALAYSIA GOVERNMENT	4.181% 15 Jul 2024	6,330,000	1,568,457
	MALAYSIA GOVERNMENT	4.232% 30 Jun 2031	750,000	188,368
	MALAYSIA GOVERNMENT	4.254% 31 May 2035	2,400,000	595,380
	MALAYSIA GOVERNMENT	4.762% 07 Apr 2037	971,000	253,492
	MALAYSIAN RINGGIT	FOREIGN CURRENCY	182,726	43,861
	MDGH GMTN RSC LTD	3.7% 07 Nov 2049	400,000	442,454
	MEX BONOS DESARR FIX RT	10% 20 Nov 2036	400,000	23,475
	MEX BONOS DESARR FIX RT	10% 20 Nov 2036	2,355,000	138,207
	MEX BONOS DESARR FIX RT	7.5% 03 Jun 2027	3,250,000	159,225
	MEX BONOS DESARR FIX RT	7.5% 03 Jun 2027	25,385,400	1,243,692

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	MEX BONOS DESARR FIX RT	7.75% 13 Nov 2042	14,000,000	663,859
	MEX BONOS DESARR FIX RT	7.75% 23 Nov 2034	14,590,800	718,168
	MEX BONOS DESARR FIX RT	7.75% 29 May 2031	1,073,500	53,024
	MEX BONOS DESARR FIX RT	7.75% 29 May 2031	16,400,000	810,055
	MEX BONOS DESARR FIX RT	8% 07 Nov 2047	5,369,100	259,991
	MEX BONOS DESARR FIX RT	8.5% 18 Nov 2038	10,347,200	532,023
	MEX BONOS DESARR FIX RT	8.5% 31 May 2029	19,755,700	1,021,166
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	1	0
	MEXICAN UDIBONOS	2.75% 27 Nov 2031	483,500	166,469
	MEXICAN UDIBONOS	4.5% 04 Dec 2025	3,703,389	195,041
	MEXICO CITY ARPT TRUST	3.875% 30 Apr 2028	450,000	466,200
	NEW ISRAELI SHEQEL	FOREIGN CURRENCY	4	1
	NEW ZEALAND DOLLAR	FOREIGN CURRENCY	2,968	2,032
	NOTA DO TESOIRO NACIONAL	10% 01 Jan 2023	6,987,000	1,235,790
	NOTA DO TESOIRO NACIONAL	10% 01 Jan 2025	11,584,000	2,049,170
	NOTA DO TESOIRO NACIONAL	10% 01 Jan 2027	5,269,000	927,623
	NOTA DO TESOIRO NACIONAL	10% 01 Jan 2031	250,000	43,049
	NOTA DO TESOIRO NACIONAL	6% 15 Aug 2030	98,000	71,763
	NTPC LTD	2.75% 01 Feb 2027	100,000	119,701
	OMAN GOV INTERNTL BOND	4.125% 17 Jan 2023	350,000	355,688
	OMAN GOV INTERNTL BOND	4.75% 15 Jun 2026	410,000	421,683
	OMAN GOV INTERNTL BOND	4.875% 01 Feb 2025	200,000	208,007
	OMAN GOV INTERNTL BOND	6.5% 08 Mar 2047	400,000	396,360
	OMAN GOV INTERNTL BOND	7.375% 28 Oct 2032	400,000	466,016
	PELABUHAN INDONESIA III	4.875% 01 Oct 2024	400,000	431,512
	PERTAMINA PERSERO PT	6.5% 07 Nov 2048	200,000	267,207
	PERUSAHAAN GAS NEGARA	5.125% 16 May 2024	210,000	226,812
	PERUSAHAAN LISTRIK NEGAR	1.875% 05 Nov 2031	200,000	218,349
	PERUSAHAAN LISTRIK NEGAR	1.875% 05 Nov 2031	230,000	251,102
	PERUSAHAAN LISTRIK NEGAR	5.45% 21 May 2028	200,000	229,100
	PETROBRAS GLOBAL FINANCE	5.6% 03 Jan 2031	185,000	195,915
	PETROBRAS GLOBAL FINANCE	6.9% 19 Mar 2049	60,000	63,900
	PETROLEOS DE VENEZUELA S	5.375% 12 Apr 2027	985,000	38,218
	PETROLEOS DE VENEZUELA S	6% 15 Nov 2026	70,000	2,716
	PETROLEOS DE VENEZUELA S	8.5% 27 Oct 2020	612,500	98,000
	PETROLEOS DE VENEZUELA S	9% 17 Nov 2021	95,000	3,563
	PETROLEOS MEXICANOS	5.35% 12 Feb 2028	112,000	111,328
	PETROLEOS MEXICANOS	6.35% 12 Feb 2048	145,000	124,120
	PETROLEOS MEXICANOS	6.49% 23 Jan 2027	894,000	953,004
	PETROLEOS MEXICANOS	6.5% 02 Jun 2041	180,000	161,484
	PETROLEOS MEXICANOS	6.5% 13 Mar 2027	178,000	189,898
	PETROLEOS MEXICANOS	6.5% 23 Jan 2029	350,000	363,125
	PETROLEOS MEXICANOS	6.625% 15 Jun 2038	795,000	727,425
	PETROLEOS MEXICANOS	6.75% 21 Sep 2047	318,000	282,225
	PETROLEOS MEXICANOS	6.875% 04 Aug 2026	285,000	313,358
	PETROLEOS MEXICANOS	7.69% 23 Jan 2050	303,000	292,395
	PETRONAS CAPITAL LTD	4.5% 18 Mar 2045	210,000	255,341
	PETRONAS CAPITAL LTD	4.55% 21 Apr 2050	200,000	246,997
	PETRONAS CAPITAL LTD	4.8% 21 Apr 2060	200,000	263,547
	PHILIPPINE GOVERNMENT	4.125% 20 Aug 2024	20,000,000	404,107
	PHILIPPINE PESO	FOREIGN CURRENCY	990,000	19,415
	PNG GOVT INTL BOND	8.375% 04 Oct 2028	200,000	201,100
	POLAND GOVERNMENT BOND	0.25% 25 Oct 2026	1,040,000	216,933
	POLAND GOVERNMENT BOND	1.25% 25 Oct 2030	900,000	183,940

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	POLAND GOVERNMENT BOND	2.25% 25 Oct 2024	1,400,000	334,512
	POLAND GOVERNMENT BOND	2.5% 25 Apr 2024	2,360,000	572,157
	POLAND GOVERNMENT BOND	2.5% 25 Jul 2026	800,000	187,132
	POLAND GOVERNMENT BOND	2.5% 25 Jul 2027	1,000,000	230,119
	POLAND GOVERNMENT BOND	2.75% 25 Apr 2028	1,400,000	327,405
	POLAND GOVERNMENT BOND	2.75% 25 Oct 2029	1,960,000	454,439
	POLAND GOVERNMENT BOND	3.25% 25 Jul 2025	5,445,000	1,326,892
	POLISH ZLOTY	FOREIGN CURRENCY	0	0
	POUND STERLING	FOREIGN CURRENCY	127	172
	POWER FINANCE CORP LTD	4.5% 18 Jun 2029	200,000	213,109
	PROVINCIA DE BUENOS AIRE	1% 01 Sep 2037	32,778	13,931
	PT PERTAMINA (PERSERO)	4.7% 30 Jul 2049	200,000	218,352
	QATAR ENERGY	3.125% 12 Jul 2041	200,000	202,123
	REC LIMITED	5.25% 13 Nov 2023	200,000	211,686
	REPUBLIC OF ANGOLA	8% 26 Nov 2029	200,000	196,952
	REPUBLIC OF ANGOLA	8.25% 09 May 2028	200,000	200,640
	REPUBLIC OF ANGOLA	9.375% 08 May 2048	400,000	390,832
	REPUBLIC OF ANGOLA	9.5% 12 Nov 2025	511,000	545,963
	REPUBLIC OF ANGOLA	9.5% 12 Nov 2025	600,000	641,052
	REPUBLIC OF ARGENTINA	1% 09 Jan 2038	614,661	232,035
	REPUBLIC OF ARGENTINA	1% 09 Jul 2029	186,901	67,753
	REPUBLIC OF ARGENTINA	1% 09 Jul 2030	1,219,914	426,982
	REPUBLIC OF ARGENTINA	1% 09 Jul 2035	266,685	85,342
	REPUBLIC OF ARGENTINA	1% 09 Jul 2041	1,613,112	568,622
	REPUBLIC OF BELARUS	6.875% 28 Feb 2023	235,000	232,565
	REPUBLIC OF BELARUS	7.625% 29 Jun 2027	200,000	182,940
	REPUBLIC OF CAMEROON	9.5% 19 Nov 2025	200,000	214,300
	REPUBLIC OF COLOMBIA	5% 15 Jun 2045	200,000	180,500
	REPUBLIC OF COLOMBIA	6.125% 18 Jan 2041	705,000	725,628
	REPUBLIC OF COLOMBIA	7.375% 18 Sep 2037	725,000	842,813
	REPUBLIC OF ECUADOR	0.01% 31 Jul 2030	60,500	34,031
	REPUBLIC OF ECUADOR	1% 31 Jul 2030	254,880	211,232
	REPUBLIC OF ECUADOR	1% 31 Jul 2030	365,000	302,494
	REPUBLIC OF ECUADOR	1% 31 Jul 2035	190,000	124,688
	REPUBLIC OF ECUADOR	1% 31 Jul 2035	589,407	386,798
	REPUBLIC OF ECUADOR	1% 31 Jul 2040	240,160	140,494
	REPUBLIC OF EL SALVADOR	5.875% 30 Jan 2025	280,000	176,403
	REPUBLIC OF EL SALVADOR	7.625% 01 Feb 2041	177,000	100,007
	REPUBLIC OF EL SALVADOR	7.65% 15 Jun 2035	310,000	174,763
	REPUBLIC OF EL SALVADOR	7.75% 24 Jan 2023	140,000	112,001
	REPUBLIC OF GABON	6.625% 06 Feb 2031	200,000	193,870
	REPUBLIC OF GABON	6.625% 06 Feb 2031	220,000	213,257
	REPUBLIC OF GABON	6.95% 16 Jun 2025	200,000	207,484
	REPUBLIC OF GHANA	10.75% 14 Oct 2030	315,000	352,157
	REPUBLIC OF GHANA	6.375% 11 Feb 2027	200,000	168,388
	REPUBLIC OF GHANA	7.875% 26 Mar 2027	200,000	175,584
	REPUBLIC OF GUATEMALA	4.5% 03 May 2026	240,000	252,602
	REPUBLIC OF GUATEMALA	6.125% 01 Jun 2050	400,000	458,004
	REPUBLIC OF INDONESIA	1.1% 12 Mar 2033	100,000	109,658
	REPUBLIC OF INDONESIA	5.95% 08 Jan 2046	250,000	345,249
	REPUBLIC OF INDONESIA	7.75% 17 Jan 2038	700,000	1,066,230
	REPUBLIC OF INDONESIA	8.5% 12 Oct 2035	425,000	678,459
	REPUBLIC OF IRAQ	6.752% 09 Mar 2023	675,000	681,797
	REPUBLIC OF MOZAMBIQUE	1% 15 Sep 2031	247,000	208,592

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	REPUBLIC OF NAMIBIA	5.25% 29 Oct 2025	200,000	209,792
	REPUBLIC OF NIGERIA	6.125% 28 Sep 2028	200,000	192,732
	REPUBLIC OF NIGERIA	6.5% 28 Nov 2027	600,000	597,894
	REPUBLIC OF NIGERIA	7.143% 23 Feb 2030	200,000	196,260
	REPUBLIC OF NIGERIA	7.875% 16 Feb 2032	200,000	196,696
	REPUBLIC OF NIGERIA	8.747% 21 Jan 2031	200,000	209,490
	REPUBLIC OF NIGERIA	8.747% 21 Jan 2031	600,000	628,470
	REPUBLIC OF PANAMA	6.7% 26 Jan 2036	630,000	842,625
	REPUBLIC OF PANAMA	8.875% 30 Sep 2027	161,000	216,626
	REPUBLIC OF PARAGUAY	6.1% 11 Aug 2044	245,000	301,044
	REPUBLIC OF PERU	2.78% 01 Dec 2060	215,000	188,665
	REPUBLIC OF PERU	2.783% 23 Jan 2031	100,000	99,501
	REPUBLIC OF PERU	3% 15 Jan 2034	275,000	273,900
	REPUBLIC OF PERU	6.35% 12 Aug 2028	585,000	154,147
	REPUBLIC OF PERU	6.85% 12 Feb 2042	355,000	89,369
	REPUBLIC OF PERU	6.9% 12 Aug 2037	877,000	223,312
	REPUBLIC OF PERU	6.95% 12 Aug 2031	654,000	175,601
	REPUBLIC OF PERU	8.2% 12 Aug 2026	990,000	282,647
	REPUBLIC OF PERU	8.75% 21 Nov 2033	405,000	630,792
	REPUBLIC OF PHILIPPINES	2.95% 05 May 2045	375,000	369,365
	REPUBLIC OF PHILIPPINES	3% 01 Feb 2028	200,000	214,467
	REPUBLIC OF PHILIPPINES	3.95% 20 Jan 2040	330,000	368,530
	REPUBLIC OF PHILIPPINES	5% 13 Jan 2037	210,000	260,632
	REPUBLIC OF SENEGAL	4.75% 13 Mar 2028	115,000	132,567
	REPUBLIC OF SERBIA	1.5% 26 Jun 2029	180,000	197,368
	REPUBLIC OF SERBIA	1.5% 26 Jun 2029	400,000	438,595
	REPUBLIC OF SERBIA	1.65% 03 Mar 2033	100,000	105,745
	REPUBLIC OF SERBIA	2.125% 01 Dec 2030	400,000	374,280
	REPUBLIC OF SERBIA	3.125% 15 May 2027	100,000	121,135
	REPUBLIC OF SOUTH AFRICA	10.5% 21 Dec 2026	28,953,103	2,006,424
	REPUBLIC OF SOUTH AFRICA	6.25% 08 Mar 2041	450,000	476,460
	REPUBLIC OF SOUTH AFRICA	6.25% 31 Mar 2036	8,330,000	364,541
	REPUBLIC OF SOUTH AFRICA	6.5% 28 Feb 2041	12,610,000	522,499
	REPUBLIC OF SOUTH AFRICA	7% 28 Feb 2031	10,080,000	530,889
	REPUBLIC OF SOUTH AFRICA	8% 31 Jan 2030	5,900,000	340,913
	REPUBLIC OF SOUTH AFRICA	8% 31 Jan 2030	8,352,500	482,624
	REPUBLIC OF SOUTH AFRICA	8.75% 31 Jan 2044	2,600,000	135,360
	REPUBLIC OF SOUTH AFRICA	8.75% 31 Jan 2044	10,190,000	530,509
	REPUBLIC OF SOUTH AFRICA	8.875% 28 Feb 2035	20,267,940	1,138,341
	REPUBLIC OF SOUTH AFRICA	9% 31 Jan 2040	7,740,000	419,854
	REPUBLIC OF SRI LANKA	6.2% 11 May 2027	200,000	100,572
	REPUBLIC OF SRI LANKA	6.35% 28 Jun 2024	200,000	104,172
	REPUBLIC OF SRI LANKA	6.85% 14 Mar 2024	210,000	109,534
	REPUBLIC OF SRI LANKA	7.85% 14 Mar 2029	200,000	100,228
	REPUBLIC OF TURKEY	4.875% 09 Oct 2026	525,000	475,110
	REPUBLIC OF TURKEY	6% 25 Mar 2027	800,000	752,944
	REPUBLIC OF TURKEY	6.125% 24 Oct 2028	500,000	464,656
	REPUBLIC OF TURKEY	7.375% 05 Feb 2025	235,000	236,470
	REPUBLIC OF VENEZUELA	11.95% 05 Aug 2031	640,000	38,400
	REPUBLIC OF VENEZUELA	9.25% 07 May 2028	285,000	17,100
	REPUBLIC OF ZAMBIA	5.375% 20 Sep 2022	495,000	369,476
	REPUBLIC OF ZAMBIA	8.97% 30 Jul 2027	270,000	208,170
	REPUBLICA ORIENT URUGUAY	5.1% 18 Jun 2050	140,000	184,871
	REPUBLICA ORIENT URUGUAY	7.625% 21 Mar 2036	705,000	1,064,557

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	REPUBLICA ORIENT URUGUAY	8.5% 15 Mar 2028	3,965,000	87,966
	REPUBLICA ORIENT URUGUAY	9.875% 20 Jun 2022	1,770,000	39,930
	ROMANIA	2.75% 14 Apr 2041	135,000	136,943
	ROMANIA	3.875% 29 Oct 2035	350,000	430,691
	ROMANIA	4.125% 11 Mar 2039	284,000	344,765
	ROMANIA	4.625% 03 Apr 2049	102,000	130,772
	ROMANIA	4.625% 03 Apr 2049	182,000	233,338
	ROMANIA	5.125% 15 Jun 2048	396,000	466,869
	ROMANIA GOVERNMENT BOND	3.25% 29 Apr 2024	875,000	195,375
	ROMANIA GOVERNMENT BOND	3.65% 24 Sep 2031	1,180,000	237,790
	ROMANIA GOVERNMENT BOND	4.75% 24 Feb 2025	2,410,000	554,842
	ROMANIA GOVERNMENT BOND	4.85% 22 Apr 2026	500,000	114,870
	ROMANIA GOVERNMENT BOND	5% 12 Feb 2029	600,000	137,217
	ROMANIAN LEU	FOREIGN CURRENCY	43,071	9,898
	RUSSIA GOVT BOND OFZ	5.9% 12 Mar 2031	88,942,000	1,007,676
	RUSSIA GOVT BOND OFZ	6% 06 Oct 2027	12,000,000	143,265
	RUSSIA GOVT BOND OFZ	6.9% 23 Jul 2031	41,285,000	501,687
	RUSSIA GOVT BOND OFZ	6.9% 23 May 2029	50,460,000	622,416
	RUSSIA GOVT BOND OFZ	7.05% 19 Jan 2028	64,600,000	809,638
	RUSSIA GOVT BOND OFZ	7.15% 12 Nov 2025	23,300,000	299,306
	RUSSIA GOVT BOND OFZ	7.25% 10 May 2034	24,600,000	303,539
	RUSSIA GOVT BOND OFZ	7.65% 10 Apr 2030	30,500,000	392,441
	RUSSIA GOVT BOND OFZ	7.7% 16 Mar 2039	18,960,000	240,418
	RUSSIA GOVT BOND OFZ	7.7% 23 Mar 2033	20,740,000	266,249
	RUSSIA GOVT BOND OFZ	7.75% 16 Sep 2026	30,050,000	392,344
	RUSSIA GOVT BOND OFZ	7.95% 07 Oct 2026	122,330,000	1,609,745
	RUSSIA GOVT BOND OFZ	8.15% 03 Feb 2027	14,800,000	196,359
	RUSSIA GOVT BOND OFZ	8.5% 17 Sep 2031	17,586,000	238,653
	RUSSIA I/L BOND OFZ	2.5% 17 Jul 2030	14,155,991	181,467
	RUSSIAN FEDERATION	1.85% 20 Nov 2032	200,000	225,734
	RUSSIAN FEDERATION	12.75% 24 Jun 2028	90,000	142,200
	RUSSIAN FEDERATION	12.75% 24 Jun 2028	185,000	292,300
	RUSSIAN FEDERATION	5.1% 28 Mar 2035	200,000	235,750
	RUSSIAN FEDERATION	5.1% 28 Mar 2035	400,000	471,500
	RUSSIAN FEDERATION	5.625% 04 Apr 2042	400,000	521,000
	RUSSIAN FEDERATION	5.875% 16 Sep 2043	200,000	271,988
	RUSSIAN RUBLE	FOREIGN CURRENCY	4,978,879	66,380
	S8AA2R8H2 IRS BRL R F 10.27500	10.275% 04 Jan 2027	3,303,673	(2,013)
	SASOL FINANCING USA LLC	4.375% 18 Sep 2026	200,000	201,250
	SASOL FINANCING USA LLC	5.875% 27 Mar 2024	350,000	365,225
	SAUDI ARABIAN OIL CO	4.25% 16 Apr 2039	200,000	225,431
	SAUDI INTERNATIONAL BOND	2.25% 02 Feb 2033	200,000	194,952
	SAUDI INTERNATIONAL BOND	4.5% 26 Oct 2046	400,000	468,704
	SAUDI INTERNATIONAL BOND	4.625% 04 Oct 2047	200,000	239,426
	SAUDI INTERNATIONAL BOND	4.625% 04 Oct 2047	200,000	239,426
	SAUDI INTERNATIONAL BOND	5.25% 16 Jan 2050	270,000	355,423

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		Shares/ Par Value		
	SAUDI INTERNATIONAL BOND	5.25% 16 Jan 2050	705,000	928,048
	SENEGAL GOVERNMENT			
	INTERNATION	5.375% 08 Jun 2037	115,000	123,802
	SINGAPORE DOLLAR	FOREIGN CURRENCY	2	1
	SINOCHEM OVERSEAS CAPITA	6.3% 12 Nov 2040	105,000	141,725
	SINOPEC GRP OVERSEA 2013	5.375% 17 Oct 2043	210,000	276,256
	SINOPEC GRP OVERSEAS DEV	4.25% 12 Apr 2047	200,000	231,354
	SOL	FOREIGN CURRENCY	97,083	24,327
	SOUTH AFRICAN RAND	FOREIGN CURRENCY	0	0
	SOUTHERN GAS CORRIDOR	6.875% 24 Mar 2026	200,000	229,728
	SOUTHERN GAS CORRIDOR	6.875% 24 Mar 2026	285,000	327,362
	STATE OF ISRAEL	3.875% 03 Jul 2050	200,000	233,336
	STATE OF ISRAEL	4.5% 31 Dec 2099	200,000	254,401
	STATE OF QATAR	4.4% 16 Apr 2050	200,000	248,458
	STATE OF QATAR	4.4% 16 Apr 2050	205,000	254,670
	STATE OF QATAR	4.5% 23 Apr 2028	400,000	459,280
	STATE OF QATAR	4.817% 14 Mar 2049	200,000	262,128
	STATE OF QATAR	4.817% 14 Mar 2049	345,000	452,171
	STATE OF QATAR	5.103% 23 Apr 2048	405,000	548,098
	STATE OF QATAR	5.103% 23 Apr 2048	600,000	811,997
	SUMMIT DIGITEL INFRASTR	2.875% 12 Aug 2031	200,000	192,728
	SUZANO AUSTRIA GMBH	3.75% 15 Jan 2031	200,000	203,252
	SWAP BARCLAYS BANK COC	SWAP CASH COLLATERAL USD	(10,000)	(10,000)
	SWAP BARCLAYS BANK COC	SWAP CASH COLLATERAL USD	10,000	10,000
	SWAP CCPC JP MORGAN COC	SWAP CCPC CASH COLLATERAL	204,000	204,000
	SWAP CITIBANK COC	SWAP CASH COLLATERAL USD	50,000	50,000
	SWAP GOLDMAN SACHS BOC	SWAP CASH COLLATERAL USD	(140,000)	(140,000)
	SWAP STAND. CHARTER BANK BOCOC	SWAP CASH COLLATERAL SWAP CASH COLLATERAL USD	(10,000)	(10,000)
	SWAP UBS BOC	SWAP CASH COLLATERAL USD	(70,000)	(70,000)
	SWISS FRANC	FOREIGN CURRENCY	0	0
	THAILAND BAHT	FOREIGN CURRENCY	3,243,803	97,105
	THAILAND GOVERNMENT BOND	1.6% 17 Dec 2029	3,265,000	95,819
	THAILAND GOVERNMENT BOND	1.875% 17 Jun 2049	6,630,000	160,987
	THAILAND GOVERNMENT BOND	2% 17 Jun 2042	5,151,000	135,979
	THAILAND GOVERNMENT BOND	2.125% 17 Dec 2026	6,000,000	186,731
	THAILAND GOVERNMENT BOND	2.875% 17 Dec 2028	10,560,000	340,075
	THAILAND GOVERNMENT BOND	2.875% 17 Jun 2046	3,900,000	117,766
	THAILAND GOVERNMENT BOND	3.3% 17 Jun 2038	14,275,000	470,187

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	THAILAND GOVERNMENT BOND	3.4% 17 Jun 2036	12,600,000	419,984
	THAILAND GOVERNMENT BOND	3.58% 17 Dec 2027	8,040,000	270,030
	THAILAND GOVERNMENT BOND	3.625% 16 Jun 2023	10,500,000	328,127
	THAILAND GOVERNMENT BOND	3.65% 20 Jun 2031	18,800,000	647,769
	THAILAND GOVERNMENT BOND	3.775% 25 Jun 2032	24,050,000	842,484
	THAILAND GOVERNMENT BOND	3.85% 12 Dec 2025	46,110,000	1,526,491
	THAILAND GOVERNMENT BOND	4.675% 29 Jun 2044	3,400,000	133,600
	THAILAND GOVERNMENT BOND	4.875% 22 Jun 2029	11,300,000	409,139
	THIRD PKSTAN INTL SUKUK	5.625% 05 Dec 2022	250,000	254,400
	TITULOS DE TESORERIA	3.75% 16 Jun 2049	333,355,061	80,703
	TITULOS DE TESORERIA	6% 28 Apr 2028	5,416,700,000	1,202,970
	TITULOS DE TESORERIA	7% 30 Jun 2032	3,035,100,000	679,809
	TITULOS DE TESORERIA	7.25% 18 Oct 2034	60,500,000	13,607
	TITULOS DE TESORERIA	7.25% 26 Oct 2050	356,000,000	75,237
	TITULOS DE TESORERIA	7.5% 26 Aug 2026	1,080,000,000	263,447
	TITULOS DE TESORERIA	7.75% 18 Sep 2030	3,352,600,000	802,999
	TULLOW OIL PLC	10.25% 15 May 2026	200,000	202,078
	TURKEY GOVERNMENT BOND	10.5% 11 Aug 2027	2,300,000	102,012
	TURKEY GOVERNMENT BOND	11% 02 Mar 2022	500,000	37,143
	TURKEY GOVERNMENT BOND	11% 24 Feb 2027	2,164,712	101,880
	TURKEY GOVERNMENT BOND	8.8% 27 Sep 2023	1,660,000	101,877
	TURKISH LIRA	FOREIGN CURRENCY	1	0
	TURKIYE SINAI KALKINMA B	6% 23 Jan 2025	200,000	188,736
	UKRAINE GOVERNMENT	11.67% 22 Nov 2023	2,536,000	90,439
	UKRAINE GOVERNMENT	17.25% 05 Jan 2022	1,395,000	51,152
	UKRAINE GOVERNMENT	4.375% 27 Jan 2030	300,000	273,610
	UKRAINE GOVERNMENT	6.75% 20 Jun 2026	395,000	426,456
	UKRAINE GOVERNMENT	7.375% 25 Sep 2032	200,000	178,052
	UKRAINE GOVERNMENT	7.375% 25 Sep 2032	250,000	222,565
	UKRAINE GOVERNMENT	7.75% 01 Sep 2024	585,000	566,409
	UKRAINE GOVERNMENT	7.75% 01 Sep 2025	200,000	191,560
	UKRAINE GOVERNMENT	7.75% 01 Sep 2026	100,000	95,202
	UKRAINE GOVERNMENT	7.75% 01 Sep 2027	145,000	137,169
	UKRAINE GOVERNMENT	8.994% 01 Feb 2024	210,000	209,296
	UKRAINE GOVERNMENT	9.75% 01 Nov 2028	503,000	507,618
	UKREXIMBANK(BIZ FIN PLC)	9.75% 22 Jan 2025	168,438	170,661
	UNITED MEXICAN STATES	4.6% 23 Jan 2046	215,000	229,945
	UNITED MEXICAN STATES	5.75% 12 Oct 2099	450,000	516,155
	US 10YR NOTE (CBT)MAR22	XCBT 20220322	3,500,000	36,627
	US 5YR NOTE (CBT) MAR22	XCBT 20220331	(200,000)	(1,025)
	US DOLLAR		336,748	336,748
	US LONG BOND(CBT) MAR22	XCBT 20220322	(100,000)	(2,633)
	US ULTRA BOND CBT MAR22	XCBT 20220322	600,000	18,759

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	VALE OVERSEAS LIMITED	3.75% 08 Jul 2030	125,000	129,376
	VEON HOLDINGS BV	3.375% 25 Nov 2027	305,000	297,512
	YUAN RENMINBI	FOREIGN CURRENCY	(54,400,784)	(8,535,666)
	YUAN RENMINBI OFFSHORE	FOREIGN CURRENCY	54,400,785	8,554,860
		Total: EXHIBIT P - Emerging Markets Debt Fund		\$162,266,613

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2021

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ <u>Par Value</u>		
	3M COMPANY	2.375% 26 Aug 2029	125,000	\$ 128,226
	ABBVIE INC	2.9% 06 Nov 2022	810,000	824,923
	ABBVIE INC	2.95% 21 Nov 2026	255,000	268,736
	ACTIVISION BLIZZARD	3.4% 15 Sep 2026	204,000	218,281
	AEP TEXAS INC	2.4% 01 Oct 2022	55,000	55,661
	AGILENT TECHNOLOGIES INC	2.3% 12 Mar 2031	81,000	80,209
	AGILENT TECHNOLOGIES INC	3.05% 22 Sep 2026	130,000	137,036
	AIR CANADA 2017 1AA PTT	3.3% 15 Jul 2031	72,790	73,955
	AIR LEASE CORP	1.875% 15 Aug 2026	279,000	274,382
	AIR LEASE CORP	2.625% 01 Jul 2022	310,000	312,489
	AIR LEASE CORP	3.375% 01 Jul 2025	208,000	217,031
	ALTRIA GROUP INC	2.45% 04 Feb 2032	368,000	349,385
	ALTRIA GROUP INC	3.4% 06 May 2030	71,000	73,459
	ALTRIA GROUP INC	4.4% 14 Feb 2026	116,000	127,775
	AMCOR FLEXIBLES NORTH AM	2.69% 25 May 2031	169,000	171,286
	AMER AIRLINE 16 2 AA PTT	3.2% 15 Dec 2029	43,577	43,799
	AMER AIRLINE 16 3 AA PTT	3% 15 Apr 2030	124,265	123,453
	AMER AIRLINE 17 1 AA PTT	3.65% 15 Feb 2029	30,469	31,792
	AMER AIRLINE 19 1AA PTT	3.15% 15 Aug 2033	137,807	139,148
	AMER AIRLN 15 2 AA PTT	3.6% 22 Mar 2029	29,579	30,494
	AMEREN ILLINOIS CO	1.55% 15 Nov 2030	37,000	34,809
	AMERICAN EXPRESS CREDIT			
	ACCOUN	0.9% 15 Nov 2026	1,940,000	1,924,251
	AMERICAN INTL GROUP	3.4% 30 Jun 2030	222,000	240,063
	AMERICAN TOWER CORP	1.5% 31 Jan 2028	348,000	332,935
	AMERICAN TOWER CORP	2.3% 15 Sep 2031	19,000	18,453
	AMERICAN TOWER CORP	3.95% 15 Mar 2029	60,000	65,419
	ANGLO AMERICAN CAPITAL	5.625% 01 Apr 2030	200,000	236,970
	ANHEUSER BUSCH INBEV WOR	3.5% 01 Jun 2030	475,000	520,624
	ANTHEM INC	2.95% 01 Dec 2022	435,000	443,477
	ANTOFAGASTA PLC	2.375% 14 Oct 2030	230,000	218,500
	AON CORP	4.5% 15 Dec 2028	202,000	229,891
	ARES CAPITAL CORP	2.15% 15 Jul 2026	209,000	206,149
	ARES CAPITAL CORP	3.25% 15 Jul 2025	130,000	134,261
	ARES CAPITAL CORP	3.875% 15 Jan 2026	183,000	192,863
	ARES CAPITAL CORP	4.25% 01 Mar 2025	233,000	246,587
	ASTRAZENECA PLC	1.375% 06 Aug 2030	174,000	164,267
	AT+T INC	0.01% 27 Nov 2022	1,000,000	993,381
	AT+T INC	2.3% 01 Jun 2027	433,000	440,514
	AT+T INC	4.1% 15 Feb 2028	131,000	145,576
	AT+T INC	4.35% 01 Mar 2029	354,000	397,640
	ATLANTIC CITY ELECTRIC	2.3% 15 Mar 2031	383,000	384,642
	ATMOS ENERGY CORP	1.5% 15 Jan 2031	103,000	96,643
	AUTODESK INC	4.375% 15 Jun 2025	153,000	166,107
	B91ZC0P39 CDS USD P F 1.00000	1% 20 Dec 2026	8,900,000	(220,430)
	BAE SYSTEMS HOLDINGS INC	3.8% 07 Oct 2024	190,000	201,768
	BAE SYSTEMS HOLDINGS INC	3.85% 15 Dec 2025	139,000	148,982

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		Shares/ Par Value		
	BALTIMORE GAS + ELECTRIC BANC OF AMERICA MERRILL LYNCH	2.4% 15 Aug 2026	311,000	318,943
	BANCO INBURSA	1% 15 Nov 2032	1,130,000	1,126,533
	BANCO NACIONAL DE PANAMA	4.125% 06 Jun 2024	150,000	156,377
	BANCO SANTANDER SA	2.5% 11 Aug 2030	200,000	187,502
	BANK	2.706% 27 Jun 2024	400,000	414,151
	BANK	1% 15 Dec 2052	241,000	246,466
	BANK	1% 15 Feb 2061	330,000	356,540
	BANK	2.521% 15 Dec 2064	310,000	318,643
	BANK OF AMERICA CORP	1% 05 Mar 2029	76,000	83,161
	BANK OF AMERICA CORP	1% 13 Feb 2026	191,000	193,458
	BANK OF AMERICA CORP	1% 20 Dec 2028	818,000	873,350
	BANK OF AMERICA CORP	1% 20 Jan 2028	1,003,000	1,086,124
	BANK OF AMERICA CORP	1% 22 Jul 2027	629,000	624,419
	BANK OF AMERICA CORP	1% 23 Apr 2027	494,000	528,260
	BANK OF AMERICA CORP	1% 23 Jan 2026	64,000	67,328
	BANK OF AMERICA CORP	1% 24 Apr 2028	1,921,000	2,084,731
	BANK OF AMERICA CORP	1% 24 Oct 2026	91,000	89,184
	BANK OF AMERICA CORP	3.95% 21 Apr 2025	135,000	144,302
	BANK OF AMERICA CORP	4% 22 Jan 2025	375,000	400,495
	BANK OF AMERICA CORP	4.45% 03 Mar 2026	100,000	110,096
	BANK OF MONTREAL	0% 13 May 2022	4,615,000	4,611,108
	BANK OF NOVA SCOTIA	0.25% 31 May 2022	4,610,000	4,610,000
	BARCLAYS PLC	1% 10 Mar 2032	584,000	579,193
	BARCLAYS PLC	1% 24 Jun 2031	211,000	210,096
	BAT CAPITAL CORP	2.764% 15 Aug 2022	288,000	291,067
	BAT CAPITAL CORP	3.215% 06 Sep 2026	537,000	558,824
	BENCHMARK MORTGAGE TRUST	2.669% 15 Dec 2054	320,000	331,733
	BFLD TRUST	1% 15 Oct 2034	435,000	434,475
	BHARTI AIRTEL LTD	3.25% 03 Jun 2031	200,000	202,219
	BIOGEN INC	2.25% 01 May 2030	83,000	81,721
	BLACKSTONE PRIVATE CRE	3.25% 15 Mar 2027	228,000	230,355
	BMW US CAPITAL LLC	1.95% 12 Aug 2031	60,000	58,397
	BMW US CAPITAL LLC	4.15% 09 Apr 2030	36,000	40,763
	BNP PARIBAS	1% 19 Nov 2025	561,000	577,349
	BPCE SA	2.7% 01 Oct 2029	269,000	274,597
	BROADCOM INC	4.75% 15 Apr 2029	201,000	228,799
	BROADCOM INC	5% 15 Apr 2030	609,000	709,013
	BRTDCHBW8 CDS USD R F 1.00000	1% 20 Dec 2022	65,000	618
	BRTDD19G0 CDS USD P V 03MEVENT	1% 20 Dec 2022	140,000	1,309
	BRTDD19K1 CDS USD R F 1.00000	1% 20 Dec 2022	100,000	947
	BRTDD19N5 CDS USD R F 1.00000	1% 20 Dec 2022	135,000	1,275
	BRTDD19R6 CDS USD R F 1.00000	1% 20 Dec 2022	40,000	377
	BRTDD19U9 CDS USD R F 1.00000	1% 20 Dec 2022	65,000	552
	BRTDD9U87 CDS USD R F 1.00000	1% 20 Dec 2022	200,000	1,868

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		Shares/ Par Value		
	BRWUPL3V4 IRS USD R V 12MUSCPI	1% 27 Oct 2051	410,000	(10,805)
	BRWUPL6P4 IRS EUR R V 12MCPTFE	1% 15 Oct 2031	240,000	(18)
	BRWUQZ1V4 IRS EUR R V 12MCPTFE	1% 15 Oct 2031	240,000	(1,293)
	BRWUQZ482 IRS USD R V 12MUSCPI	1% 28 Oct 2051	410,000	(10,321)
	BRWVNWZ94 IRS EUR R V 12MCPTFE	1% 15 Nov 2051	190,000	12,908
	BRWVP0A73 IRS USD R V 12MSOFR	1% 15 Nov 2028	4,280,000	(30,195)
	BRWVP1NV4 IRS USD R V 03MLIBOR	1% 31 May 2026	3,260,000	(9,874)
	BRWVQH027 IRS USD R V 12MSOFR	1% 15 Aug 2031	850,000	(14,415)
	BRWVQS726 IRS USD R V 12MSOFR	1% 15 May 2047	1,290,000	(45,001)
	BRWWDSV21 IRS USD R V 12MSOFR	1% 15 May 2047	340,000	223
	BRWWYBMW9 IRS GBP P F 4.22750	4.227% 15 Dec 2031	625,000	(6,277)
	BWAY MORTGAGE TRUST BX COMMERCIAL MORTGAGE	2.809% 10 Mar 2033	500,164	511,855
	TRUST 2	1% 15 Oct 2036	437,140	437,261
	BX TRUST	1% 15 Dec 2036	835,041	834,539
	BX TRUST	1% 15 Dec 2038	360,000	359,891
	BX TRUST	1% 15 Jan 2034	250,000	248,268
	BX TRUST	1% 15 Jun 2023	250,000	249,785
	BX TRUST	1% 15 Jun 2038	340,000	338,091
	BX TRUST	1% 15 Oct 2036	813,000	811,471
	BX TRUST	1% 15 Oct 2038	465,000	462,115
	BX TRUST	2.843% 09 Mar 2044	750,000	769,668
	CAMERON LNG LLC	2.902% 15 Jul 2031	36,000	37,481
	CANADIAN DOLLAR	FOREIGN CURRENCY	20,716	16,400
	CANADIAN IMPERIAL BK	0% 16 May 2022	4,610,000	4,605,678
	CANADIAN IMPERIAL BK	0.25% 18 May 2022	4,600,000	4,600,000
	CANTOR COMMERCIAL REAL ESTATE	1% 15 Jan 2053	127,000	133,441
	CAPITAL ONE BANK USA NA	1% 27 Jan 2023	500,000	500,441
	CAPITAL ONE FINANCIAL CO	3.75% 09 Mar 2027	169,000	182,960
	CC HOLDINGS GS V LLC/CRO	3.849% 15 Apr 2023	256,000	264,911
	CELULOSA ARAUCO CONSTITU	4.2% 29 Jan 2030	200,000	213,500
	CENTERPOINT ENER HOUSTON	2.35% 01 Apr 2031	110,000	111,667
	CENTERPOINT ENERGY RES	1.75% 01 Oct 2030	230,000	217,839
	CGRBS COMMERCIAL MORTGAGE TRUS	3.369% 13 Mar 2035	500,000	509,719
	CHARLES SCHWAB CORP	4% 01 Feb 2029	74,000	83,022
	CHARTER COMM OPT LLC/CAP	2.25% 15 Jan 2029	246,000	240,022
	CHARTER COMM OPT LLC/CAP	4.2% 15 Mar 2028	83,000	90,897
	CHARTER COMM OPT LLC/CAP	5.05% 30 Mar 2029	288,000	329,704
	CHENIERE CORP CHRISTI HD	5.125% 30 Jun 2027	47,000	53,031
	CHENIERE CORP CHRISTI HD	7% 30 Jun 2024	303,000	335,186
	CHEVRON USA INC	3.25% 15 Oct 2029	274,000	296,019

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	CIGNA CORP	3.5% 15 Jun 2024	40,000	41,939
	CIGNA CORP	4.125% 15 Nov 2025	223,000	243,877
	CIM RETAIL PORTFOLIO TRUST	1% 15 Aug 2036	560,000	558,590
	CITIBANK CREDIT CARD			
	ISSUANCE	3.96% 13 Oct 2030	203,000	232,702
	CITIGROUP COMMERCIAL			
	MORTGAGE	2.935% 10 Apr 2048	310,017	316,103
	CITIGROUP COMMERCIAL			
	MORTGAGE	3.356% 10 Jul 2047	124,446	128,324
	CITIGROUP INC	1% 08 Apr 2026	900,000	943,494
	CITIGROUP INC	1% 24 Jan 2023	84,000	84,106
	CITIGROUP INC	1% 28 Jan 2027	171,000	166,551
	CITIGROUP INC	1% 30 Oct 2024	204,000	202,784
	CITIGROUP INC	3.2% 21 Oct 2026	736,000	779,931
	CITIGROUP INC	3.4% 01 May 2026	1,009,000	1,081,910
	CITIZENS FINANCIAL GROUP	2.85% 27 Jul 2026	136,000	141,671
	CITRIX SYSTEMS INC	3.3% 01 Mar 2030	171,000	173,473
	COLLEGE AVE STUDENT			
	LOANS	1.76% 25 Jun 2052	93,537	92,032
	COLLEGE AVE STUDENT			
	LOANS	2.32% 26 Jul 2055	197,000	196,913
	COMCAST CORP	3.3% 01 Apr 2027	195,000	209,591
	COMCAST CORP	3.4% 01 Apr 2030	47,000	51,294
	COMCAST CORP	4.15% 15 Oct 2028	341,000	387,114
	COMCAST CORP	4.25% 15 Oct 2030	133,000	153,491
	COMM MORTGAGE TRUST	1% 15 Mar 2038	500,000	495,935
	COMM MORTGAGE TRUST	3.424% 10 Mar 2031	315,000	322,893
	COMM MORTGAGE TRUST	3.445% 10 Jul 2048	688,224	715,043
	COMM MORTGAGE TRUST	3.528% 10 Dec 2047	548,185	569,445
	COMM MORTGAGE TRUST	3.63% 10 Oct 2048	290,000	309,018
	COMM MORTGAGE TRUST	3.897% 10 Mar 2031	205,000	211,121
	COMM MORTGAGE TRUST	3.961% 10 Mar 2047	890,000	933,259
	COMM MORTGAGE TRUST	4.228% 10 May 2051	515,000	577,273
	COX COMMUNICATIONS INC	3.35% 15 Sep 2026	29,000	30,781
	CRED SUIS GP FUN LTD	3.8% 15 Sep 2022	415,000	423,955
	CREDIT ACCEPTANCE AUTO			
	LOAN TR	1% 15 May 2030	410,000	406,638
	CREDIT SUISSE MORTGAGE			
	TRUST	2.256% 15 Aug 2037	517,000	521,104
	CREDIT SUISSE NEW YORK	1.25% 07 Aug 2026	601,000	585,875
	CREDIT SUISSE NY	0.3% 01 Jun 2022	4,610,000	4,610,000
	CROWN CASTLE INTL CORP	2.25% 15 Jan 2031	133,000	129,575
	CROWN CASTLE INTL CORP	2.5% 15 Jul 2031	26,000	25,807
	CROWN CASTLE INTL CORP	3.3% 01 Jul 2030	191,000	201,468
	CROWN CASTLE INTL CORP	3.7% 15 Jun 2026	98,000	105,027
	CSAIL COMMERCIAL			
	MORTGAGE TRUS	3.016% 15 Sep 2052	287,000	302,720
	CSAIL COMMERCIAL			
	MORTGAGE TRUS	4.052% 15 Mar 2052	325,000	362,563
	CSX CORP	2.6% 01 Nov 2026	48,000	50,030
	CSX CORP	3.25% 01 Jun 2027	53,000	56,832
	CURRENCY CONTRACT	USD/EUR	-	(5,182)
	CVS HEALTH CORP	3.25% 15 Aug 2029	115,000	122,612
	CVS HEALTH CORP	3.625% 01 Apr 2027	275,000	298,403

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	CVS HEALTH CORP	4.3% 25 Mar 2028	113,000	126,807
	D.R. HORTON INC	1.3% 15 Oct 2026	99,000	96,670
	DAIMLER FINANCE NA LLC	2.125% 10 Mar 2025	285,000	290,314
	DAIMLER FINANCE NA LLC	3.5% 03 Aug 2025	150,000	159,793
	DANSKE BANK A/S	1% 10 Sep 2027	280,000	273,565
	DANSKE BANK A/S	1% 12 Jan 2023	213,000	213,183
	DANSKE BANK A/S	1.226% 22 Jun 2024	759,000	757,861
	DANSKE BANK A/S	5% 12 Jan 2022	500,000	500,443
	DBS BANK LTD	0% 01 Jun 2022	3,500,000	3,496,330
	DBS BANK LTD	0% 03 Jun 2022	4,500,000	4,494,263
	DELL INT LLC / EMC CORP	5.85% 15 Jul 2025	77,000	87,275
	DELTA AIR LINES 2019 1AA	3.204% 25 Oct 2025	142,000	146,815
	DEUTSCHE BANK AG	4.1% 13 Jan 2026	38,000	40,760
	DEUTSCHE BANK NY	1% 01 Apr 2025	607,000	603,232
	DEUTSCHE BANK NY	1.686% 19 Mar 2026	450,000	447,783
	DEVON ENERGY CORPORATION	5.875% 15 Jun 2028	4,000	4,332
	DIAMONDBACK ENERGY INC	3.125% 24 Mar 2031	298,000	307,134
	DIAMONDBACK ENERGY INC	3.5% 01 Dec 2029	45,000	47,718
	DISCOVER BANK	3.45% 27 Jul 2026	250,000	264,445
	DISCOVER FINANCIAL SVS	4.5% 30 Jan 2026	132,000	144,553
	DTE ELECTRIC CO	3.375% 01 Mar 2025	231,000	243,366
	DTE ELECTRIC CO	3.65% 15 Mar 2024	5,000	5,235
	DUKE ENERGY CAROLINAS	2.45% 01 Feb 2030	151,000	152,827
	DUKE ENERGY CAROLINAS	2.45% 15 Aug 2029	73,000	74,270
	DUKE ENERGY CAROLINAS	3.95% 15 Nov 2028	73,000	81,472
	DUKE ENERGY FLORIDA LLC	2.4% 15 Dec 2031	105,000	106,290
	DUKE ENERGY FLORIDA LLC	2.5% 01 Dec 2029	370,000	380,212
	DUKE ENERGY FLORIDA LLC	3.8% 15 Jul 2028	140,000	154,260
	DUKE ENERGY OHIO INC	3.65% 01 Feb 2029	193,000	208,644
	DUKE ENERGY PROGRESS LLC	3.45% 15 Mar 2029	206,000	222,297
	DUKE ENERGY PROGRESS LLC	3.7% 01 Sep 2028	36,000	39,438
	DUKE REALTY LP	1.75% 01 Feb 2031	336,000	317,925
	DUKE REALTY LP	2.875% 15 Nov 2029	95,000	98,704
	DUPONT DE NEMOURS INC	4.493% 15 Nov 2025	359,000	396,678
	EASTERN ENERGY GAS	3.55% 01 Nov 2023	174,000	180,881
	ECOPETROL SA	4.125% 16 Jan 2025	295,000	299,797
	EDISON INTERNATIONAL	2.4% 15 Sep 2022	187,000	188,795
	EDISON INTERNATIONAL	5.75% 15 Jun 2027	98,000	111,735
	EDVESTINU PRIVATE			
	EDUCATION LO	1.8% 25 Nov 2045	109,341	107,554
	ELECTRONIC ARTS INC	1.85% 15 Feb 2031	127,000	121,723
	ENERGY TRANSFER LP	2.9% 15 May 2025	97,000	100,204
	ENERGY TRANSFER LP	4.75% 15 Jan 2026	174,000	190,331
	ENTERGY LOUISIANA LLC	2.35% 15 Jun 2032	103,000	102,682
	ENTERGY LOUISIANA LLC	4.95% 15 Jan 2045	131,000	140,779
	ENTERPRISE FLEET FINANCING LLC	0.77% 20 Aug 2027	1,130,000	1,122,693
	EQUINIX INC	1% 15 Sep 2025	195,000	189,150
	EURO BUND FUTURE MAR22	XEUR 20220308	(600,000)	16,649
	EURO CURRENCY	FOREIGN CURRENCY	3,658	4,159
	EURO-BUXL 30Y BND MAR22	XEUR 20220308	(200,000)	21,334
	EXELON CORP	4.05% 15 Apr 2030	262,000	291,098

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	EXTENDED STAY AMERICA TRUST	1% 15 Jul 2038	596,895	597,680
	FANNIE MAE	1% 25 Aug 2046	496,428	499,882
	FANNIE MAE	4% 25 Feb 2041	866,806	929,690
	FANNIE MAE	4.5% 25 Jan 2041	1,148,064	1,244,555
	FANNIE MAE	5.5% 25 May 2045	940,513	171,756
	FANNIEMAE ACES	1% 25 Mar 2028	397,017	428,097
	FANNIEMAE STRIPS	0.01% 15 May 2029	1,155,000	1,028,735
	FED HM LN PC POOL A32162	5% 01 Mar 2035	32,866	35,881
	FED HM LN PC POOL A90196	4.5% 01 Dec 2039	13,158	14,555
	FED HM LN PC POOL A93534	4% 01 Aug 2040	13,621	14,891
	FED HM LN PC POOL A93851	4% 01 Sep 2040	40,434	44,421
	FED HM LN PC POOL A94779	4% 01 Nov 2040	17,167	18,859
	FED HM LN PC POOL A94977	4% 01 Nov 2040	19,683	21,624
	FED HM LN PC POOL A95144	4% 01 Nov 2040	21,809	23,846
	FED HM LN PC POOL A95923	4% 01 Oct 2040	29,606	32,527
	FED HM LN PC POOL C00748	6% 01 Apr 2029	151	169
	FED HM LN PC POOL C03811	3.5% 01 Apr 2042	190,829	206,851
	FED HM LN PC POOL G07106	3.5% 01 Aug 2042	42,194	45,590
	FED HM LN PC POOL G07613	6% 01 Apr 2039	128,120	145,174
	FED HM LN PC POOL G07642	5% 01 Oct 2041	47,377	53,651
	FED HM LN PC POOL G07848	3.5% 01 Apr 2044	214,755	232,730
	FED HM LN PC POOL G07922	3.5% 01 Jan 2044	407,410	438,916
	FED HM LN PC POOL G15520	3% 01 Jul 2030	79,598	83,920
	FED HM LN PC POOL G15601	2.5% 01 Jan 2029	48,882	50,544
	FED HM LN PC POOL G16186	2.5% 01 Apr 2031	74,888	77,939
	FED HM LN PC POOL G60018	4.5% 01 Dec 2043	88,443	97,667
	FED HM LN PC POOL G60718	3% 01 Sep 2046	76,483	80,600
	FED HM LN PC POOL G60901	4% 01 Jul 2044	17,983	19,564
	FED HM LN PC POOL G60968	3.5% 01 Mar 2047	111,099	118,112
	FED HM LN PC POOL G61177	3% 01 Aug 2043	163,201	173,316
	FED HM LN PC POOL G61178	3.5% 01 Oct 2047	106,095	115,569
	FED HM LN PC POOL G61208	3.5% 01 Dec 2047	163,176	177,747
	FED HM LN PC POOL G61886	5% 01 Nov 2048	47,458	52,081
	FED HM LN PC POOL G67704	4% 01 Aug 2047	326,777	359,251
	FED HM LN PC POOL J12438	4.5% 01 Jun 2025	59,425	61,936
	FED HM LN PC POOL J31418	2.5% 01 May 2030	42,022	43,734
	FED HM LN PC POOL J31689	3% 01 May 2030	84,807	89,578
	FED HM LN PC POOL J32181	3% 01 Jul 2030	10,722	11,321
	FED HM LN PC POOL J32204	2.5% 01 Jul 2030	15,177	15,797
	FED HM LN PC POOL J32209	2.5% 01 Jul 2030	13,891	14,467
	FED HM LN PC POOL J32436	3% 01 Aug 2030	10,652	11,230
	FED HM LN PC POOL J32491	2.5% 01 Jul 2030	3,676	3,812
	FED HM LN PC POOL Q00093	4% 01 Apr 2041	982	1,077
	FED HM LN PC POOL Q00804	4.5% 01 May 2041	31,740	34,996
	FED HM LN PC POOL Q00959	4.5% 01 May 2041	36,945	40,860
	FED HM LN PC POOL Q03841	4% 01 Oct 2041	25,757	28,299
	FED HM LN PC POOL Q04022	4% 01 Oct 2041	16,320	17,872
	FED HM LN PC POOL Q07417	3.5% 01 Apr 2042	44,275	47,828
	FED HM LN PC POOL Q08239	3.5% 01 May 2042	5,574	6,023

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	FED HM LN PC POOL Q08306	3.5% 01 May 2042	1,898	2,051
	FED HM LN PC POOL Q11909	3.5% 01 Oct 2042	5,960	6,387
	FED HM LN PC POOL Q12162	3.5% 01 Aug 2042	15,480	16,722
	FED HM LN PC POOL Q14866	3% 01 Jan 2043	192,482	203,364
	FED HM LN PC POOL Q16403	3% 01 Mar 2043	92,242	97,197
	FED HM LN PC POOL Q16673	3% 01 Mar 2043	242,928	256,554
	FED HM LN PC POOL Q18718	3.5% 01 Jun 2043	25,204	27,200
	FED HM LN PC POOL Q20206	3.5% 01 Jul 2043	134,614	145,902
	FED HM LN PC POOL Q21579	4% 01 Sep 2043	31,024	34,114
	FED HM LN PC POOL Q24368	3.5% 01 Jan 2044	15,417	16,707
	FED HM LN PC POOL Q25643	4% 01 Apr 2044	45,224	49,670
	FED HM LN PC POOL Q26218	3.5% 01 May 2044	17,233	18,794
	FED HM LN PC POOL Q27319	3.5% 01 Jul 2044	14,688	16,019
	FED HM LN PC POOL Q28604	3.5% 01 Sep 2044	12,472	13,602
	FED HM LN PC POOL Q28764	3.5% 01 Jun 2044	24,004	25,929
	FED HM LN PC POOL Q36302	3.5% 01 Sep 2045	12,301	13,415
	FED HM LN PC POOL Q37955	4% 01 Dec 2045	17,866	19,410
	FED HM LN PC POOL Q37957	4% 01 Dec 2045	15,150	16,362
	FED HM LN PC POOL Q45064	3% 01 Dec 2046	71,402	75,301
	FED HM LN PC POOL Q45080	3% 01 Dec 2046	40,483	42,899
	FED HM LN PC POOL Q45083	3% 01 Dec 2046	20,841	22,206
	FED HM LN PC POOL Q53630	3.5% 01 Jan 2048	22,129	24,103
	FED HM LN PC POOL Q53648	3.5% 01 Jan 2048	34,571	37,359
	FED HM LN PC POOL QA6226	3.5% 01 Jan 2050	41,297	43,997
	FED HM LN PC POOL QB1158	3% 01 Jul 2050	3,657	3,890
	FED HM LN PC POOL QB1479	3% 01 Jul 2050	32,843	34,867
	FED HM LN PC POOL QB1486	3% 01 Jul 2050	8,885	9,460
	FED HM LN PC POOL QB1488	3% 01 Jul 2050	3,700	3,940
	FED HM LN PC POOL QB2339	3% 01 Aug 2050	26,640	28,367
	FED HM LN PC POOL RA3282	3% 01 Aug 2050	474,947	500,816
	FED HM LN PC POOL RA3313	3% 01 Aug 2050	288,351	301,721
	FED HM LN PC POOL RA6071	2% 01 Oct 2051	797,000	795,252
	FED HM LN PC POOL RB5028	3.5% 01 Jan 2040	156,583	165,476
	FED HM LN PC POOL RB5034	3.5% 01 Feb 2040	18,312	19,267
	FED HM LN PC POOL SC0063	3.5% 01 May 2035	169,668	181,753
	FED HM LN PC POOL SC0111	3% 01 Jun 2038	316,719	331,299
	FED HM LN PC POOL SD0478	4% 01 Jan 2045	357,357	391,896
	FED HM LN PC POOL SD0479	3.5% 01 Jun 2050	105,610	112,294
	FED HM LN PC POOL SD0485	3.5% 01 Mar 2046	372,088	400,979
	FED HM LN PC POOL SD0486	3.5% 01 Sep 2046	75,755	80,277
	FED HM LN PC POOL SD0487	3.5% 01 Aug 2050	421,492	448,231
	FED HM LN PC POOL SD0489	4% 01 Apr 2048	288,215	319,869
	FED HM LN PC POOL SD0490	4% 01 Jan 2045	968,221	1,061,889
	FED HM LN PC POOL SD0493	3.5% 01 Jun 2048	234,547	252,377
	FED HM LN PC POOL SD0496	3% 01 Feb 2047	15,408	16,354
	FED HM LN PC POOL SD0504	4% 01 Jul 2047	345,565	374,349
	FED HM LN PC POOL SD0507	4% 01 Sep 2045	1,872,852	2,078,414
	FED HM LN PC POOL SD0519	3% 01 Aug 2050	599,481	635,188
	FED HM LN PC POOL SD0520	4% 01 Jun 2050	223,050	241,019
	FED HM LN PC POOL V60696	3% 01 Jan 2030	18,643	19,654
	FED HM LN PC POOL V60724	3% 01 Jan 2030	22,710	23,925
	FED HM LN PC POOL V60770	2.5% 01 Mar 2030	39,320	40,976
	FED HM LN PC POOL V60796	2.5% 01 May 2030	63,497	66,020
	FED HM LN PC POOL V60840	3% 01 Jun 2030	161,584	170,495

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	FED HM LN PC POOL V60886	2.5% 01 Aug 2030	70,302	73,225
	FED HM LN PC POOL V60902	2.5% 01 Aug 2030	59,083	61,627
	FED HM LN PC POOL V60903	2.5% 01 Sep 2030	54,826	57,144
	FED HM LN PC POOL V60904	2.5% 01 Sep 2030	103,688	107,805
	FED HM LN PC POOL V60905	2.5% 01 Jul 2030	4,080	4,234
	FED HM LN PC POOL V60909	3% 01 Aug 2030	17,388	18,347
	FED HM LN PC POOL V82781	3% 01 Dec 2046	170,216	179,057
	FED HM LN PC POOL V82848	3% 01 Dec 2046	315,058	333,998
	FED HM LN PC POOL ZA2471	3% 01 Sep 2037	16,235	17,110
	FED HM LN PC POOL ZA2488	3% 01 Jan 2038	75,367	79,554
	FED HM LN PC POOL ZA6403	4% 01 Mar 2039	17,511	18,713
	FED HM LN PC POOL ZS4751	3.5% 01 Jan 2048	99,705	105,680
	FED HM LN PC POOL ZS4778	4% 01 Jul 2048	482,324	513,949
	FED HM LN PC POOL ZS9068	3.5% 01 Jan 2034	43,986	47,432
	FED HM LN PC POOL ZT1353	3.5% 01 Feb 2048	96,642	102,415
	FED HM LN PC POOL ZT2088	4.5% 01 Jun 2049	92,480	99,108
	FEDERAL HOME LOAN BANK	4% 01 Sep 2028	1,380,000	1,591,547
	FEDEX CORP	4.25% 15 May 2030	168,000	191,034
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Oct 2030	1,597,002	121,985
	FHLMC MULTIFAMILY STRUCTURED P	1.364% 25 Dec 2029	1,010,000	85,640
	FHLMC MULTIFAMILY STRUCTURED P	3.37% 25 Jul 2025	835,000	858,653
	FIBRIA OVERSEAS FINANCE	5.5% 17 Jan 2027	43,000	48,214
	FIDELITY NATIONAL INFORM	1.15% 01 Mar 2026	132,000	128,578
	FISERV INC	3.5% 01 Jul 2029	283,000	304,350
	FLAGSTAR MORTGAGE TRUST	1% 25 Oct 2049	332,880	332,878
	FLORIDA POWER + LIGHT CO	3.125% 01 Dec 2025	166,000	175,512
	FLORIDA POWER + LIGHT CO	3.25% 01 Jun 2024	120,000	125,031
	FNMA POOL 254693	5.5% 01 Apr 2033	73,239	82,791
	FNMA POOL 305113	9.5% 01 Mar 2025	248	249
	FNMA POOL 306419	9.5% 01 Mar 2025	7,791	7,819
	FNMA POOL 324556	9.5% 01 Aug 2025	254	255
	FNMA POOL 555424	1% 01 May 2033	200,912	224,372
	FNMA POOL 677377	5.5% 01 Jan 2033	339,077	383,093
	FNMA POOL 725206	1% 01 Feb 2034	113,794	126,619
	FNMA POOL 725424	1% 01 Apr 2034	3,055	3,423
	FNMA POOL 725946	1% 01 Nov 2034	53,230	60,367
	FNMA POOL 735989	1% 01 Feb 2035	159,450	180,137
	FNMA POOL 819967	5.5% 01 Apr 2035	59,927	68,047
	FNMA POOL 889466	1% 01 May 2038	67,025	77,737
	FNMA POOL 889529	1% 01 Mar 2038	22,728	26,360
	FNMA POOL 889974	1% 01 Sep 2035	13,538	15,189
	FNMA POOL 889983	1% 01 Oct 2038	33,483	38,349
	FNMA POOL 995113	1% 01 Sep 2036	8,849	10,042
	FNMA POOL AB0686	4% 01 Jan 2036	97,186	106,399
	FNMA POOL AB1226	4.5% 01 Jul 2040	19,239	21,264
	FNMA POOL AB3314	4.5% 01 Jul 2041	9,250	10,192
	FNMA POOL AB4307	4% 01 Jan 2042	136,448	149,855
	FNMA POOL AB6194	2.5% 01 Sep 2027	32,870	34,129
	FNMA POOL AB8446	2.5% 01 Feb 2028	7,006	7,277
	FNMA POOL AB8870	2.5% 01 Apr 2028	19,784	20,593
	FNMA POOL AB8923	3% 01 Apr 2043	132,137	139,380

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	FNMA POOL AB8924	3% 01 Apr 2043	88,455	93,223
	FNMA POOL AB9564	3% 01 Jun 2043	20,071	21,375
	FNMA POOL AD4059	5% 01 Apr 2040	87,293	98,977
	FNMA POOL AD6391	4.5% 01 May 2025	110,777	115,410
	FNMA POOL AD7992	4.5% 01 Jul 2040	38,049	41,992
	FNMA POOL AE0028	1% 01 Oct 2039	269,366	312,264
	FNMA POOL AE0823	1% 01 Sep 2040	22,766	26,333
	FNMA POOL AE2873	4.5% 01 Aug 2040	13,033	14,275
	FNMA POOL AH7036	4.5% 01 Mar 2041	25,644	28,357
	FNMA POOL AJ3120	4.5% 01 Oct 2041	8,874	9,814
	FNMA POOL AK7510	3.5% 01 Apr 2042	6,286	6,786
	FNMA POOL AK9225	3.5% 01 Jun 2042	3,824	4,113
	FNMA POOL AL1472	1% 01 May 2039	46,547	51,427
	FNMA POOL AL1704	1% 01 May 2040	198,385	228,575
	FNMA POOL AL2482	1% 01 Sep 2042	79,790	88,047
	FNMA POOL AL4142	1% 01 Jun 2041	45,736	52,973
	FNMA POOL AL6144	1% 01 Jan 2030	313,030	330,113
	FNMA POOL AL6583	1% 01 Mar 2030	62,425	65,912
	FNMA POOL AL6584	1% 01 Apr 2030	50,091	52,828
	FNMA POOL AL6761	1% 01 May 2030	30,461	32,162
	FNMA POOL AL6918	1% 01 Sep 2025	45	45
	FNMA POOL AL7139	1% 01 Jul 2030	42,505	44,827
	FNMA POOL AL7167	1% 01 Jan 2041	16,316	17,759
	FNMA POOL AL7225	1% 01 Aug 2030	73,990	78,004
	FNMA POOL AL7227	1% 01 Aug 2030	63,305	66,710
	FNMA POOL AL7521	1% 01 Jun 2039	175,369	197,019
	FNMA POOL AL7800	1% 01 Nov 2030	1,743	1,804
	FNMA POOL AL7936	1% 01 Sep 2045	40,456	44,915
	FNMA POOL AL9031	1% 01 Aug 2046	5,859	6,239
	FNMA POOL AL9227	1% 01 Oct 2036	7,608	8,042
	FNMA POOL AL9376	1% 01 Aug 2031	310,090	325,202
	FNMA POOL AL9378	1% 01 Sep 2031	37,610	39,667
	FNMA POOL AL9501	1% 01 Nov 2045	26,832	29,789
	FNMA POOL AL9920	1% 01 Feb 2047	234,919	253,193
	FNMA POOL AO0777	3.5% 01 Apr 2042	25,267	27,291
	FNMA POOL AO2114	4% 01 May 2042	32,392	35,290
	FNMA POOL AO2881	3.5% 01 May 2042	3,345	3,603
	FNMA POOL AO2961	4% 01 May 2042	102,055	112,086
	FNMA POOL AO3048	3.5% 01 Jun 2042	2,708	2,906
	FNMA POOL AO9707	3.5% 01 Jul 2042	7,917	8,515
	FNMA POOL AP5205	2.5% 01 Sep 2027	20,661	21,452
	FNMA POOL AR7568	3% 01 Mar 2043	75,606	79,702
	FNMA POOL AR7576	3% 01 Mar 2043	97,959	103,330
	FNMA POOL AR8630	3% 01 Apr 2043	129,821	136,917
	FNMA POOL AR9218	3% 01 Mar 2043	126,640	133,601
	FNMA POOL AS0190	2.5% 01 Aug 2028	53,976	56,221
	FNMA POOL AS2676	3% 01 Jun 2029	186,264	196,434
	FNMA POOL AS3220	3% 01 Sep 2029	104,616	110,324
	FNMA POOL AS3594	3% 01 Oct 2029	37,002	39,069
	FNMA POOL AS3753	3.5% 01 Nov 2029	492,906	526,380
	FNMA POOL AS4485	2.5% 01 Feb 2030	5,454	5,668
	FNMA POOL AS4488	2.5% 01 Feb 2030	5,888	6,115
	FNMA POOL AS4688	2.5% 01 Mar 2030	37,164	38,691
	FNMA POOL AS5403	2.5% 01 Jul 2030	17,178	17,873

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	FNMA POOL AS5405	2.5% 01 Jul 2030	3,127	3,248
	FNMA POOL AS5548	2.5% 01 Aug 2030	31,014	32,219
	FNMA POOL AS5614	2.5% 01 Aug 2030	41,778	43,496
	FNMA POOL AS5616	2.5% 01 Aug 2030	69,743	72,462
	FNMA POOL AS5622	3% 01 Aug 2030	52,515	55,386
	FNMA POOL AS5623	3% 01 Aug 2030	54,588	57,501
	FNMA POOL AS5708	3.5% 01 Aug 2030	43,638	46,673
	FNMA POOL AS5714	3% 01 Sep 2030	43,764	46,157
	FNMA POOL AS5728	3% 01 Sep 2030	54,711	57,769
	FNMA POOL AS5786	2.5% 01 Sep 2030	39,907	41,577
	FNMA POOL AS5872	2.5% 01 Sep 2030	50,032	52,164
	FNMA POOL AS6115	2.5% 01 Nov 2030	44,084	45,814
	FNMA POOL AS6116	2.5% 01 Nov 2030	39,927	41,451
	FNMA POOL AS6141	2.5% 01 Nov 2030	49,701	51,817
	FNMA POOL AS6142	2.5% 01 Nov 2030	41,401	43,116
	FNMA POOL AS6233	4.5% 01 Nov 2045	2,967	3,230
	FNMA POOL AS7320	2.5% 01 Jun 2031	51,311	53,499
	FNMA POOL AS7365	3% 01 Jun 2046	4,023	4,238
	FNMA POOL AS7605	2.5% 01 Jul 2031	74,166	77,328
	FNMA POOL AS7617	2.5% 01 Jul 2031	95,086	99,142
	FNMA POOL AS7999	3% 01 Sep 2046	56,914	60,300
	FNMA POOL AS8009	2.5% 01 Oct 2031	99,578	103,755
	FNMA POOL AS8193	2.5% 01 Oct 2031	128,636	133,929
	FNMA POOL AS8195	2.5% 01 Oct 2031	30,062	31,367
	FNMA POOL AS8208	2.5% 01 Oct 2031	183,885	191,738
	FNMA POOL AS8240	2.5% 01 Nov 2031	103,868	108,304
	FNMA POOL AS8241	2.5% 01 Nov 2031	79,333	82,661
	FNMA POOL AS8245	2.5% 01 Nov 2031	64,914	67,734
	FNMA POOL AS8251	2% 01 Nov 2031	89,030	91,515
	FNMA POOL AS8291	2% 01 Nov 2031	5,514	5,668
	FNMA POOL AS8348	3% 01 Nov 2036	59,872	63,416
	FNMA POOL AS8349	3% 01 Nov 2036	24,103	25,506
	FNMA POOL AS8387	2.5% 01 Nov 2031	41,000	42,598
	FNMA POOL AS8486	3% 01 Dec 2046	274,830	291,175
	FNMA POOL AS8553	3% 01 Dec 2036	77,392	82,090
	FNMA POOL AS8792	3% 01 Feb 2047	169,983	179,866
	FNMA POOL AS9316	2.5% 01 Mar 2032	41,925	43,714
	FNMA POOL AS9317	2.5% 01 Mar 2032	37,334	38,901
	FNMA POOL AS9318	2.5% 01 Mar 2032	68,343	71,109
	FNMA POOL AS9319	2.5% 01 Mar 2032	72,905	75,786
	FNMA POOL AS9321	2.5% 01 Mar 2032	67,402	70,331
	FNMA POOL AT2037	3% 01 Apr 2043	42,597	44,950
	FNMA POOL AT2040	3% 01 Apr 2043	151,118	159,390
	FNMA POOL AT2043	3% 01 Apr 2043	111,329	117,436
	FNMA POOL AT3121	3% 01 Apr 2028	16,971	17,880
	FNMA POOL AT6033	3% 01 May 2028	18,559	19,570
	FNMA POOL AU8774	3% 01 Oct 2028	43,044	45,392
	FNMA POOL AV8711	3.5% 01 Mar 2029	267,921	284,618
	FNMA POOL AW0937	3% 01 Apr 2029	125,616	132,464
	FNMA POOL AW1247	3% 01 May 2029	110,358	116,510
	FNMA POOL AW1281	3% 01 Jul 2029	17,981	18,933
	FNMA POOL AW4229	3% 01 Jul 2029	97,471	102,907
	FNMA POOL AW8154	3.5% 01 Jan 2042	5,547	5,990

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	FNMA POOL AX3298	3% 01 Aug 2030	11,415	12,053
	FNMA POOL AX6435	3% 01 Jan 2030	69,108	72,807
	FNMA POOL AX9700	3% 01 Jul 2030	10,976	11,589
	FNMA POOL AX9701	3% 01 Jul 2030	53,876	56,823
	FNMA POOL AY0828	2.5% 01 May 2030	19,361	20,161
	FNMA POOL AY3416	2.5% 01 Apr 2030	33,092	34,450
	FNMA POOL AZ2170	2.5% 01 Jul 2030	19,857	20,673
	FNMA POOL AZ2297	3% 01 Jul 2030	7,535	7,924
	FNMA POOL AZ5719	3% 01 Sep 2030	23,095	24,326
	FNMA POOL AZ7833	3% 01 Aug 2030	9,679	10,216
	FNMA POOL AZ8597	3% 01 Aug 2030	4,778	5,040
	FNMA POOL BC2628	2.5% 01 Nov 2031	12,492	13,035
	FNMA POOL BC2629	2.5% 01 Nov 2031	8,827	9,185
	FNMA POOL BC2631	2.5% 01 Nov 2031	18,618	19,372
	FNMA POOL BC2777	2.5% 01 Aug 2031	1,448	1,510
	FNMA POOL BC9040	2% 01 Nov 2031	28,973	29,771
	FNMA POOL BD2417	3.5% 01 May 2047	143,635	154,756
	FNMA POOL BD8963	3% 01 Nov 2046	9,165	9,705
	FNMA POOL BE1534	3.5% 01 Feb 2047	90,515	97,544
	FNMA POOL BE1896	3% 01 Dec 2036	56,206	59,419
	FNMA POOL BE2103	3.5% 01 Dec 2046	64,321	69,298
	FNMA POOL BE9375	3.5% 01 May 2047	44,524	47,976
	FNMA POOL BF0056	6% 01 Jul 2039	60,298	68,169
	FNMA POOL BH0158	3.5% 01 Mar 2047	17,676	19,048
	FNMA POOL BH0398	4% 01 May 2047	70,529	76,231
	FNMA POOL BH0567	3.5% 01 Jun 2047	39,147	42,184
	FNMA POOL BH3401	4% 01 Jul 2047	67,367	72,656
	FNMA POOL BH7067	4.5% 01 Dec 2047	101,116	110,551
	FNMA POOL BH7993	4.5% 01 Sep 2047	20,693	22,460
	FNMA POOL BH8026	4.5% 01 Oct 2047	22,342	24,583
	FNMA POOL BH8027	4.5% 01 Oct 2047	29,588	32,016
	FNMA POOL BH9277	3.5% 01 Feb 2048	73,690	77,978
	FNMA POOL BJ0648	3.5% 01 Mar 2048	49,858	52,752
	FNMA POOL BJ2054	3.5% 01 Nov 2032	32,991	35,364
	FNMA POOL BJ2096	3.5% 01 Jan 2033	21,451	22,993
	FNMA POOL BJ3177	4.5% 01 Nov 2047	10,887	11,713
	FNMA POOL BJ3218	4.5% 01 Dec 2047	23,516	25,526
	FNMA POOL BJ6316	4.5% 01 Feb 2048	39,381	42,746
	FNMA POOL BJ9437	4.5% 01 Mar 2048	29,359	31,993
	FNMA POOL BJ9480	4.5% 01 Mar 2048	27,739	30,230
	FNMA POOL BK1958	3.5% 01 Mar 2048	35,135	37,156
	FNMA POOL BK3988	4.5% 01 May 2048	29,920	32,606
	FNMA POOL BK4471	4.5% 01 Jul 2048	15,125	16,572
	FNMA POOL BK4689	4.5% 01 Jul 2048	72,096	80,636
	FNMA POOL BK6737	4.5% 01 Jul 2048	22,975	24,798
	FNMA POOL BK7642	4% 01 Sep 2033	18,715	19,924
	FNMA POOL BK9818	5% 01 Sep 2048	22,411	24,422
	FNMA POOL BM1036	1% 01 Feb 2032	3,640	3,780
	FNMA POOL BM1100	1% 01 Feb 2045	53,029	57,243
	FNMA POOL BM1174	1% 01 May 2047	105,358	113,166
	FNMA POOL BM1595	1% 01 Mar 2031	33,838	35,112
	FNMA POOL BM1619	1% 01 Aug 2047	119,142	129,050
	FNMA POOL BM1756	1% 01 Dec 2045	70,607	78,090
	FNMA POOL BM1920	1% 01 Jul 2046	213,488	236,774

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	FNMA POOL BM3031	1% 01 Jul 2043	284,475	302,948
	FNMA POOL BM3052	1% 01 Oct 2047	79,991	88,276
	FNMA POOL BM3053	1% 01 Jul 2046	165,601	185,474
	FNMA POOL BM3054	1% 01 Nov 2031	103,537	106,403
	FNMA POOL BM3061	1% 01 Mar 2032	164,158	168,703
	FNMA POOL BM3240	1% 01 Sep 2032	68,909	72,561
	FNMA POOL BM3365	1% 01 Jan 2033	61,569	63,897
	FNMA POOL BM3403	1% 01 Feb 2030	18,731	19,448
	FNMA POOL BM3537	1% 01 Jan 2031	272,386	287,447
	FNMA POOL BM3552	1% 01 Aug 2030	61,800	64,289
	FNMA POOL BM3578	1% 01 Aug 2032	88,303	91,820
	FNMA POOL BM3784	1% 01 Jun 2045	115,192	127,622
	FNMA POOL BM3793	1% 01 Feb 2033	199,187	206,161
	FNMA POOL BM3846	1% 01 Apr 2048	189,370	211,802
	FNMA POOL BM5235	1% 01 Sep 2048	65,708	71,767
	FNMA POOL BM5984	1% 01 May 2049	246,987	269,527
	FNMA POOL BN1628	4.5% 01 Nov 2048	11,045	11,857
	FNMA POOL BN5278	4.5% 01 Feb 2049	82,271	88,033
	FNMA POOL BO4653	4.5% 01 Nov 2049	68,721	73,699
	FNMA POOL BQ0697	2% 01 Sep 2050	93,910	93,704
	FNMA POOL BQ6334	2% 01 Nov 2050	78,473	78,301
	FNMA POOL CA1709	4.5% 01 May 2048	288,232	309,325
	FNMA POOL CA2527	4% 01 Oct 2033	53,201	56,715
	FNMA POOL CA6746	3.5% 01 Aug 2050	285,146	308,878
	FNMA POOL CA6750	3.5% 01 Aug 2050	52,224	55,853
	FNMA POOL CA6849	3% 01 Aug 2035	10,701	11,324
	FNMA POOL CA6876	3% 01 Aug 2035	10,634	11,298
	FNMA POOL CA8387	2.5% 01 Dec 2035	403,787	418,666
	FNMA POOL CA8388	2.5% 01 Dec 2035	446,252	463,265
	FNMA POOL FM1543	1% 01 Nov 2048	2,065	2,187
	FNMA POOL FM5292	1% 01 Aug 2050	627,042	659,259
	FNMA POOL FM5293	1% 01 Jan 2048	190,266	203,378
	FNMA POOL FM5294	1% 01 Feb 2045	217,955	235,201
	FNMA POOL FM5295	1% 01 Apr 2048	904,583	978,493
	FNMA POOL FM5296	1% 01 Jan 2049	187,506	203,155
	FNMA POOL MA2774	2% 01 Oct 2031	17,528	18,017
	FNMA POOL MA2845	2% 01 Dec 2031	24,760	25,451
	FNMA POOL MA3182	3.5% 01 Nov 2047	161,465	171,207
	FNMA POOL MA3210	3.5% 01 Dec 2047	161,355	171,066
	FNMA POOL MA3238	3.5% 01 Jan 2048	97,390	103,131
	FNMA POOL MA3356	3.5% 01 May 2048	3,197	3,375
	FNMA POOL MA3416	4.5% 01 Jul 2048	660,820	707,318
	FNMA POOL MA3448	5% 01 Aug 2048	25,791	28,191
	FNMA POOL MA3660	3.5% 01 May 2039	11,971	12,654
	FNMA POOL MA3747	4.5% 01 Aug 2049	87,991	94,334
	FNMA POOL MA3869	3.5% 01 Dec 2039	48,255	50,976
	FNMA POOL MA3891	3.5% 01 Jan 2040	21,732	22,976
	FNMA POOL MA3935	3.5% 01 Feb 2040	36,555	38,480
	FNMA TBA 15 YR 1.5	1.5% 19 Jan 2037	4,593,000	4,605,291

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	FNMA TBA 15 YR 2	2% 18 Jan 2037	6,449,000	6,603,299
	FNMA TBA 15 YR 2.5	2.5% 18 Jan 2037	286,000	295,614
	FNMA TBA 15 YR 3	3% 19 Jan 2037	(480,000)	(501,885)
	FNMA TBA 15 YR 3.5	3.5% 19 Jan 2037	(26,048)	(27,417)
	FNMA TBA 30 YR 1.5	1.5% 14 Jan 2052	5,090,000	4,915,255
	FNMA TBA 30 YR 2	2% 14 Feb 2052	28,837,000	28,683,943
	FNMA TBA 30 YR 2.5	2.5% 11 Feb 2051	23,719,988	24,139,835
	FNMA TBA 30 YR 2.5	2.5% 25 Jul 2051	(2,154,538)	(2,198,144)
	FNMA TBA 30 YR 2.5	2.5% 25 Jul 2051	2,154,538	2,198,144
	FNMA TBA 30 YR 3	3% 13 Jan 2052	6,693,897	6,934,631
	FNMA TBA 30 YR 3	3% 14 Feb 2052	2,100,000	2,172,324
	FNMA TBA 30 YR 3.5	3.5% 25 Feb 2049	4,033,069	4,245,710
	FNMA TBA 30 YR 4	4% 11 Feb 2051	1,212,000	1,288,457
	FNMA TBA 30 YR 4	4% 14 Jan 2052	(472,000)	(502,052)
	FNMA TBA 30 YR 4	4% 14 Jan 2052	473,000	503,116
	FNMA TBA 30 YR 4.5	4.5% 14 Jan 2052	(482,000)	(516,333)
	FREDDIE MAC	1% 15 Aug 2046	331,010	334,551
	FREDDIE MAC	1% 15 May 2041	193,982	196,304
	FREDDIE MAC SCRT	3.5% 25 Aug 2058	369,578	385,515
	FREDDIE MAC SCRT	3.5% 25 Nov 2057	175,215	181,491
	FRESB MULTIFAMILY			
	MORTGAGE PAS	1% 25 Jan 2039	250,083	260,179
	GENERAL DYNAMICS CORP	3.5% 01 Apr 2027	134,000	145,881
	GENERAL ELECTRIC CO	2.7% 09 Oct 2022	365,000	370,683
	GENERAL MOTORS FINL CO	2.4% 15 Oct 2028	31,000	30,914
	GENERAL MOTORS FINL CO	3.5% 07 Nov 2024	61,000	64,042
	GENERAL MOTORS FINL CO	3.95% 13 Apr 2024	87,000	91,544
	GENERAL MOTORS FINL CO	4.35% 09 Apr 2025	69,000	74,264
	GENERAL MOTORS FINL CO	5.1% 17 Jan 2024	952,000	1,020,774
	GEORGIA PACIFIC LLC	2.1% 30 Apr 2027	43,000	43,531
	GEORGIA PACIFIC LLC	7.25% 01 Jun 2028	35,000	45,272
	GILEAD SCIENCES INC	3.65% 01 Mar 2026	121,000	130,360
	GLENCORE FUNDING LLC	2.5% 01 Sep 2030	204,000	197,558
	GLENCORE FUNDING LLC	2.625% 23 Sep 2031	18,000	17,494
	GLENCORE FUNDING LLC	2.85% 27 Apr 2031	42,000	41,516
	GLOBAL PAYMENTS INC	2.15% 15 Jan 2027	45,000	45,179
	GLOBAL PAYMENTS INC	3.2% 15 Aug 2029	182,000	189,564
	GLP CAPITAL LP / FIN II	3.25% 15 Jan 2032	40,000	40,216
	GLP CAPITAL LP / FIN II	5.375% 15 Apr 2026	243,000	270,598
	GNMA II POOL 004223	6.5% 20 Aug 2038	68,095	80,244
	GNMA II POOL 004292	6.5% 20 Nov 2038	41,093	47,620
	GNMA II POOL 004422	4% 20 Apr 2039	3,514	3,806
	GNMA II POOL 004494	4% 20 Jul 2039	18,179	19,687
	GNMA II POOL 004598	4.5% 20 Dec 2039	3,973	4,356
	GNMA II POOL 004617	4.5% 20 Jan 2040	4,840	5,306
	GNMA II POOL 004636	4.5% 20 Feb 2040	3,976	4,359

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	GNMA II POOL 004696	4.5% 20 May 2040	237	260
	GNMA II POOL 004771	4.5% 20 Aug 2040	8,917	9,784
	GNMA II POOL 004800	4% 20 Sep 2040	4,757	5,153
	GNMA II POOL 004833	4% 20 Oct 2040	54,939	59,507
	GNMA II POOL 004838	6.5% 20 Oct 2040	81,131	93,905
	GNMA II POOL 004853	4% 20 Nov 2040	30,888	33,455
	GNMA II POOL 004882	4% 20 Dec 2040	118,375	128,218
	GNMA II POOL 004922	4% 20 Jan 2041	105,318	114,073
	GNMA II POOL 004945	4% 20 Feb 2041	2,283	2,473
	GNMA II POOL 005018	5% 20 Apr 2041	15,020	17,015
	GNMA II POOL 005056	5% 20 May 2041	2,815	3,180
	GNMA II POOL 005083	5% 20 Jun 2041	34,887	39,410
	GNMA II POOL 005115	4.5% 20 Jul 2041	299,713	331,610
	GNMA II POOL 005116	5% 20 Jul 2041	15,962	18,032
	GNMA II POOL 783584	4.5% 20 Jul 2041	67,533	74,720
	GNMA II POOL 783590	4.5% 20 Jun 2041	93,305	103,149
	GNMA II POOL AI4166	4% 20 Aug 2044	1,663	1,754
	GNMA II POOL AI4167	4% 20 Aug 2044	7,024	7,591
	GNMA II POOL AJ2723	4% 20 Aug 2044	5,234	5,616
	GNMA II POOL AJ4687	4% 20 Aug 2044	10,550	11,407
	GNMA II POOL AQ0542	4% 20 Oct 2046	5,149	5,530
	GNMA II POOL AX4341	3.5% 20 Oct 2046	18,931	20,294
	GNMA II POOL AX4342	3.5% 20 Oct 2046	21,933	23,494
	GNMA II POOL AX4343	3.5% 20 Oct 2046	15,884	16,989
	GNMA II POOL AX4344	3.5% 20 Oct 2046	46,006	49,089
	GNMA II POOL AX4345	3.5% 20 Oct 2046	29,064	30,723
	GNMA II POOL BD0560	4.5% 20 Sep 2048	47,732	51,302
	GNMA II POOL MA0023	4% 20 Apr 2042	70,767	76,657
	GNMA II POOL MA0934	3.5% 20 Apr 2043	130,711	140,018
	GNMA II POOL MA1012	3.5% 20 May 2043	38,431	41,152
	GNMA II POOL MA1158	4% 20 Jul 2043	16,629	18,008
	GNMA II POOL MA1677	3.5% 20 Feb 2044	408,564	436,640
	GNMA II POOL MA2076	5% 20 Jul 2044	17,090	19,293
	GNMA II POOL MA2826	3.5% 20 May 2045	37,019	39,147
	GNMA II POOL MA3521	3.5% 20 Mar 2046	2,069,202	2,189,293
	GNMA II POOL MA3663	3.5% 20 May 2046	417,152	439,163
	GNMA II POOL MA3937	3.5% 20 Sep 2046	531,067	558,937
	GNMA II POOL MA4511	4% 20 Jun 2047	518,445	551,798
	GNMA II POOL MA4838	4% 20 Nov 2047	414,224	441,435
	GNMA II POOL MA4901	4% 20 Dec 2047	199,861	212,987
	GNMA II POOL MA5818	4.5% 20 Mar 2049	135,539	143,337
	GNMA II POOL MA6599	3% 20 Apr 2050	186,664	193,393
	GNMA II POOL MA6602	4.5% 20 Apr 2050	114,260	120,520
	GNMA II POOL MA6656	3% 20 May 2050	494,742	512,825
	GNMA II POOL MA6658	4% 20 May 2050	105,122	110,881
	GNMA II TBA 30 YR 2	2% 21 Jan 2052	8,402,000	8,477,856
	GNMA II TBA 30 YR 2.5	2.5% 21 Jan 2052	6,393,000	6,546,824
	GNMA II TBA 30 YR 2.5	2.5% 22 Feb 2052	1,400,000	1,430,569
	GNMA II TBA 30 YR 3	3% 20 Jul 2049	5,867,000	6,070,307
	GNMA II TBA 30 YR 3.5	3.5% 21 Jan 2052	1,248,567	1,300,065
	GNMA II TBA 30 YR 4	4% 20 Jan 2052	501,500	528,096
	GNMA II TBA 30 YR 4.5	4.5% 21 Jan 2052	53,000	55,977
	GNMA POOL 462265	6% 15 Dec 2028	1,961	2,157
	GNMA POOL 492131	6% 15 Jan 2029	1,162	1,278

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	GNMA POOL 492133	6% 15 Jan 2029	80	88
	GNMA POOL 492165	6% 15 Feb 2029	202	221
	GNMA POOL 553461	3.5% 15 Jan 2042	29,019	30,938
	GNMA POOL 615272	4.5% 15 Jul 2033	32,021	36,553
	GNMA POOL 616411	4.5% 15 May 2034	12,751	14,126
	GNMA POOL 646609	4.5% 15 Jul 2040	77,662	86,238
	GNMA POOL 671489	6.5% 15 Aug 2037	2,000	2,194
	GNMA POOL 685496	6.5% 15 Sep 2038	10,972	12,456
	GNMA POOL 697656	6.5% 15 Oct 2038	11,499	13,183
	GNMA POOL 728627	4.5% 15 Jan 2040	28,386	31,831
	GNMA POOL 732087	4.5% 15 May 2040	5,007	5,607
	GNMA POOL 745793	4.5% 15 Jul 2040	92,000	103,057
	GNMA POOL 759138	4% 15 Jan 2041	66,056	72,682
	GNMA POOL 762838	4% 15 Mar 2041	36,873	40,567
	GNMA POOL 780914	6% 15 Nov 2028	7,689	8,527
	GNMA POOL 782557	5% 15 Jan 2039	572,214	660,286
	GNMA POOL 782619	5% 15 Apr 2039	301,437	344,801
	GNMA POOL 782695	6.5% 15 Jun 2039	34,608	38,728
	GNMA POOL 782696	5% 15 Jun 2039	63,755	73,086
	GNMA POOL 782958	5% 15 May 2040	120,658	139,260
	GNMA POOL 783289	4.5% 15 Apr 2041	11,832	13,266
	GNMA POOL 783571	5% 15 Dec 2033	118,833	133,624
	GNMA POOL 783609	4.5% 15 Oct 2040	215,480	240,839
	GNMA POOL 783610	4.5% 15 Nov 2041	177,865	199,362
	GNMA POOL 784439	3% 15 Feb 2045	94,302	98,285
	GNMA POOL AD2334	3.5% 15 Apr 2043	48,357	51,137
	GNMA POOL BD3187	4% 15 Oct 2047	15,279	16,310
	GNMA POOL BE0143	4% 15 Jan 2048	18,342	19,675
	GNMA POOL BE0204	4% 15 Jan 2048	18,659	20,018
	GNMA POOL BE1031	4% 15 Oct 2047	20,653	22,280
	GNMA POOL BE4664	4% 15 Dec 2047	22,984	24,654
	GOLDMAN SACHS GROUP INC	1% 09 Mar 2027	74,000	72,492
	GOLDMAN SACHS GROUP INC	1% 12 Feb 2026	580,000	568,635
	GOLDMAN SACHS GROUP INC	1% 15 May 2026	350,000	356,962
	GOLDMAN SACHS GROUP INC	1% 21 Oct 2032	17,000	17,106
	GOLDMAN SACHS GROUP INC	3.5% 01 Apr 2025	2,520,000	2,664,733
	GOLDMAN SACHS GROUP INC	3.5% 16 Nov 2026	538,000	573,346
	GOLDMAN SACHS GROUP INC	3.5% 23 Jan 2025	30,000	31,627
	GOLDMAN SACHS GROUP INC	3.75% 22 May 2025	99,000	105,654
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	23,569,856	23,569,856
	GRUPO BIMBO SAB DE CV	4% 06 Sep 2049	200,000	213,788
	HCA INC	4.5% 15 Feb 2027	267,000	294,128
	HCA INC	5.25% 15 Jun 2026	112,000	125,952
	HSBC HOLDINGS PLC	1% 04 Jun 2031	200,000	202,310
	HSBC HOLDINGS PLC	1% 12 Sep 2026	739,000	797,829
	HSBC HOLDINGS PLC	1% 13 Mar 2023	513,000	515,421
	HSBC HOLDINGS PLC	1% 22 Nov 2027	404,000	404,841
	HSBC HOLDINGS PLC	1% 24 May 2032	266,000	266,825
	HUMANA INC	1.35% 03 Feb 2027	44,000	42,785
	HUMANA INC	4.5% 01 Apr 2025	162,000	176,552
	HUNGARY	7.625% 29 Mar 2041	44,000	71,854
	HUNTINGTON INGALLS INDUS	2.043% 16 Aug 2028	138,000	135,096
	HUNTINGTON INGALLS INDUS	4.2% 01 May 2030	48,000	53,463

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	HYUNDAI AUTO RECEIVABLES TRUST	0.74% 15 May 2026	490,000	486,628
	HYUNDAI CAPITAL AMERICA	3.95% 01 Feb 2022	85,000	85,201
	HYUNDAI CAPITAL SERVICES	3% 29 Aug 2022	230,000	233,205
	HYUNDAI CAPITAL SERVICES	3.75% 05 Mar 2023	470,000	483,681
	IHS MARKIT LTD	4.75% 01 Aug 2028	785,000	909,619
	ING GROEP NV	4.625% 06 Jan 2026	222,000	246,680
	INTERCONTINENTALEXCHANGE	2.1% 15 Jun 2030	190,000	188,786
	INVITATION HOMES OP	2.3% 15 Nov 2028	54,000	53,412
	JP MORGAN CHASE COMMERCIAL MOR	1% 15 Apr 2038	122,837	122,604
	JP MORGAN CHASE COMMERCIAL MOR	1% 15 Sep 2029	162,000	161,589
	JP MORGAN MORTGAGE TRUST	1% 25 Feb 2050	49,097	49,137
	JP MORGAN MORTGAGE TRUST	1% 25 Jun 2050	53,445	53,561
	JP MORGAN MORTGAGE TRUST	1% 25 Mar 2050	160,780	160,931
	JP MORGAN MORTGAGE TRUST	1% 25 Mar 2050	170,375	170,317
	JP MORGAN MORTGAGE TRUST	1% 25 May 2050	85,417	85,498
	JP MORGAN MORTGAGE TRUST	1% 25 May 2050	136,861	137,677
*	JPMORGAN CHASE + CO	1% 01 Feb 2028	763,000	825,973
*	JPMORGAN CHASE + CO	1% 01 May 2028	59,000	64,076
*	JPMORGAN CHASE + CO	1% 05 Dec 2024	525,000	553,543
*	JPMORGAN CHASE + CO	1% 05 Dec 2029	142,000	161,155
*	JPMORGAN CHASE + CO	1% 06 May 2030	356,000	389,055
*	JPMORGAN CHASE + CO	1% 13 Mar 2026	1,180,000	1,193,916
*	JPMORGAN CHASE + CO	1% 15 Oct 2025	209,000	213,746
*	JPMORGAN CHASE + CO	1% 23 Apr 2029	641,000	707,507
*	JPMORGAN CHASE + CO	1% 29 Jan 2027	174,000	188,005
	KALLPA GENERACION SA	4.125% 16 Aug 2027	200,000	207,000
	KAZMUNAYGAS NATIONAL CO	3.5% 14 Apr 2033	200,000	207,187
	KEURIG DR PEPPER INC	3.2% 01 May 2030	108,000	114,176
	KEYCORP	2.55% 01 Oct 2029	158,000	161,768
	KINDER MORGAN INC	3.15% 15 Jan 2023	604,000	616,751
	KLA CORP	4.65% 01 Nov 2024	167,000	181,051
	KNDL MORTGAGE TRUST	1% 15 May 2036	580,000	579,470
	L3HARRIS TECH INC	3.85% 15 Dec 2026	146,000	158,767
	L3HARRIS TECH INC	4.4% 15 Jun 2028	186,000	208,769
	LAM RESEARCH CORP	1.9% 15 Jun 2030	143,000	140,625
	LEHMAN BROTHERS HOLDINGS	6.75% 28 Dec 2017	3,250,000	33
	LEIDOS INC	4.375% 15 May 2030	488,000	543,691
	LEVEL 3 FINANCING INC	3.875% 15 Nov 2029	45,000	45,788
	LLOYDS BANKING GROUP PLC	4.05% 16 Aug 2023	800,000	838,162
	LLOYDS BANKING GROUP PLC	4.375% 22 Mar 2028	726,000	814,457
	LOWE S COS INC	1.7% 15 Sep 2028	105,000	102,885
	LOWE S COS INC	3.65% 05 Apr 2029	53,000	58,103
	MACQUARIE BANK LIMITED	0% 02 Feb 2022	1,315,000	1,314,813
	MANITOBA (PROVINCE OF)	1.5% 25 Oct 2028	1,105,000	1,091,029
	MARRIOTT INTERNATIONAL	4.625% 15 Jun 2030	129,000	145,118
	MARSH + MCLENNAN COS INC	2.25% 15 Nov 2030	178,000	177,627
	MCDONALD S CORP	2.125% 01 Mar 2030	125,000	124,423
	MCDONALD S CORP	2.625% 01 Sep 2029	120,000	123,783
	MEGLOBAL CANADA ULC	5.875% 18 May 2030	200,000	242,250
	MERIT	1% 15 Jul 2038	600,000	597,743

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	MF1 MULTIFAMILY HOUSING MORTGA	1% 15 Dec 2034	110,000	110,539
	MIDAMERICAN ENERGY CO	3.1% 01 May 2027	35,000	37,157
	MIDAMERICAN ENERGY CO	3.65% 15 Apr 2029	160,000	176,312
	MIDAMERICAN ENERGY CO	6.75% 30 Dec 2031	40,000	54,885
	MITSUBISHI UFJ FIN GRP	2.048% 17 Jul 2030	649,000	630,340
	MIZUHO FINANCIAL GROUP	1% 08 Sep 2031	670,000	644,579
	MIZUHO FINANCIAL GROUP	1% 10 Jul 2031	401,000	392,051
	MIZUHO FINANCIAL GROUP	1% 13 Sep 2025	325,000	333,651
	MORGAN STANLEY	1% 10 Dec 2026	206,000	199,807
	MORGAN STANLEY	1% 20 Oct 2032	32,000	31,966
	MORGAN STANLEY	3.125% 27 Jul 2026	487,000	515,890
	MORGAN STANLEY	3.625% 20 Jan 2027	155,000	168,045
	MORGAN STANLEY	3.875% 27 Jan 2026	2,253,000	2,436,239
	MORGAN STANLEY	4% 23 Jul 2025	1,522,000	1,649,452
	MORGAN STANLEY BAML TRUST	3.892% 15 Jun 2047	420,000	440,609
	MORGAN STANLEY CAPITAL I TRUST	1% 11 Jul 2040	330,000	362,290
	MORGAN STANLEY CAPITAL I TRUST	3.417% 15 Jun 2052	176,609	191,088
	MORGAN STANLEY DOM HOLD	3.8% 24 Aug 2027	148,000	160,848
	MOTOROLA SOLUTIONS INC	2.3% 15 Nov 2030	108,000	104,338
	MOTOROLA SOLUTIONS INC	2.75% 24 May 2031	48,000	48,086
	MSDB TRUST	1% 11 Jul 2039	395,000	410,032
	MUFG BK LTD N Y BRH DISC COML	0% 13 May 2022	4,615,000	4,611,108
	NATIONAL BK OF CANAD	0% 19 May 2022	4,605,000	4,600,587
	NATIONAL RETAIL PROP INC	2.5% 15 Apr 2030	71,000	71,963
	NAVIENT STUDENT LOAN TRUST	0.84% 15 May 2069	132,614	130,939
	NAVIENT STUDENT LOAN TRUST	0.97% 16 Dec 2069	1,351,679	1,328,613
	NAVIENT STUDENT LOAN TRUST	1% 15 Apr 2060	650,267	649,322
	NAVIENT STUDENT LOAN TRUST	1% 15 Apr 2069	289,680	291,295
	NAVIENT STUDENT LOAN TRUST	1.11% 18 Feb 2070	751,334	742,781
	NAVIENT STUDENT LOAN TRUST	1.22% 15 Jul 2069	658,760	657,142
	NAVIENT STUDENT LOAN TRUST	1.58% 15 Apr 2070	340,000	338,772
	NAVIENT STUDENT LOAN TRUST	3.13% 15 Feb 2068	179,411	182,867
	NAVIENT STUDENT LOAN TRUST	4% 15 Dec 2059	52,926	54,228
	NAVIENT STUDENT LOAN TRUST	4% 15 Dec 2059	386,195	400,563
	NELNET STUDENT LOAN TRUST	1% 20 Apr 2062	828,283	830,242
	NELNET STUDENT LOAN TRUST	1.36% 20 Apr 2062	903,904	886,603
	NEW JERSEY ST TRANSPRTN TRUST	4.131% 15 Jun 2042	55,000	61,587

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	NEW YORK ST DORM AUTH ST			
	PERSO	5% 15 Feb 2031	260,000	336,740
	NGPL PIPECO LLC	3.25% 15 Jul 2031	41,000	41,647
	NGPL PIPECO LLC	4.875% 15 Aug 2027	135,000	150,209
	NISSAN MASTER OWNER			
	TRUST RECE	1% 15 Feb 2024	1,165,000	1,165,564
	NISSAN MOTOR ACCEPTANCE	2.45% 15 Sep 2028	47,000	45,680
	NISSAN MOTOR ACCEPTANCE	2.75% 09 Mar 2028	128,000	127,081
	NISSAN MOTOR CO	3.522% 17 Sep 2025	241,000	252,611
	NOMURA HOLDINGS INC	2.608% 14 Jul 2031	366,000	361,176
	NORDEA BK AB PUBL NY	0.21% 17 Jun 2022	4,405,000	4,405,000
	NORFOLK SOUTHERN CORP	2.55% 01 Nov 2029	158,000	161,707
	NORTHROP GRUMMAN CORP	4.4% 01 May 2030	164,000	189,222
	NORTHWEST FLORIDA TIMBER	4.75% 04 Mar 2029	365,000	379,275
	NRG ENERGY INC	2.45% 02 Dec 2027	90,000	89,177
	NVENT FINANCE SARL	2.75% 15 Nov 2031	7,000	6,971
	NVIDIA CORP	1.55% 15 Jun 2028	243,000	241,060
	NXP BV/NXP FDG/NXP USA	2.7% 01 May 2025	449,000	463,852
	NXP BV/NXP FDG/NXP USA	3.875% 18 Jun 2026	447,000	482,421
	OHIO POWER COMPANY	1.625% 15 Jan 2031	128,000	120,353
	ONCOR ELECTRIC DELIVERY	2.75% 15 May 2030	54,000	56,097
	ONCOR ELECTRIC DELIVERY	5.75% 15 Mar 2029	62,000	75,865
	ONCOR ELECTRIC DELIVERY	7% 01 May 2032	23,000	31,778
	ONE NEW YORK PLAZA TRUST			
	2020	1% 15 Jan 2036	340,000	339,331
	ORACLE CORP	2.3% 25 Mar 2028	843,000	840,387
	ORACLE CORP	2.8% 01 Apr 2027	1,104,000	1,138,207
	ORACLE CORP	3.25% 15 Nov 2027	226,000	237,962
	ORIX CORP	2.9% 18 Jul 2022	198,000	200,282
	PACIFIC GAS + ELECTRIC	3.25% 01 Jun 2031	255,000	255,842
	PENSKE TRUCK LEASING/PTL	1.2% 15 Nov 2025	7,000	6,820
	PENSKE TRUCK LEASING/PTL	2.7% 01 Nov 2024	273,000	281,310
	PENSKE TRUCK LEASING/PTL	3.95% 10 Mar 2025	5,000	5,328
	PETRONAS CAPITAL LTD	3.5% 21 Apr 2030	200,000	216,129
	PFS FINANCING CORP.	0.71% 15 Apr 2026	410,000	404,202
	PIEDMONT NATURAL GAS CO	2.5% 15 Mar 2031	110,000	109,963
	PIEDMONT NATURAL GAS CO	3.5% 01 Jun 2029	55,000	58,718
	PIONEER NATURAL RESOURCE	4.45% 15 Jan 2026	314,000	342,619
	PKHL COMMERCIAL			
	MORTGAGE TRUST	1% 15 Jul 2038	904,000	903,458
	POUND STERLING	FOREIGN CURRENCY	81,135	109,893
	PROLOGIS LP	1.25% 15 Oct 2030	102,000	94,857
	PROLOGIS LP	2.25% 15 Apr 2030	72,000	72,366
	PT PERTAMINA (PERSERO)	3.1% 21 Jan 2030	200,000	203,851
	PUBLIC SERVICE ELECTRIC	3.2% 15 May 2029	50,000	53,718
	RAIZEN FUELS FINANCE	5.3% 20 Jan 2027	200,000	217,502
	RAYTHEON TECH CORP	2.25% 01 Jul 2030	383,000	381,912
	RAYTHEON TECH CORP	4.125% 16 Nov 2028	25,000	27,964
	RAYTHEON TECH CORP	7% 01 Nov 2028	29,000	36,950
	RAYTHEON TECH CORP	7.2% 15 Aug 2027	70,000	87,365
	REALTY INCOME CORP	3.25% 15 Jan 2031	175,000	188,171
	RELX CAPITAL INC	3% 22 May 2030	233,000	244,267
	RELX CAPITAL INC	3.5% 16 Mar 2023	130,000	133,817
	REPUBLIC OF CHILE	2.55% 27 Jan 2032	200,000	199,500
	REPUBLIC OF CHILE	2.55% 27 Jul 2033	335,000	325,788

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	REPUBLIC OF CHILE	3.24% 06 Feb 2028	200,000	210,752
	REPUBLIC OF COLOMBIA	3.125% 15 Apr 2031	345,000	309,327
	REPUBLIC OF COLOMBIA	3.25% 22 Apr 2032	200,000	179,750
	REPUBLIC OF INDONESIA	2.85% 14 Feb 2030	70,000	72,928
	REPUBLIC OF INDONESIA	4.1% 24 Apr 2028	69,000	76,945
	REPUBLIC OF INDONESIA	7.75% 17 Jan 2038	116,000	176,690
	REPUBLIC OF PANAMA	2.252% 29 Sep 2032	250,000	237,188
	REPUBLIC OF PANAMA	3.875% 17 Mar 2028	365,000	393,656
	REPUBLIC OF PERU	2.783% 23 Jan 2031	206,000	204,972
	REPUBLIC OF PERU	3.3% 11 Mar 2041	41,000	41,000
	REPUBLIC OF PERU	4.125% 25 Aug 2027	36,000	39,555
	REPUBLIC OF PHILIPPINES	1.648% 10 Jun 2031	200,000	193,545
	REPUBLIC OF PHILIPPINES	1.95% 06 Jan 2032	110,000	107,928
	REPUBLIC OF PHILIPPINES	3% 01 Feb 2028	200,000	214,467
	ROMANIA	3% 14 Feb 2031	42,000	42,590
	ROMANIA	4% 14 Feb 2051	76,000	75,883
	ROYAL BK OF CANADA	0.25% 01 Jun 2022	4,610,000	4,610,000
	RYDER SYSTEM INC	2.875% 01 Jun 2022	450,000	453,453
	RYDER SYSTEM INC	3.35% 01 Sep 2025	170,000	179,609
	RYDER SYSTEM INC	4.625% 01 Jun 2025	164,000	179,954
	SABINE PASS LIQUEFACTION	4.2% 15 Mar 2028	415,000	454,579
	SANTANDER UK GROUP HLDGS	1% 05 Jan 2024	1,019,000	1,041,077
	SANTANDER UK PLC	0% 01 Feb 2022	1,520,000	1,519,804
	SAUDI ARABIAN OIL CO	2.25% 24 Nov 2030	200,000	194,490
	SAUDI INTERNATIONAL BOND	5% 17 Apr 2049	200,000	253,490
	SCHOLAR FUNDING TRUST	1% 28 Oct 2043	618,498	621,497
	SERVICENOW INC	1.4% 01 Sep 2030	57,000	53,056
	SHELL INTERNATIONAL FIN	2.375% 07 Nov 2029	126,000	128,694
	SKANDIN ENS BANKEN	0.25% 31 May 2022	4,610,000	4,610,000
	SMB PRIVATE EDUCATION LOAN TRU	1% 15 Feb 2036	519,660	522,387
	SMB PRIVATE EDUCATION LOAN TRU	1% 15 Jan 2053	1,310,000	1,309,392
	SMB PRIVATE EDUCATION LOAN TRU	1% 15 Oct 2035	149,780	150,216
	SMB PRIVATE EDUCATION LOAN TRU	1% 15 Sep 2034	468,565	470,898
	SMB PRIVATE EDUCATION LOAN TRU	1.29% 15 Jul 2053	521,629	515,601
	SOCIAL PROFESSIONAL LOAN PROGR	1.95% 15 Feb 2046	195,223	196,509
	SOCIAL PROFESSIONAL LOAN PROGR	2.84% 25 Jan 2041	533,007	542,209
	SOUTHERN CAL EDISON	2.5% 01 Jun 2031	87,000	87,330
	SREIT TRUST	1% 15 Nov 2036	920,000	915,390
	SRWUPL369 IRS USD R F 2.87150	2.871% 27 Oct 2031	410,000	837
	SRWUPL6S8 IRS EUR P V 12MCPTFE	1% 15 Oct 2051	240,000	4,108
	SRWUQYYE9 IRS USD R F 2.89000	2.89% 28 Oct 2031	410,000	1,698
	SRWUQYZA6 IRS EUR R F 2.31958	2.319% 15 Oct 2051	240,000	10,414
	SRWVNWTR1 IRS USD R F 2.61300	2.613% 24 Nov 2051	285,000	5,948

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	SRWVP00A7 IRS USD P V			
	12MSOFR	1% 15 Aug 2031	1,530,000	17,769
	SRWVP1U87 IRS USD R			
	F 1.00000	1% 31 Dec 2023	7,460,000	(2,415)
	SRWVQJCZ7 IRS GBP R F 4.41500	4.415% 15 Nov 2031	625,000	17,077
	SRWW85CS1 IRS USD R F 1.36203	1.362% 15 May 2047	700,000	(16,894)
	SRWWM6YS9 IRS USD R F 1.19590	1.195% 15 Nov 2028	610,000	(1,946)
	SRWWM8QM7 IRS USD R F 1.25406	1.254% 15 Aug 2031	430,000	(2,912)
	STARBUCKS CORP	2.25% 12 Mar 2030	142,000	141,001
	STATE OF QATAR	3.75% 16 Apr 2030	200,000	224,260
	SUMITOMO MITSUI FINL GRP	1.71% 12 Jan 2031	287,000	270,276
	SUMITOMO MITSUI FINL GRP	2.784% 12 Jul 2022	642,000	649,894
	SUMITOMO MITSUI FINL GRP	3.04% 16 Jul 2029	247,000	257,435
	SUMITOMO MITSUI TRUST NY	0% 04 Feb 2022	1,705,000	1,704,742
	SUNTORY HOLDINGS LTD	2.25% 16 Oct 2024	200,000	203,821
	SURA ASSET MANAGEMENT	4.875% 17 Apr 2024	100,000	105,448
	SUZANO AUSTRIA GMBH	3.75% 15 Jan 2031	48,000	48,780
	SVENSKA HANDLSBNKN A	0.255% 24 May 2022	4,600,000	4,600,091
	SWAP BANK OF AMERICA BOC	SWAP CASH COLLATERAL USD	(133,630)	(133,630)
	SWAP BANK OF AMERICA BOC	SWAP CASH COLLATERAL USD	133,630	133,630
	SWAP CCPC GOLDMAN SACHS COC	SWAP CCPC CASH COLLATERAL	(94,000)	(94,000)
	SWAP CCPC GOLDMAN SACHS COC	SWAP CCPC CASH COLLATERAL	458,000	458,000
	SWAP CITIBANK BOC	SWAP CASH COLLATERAL USD	(10,000)	(10,000)
	SWAP GOLDMAN SACHS BOC	SWAP CASH COLLATERAL USD	(10,000)	(10,000)
	SYNCHRONY FINANCIAL	3.7% 04 Aug 2026	102,000	108,320
	T MOBILE USA INC	3.75% 15 Apr 2027	641,000	694,139
	TAKEDA PHARMACEUTICAL	2.05% 31 Mar 2030	217,000	212,498
	TAMPA ELECTRIC CO	2.4% 15 Mar 2031	202,000	204,015
	TCI COMMUNICATIONS INC	7.875% 15 Feb 2026	5,000	6,221
	TENCENT HOLDINGS LTD	2.985% 19 Jan 2023	402,000	408,625
	TEXAS EASTERN TRANSMISSI	2.8% 15 Oct 2022	69,000	69,748
	TEXAS EASTERN TRANSMISSI	3.5% 15 Jan 2028	194,000	207,215
	TEXTRON INC	3% 01 Jun 2030	119,000	122,801
	TEXTRON INC	3.9% 17 Sep 2029	63,000	69,170
	TORONTO DOMINION BANK	0% 15 Feb 2022	4,605,000	4,604,079
	TOYOTA MOTOR CORP	3.669% 20 Jul 2028	40,000	44,240
	TOYOTA MOTOR CREDIT CORP	1.9% 06 Apr 2028	141,000	141,290
	TOYOTA MOTOR CREDIT CORP	3% 01 Apr 2025	198,000	207,725
	TRANSCONT GAS PIPE LINE	4% 15 Mar 2028	116,000	126,751
	TRANSCONT GAS PIPE LINE	7.85% 01 Feb 2026	328,000	400,367
	UBS GROUP AG	1% 10 Aug 2027	200,000	195,106
	UBS GROUP AG	2.65% 01 Feb 2022	200,000	200,350
	UNION PACIFIC CORP	3.7% 01 Mar 2029	24,000	26,534
	UNION PACIFIC CORP	3.95% 10 Sep 2028	166,000	186,072
	UNITED AIR 2015 1 AA PTT	3.45% 01 Jun 2029	30,096	31,543
	UNITED AIR 2016 1 AA PTT	3.1% 07 Jan 2030	7,889	8,117
	UNITED AIR 2016 2 AA PTT	2.875% 07 Apr 2030	49,679	50,583
	UNITED AIR 2019 1 AA PTT	4.15% 25 Feb 2033	86,043	94,007
	UNITED AIR 2019 2 AA PTT	2.7% 01 Nov 2033	51,457	51,008
	UNITED MEXICAN STATES	1.45% 25 Oct 2033	790,000	833,560
	UNITED MEXICAN STATES	2.125% 25 Oct 2051	110,000	103,196
	UNITED MEXICAN STATES	4.6% 10 Feb 2048	200,000	213,002
	UNITED PARCEL SERVICE	4.45% 01 Apr 2030	105,000	123,633
	UNITEDHEALTH GROUP INC	3.45% 15 Jan 2027	390,000	424,391
	UNITEDHEALTH GROUP INC	3.85% 15 Jun 2028	169,000	188,354

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			Shares/ Par Value	
	US 10YR NOTE (CBT)MAR22	XCBT 20220322	11,200,000	136,616
	US 10YR ULTRA FUT MAR22	XCBT 20220322	(6,500,000)	(100,167)
	US 2YR NOTE (CBT) MAR22	XCBT 20220331	11,800,000	(2,141)
	US 5YR NOTE (CBT) MAR22	XCBT 20220331	(11,500,000)	(6,108)
	US BANCORP	3.1% 27 Apr 2026	41,000	43,325
	US DOLLAR		288,160	288,160
	US LONG BOND(CBT) MAR22	XCBT 20220322	(1,700,000)	(21,914)
	US TREASURY N/B	0.125% 15 Dec 2023	1,280,000	1,265,300
	US TREASURY N/B	0.125% 15 Feb 2024	6,245,000	6,163,522
	US TREASURY N/B	0.125% 15 May 2023	2,630,000	2,614,898
	US TREASURY N/B	0.125% 30 Jun 2022	1,380,000	1,379,461
	US TREASURY N/B	0.125% 30 Jun 2023	2,975,000	2,954,896
	US TREASURY N/B	0.125% 30 Nov 2022	5,595,000	5,582,324
	US TREASURY N/B	0.125% 31 Jan 2023	2,880,000	2,870,100
	US TREASURY N/B	0.125% 31 May 2022	9,605,000	9,603,499
	US TREASURY N/B	0.125% 31 Oct 2022	3,930,000	3,923,399
	US TREASURY N/B	0.25% 15 Jun 2023	415,000	413,071
	US TREASURY N/B	0.25% 15 Jun 2024	2,037,000	2,007,002
	US TREASURY N/B	0.25% 15 Mar 2024	2,340,000	2,312,030
	US TREASURY N/B	0.25% 30 Jun 2025	1,290,000	1,253,265
	US TREASURY N/B	0.25% 30 Sep 2025	691,000	669,136
	US TREASURY N/B	0.25% 31 Aug 2025	510,000	494,043
	US TREASURY N/B	0.25% 31 Jul 2025	3,430,000	3,327,100
	US TREASURY N/B	0.25% 31 Oct 2025	6,205,000	5,997,278
	US TREASURY N/B	0.375% 15 Apr 2024	138,000	136,615
	US TREASURY N/B	0.375% 30 Nov 2025	691,700	670,814
	US TREASURY N/B	0.375% 31 Dec 2025	610,000	591,271
	US TREASURY N/B	0.375% 31 Jul 2027	2,275,000	2,160,806
	US TREASURY N/B	0.5% 28 Feb 2026	633,000	615,024
	US TREASURY N/B	0.5% 31 Mar 2025	2,128,000	2,092,672
	US TREASURY N/B	0.625% 15 Aug 2030	3,566,000	3,325,574
	US TREASURY N/B	0.625% 15 May 2030	885,000	827,475
	US TREASURY N/B	0.625% 30 Nov 2027	10,161,800	9,732,702
	US TREASURY N/B	0.625% 31 Dec 2027	4,424,000	4,233,042
	US TREASURY N/B	0.625% 31 Jul 2026	1,341,100	1,304,063
	US TREASURY N/B	0.75% 15 Nov 2024	7,410,000	7,368,319
	US TREASURY N/B	0.75% 30 Apr 2026	2,904,000	2,846,487
	US TREASURY N/B	0.75% 31 Aug 2026	4,426,700	4,327,618
	US TREASURY N/B	0.75% 31 Mar 2026	336,000	329,621
	US TREASURY N/B	0.75% 31 May 2026	2,816,000	2,758,140
	US TREASURY N/B	0.875% 15 Nov 2030	2,240,000	2,129,663
	US TREASURY N/B	1.125% 28 Feb 2025	1,011,000	1,014,554
	US TREASURY N/B	1.125% 28 Feb 2027	190,000	188,530
	US TREASURY N/B	1.125% 31 Oct 2026	6,605,000	6,561,139
	US TREASURY N/B	1.25% 30 Nov 2026	4,895,000	4,891,941
	US TREASURY N/B	1.25% 31 Aug 2024	4,680,000	4,722,961
	US TREASURY N/B	1.25% 31 May 2028	845,000	836,649
	US TREASURY N/B	1.375% 15 Nov 2031	9,747,000	9,623,640
	US TREASURY N/B	1.375% 15 Nov 2040	167,100	152,283
	US TREASURY N/B	1.375% 31 Jan 2022	330,000	330,329
	US TREASURY N/B	1.375% 31 Jan 2025	2,045,000	2,068,326
	US TREASURY N/B	1.5% 30 Nov 2024	215,000	218,376
	US TREASURY N/B	1.5% 30 Nov 2028	925,000	928,613
	US TREASURY N/B	1.75% 15 Aug 2041	6,325,000	6,132,285

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			Shares/ Par Value	
	US TREASURY N/B	1.75% 31 Dec 2024	2,285,000	2,337,127
	US TREASURY N/B	1.75% 31 Dec 2026	1,345,000	1,376,523
	US TREASURY N/B	1.75% 31 Jul 2024	7,285,000	7,448,059
	US TREASURY N/B	1.875% 15 Feb 2041	855,000	846,283
	US TREASURY N/B	1.875% 15 Nov 2051	1,500,000	1,488,047
	US TREASURY N/B	1.875% 30 Jun 2026	4,246,000	4,364,755
	US TREASURY N/B	2% 15 Nov 2041	1,350,000	1,365,398
	US TREASURY N/B	2% 31 May 2024	690,000	708,948
	US TREASURY N/B	2.125% 31 Mar 2024	95,000	97,776
	US TREASURY N/B	2.125% 31 May 2026	415,000	431,049
	US TREASURY N/B	2.25% 31 Mar 2026	669,000	697,615
	US TREASURY N/B	2.375% 29 Feb 2024	2,270,000	2,346,967
	US TREASURY N/B	2.375% 30 Apr 2026	215,000	225,473
	US TREASURY N/B	2.5% 28 Feb 2026	2,036,000	2,143,129
	US TREASURY N/B	2.625% 15 Feb 2029	730,000	789,170
	US TREASURY N/B	2.625% 31 Jan 2026	1,825,000	1,929,724
	US TREASURY N/B	2.75% 15 Feb 2024	2,895,000	3,015,210
	US TREASURY N/B	2.875% 15 Aug 2028	357,000	389,883
	US TREASURY N/B	2.875% 15 Nov 2046	987,000	1,167,397
	US TREASURY N/B	2.875% 30 Sep 2023	2,120,000	2,200,825
	US TREASURY N/B	3% 31 Oct 2025	2,405,000	2,572,129
	US ULTRA BOND CBT MAR22	XCBT 20220322	(4,100,000)	(90,059)
	VALE OVERSEAS LIMITED	3.75% 08 Jul 2030	25,000	25,875
	VALE OVERSEAS LIMITED	6.875% 10 Nov 2039	35,000	46,988
	VERIZON COMMUNICATIONS	1.5% 18 Sep 2030	56,000	52,535
	VERIZON COMMUNICATIONS	3.15% 22 Mar 2030	568,000	600,916
	VERIZON COMMUNICATIONS	3.875% 08 Feb 2029	769,000	852,185
	VERIZON COMMUNICATIONS	4.016% 03 Dec 2029	16,000	17,938
	VIRGINIA ELEC + POWER CO	2.875% 15 Jul 2029	110,000	115,364
	VIRGINIA ELEC + POWER CO	2.95% 15 Nov 2026	56,000	58,870
	VIRGINIA ELEC + POWER CO	3.8% 01 Apr 2028	72,000	78,801
	VISTRA CORP	4.3% 15 Jul 2029	197,000	210,669
	VMWARE INC	2.2% 15 Aug 2031	231,000	226,887
	VOLKSWAGEN GROUP AMERICA	2.7% 26 Sep 2022	200,000	202,893
	WASTE MANAGEMENT INC	2% 01 Jun 2029	113,000	112,883
	WELLS FARGO + COMPANY	1% 11 Feb 2026	382,000	387,701
	WELLS FARGO + COMPANY	1% 22 May 2028	795,000	854,644
	WELLS FARGO + COMPANY	1% 30 Oct 2025	106,000	108,647
	WELLS FARGO + COMPANY	1% 30 Oct 2030	409,000	425,192
	WELLS FARGO + COMPANY	4.15% 24 Jan 2029	38,000	42,537
	WELLS FARGO COMMERCIAL MORTGAG	1% 15 Dec 2059	2,257,596	77,594
	WELLS FARGO COMMERCIAL MORTGAG	4.152% 15 Aug 2051	640,000	716,351
	WELLS FARGO MORTGAGE BACKED SE	1% 25 Sep 2049	99,989	100,721
	WESTERN DIGITAL CORP	2.85% 01 Feb 2029	10,000	10,096
	WESTLAKE CORP	0.875% 15 Aug 2024	282,000	277,724
	WF RBS COMMERCIAL MORTGAGE TRU	3.752% 15 Sep 2057	395,000	415,059
Sub-Total: Fund 5710 1 of 15				Total \$566,510,808

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		Shares/ Par Value		
	1211 AVENUE OF THE AMERICAS TR	3.9% 10 Aug 2035	1,400,000	\$ 1,487,050
	7 ELEVEN INC	1.8% 10 Feb 2031	1,500,000	1,419,500
	ABU DHABI GOVT INT L	3.125% 16 Apr 2030	1,500,000	1,624,125
	ALABAMA POWER CO	1.45% 15 Sep 2030	1,100,000	1,028,035
	AMERICAN HOMES 4 RENT	4.25% 15 Feb 2028	1,800,000	1,994,042
	AMERICAN HOMES 4 RENT	4.9% 15 Feb 2029	1,500,000	1,732,577
	AMERICAN WATER CAPITAL C	3.45% 01 Jun 2029	1,600,000	1,723,722
	ANHEUSER BUSCH INBEV WOR	4.5% 01 Jun 2050	1,500,000	1,849,227
	AREIT CRE TRUST	1% 17 Jul 2026	1,400,000	1,396,602
	ARROW ELECTRONICS INC	3.875% 12 Jan 2028	1,000,000	1,082,817
	AT+T INC	2.75% 01 Jun 2031	1,500,000	1,530,380
	AT+T INC	4.85% 01 Mar 2039	900,000	1,075,748
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	163	119
	AVALONBAY COMMUNITIES	1.9% 01 Dec 2028	1,400,000	1,382,274
	AVANGRID INC	3.8% 01 Jun 2029	1,400,000	1,522,114
	BANC OF AMERICA MERRILL LYNCH	1% 15 Sep 2038	1,400,000	1,399,555
	BANC OF AMERICA SEURITIES LLC	TBA CASH COLLATERAL USD	(280,000)	(280,000)
	BANK OF AMERICA CORP	1% 07 Feb 2030	1,600,000	1,762,455
	BANK OF AMERICA CORP	1% 20 Dec 2028	2,222,000	2,372,351
	BANK OF AMERICA CORP	1% 29 Apr 2031	1,800,000	1,818,315
	BANQUE FED CRED MUTUEL	3.75% 20 Jul 2023	500,000	521,752
	BARCLAYS BANK PLC	7.625% 21 Nov 2022	464,000	489,520
	BARCLAYS PLC	1% 16 May 2024	1,400,000	1,457,366
	BARCLAYS PLC	3.25% 12 Feb 2027	1,200,000	1,715,459
	BAYER US FINANCE II LLC	4.25% 15 Dec 2025	2,100,000	2,271,336
	BAYER US FINANCE II LLC	4.375% 15 Dec 2028	1,600,000	1,787,103
	BBCRE TRUST	3.966% 10 Aug 2033	2,200,000	2,335,929
	BGC PARTNERS INC	5.375% 24 Jul 2023	1,100,000	1,160,821
	BLACK HILLS CORP	2.5% 15 Jun 2030	1,500,000	1,482,662
	BNP PARIBAS	1% 19 Nov 2025	1,500,000	1,543,715
	BOSTON GAS COMPANY	3.15% 01 Aug 2027	300,000	311,246
	BRAZILIAN REAL	FOREIGN CURRENCY	426,112	76,501
	BRITISH AIR 20 1 A PTT	4.25% 15 May 2034	631,608	671,951
	BROADCOM INC	3.137% 15 Nov 2035	1,660,000	1,669,891
	BROADCOM INC	4.11% 15 Sep 2028	897,000	983,381
	BWU01B1V3 IRS GBP P F .75000	0.75% 16 Mar 2052	7,100,000	215,990
	BWU01DX28 IRS JPY R V 06MLIBOR	1% 21 Mar 2022	40,000,000	(48)
	BWU01DX36 IRS JPY R V 06MLIBOR	1% 19 Mar 2022	173,000,000	(207)
	BWU01DXL6 IRS JPY R V 06MLIBOR	1% 20 Mar 2022	99,000,000	(119)
	BWU01DXN2 IRS JPY R V 06MLIBOR	1% 19 Mar 2022	23,000,000	(28)
	BWU01DXQ5 IRS JPY R V 06MLIBOR	1% 18 Mar 2022	20,000,000	(23)
	BWU01DXZ5 IRS JPY R V 06MLIBOR	1% 07 Apr 2022	11,000,000	(11)
	BWU01DY27 IRS JPY R V 06MLIBOR	1% 17 Mar 2022	22,000,000	(26)

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	BWU01DYM3 IRS JPY R V 06MLIBOR	1% 15 Mar 2022	31,000,000	(45)
	BWU01DYT8 IRS JPY R V 06MLIBOR	1% 17 Mar 2022	23,000,000	(27)
	BWU01E1B1 IRS JPY R V 06MTONA	1% 07 Apr 2051	11,000,000	(405)
	BWU01E1H8 IRS JPY R V 06MTONA	1% 21 Mar 2048	40,000,000	(43,174)
	BWU01E1R6 IRS JPY R V 06MTONA	1% 15 Mar 2051	31,000,000	1,391
	BWU01E1Z8 IRS JPY R V 06MTONA	1% 17 Mar 2051	23,000,000	11,493
	BWU01E2E4 IRS JPY R V 06MTONA	1% 18 Mar 2026	20,000,000	(1,917)
	BWU01E2M6 IRS JPY P F .75000	0.75% 20 Mar 2038	99,000,000	(62,731)
	BWU01E2P9 IRS JPY R V 06MTONA	1% 19 Mar 2051	173,000,000	(3,701)
	BWU01E2R5 IRS JPY R V 06MTONA	1% 19 Mar 2051	23,000,000	(790)
	BWU01E2U8 IRS JPY R V 06MTONA	1% 17 Mar 2051	22,000,000	(36)
	CADILLAC FAIRVIEW PRP TR CALIFORNIA ST HLTH FACS FING A	3.875% 20 Mar 2027	700,000	765,397
	CANADIAN DOLLAR	1.979% 01 Jun 2030	3,000,000	2,960,001
	CCSALHUS5 CITI GROUP CCPC	FOREIGN CURRENCY	275,133	217,815
	CCSCXIUS6 STANDARD	CCSALHUS5 CITI GROUP CCPC	869,000	869,000
	CHARTER BOC	CCSCXIUS6 STANDARD	(10,000)	(10,000)
	CH ROBINSON WORLDWIDE	CHARTER BOC	1,500,000	1,689,699
	CITIBANK CASH COLL CCP	4.2% 15 Apr 2028	84,000	84,000
	CITIGROUP COMMERCIAL MORTGAGE	CCSALCUS6 CCP CASH COLL		
	COLT FUNDING LLC	3.431% 10 Jun 2048	2,464,337	2,551,143
	COMM MORTGAGE TRUST	1% 25 Sep 2065	675,840	670,640
	COMM MORTGAGE TRUST	3.178% 10 Feb 2035	1,130,000	1,175,241
	COMMUNITY PRESERVATION C	4.228% 10 May 2051	2,100,000	2,353,927
	CONNECTICUT ST	2.867% 01 Feb 2030	1,400,000	1,446,508
	CRED SUIS GP FUN LTD	2.677% 01 Jul 2030	2,750,000	2,882,746
	CREDIT SUISSE GROUP AG	3.8% 15 Sep 2022	2,500,000	2,553,944
	CREDIT SUISSE MORTGAGE TRUST	1% 14 Dec 2023	900,000	914,510
	CREDIT SUISSE MORTGAGE TRUST	2.256% 15 Aug 2037	1,800,000	1,814,289
	CRH AMERICA FINANCE INC	3.565% 15 Dec 2049	882,334	927,513
	CSAIL COMMERCIAL MORTGAGE TRUS	4.5% 04 Apr 2048	1,000,000	1,219,405
	CURRENCY CONTRACT	3.448% 15 Aug 2048	906,962	934,961
	CURRENCY CONTRACT	USD/AUD	-	2,074
	CURRENCY CONTRACT	USD/EUR	-	(33,820)
	CURRENCY CONTRACT	USD/GBP	-	(191,942)
	CURRENCY CONTRACT	GBP/USD	-	4,465
	CURRENCY CONTRACT	USD/GBP	-	(9,362)
	CURRENCY CONTRACT	USD/JPY	-	9,842
	DAIMLER FINANCE NA LLC	2.7% 14 Jun 2024	1,700,000	1,757,001

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		Shares/ Par Value		
	DALLAS FORT WORTH TX			
	INTERNATI	1.649% 01 Nov 2026	1,500,000	1,500,003
	DANISH KRONE	FOREIGN CURRENCY	1,950	298
	DELL INT LLC / EMC CORP	5.45% 15 Jun 2023	400,000	421,957
	DEUTSCHE BANK AG	2.625% 16 Dec 2024	1,200,000	1,657,803
	DEUTSCHE BANK NY	1% 16 Nov 2027	1,400,000	1,399,376
	DISCOVERY			
	COMMUNICATIONS	4.65% 15 May 2050	1,100,000	1,290,416
	ELECTRONIC ARTS INC	1.85% 15 Feb 2031	1,500,000	1,437,672
	ENTERGY LOUISIANA LLC	3.12% 01 Sep 2027	2,200,000	2,316,107
	ENTERGY MISSISSIPPI LLC	2.85% 01 Jun 2028	1,700,000	1,773,098
	EPR PROPERTIES	4.95% 15 Apr 2028	1,700,000	1,834,361
	EQUITABLE HOLDINGS INC	5% 20 Apr 2048	1,000,000	1,248,966
	ERP OPERATING LP	4.15% 01 Dec 2028	1,400,000	1,579,198
	EURO CURRENCY	FOREIGN CURRENCY	235	268
	FAIRFAX FINL HLDGS LTD	4.85% 17 Apr 2028	1,300,000	1,446,019
	FANNIE MAE	1% 25 May 2036	970,444	977,913
	FANNIE MAE	1% 25 Nov 2036	1,201,588	1,217,522
	FANNIE MAE	6.5% 25 Feb 2023	5,653	5,767
	FANNIE MAE	6.5% 25 Jul 2029	192,346	212,182
	FANNIE MAE	6.5% 25 Sep 2029	281,180	313,683
	FANNIE MAE	7% 25 Jul 2039	95,277	111,063
	FANNIE MAE	7% 25 Oct 2022	1,131	1,149
	FANNIE MAE	7.5% 20 Sep 2027	144,044	159,959
	FANNIEMAE WHOLE LOAN	6.5% 25 Jun 2028	15,203	16,395
	FED HM LN PC POOL 1J1214	1% 01 Sep 2035	26,871	27,834
	FED HM LN PC POOL 1J1219	1% 01 Oct 2035	135,558	141,750
	FED HM LN PC POOL 781923	1% 01 Sep 2034	354,666	377,685
	FED HM LN PC POOL 785867	1% 01 Dec 2026	11,601	11,623
	FED HM LN PC POOL 789758	1% 01 Sep 2032	14,901	14,923
	FED HM LN PC POOL 789777	1% 01 Sep 2032	9,852	10,194
	FED HM LN PC POOL 848812	1% 01 Oct 2039	589,019	617,853
	FED HM LN PC POOL C91256	5% 01 Jun 2029	14,399	15,823
	FED HM LN PC POOL Q47083	3.5% 01 Apr 2047	2,918,081	3,104,332
	FED HM LN PC POOL Q47482	3.5% 01 Apr 2047	3,152,908	3,377,952
	FED HM LN PC POOL SB0257	4% 01 Nov 2033	249,253	261,715
	FED HOME LN DISCOUNT NT	0.01% 11 Feb 2022	2,100,000	2,099,904
	FEDERAL HOME LOAN BANK	0.96% 05 Mar 2026	6,100,000	6,028,561
	FEDERAL HOME LOAN BANK	1.115% 26 Feb 2027	9,200,000	9,076,134
	FHA PROJ LN CTF SER POOL 5	7.43% 01 Feb 2022	73	71
	FHLMC MULTIFAMILY			
	STRUCTURED P	2.864% 25 Oct 2026	8,257,138	8,600,510
	FIRSTENERGY TRANSMISSION	4.35% 15 Jan 2025	1,700,000	1,807,374
	FLORIDA ST BRD OF ADMIN FIN			
	CO	1.705% 01 Jul 2027	1,500,000	1,496,253
	FNMA POOL 257238	5% 01 Jun 2028	40,455	44,054
	FNMA POOL 450838	5.5% 01 Dec 2028	860	941

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	FNMA POOL 457274	1% 01 Oct 2028	749	750
	FNMA POOL 559810	1% 01 Aug 2040	35,791	36,373
	FNMA POOL 735764	1% 01 Jul 2035	166,744	173,763
	FNMA POOL 735965	1% 01 Oct 2035	71,657	72,288
	FNMA POOL 745390	1% 01 Feb 2036	686,759	719,926
	FNMA POOL 783610	1% 01 Jun 2035	345,030	346,312
	FNMA POOL 814000	6% 01 Jun 2035	48,566	53,409
	FNMA POOL 822101	1% 01 May 2035	113,551	114,052
	FNMA POOL 826129	1% 01 Jul 2035	56,376	58,026
	FNMA POOL 844532	1% 01 Nov 2035	51,704	53,796
	FNMA POOL 874959	6.2% 01 Nov 2037	491,623	514,215
	FNMA POOL 890362	1% 01 Aug 2041	643,179	712,929
	FNMA POOL 897717	1% 01 Aug 2036	3,797	3,821
	FNMA POOL 898318	6% 01 Nov 2036	25,171	27,675
	FNMA POOL 899601	5.5% 01 Jul 2047	947,157	1,051,128
	FNMA POOL 902551	6% 01 Nov 2036	2,578	2,929
	FNMA POOL AA7916	4% 01 Mar 2039	8,588	9,414
	FNMA POOL AB9136	2.5% 01 Apr 2043	52,972	54,589
	FNMA POOL AE8349	6% 01 Aug 2037	10,624	11,692
	FNMA POOL AK0730	1% 01 Feb 2042	113,861	119,514
	FNMA POOL AL2815	1% 01 May 2035	82,790	87,844
	FNMA POOL AL5548	1% 01 May 2038	517,693	542,592
	FNMA POOL AL6447	1% 01 Jan 2026	1,272	1,321
	FNMA POOL AL7183	1% 01 Jan 2036	185,011	196,160
	FNMA POOL AL8922	1% 01 May 2030	548,861	575,087
	FNMA POOL AL9380	1% 01 Apr 2031	876,674	925,486
	FNMA POOL AR5180	3% 01 Jul 2043	1,236,075	1,311,145
	FNMA POOL AS1410	3% 01 Jan 2029	246,995	260,174
	FNMA POOL AS4168	4% 01 Dec 2044	88,967	97,346
	FNMA POOL AS5715	3% 01 Sep 2030	273,757	288,378
	FNMA POOL AS7603	4% 01 Jul 2046	1,146,319	1,235,227
	FNMA POOL AX7911	3% 01 Jan 2045	136,069	142,365
	FNMA POOL AZ8086	3.5% 01 Jul 2045	220,809	235,473
	FNMA POOL BE2092	3.5% 01 Dec 2046	249,345	267,043
	FNMA POOL BM1447	1% 01 Jul 2047	7,832,563	8,395,112
	FNMA POOL MA0184	5% 01 Sep 2029	308,779	336,235
	FNMA TBA 15 YR 2.5	2.5% 17 Feb 2037	1,000,000	1,032,835
	FNMA TBA 30 YR 2	2% 14 Feb 2052	50,600,000	50,331,432
	FNMA TBA 30 YR 2.5	2.5% 25 Nov 2051	7,200,000	7,311,128
	FNMA TBA 30 YR 3	3% 14 Feb 2052	4,000,000	4,137,759
	FNMA TBA 30 YR 5	5% 14 Jan 2052	500,000	544,852
	FREDDIE MAC	1% 15 Aug 2040	584,289	586,764
	FREDDIE MAC	1% 15 May 2037	309,217	310,387
	FREDDIE MAC	1% 15 Nov 2042	1,308,158	1,322,839
	FREDDIE MAC	1% 15 Oct 2040	590,169	592,668
	FREDDIE MAC	5.5% 15 Nov 2032	588,029	655,345
	FREDDIE MAC	6% 15 Dec 2028	109,245	120,629
	FREDDIE MAC	6% 15 Jul 2023	41,741	43,045
	FREDDIE MAC	6.5% 15 Feb 2026	96,183	101,717
	FUTURES USD CITI COC	CASH COLLATERAL	566,000	566,000
	GE CAPITAL INTL FUNDING	4.418% 15 Nov 2035	757,000	903,374
	GENERAL MOTORS FINL CO	1% 26 Mar 2022	100,000	113,783
	GEORGIA POWER CO	3.25% 15 Mar 2051	1,000,000	1,002,952
	GLOBE LIFE INC	2.15% 15 Aug 2030	1,300,000	1,282,465

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	GNMA II POOL 002910	8.5% 20 Apr 2030	501	554
	GNMA II POOL 002947	8.5% 20 Jul 2030	292	328
	GNMA II POOL 003029	8.5% 20 Jan 2031	2,053	2,343
	GNMA II POOL 780840	8.5% 20 Jul 2028	3,480	3,854
	GNMA II POOL MA5399	4.5% 20 Aug 2048	1,163,270	1,231,886
	GNMA II POOL MA5652	4.5% 20 Dec 2048	302,461	319,956
	GNMA POOL 783473	3.5% 15 Nov 2041	335,542	358,517
	GNMA POOL AL1543	3% 15 May 2045	202,758	209,170
	GNMA POOL BT3503	4% 15 Feb 2050	118,564	126,339
	GOODMAN US FIN FOUR	4.5% 15 Oct 2037	700,000	812,238
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	1,542,776	1,542,776
	GS MORTGAGE SECURITIES TRUST	2.855% 10 May 2034	1,000,000	997,369
	GS MORTGAGE SECURITIES TRUST	3.467% 10 Jun 2047	980,484	1,005,970
	GS MORTGAGE SECURITIES TRUST	3.621% 10 Oct 2035	1,400,000	1,470,702
	GUARDIAN LIFE GLOB FUND	1.25% 19 Nov 2027	1,500,000	1,440,903
	HONG KONG	2.5% 28 May 2024	1,600,000	1,656,645
	HOST HOTELS + RESORTS LP	3.875% 01 Apr 2024	900,000	940,474
	HUNDRED ACRE WOOD TRUST	1% 25 Oct 2051	1,361,343	1,350,679
	HUNDRED ACRE WOOD TRUST	1% 25 Oct 2051	1,389,590	1,387,549
	JAPANESE YEN	FOREIGN CURRENCY	64,753,295	562,314
	JP MORGAN MORTGAGE TRUST	1% 25 May 2050	1,142,705	1,160,765
	JPMBB COMMERCIAL MORTGAGE SECURITIES	3.017% 15 Feb 2048	1,240,022	1,277,294
*	JPMORGAN CHASE + CO	1% 01 Jun 2028	1,800,000	1,814,679
	JPN 10Y BOND(OSE) MAR22	XOSE 20220314	(600,000,000)	21,189
	JPN BANK FOR INT L COOP	2.875% 21 Jul 2027	1,000,000	1,065,525
	KILROY REALTY LP	4.375% 01 Oct 2025	2,300,000	2,504,870
	LEHMAN BROTHERS HOLDINGS	6.75% 28 Dec 2017	3,100,000	31
	LIFE STORAGE LP	3.875% 15 Dec 2027	1,800,000	1,974,481
	LLOYDS BANK PLC	1% 02 Apr 2032	1,400,000	1,065,486
	LONG GILT FUTURE MAR22	IFLL 20220329	(3,800,000)	(10,497)
	LOS ANGELES CA CMNTY CLG DIST	2.106% 01 Aug 2032	1,800,000	1,763,773
	MANHATTAN WEST	2.13% 10 Sep 2039	1,500,000	1,494,839
	MASCO CORP	3.5% 15 Nov 2027	1,900,000	2,033,605
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	315	15
	MFI LTD	1% 15 Jul 2035	988,569	994,005
	MID AMERICA APARTMENTS	3.6% 01 Jun 2027	1,900,000	2,051,068
	MIZUHO FINANCIAL GROUP	1% 13 Sep 2030	1,700,000	1,754,082
	MONONGAHELA POWER CO	3.55% 15 May 2027	2,000,000	2,138,882
	MORGAN STANLEY	3.125% 27 Jul 2026	700,000	741,526
	MORGAN STANLEY	TBA CASH COLLATERAL	(110,000)	(110,000)
	MORGAN STANLEY BAML TRUST	3.732% 15 May 2048	2,500,000	2,665,798
	MORGAN STANLEY CAPITAL I TRUST	1% 15 Dec 2023	1,400,000	1,400,000
	MORGAN STANLEY CAPITAL I TRUST	3.337% 15 Dec 2049	2,163,699	2,255,648
	NATIONAL RETAIL PROP INC	3.5% 15 Oct 2027	1,500,000	1,603,997
	NATIONAL RETAIL PROP INC	4.3% 15 Oct 2028	1,500,000	1,686,410

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	NATIONAL SECS CLEARING	1.5% 23 Apr 2025	2,400,000	2,414,400
	NATIONWIDE BLDG SOCIETY	1% 01 Aug 2024	1,500,000	1,570,845
	NATWEST GROUP PLC	1% 08 Mar 2023	1,200,000	1,370,265
	NATWEST GROUP PLC	1% 25 Jun 2024	1,700,000	1,778,415
	NAVIENT STUDENT LOAN TRUST	1% 25 Mar 2066	1,146,419	1,159,890
	NEW YORK LIFE GLOBAL FDG	1.2% 07 Aug 2030	1,400,000	1,306,307
	NEW YORK ST URBAN DEV			
	CORP REV	1.877% 15 Mar 2030	2,000,000	1,948,994
	NEW ZEALAND DOLLAR	FOREIGN CURRENCY	467	319
	NEXTERA ENERGY CAPITAL	2.25% 01 Jun 2030	1,800,000	1,789,174
	NIAGARA MOHAWK POWER	4.278% 15 Dec 2028	600,000	660,077
	NOMURA HOLDINGS INC	3.103% 16 Jan 2030	1,700,000	1,752,352
	NORTHERN STATES PWR MINN	2.9% 01 Mar 2050	1,400,000	1,413,401
	NVR INC	3% 15 May 2030	1,400,000	1,454,716
	OMEGA HLTHCARE INVESTORS	4.75% 15 Jan 2028	1,700,000	1,875,607
	ORACLE CORP	3.6% 01 Apr 2050	1,700,000	1,664,536
	PACIFIC GAS + ELECTRIC	1.7% 15 Nov 2023	1,400,000	1,403,615
	PENNSYLVANIA ST HGR EDU			
	ASSIST	1% 25 Jul 2029	216,842	217,034
	POUND STERLING	FOREIGN CURRENCY	347,396	470,530
	READYCAP COMMERCIAL			
	MORTGAGE T	1% 25 Feb 2035	1,637,976	1,639,860
	REALTY INCOME CORP	3.95% 15 Aug 2027	400,000	443,504
	REALTY INCOME CORP	4.625% 01 Nov 2025	1,400,000	1,551,722
	REPUBLIC OF CHILE	2.45% 31 Jan 2031	1,700,000	1,689,392
	REPUBLIC OF CHILE	2.55% 27 Jan 2032	1,500,000	1,496,250
	REPUBLIC OF PERU	2.783% 23 Jan 2031	1,700,000	1,691,517
	RMAC SECURITIES PLC	1% 12 Jun 2044	856,484	1,125,082
	ROCHESTER GAS + ELECTRIC	3.1% 01 Jun 2027	1,000,000	1,055,520
	SALES TAX SECURITIZATION			
	CORP	3.107% 01 Jan 2035	1,700,000	1,732,457
	SAN FRANCISCO CA			
	CITY CNTY P	2.825% 01 Nov 2041	1,470,000	1,439,269
	SINGAPORE DOLLAR	FOREIGN CURRENCY	283	210
	SITE CENTERS CORP	4.7% 01 Jun 2027	1,000,000	1,105,194
	SLM STUDENT LOAN TRUST	1% 15 Dec 2025	345,375	345,284
	SLM STUDENT LOAN TRUST	1% 15 Dec 2027	318,326	318,335
	SLM STUDENT LOAN TRUST	1% 25 Jan 2027	2,079,718	2,075,020
	SLM STUDENT LOAN TRUST	1% 25 Oct 2029	1,964,366	1,956,432
	SMBC AVIATION CAPITAL FI	3% 15 Jul 2022	3,400,000	3,434,990
	SOUTHERN CAL EDISON	2.25% 01 Jun 2030	1,500,000	1,480,252
	SOUTHERN CO	3.7% 30 Apr 2030	1,400,000	1,522,679
	SOUTHERN POWER CO	0.9% 15 Jan 2026	1,500,000	1,449,509
	SOUTHWESTERN ELEC POWER	2.75% 01 Oct 2026	700,000	724,003
	SOUTHWESTERN ELEC POWER	4.1% 15 Sep 2028	1,300,000	1,439,909
	SPIRIT REALTY LP	3.2% 15 Feb 2031	1,700,000	1,756,907
	SREIT TRUST	1% 15 Oct 2038	1,400,000	1,379,342
	STANDARD CHARTERED PLC	1% 14 Jan 2027	1,500,000	1,452,803
	STANDARD CHARTERED PLC	1% 29 Jun 2032	1,300,000	1,275,732
	STARBUCKS CORP	2.55% 15 Nov 2030	1,800,000	1,835,731

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	STARWOOD MORTGAGE			
	RESIDENTIAL	1% 25 Apr 2065	1,270,470	1,270,782
	STATE OF ISRAEL	3.875% 03 Jul 2050	1,800,000	2,100,028
	STATE OF ISRAEL	4.125% 17 Jan 2048	1,700,000	2,080,596
	STATE OF QATAR	3.375% 14 Mar 2024	1,600,000	1,675,328
	STATE OF QATAR	4% 14 Mar 2029	1,500,000	1,689,870
	STATE OF QATAR	4.817% 14 Mar 2049	1,600,000	2,097,024
	SWAP CCPC CITIBANK COC	SWAP CCPC CASH		
	SWISS FRANC	COLLATERAL	247,000	247,000
	SWPC0I305 CDS USD R F 1.00000	FOREIGN CURRENCY	374	410
	SWPC0JYY5 CDS USD R F 1.00000	1% 20 Jun 2024	800,000	13,019
	SWU01DYZ4 IRS JPY R F .00000	1% 20 Jun 2026	600,000	10,243
	SWU01DZA8 IRS JPY R F .00000	0% 15 Mar 2022	31,000,000	(13)
	SWU01DZP5 IRS JPY R F .00000	0% 19 Mar 2022	173,000,000	(82)
	SWU01DZQ3 IRS JPY P V	0% 17 Mar 2022	22,000,000	(10)
	12MTONA	1% 18 Mar 2022	20,000,000	(9)
	SWU01DZV2 IRS JPY P V			
	12MTONA	1% 19 Mar 2022	23,000,000	(11)
	SWU01E014 IRS JPY R F .00000	0% 07 Apr 2022	11,000,000	(6)
	SWU01E022 IRS JPY R F .00000	0% 21 Mar 2022	40,000,000	(19)
	SWU01E071 IRS JPY R F .00000	0% 17 Mar 2022	23,000,000	(10)
	SWU01E0K2 IRS JPY R F .00000	0% 20 Mar 2022	99,000,000	(47)
	SWU01E9Q0 IRS USD R F 1.40000	1.4% 07 Dec 2024	23,200,000	11,290
	SYNGENTA FINANCE NV	4.441% 24 Apr 2023	1,700,000	1,757,375
	TENN VALLEY AUTHORITY	1.5% 15 Sep 2031	1,400,000	1,379,176
	THAILAND BAHT	FOREIGN CURRENCY	760	23
	THARALDSON HOTEL			
	PORTFOLIO TRU	1% 11 Nov 2034	1,053,104	1,051,834
	TOKYO METROPOLITAN GOVT	2.5% 08 Jun 2022	1,000,000	1,007,030
	TOWD POINT ASSET FUNDING, LLC	1% 25 Feb 2063	861,520	857,491
	TOWD POINT MORTGAGE FUNDING	1% 20 Jul 2045	2,017,575	2,737,345
	TRANSURBAN FINANCE CO	2.45% 16 Mar 2031	1,800,000	1,782,544
	TRANSURBAN FINANCE CO	4.125% 02 Feb 2026	1,000,000	1,086,870
	TREASURY BILL	0.01% 03 Mar 2022	25,700,000	25,697,605
	TREASURY BILL	0.01% 04 Jan 2022	7,200,000	7,199,976
	TREASURY BILL	0.01% 05 May 2022	13,800,000	13,796,910
	TREASURY BILL	0.01% 10 Feb 2022	5,100,000	5,099,739
	TREASURY BILL	0.01% 10 Mar 2022	4,000,000	3,999,584
	TREASURY BILL	0.01% 11 Jan 2022	5,200,000	5,199,946
	TREASURY BILL	0.01% 14 Apr 2022	3,000,000	2,999,562
	TREASURY BILL	0.01% 15 Feb 2022	5,900,000	5,899,705
	TREASURY BILL	0.01% 17 Feb 2022	14,900,000	14,899,027
	TREASURY BILL	0.01% 17 Mar 2022	1,800,000	1,799,843
	TREASURY BILL	0.01% 21 Apr 2022	2,600,000	2,599,563
	TREASURY BILL	0.01% 24 Mar 2022	4,500,000	4,499,421
	TREASURY BILL	0.01% 25 Jan 2022	2,000,000	1,999,947
	TREASURY BILL	0.01% 27 Jan 2022	3,400,000	3,399,877
	TREASURY BILL	0.01% 31 Mar 2022	8,100,000	8,098,999
	UBS AG	5.125% 15 May 2024	1,200,000	1,284,000
	UBS AG STAMFORD CT	7.625% 17 Aug 2022	1,000,000	1,038,615

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	UDR INC	3.5% 15 Jan 2028	1,600,000	1,715,027
	UNITED WHOLESALE MORTGAGE LLC	1% 25 Dec 2051	1,393,492	1,393,397
	UNITED WHOLESALE MORTGAGE LLC	1% 25 Nov 2051	1,385,551	1,381,859
	US 10YR NOTE (CBT)MAR22	XCBT 20220322	37,800,000	128,724
	US 5YR NOTE (CBT) MAR22	XCBT 20220331	23,000,000	(14,739)
	US DOLLAR		199,639	199,639
	US LONG BOND(CBT) MAR22	XCBT 20220322	(8,300,000)	(54,319)
	US TREASURY N/B	0.625% 31 Mar 2027	33,100,000	31,994,512
	US TREASURY N/B	0.875% 15 Nov 2030	3,500,000	3,327,598
	US TREASURY N/B	1.375% 15 Aug 2050	6,400,000	5,606,250
	US TREASURY N/B	1.375% 15 Nov 2040	14,100,000	12,849,726
	US TREASURY N/B	1.625% 15 Nov 2050	3,200,000	2,981,375
	US TREASURY N/B	1.875% 15 Feb 2041	1,100,000	1,088,785
	US TREASURY N/B	1.875% 28 Feb 2022	3,300,000	3,309,288
	US TREASURY N/B	1.875% 31 Aug 2022	1,900,000	1,919,891
	US TREASURY N/B	1.875% 31 Jul 2022	200,000	201,875
	US TREASURY N/B	2% 15 Feb 2025	2,200,000	2,266,000
	US TREASURY N/B	2% 15 Feb 2050	2,600,000	2,640,930
	US TREASURY N/B	2% 31 Oct 2022	200,000	202,695
	US TREASURY N/B	2.125% 31 Jul 2024	6,600,000	6,809,602
	US TREASURY N/B	2.125% 31 Mar 2024	2,800,000	2,881,813
	US TREASURY N/B	2.25% 15 Aug 2027	2,130,000	2,234,337
	US TREASURY N/B	2.25% 31 Jan 2024	600,000	618,422
	US TREASURY N/B	2.5% 15 Feb 2045	5,300,000	5,828,551
	US TREASURY N/B	2.75% 15 Aug 2042	400,000	455,750
	US TREASURY N/B	2.75% 15 Nov 2042	5,300,000	6,040,344
	US TREASURY N/B	2.875% 15 Aug 2045	2,200,000	2,583,023
	US TREASURY N/B	2.875% 15 May 2043	2,400,000	2,788,875
	US TREASURY N/B	2.875% 15 May 2049	2,600,000	3,131,984
	US TREASURY N/B	3% 15 Nov 2044	800,000	954,000
	US TREASURY N/B	3.125% 15 Aug 2044	10,200,000	12,386,227
	US TREASURY N/B	3.625% 15 Aug 2043	1,500,000	1,945,781
	US TREASURY N/B	3.75% 15 Nov 2043	3,600,000	4,760,859
	US TREASURY N/B	4.375% 15 May 2041	1,700,000	2,394,809
	US TREASURY N/B	5.25% 15 Feb 2029	6,200,000	7,808,852
	VENTAS REALTY LP	3.85% 01 Apr 2027	1,600,000	1,740,496
	VERIZON COMMUNICATIONS	1.5% 18 Sep 2030	500,000	469,060
	VERIZON COMMUNICATIONS	2.355% 15 Mar 2032	638,000	628,633
	VERIZON COMMUNICATIONS	4.125% 16 Mar 2027	600,000	666,918
	VERUS SECURITIZATION TRUST	1% 25 Mar 2060	986,437	988,964
	VESTEDA FINANCE BV	2.5% 27 Oct 2022	1,500,000	1,733,011
	VMC FINANCE LLC	1% 15 Sep 2036	1,517,604	1,516,214
	VMWARE INC	2.95% 21 Aug 2022	500,000	505,874
	VMWARE INC	3.9% 21 Aug 2027	2,700,000	2,939,510
	VOLKSWAGEN BANK GMBH	1.875% 31 Jan 2024	1,600,000	1,887,533
	VOLKSWAGEN BANK GMBH	2.5% 31 Jul 2026	1,200,000	1,489,600
	WALT DISNEY COMPANY/THE	2.65% 13 Jan 2031	1,200,000	1,248,270
	WELLS FARGO + COMPANY	3% 19 Feb 2025	1,600,000	1,670,406
	WRKCO INC	4.9% 15 Mar 2029	1,100,000	1,279,629
	YUAN RENMINBI	FOREIGN CURRENCY	401	63
Sub-Total: Fund 5711 2 of 15			Total \$620,433,183	

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	SSGA	G STIFF ERISA QUALIFIED	57,142,153	\$ 57,142,153
		Sub-Total: Fund 57Y4 3 of 15		Total \$ 57,142,153

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		Shares/ Par Value		
	3M COMPANY	2.375% 26 Aug 2029	1,070,000	\$ 1,097,611
	3M COMPANY	3.05% 15 Apr 2030	180,000	193,007
	3M COMPANY	3.7% 15 Apr 2050	1,500,000	1,758,141
	90DAY EUR FUTR DEC22	XCME 20221219	33,000,000	(59,375)
	90DAY EUR FUTR DEC23	XCME 20231218	193,500,000	(931,675)
	90DAY EUR FUTR JUN23	XCME 20230619	36,500,000	(225,976)
	90DAY EUR FUTR MAR22	XCME 20220314	(485,000,000)	904,277
	90DAY EUR FUTR SEP23	XCME 20230918	9,250,000	(54,800)
	ABBOTT LABORATORIES	3.75% 30 Nov 2026	308,000	340,350
	ABBOTT LABORATORIES	4.75% 30 Nov 2036	250,000	319,030
	ABBOTT LABORATORIES	4.9% 30 Nov 2046	300,000	410,160
	ABBVIE INC	2.3% 21 Nov 2022	420,000	425,865
	ABBVIE INC	2.6% 21 Nov 2024	1,720,000	1,784,728
	ABBVIE INC	2.95% 21 Nov 2026	290,000	305,622
	ABBVIE INC	3.2% 21 Nov 2029	740,000	791,202
	ABBVIE INC	3.45% 15 Mar 2022	240,000	240,220
	ABBVIE INC	3.6% 14 May 2025	30,000	31,903
	ABBVIE INC	3.75% 14 Nov 2023	80,000	83,756
	ABBVIE INC	3.8% 15 Mar 2025	760,000	809,002
	ABBVIE INC	4.25% 21 Nov 2049	360,000	432,782
	ABN AMRO BANK NV	4.75% 28 Jul 2025	470,000	511,758
	ABU DHABI GOVT INT L	2.5% 11 Oct 2022	2,030,000	2,059,841
	ABU DHABI GOVT INT L	3.875% 16 Apr 2050	230,000	267,901
	ABU DHABI NATIONAL ENERG	2% 29 Apr 2028	1,150,000	1,137,063
	ABU DHABI NATIONAL ENERG	3.4% 29 Apr 2051	550,000	574,750
	ADOBE INC	2.3% 01 Feb 2030	890,000	909,651
	AERCAP IRELAND CAP/GLOBA	2.45% 29 Oct 2026	1,350,000	1,361,070
	AERCAP IRELAND CAP/GLOBA	3% 29 Oct 2028	840,000	851,874
	AERCAP IRELAND CAP/GLOBA	3.3% 30 Jan 2032	1,040,000	1,059,523
	AETNA INC	2.8% 15 Jun 2023	110,000	112,707
	AIR LEASE CORP	3.375% 01 Jul 2025	230,000	239,987
	ALPHABET INC	0.45% 15 Aug 2025	60,000	58,621
	ALPHABET INC	0.8% 15 Aug 2027	160,000	154,923
	ALPHABET INC	1.1% 15 Aug 2030	180,000	170,146
	ALPHABET INC	2.05% 15 Aug 2050	290,000	258,806
	ALTRIA GROUP INC	2.35% 06 May 2025	100,000	102,347
	ALTRIA GROUP INC	2.45% 04 Feb 2032	460,000	436,731
	ALTRIA GROUP INC	3.4% 04 Feb 2041	400,000	368,974
	ALTRIA GROUP INC	3.875% 16 Sep 2046	500,000	483,625
	ALTRIA GROUP INC	4.4% 14 Feb 2026	472,000	519,911
	ALTRIA GROUP INC	4.8% 14 Feb 2029	8,000	9,024
	ALTRIA GROUP INC	5.8% 14 Feb 2039	40,000	48,079
	ALTRIA GROUP INC	5.95% 14 Feb 2049	360,000	449,255
	AMAZON.COM INC	1.2% 03 Jun 2027	520,000	512,941
	AMAZON.COM INC	1.5% 03 Jun 2030	270,000	261,649

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	AMAZON.COM INC	2.1% 12 May 2031	220,000	222,994
	AMAZON.COM INC	2.5% 03 Jun 2050	410,000	390,376
	AMAZON.COM INC	3.15% 22 Aug 2027	610,000	658,813
	AMAZON.COM INC	3.875% 22 Aug 2037	1,250,000	1,469,167
	AMAZON.COM INC	4.05% 22 Aug 2047	120,000	145,494
	AMAZON.COM INC	4.95% 05 Dec 2044	370,000	505,008
	AMERICAN EXPRESS CO	2.5% 30 Jul 2024	1,180,000	1,219,129
	AMERICAN INTL GROUP	2.5% 30 Jun 2025	200,000	206,219
	AMERICAN TRANSMISSION SY	2.65% 15 Jan 2032	1,150,000	1,160,682
	AMGEN INC	3.625% 22 May 2024	120,000	126,383
	ANGLO AMERICAN CAPITAL	3.625% 11 Sep 2024	950,000	997,209
	ANGLO AMERICAN CAPITAL	4.75% 10 Apr 2027	530,000	589,437
	ANHEUSER BUSCH CO/INBEV	3.65% 01 Feb 2026	500,000	536,827
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	140,000	176,951
	ANHEUSER BUSCH INBEV WOR	3.5% 01 Jun 2030	150,000	164,408
	ANHEUSER BUSCH INBEV WOR	4% 13 Apr 2028	60,000	66,738
	ANHEUSER BUSCH INBEV WOR	4.35% 01 Jun 2040	440,000	517,140
	ANHEUSER BUSCH INBEV WOR	4.439% 06 Oct 2048	209,000	249,801
	ANHEUSER BUSCH INBEV WOR	4.5% 01 Jun 2050	460,000	567,096
	ANHEUSER BUSCH INBEV WOR	4.75% 23 Jan 2029	930,000	1,082,460
	ANTHEM INC	3.35% 01 Dec 2024	140,000	147,892
	ANTHEM INC	3.65% 01 Dec 2027	320,000	351,059
	APPLE INC	1.125% 11 May 2025	820,000	817,424
	APPLE INC	2.4% 03 May 2023	470,000	481,208
	APPLE INC	2.45% 04 Aug 2026	850,000	887,655
	APPLE INC	3.35% 09 Feb 2027	920,000	998,360
	APPLIED MATERIALS INC	1.75% 01 Jun 2030	850,000	831,803
	AT+T INC	1.65% 01 Feb 2028	300,000	293,648
	AT+T INC	2.25% 01 Feb 2032	1,440,000	1,391,503
	AT+T INC	2.3% 01 Jun 2027	580,000	590,065
	AT+T INC	2.55% 01 Dec 2033	100,000	97,804
	AT+T INC	3.1% 01 Feb 2043	140,000	136,100
	AT+T INC	4.25% 01 Mar 2027	70,000	77,647
	AT+T INC	4.35% 15 Jun 2045	213,000	240,090
	AT+T INC	4.5% 09 Mar 2048	160,000	186,537
	AT+T INC	5.35% 01 Sep 2040	90,000	114,017
	AT+T INC	5.55% 15 Aug 2041	310,000	406,438
	AT+T INC	6.1% 15 Jul 2040	190,000	256,600
	ATRIUM HOTEL PORTFOLIO TRUST	1% 15 Dec 2036	3,840,000	3,782,105
	AVENUE OF AMERICAS	1% 15 Oct 2038	1,560,000	1,559,644
	AVIS BUDGET RENTAL CAR FUNDING	2.68% 20 Aug 2026	1,170,000	1,194,247
	BANCO SANTANDER SA	1% 12 Apr 2023	200,000	202,064
	BANCO SANTANDER SA	2.746% 28 May 2025	800,000	826,872
	BANCO SANTANDER SA	3.848% 12 Apr 2023	600,000	620,606
	BANK OF AMERICA CORP	1% 05 Mar 2024	680,000	700,211
	BANK OF AMERICA CORP	1% 07 Feb 2030	1,110,000	1,222,703
	BANK OF AMERICA CORP	1% 20 Dec 2023	1,395,000	1,423,834
	BANK OF AMERICA CORP	1% 20 Dec 2028	1,403,000	1,497,934
	BANK OF AMERICA CORP	1% 20 Oct 2032	440,000	442,114
	BANK OF AMERICA CORP	1% 21 Jul 2028	1,670,000	1,797,386
	BANK OF AMERICA CORP	1% 29 Apr 2031	810,000	818,242
	BANK OF AMERICA CORP	3.3% 11 Jan 2023	330,000	339,032

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	BANK OF AMERICA CORP	4% 01 Apr 2024	1,410,000	1,498,899
	BANK OF AMERICA CORP	4% 22 Jan 2025	920,000	982,549
	BANK OF AMERICA CORP	4.2% 26 Aug 2024	950,000	1,018,266
	BANK OF AMERICA CORP	4.25% 22 Oct 2026	60,000	66,204
	BANK OF AMERICA CORP	4.45% 03 Mar 2026	130,000	143,124
	BANK OF AMERICA CORP	5% 21 Jan 2044	1,120,000	1,470,748
	BANK OF MONTREAL	1.85% 01 May 2025	670,000	679,893
	BANK OF NOVA SCOTIA	1.3% 11 Jun 2025	360,000	357,911
	BANK OF NY MELLON CORP	1.6% 24 Apr 2025	200,000	201,837
	BARCLAYS BANK PLC	1.7% 12 May 2022	270,000	270,918
	BARCLAYS PLC	1% 16 May 2029	390,000	444,842
	BARCLAYS PLC	1% 20 Jun 2030	280,000	317,613
	BARRICK GOLD CORP	5.25% 01 Apr 2042	360,000	466,852
	BARRICK NA FINANCE LLC	5.7% 30 May 2041	240,000	326,170
	BARRICK NA FINANCE LLC	5.75% 01 May 2043	430,000	584,208
	BAT CAPITAL CORP	3.557% 15 Aug 2027	1,050,000	1,101,241
	BAT CAPITAL CORP	4.54% 15 Aug 2047	320,000	334,663
	BCC FUNDING CORP	2.46% 20 Aug 2024	355,863	358,597
	BECTON DICKINSON AND CO	3.363% 06 Jun 2024	235,000	246,033
	BECTON DICKINSON AND CO	3.734% 15 Dec 2024	50,000	53,147
	BECTON DICKINSON AND CO	4.685% 15 Dec 2044	126,000	158,645
	BENCHMARK MORTGAGE TRUST	1% 15 Sep 2043	1,970,000	2,022,585
	BERKSHIRE HATHAWAY			
	ENERG	3.7% 15 Jul 2030	700,000	773,061
	BHP BILLITON FIN USA LTD	2.875% 24 Feb 2022	44,000	44,125
	BHP BILLITON FIN USA LTD	5% 30 Sep 2043	430,000	568,645
	BNP PARIBAS	1% 01 Mar 2033	370,000	401,325
	BNP PARIBAS	1% 09 Jun 2026	450,000	454,186
	BNP PARIBAS	1% 10 Jan 2025	960,000	1,022,026
	BNP PARIBAS	3.375% 09 Jan 2025	220,000	230,999
	BNP PARIBAS	4.4% 14 Aug 2028	730,000	818,130
	BNP PARIBAS	4.625% 13 Mar 2027	200,000	221,683
	BOEING CO	1.433% 04 Feb 2024	1,250,000	1,248,091
	BOEING CO	2.7% 01 Feb 2027	120,000	122,015
	BOEING CO	2.8% 01 Mar 2027	130,000	132,650
	BOEING CO	3.1% 01 May 2026	100,000	104,197
	BOEING CO	3.2% 01 Mar 2029	460,000	473,424
	BOEING CO	3.25% 01 Feb 2035	670,000	675,122
	BOEING CO	3.75% 01 Feb 2050	180,000	187,081
	BOEING CO	5.15% 01 May 2030	1,200,000	1,398,121
	BOEING CO	5.705% 01 May 2040	1,280,000	1,644,042
	BP CAP MARKETS AMERICA	3% 24 Feb 2050	460,000	452,832
	BP CAP MARKETS AMERICA	3.119% 04 May 2026	80,000	84,607
	BP CAP MARKETS AMERICA	3.633% 06 Apr 2030	180,000	198,599
	BP CAP MARKETS AMERICA	3.79% 06 Feb 2024	80,000	84,214
	BP CAPITAL MARKETS PLC	3.506% 17 Mar 2025	800,000	851,945
	BP CAPITAL MARKETS PLC	3.535% 04 Nov 2024	80,000	85,200
	BP CAPITAL MARKETS PLC	3.814% 10 Feb 2024	910,000	959,548
	BPCE SA	5.15% 21 Jul 2024	310,000	335,713
	BRIGHTHOUSE FINANCIAL IN	4.7% 22 Jun 2047	37,000	40,606
	BRISTOL MYERS SQUIBB CO	2.6% 16 May 2022	180,000	181,494
	BRISTOL MYERS SQUIBB CO	2.9% 26 Jul 2024	9,000	9,418
	BRISTOL MYERS SQUIBB CO	3.2% 15 Jun 2026	550,000	591,432

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	BRISTOL MYERS SQUIBB CO	3.4% 26 Jul 2029	290,000	317,551
	BRISTOL MYERS SQUIBB CO	3.55% 15 Aug 2022	320,000	326,071
	BRISTOL MYERS SQUIBB CO	3.875% 15 Aug 2025	118,000	127,697
	BRISTOL MYERS SQUIBB CO	5% 15 Aug 2045	220,000	292,250
	BROADCOM INC	3.137% 15 Nov 2035	1,290,000	1,297,686
	BWS048967 IRS USD R V			
	03MLIBOR	1% 15 Feb 2047	9,000,000	(479,705)
	BWS053009 IRS USD R V			
	00MSOFR	1% 15 Feb 2047	8,365,000	(446,622)
	BWS053223 IRS USD R V			
	00MSOFR	1% 15 Feb 2047	5,781,000	(51,855)
	BWS053322 IRS USD R V			
	03MLIBOR	1% 15 Feb 2047	5,123,000	125,732
	BWS058263 IRS USD R V			
	00MSOFR	1% 15 May 2027	26,211,000	588,190
	BWS060988 IRS USD R V			
	00MSOFR	1% 20 Oct 2031	7,470,000	(72,997)
	BWS061002 IRS USD P F 2.95000	2.95% 20 Oct 2026	7,470,000	79,906
	BWS063222 IRS USD P F 1.52000	1.52% 20 Nov 2026	7,750,000	(33,473)
	BWS063248 IRS USD R V			
	00MUSCPI	1% 18 Nov 2023	6,820,000	(33,601)
	BX TRUST	1% 15 Nov 2032	1,904,736	1,904,160
	BX TRUST	1% 15 Nov 2034	2,000,000	1,987,129
	BX TRUST	1% 15 Oct 2038	2,050,000	2,037,282
	BX TRUST 2019 OC11	3.202% 09 Dec 2041	380,000	399,974
	CAMERON LNG LLC	2.902% 15 Jul 2031	360,000	374,808
	CAMERON LNG LLC	3.302% 15 Jan 2035	630,000	657,594
	CANADIAN IMPERIAL BANK	0.95% 23 Jun 2023	360,000	360,439
	CANADIAN PACIFIC RAILWAY	2.45% 02 Dec 2031	950,000	968,600
	CANADIAN PACIFIC RAILWAY	3% 02 Dec 2041	290,000	296,545
	CARGILL INC	1.375% 23 Jul 2023	330,000	332,585
	CARRIER GLOBAL CORP	3.577% 05 Apr 2050	30,000	31,897
	CASCADE MH ASSET TRUST	1.753% 25 Feb 2046	1,474,152	1,449,398
	CHARLES SCHWAB CORP	3.85% 21 May 2025	480,000	517,206
	CHARTER COMM OPT LLC/CAP	3.5% 01 Mar 2042	120,000	116,387
	CHARTER COMM OPT LLC/CAP	3.75% 15 Feb 2028	1,260,000	1,349,818
	CHARTER COMM OPT LLC/CAP	4.2% 15 Mar 2028	30,000	32,854
	CHARTER COMM OPT LLC/CAP	4.8% 01 Mar 2050	240,000	268,712
	CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	840,000	924,931
	CHARTER COMM OPT LLC/CAP	5.75% 01 Apr 2048	140,000	174,588
	CHEVRON CORP	1.995% 11 May 2027	140,000	142,095
	CHEVRON CORP	2.954% 16 May 2026	610,000	645,809
	CHEVRON CORP	3.078% 11 May 2050	250,000	265,391
	CHEVRON USA INC	3.85% 15 Jan 2028	670,000	741,782
	CHUBB INA HOLDINGS INC	3.35% 03 May 2026	240,000	257,310
	CIGNA CORP	3.75% 15 Jul 2023	329,000	342,130
	CIGNA CORP	4.125% 15 Nov 2025	230,000	251,532
	CIGNA CORP	4.375% 15 Oct 2028	570,000	647,805
	CIM TRUST	1% 25 Jul 2061	1,508,945	1,485,726
	CIM TRUST	1% 25 Oct 2059	2,752,701	2,800,350
	CINTAS CORPORATION NO. 2	2.9% 01 Apr 2022	320,000	321,288
	CINTAS CORPORATION NO. 2	3.7% 01 Apr 2027	330,000	361,018

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	CITIGROUP COMMERCIAL MORTGAGE	1% 10 Jul 2047	440,000	461,829
	CITIGROUP INC	1% 03 Jun 2031	380,000	383,287
	CITIGROUP INC	1% 03 Nov 2032	160,000	159,811
	CITIGROUP INC	1% 08 Apr 2026	270,000	283,048
	CITIGROUP INC	1% 15 May 2024	390,000	394,325
	CITIGROUP INC	1% 23 Apr 2029	2,010,000	2,216,620
	CITIGROUP INC	1% 31 Mar 2031	480,000	548,189
	CITIGROUP INC	3.5% 15 May 2023	560,000	578,902
	CITIGROUP INC	4.3% 20 Nov 2026	230,000	254,489
	CITIGROUP INC	4.4% 10 Jun 2025	770,000	838,551
	CITIGROUP INC	4.45% 29 Sep 2027	610,000	680,162
	CITIGROUP INC	4.65% 23 Jul 2048	620,000	796,106
	CITIGROUP INC	4.65% 30 Jul 2045	331,000	417,371
	CITIGROUP INC	4.75% 18 May 2046	80,000	98,372
	CITIGROUP INC	5.3% 06 May 2044	47,000	61,327
	CITIGROUP INC	5.5% 13 Sep 2025	220,000	248,803
	CITIGROUP INC	6.625% 15 Jun 2032	160,000	212,255
	CITIGROUP INC	6.675% 13 Sep 2043	210,000	315,728
	CITIGROUP INC	8.125% 15 Jul 2039	70,000	118,350
	COCA COLA CO/THE	1.45% 01 Jun 2027	310,000	308,184
	COCA COLA CO/THE	2.5% 01 Jun 2040	160,000	160,602
	COCA COLA CO/THE	2.6% 01 Jun 2050	40,000	39,056
	COCA COLA CO/THE	3.375% 25 Mar 2027	160,000	172,826
	CODELCO INC	3.625% 01 Aug 2027	1,140,000	1,216,270
	COLLEGE AVE STUDENT LOANS	3.06% 26 Jul 2055	360,000	361,465
	COMCAST CORP	2.8% 15 Jan 2051	370,000	356,459
	COMCAST CORP	2.887% 01 Nov 2051	117,000	113,254
	COMCAST CORP	3.15% 01 Mar 2026	170,000	181,256
	COMCAST CORP	3.25% 01 Nov 2039	30,000	31,651
	COMCAST CORP	3.3% 01 Apr 2027	140,000	150,475
	COMCAST CORP	3.4% 01 Apr 2030	210,000	229,187
	COMCAST CORP	3.4% 15 Jul 2046	70,000	74,141
	COMCAST CORP	3.45% 01 Feb 2050	110,000	117,460
	COMCAST CORP	3.75% 01 Apr 2040	130,000	145,538
	COMCAST CORP	3.95% 15 Oct 2025	280,000	305,685
	COMCAST CORP	4% 01 Mar 2048	60,000	69,113
	COMCAST CORP	4.15% 15 Oct 2028	1,920,000	2,179,644
	COMCAST CORP	4.25% 15 Jan 2033	410,000	479,802
	COMCAST CORP	4.25% 15 Oct 2030	510,000	588,576
	COMCAST CORP	4.7% 15 Oct 2048	140,000	178,268
	COMCAST CORP	5.65% 15 Jun 2035	280,000	370,238
	COMISION FEDERAL DE ELEC	3.875% 26 Jul 2033	340,000	333,373
	COMISION FEDERAL DE ELEC	4.75% 23 Feb 2027	330,000	365,066
	COMM MORTGAGE TRUST	3.528% 10 Dec 2047	1,315,644	1,366,668
	COMM MORTGAGE TRUST	3.62% 10 Jul 2050	300,228	308,253

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	COMM MORTGAGE TRUST	4.3% 10 Oct 2046	180,000	185,897
	COMMONSPIRIT HEALTH	4.35% 01 Nov 2042	150,000	172,119
	CON EDISON CO OF NY INC	3.35% 01 Apr 2030	190,000	204,328
	CON EDISON CO OF NY INC	3.95% 01 Apr 2050	190,000	217,056
	CONOCOPHILLIPS	3.75% 01 Oct 2027	150,000	164,429
	CONOCOPHILLIPS	4.3% 15 Aug 2028	780,000	879,521
	CONSTELLATION BRANDS INC	4.75% 15 Nov 2024	450,000	490,815
	CONTINENTAL RESOURCES	3.8% 01 Jun 2024	310,000	323,474
	CONTINENTAL RESOURCES	4.375% 15 Jan 2028	440,000	475,662
	CONTINENTAL RESOURCES	4.5% 15 Apr 2023	330,000	340,055
	CONTINENTAL RESOURCES	4.9% 01 Jun 2044	210,000	232,733
	CONTL AIRLINES 2007 1	5.983% 19 Apr 2022	213,292	215,728
	COOPERATIEVE RABOBANK UA	4.375% 04 Aug 2025	1,090,000	1,180,789
	COSMOPOLITAN HOTEL TRUST	1% 15 Nov 2036	1,650,000	1,648,987
	COSTCO WHOLESALE CORP	1.375% 20 Jun 2027	390,000	386,991
	COSTCO WHOLESALE CORP	1.6% 20 Apr 2030	70,000	67,813
	COSTCO WHOLESALE CORP	1.75% 20 Apr 2032	280,000	272,037
	COTERRA ENERGY INC	3.9% 15 May 2027	850,000	913,431
	COTERRA ENERGY INC	4.375% 15 Mar 2029	980,000	1,095,035
	CREDIT AGRICOLE LONDON	1% 16 Jun 2026	300,000	300,576
	CREDIT SUISSE GROUP AG	1% 01 Apr 2031	780,000	860,214
	CREDIT SUISSE GROUP AG	1% 11 Sep 2025	300,000	306,346
	CREDIT SUISSE GROUP AG	1% 14 May 2032	380,000	386,670
	CREDIT SUISSE MORTGAGE TRUST	1% 25 Feb 2050	1,660,298	1,665,228
	CREDIT SUISSE MORTGAGE TRUST	1% 25 Jan 2060	1,335,345	1,337,347
	CREDIT SUISSE MORTGAGE TRUST	1% 25 Oct 2066	1,583,139	1,576,798
	CREDIT SUISSE MORTGAGE TRUST	3.953% 15 Sep 2037	160,000	168,320
	CREDIT SUISSE NEW YORK	1% 05 May 2023	1,850,000	1,854,844
	CURRENCY CONTRACT	USD/EUR	-	(7,038)
	CURRENCY CONTRACT	USD/EUR	-	18,302
	CURRENCY CONTRACT	USD/EUR	-	8,539
	CURRENCY CONTRACT	USD/EUR	-	5,913
	CURRENCY CONTRACT	EUR/USD	-	(21,373)
	CVS HEALTH CORP	2.125% 15 Sep 2031	260,000	254,610
	CVS HEALTH CORP	2.75% 01 Dec 2022	640,000	648,882
	CVS HEALTH CORP	3.625% 01 Apr 2027	290,000	314,679
	CVS HEALTH CORP	3.75% 01 Apr 2030	410,000	449,505
	CVS HEALTH CORP	3.875% 20 Jul 2025	286,000	307,361
	CVS HEALTH CORP	4.125% 01 Apr 2040	130,000	149,252
	CVS HEALTH CORP	4.25% 01 Apr 2050	90,000	108,775
	CVS HEALTH CORP	4.3% 25 Mar 2028	561,000	629,547
	CVS HEALTH CORP	4.78% 25 Mar 2038	90,000	109,552
	CVS HEALTH CORP	5.05% 25 Mar 2048	1,240,000	1,621,223
	CVS HEALTH CORP	5.125% 20 Jul 2045	230,000	298,969
	DANAHER CORP	2.8% 10 Dec 2051	210,000	207,082
	DANSKE BANK A/S	1.226% 22 Jun 2024	210,000	209,685
	DANSKE BANK A/S	5% 12 Jan 2022	1,300,000	1,301,152
	DEERE + COMPANY	3.1% 15 Apr 2030	70,000	75,442
	DEERE + COMPANY	3.75% 15 Apr 2050	1,040,000	1,228,363
	DELTA AIR LINES/SKYMILES	4.5% 20 Oct 2025	60,000	63,061
	DELTA AIR LINES/SKYMILES	4.75% 20 Oct 2028	280,000	305,755
	DEVON ENERGY CORPORATION	4.5% 15 Jan 2030	40,000	42,944

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	DEVON ENERGY CORPORATION	4.75% 15 May 2042	20,000	23,157
	DEVON ENERGY CORPORATION	5% 15 Jun 2045	830,000	1,003,239
	DEVON ENERGY CORPORATION	5.6% 15 Jul 2041	300,000	376,296
	DEVON ENERGY CORPORATION	5.85% 15 Dec 2025	582,000	665,448
	DIAMONDBACK ENERGY INC	3.125% 24 Mar 2031	130,000	133,984
	DIAMONDBACK ENERGY INC	3.25% 01 Dec 2026	150,000	158,194
	DIAMONDBACK ENERGY INC	3.5% 01 Dec 2029	470,000	498,391
	DOLLAR GENERAL CORP	3.25% 15 Apr 2023	40,000	40,967
	DP WORLD PLC	5.625% 25 Sep 2048	1,120,000	1,374,072
	DUKE ENERGY CAROLINAS	5.3% 15 Feb 2040	1,000,000	1,316,323
	EATON CORP	2.75% 02 Nov 2022	630,000	641,747
	EATON CORP	4.15% 02 Nov 2042	500,000	584,479
	EL PASO NATURAL GAS	8.375% 15 Jun 2032	760,000	1,087,634
	ELLINGTON FINANCIAL MORTGAGE T	1% 25 Jun 2066	1,303,937	1,279,008
	ENERGY TRANSFER LP	3.75% 15 May 2030	950,000	1,006,673
	ENERGY TRANSFER LP	4.95% 15 Jun 2028	140,000	157,486
	ENERGY TRANSFER LP	5.25% 15 Apr 2029	350,000	400,890
	ENERGY TRANSFER LP	5.3% 01 Apr 2044	30,000	34,352
	ENERGY TRANSFER LP	5.4% 01 Oct 2047	190,000	222,958
	ENERGY TRANSFER LP	5.5% 01 Jun 2027	250,000	285,162
	ENERGY TRANSFER LP	6.25% 15 Apr 2049	320,000	418,004
	ENERGY TRANSFER LP	7.6% 01 Feb 2024	240,000	263,763
	ENRGY TRANS LP/REG FIN	4.5% 01 Nov 2023	80,000	83,800
	ENTERPRISE PRODUCTS OPER	2.8% 31 Jan 2030	550,000	573,453
	ENTERPRISE PRODUCTS OPER	3.7% 31 Jan 2051	30,000	31,474
	ENTERPRISE PRODUCTS OPER	3.9% 15 Feb 2024	90,000	94,498
	ENTERPRISE PRODUCTS OPER	4.15% 16 Oct 2028	1,120,000	1,257,278
	ENTERPRISE PRODUCTS OPER	4.2% 31 Jan 2050	210,000	235,408
	ENTERPRISE PRODUCTS OPER	4.8% 01 Feb 2049	90,000	109,531
	ENTERPRISE PRODUCTS OPER	4.85% 15 Mar 2044	70,000	84,250
	ENTERPRISE PRODUCTS OPER	7.55% 15 Apr 2038	60,000	89,388
	EOG RESOURCES INC	3.9% 01 Apr 2035	220,000	249,371
	EOG RESOURCES INC	4.15% 15 Jan 2026	530,000	578,949
	EOG RESOURCES INC	4.375% 15 Apr 2030	380,000	439,117
	EOG RESOURCES INC	4.95% 15 Apr 2050	730,000	991,694
	EQUATE PETROCHEMICAL BV	2.625% 28 Apr 2028	910,000	911,138
	EQUATE PETROCHEMICAL BV	4.25% 03 Nov 2026	660,000	717,016
	EURO BUND FUTURE MAR22	XEUR 20220308	(6,200,000)	169,181
	EURO CURRENCY	FOREIGN CURRENCY	1,371,503	1,559,673
	EURO-BUXL 30Y BND MAR22	XEUR 20220308	(1,900,000)	205,265
	EVERBANK MORTGAGE LOAN TRUST	1% 25 Feb 2048	1,080,903	1,093,952
	EXPORT IMPORT BK INDIA	3.375% 05 Aug 2026	780,000	817,270
	EXXON MOBIL CORPORATION	1.571% 15 Apr 2023	30,000	30,338
	EXXON MOBIL CORPORATION	2.44% 16 Aug 2029	70,000	71,796
	EXXON MOBIL CORPORATION	2.992% 19 Mar 2025	640,000	672,588
	EXXON MOBIL CORPORATION	3.043% 01 Mar 2026	1,100,000	1,163,694
	EXXON MOBIL CORPORATION	3.482% 19 Mar 2030	340,000	372,286
	EXXON MOBIL CORPORATION	4.114% 01 Mar 2046	200,000	233,381

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	EXXON MOBIL CORPORATION	4.327% 19 Mar 2050	190,000	233,292
	FANNIE MAE	0.01% 25 Mar 2042	13,872	13,056
	FANNIE MAE	0.01% 25 Mar 2042	27,745	26,130
	FANNIE MAE	1% 25 Apr 2040	520,644	30,663
	FANNIE MAE	1% 25 Apr 2042	299,286	57,507
	FANNIE MAE	1% 25 Aug 2044	336,413	17,932
	FANNIE MAE	1% 25 Dec 2042	134,275	23,117
	FANNIE MAE	1% 25 Jun 2043	339,689	59,805
	FANNIE MAE	1% 25 Mar 2042	319,066	43,976
	FANNIE MAE	1% 25 May 2034	91,136	91,219
	FANNIE MAE	1% 25 Nov 2047	281,558	48,296
	FANNIE MAE	1% 25 Oct 2057	1,107,478	202,388
	FANNIE MAE	1% 25 Sep 2041	342,086	36,471
	FANNIE MAE	2% 25 Jan 2051	189,631	25,318
	FANNIE MAE	2.5% 25 Aug 2050	359,641	50,774
	FANNIE MAE	2.5% 25 Aug 2050	434,559	63,906
	FANNIE MAE	2.5% 25 Dec 2050	1,203,761	156,817
	FANNIE MAE	2.5% 25 Feb 2051	283,058	45,995
	FANNIE MAE	2.5% 25 Feb 2051	816,388	110,007
	FANNIE MAE	2.5% 25 Oct 2050	174,049	25,305
	FANNIE MAE	3% 25 Apr 2032	134,881	2,661
	FANNIE MAE	3% 25 Sep 2032	1,345,247	84,398
	FANNIE MAE	6% 25 May 2042	249,981	288,010
	FANNIE MAE	6.5% 25 Jun 2039	55,477	60,109
	FANNIE MAE	6.625% 15 Nov 2030	5,460,000	7,710,686
	FANNIE MAE	7% 25 May 2042	351,673	423,401
	FANNIEMAE ACES	1% 25 Apr 2028	97,678	105,773
	FANNIEMAE ACES	1% 25 Dec 2024	7,090,536	91,281
	FANNIEMAE ACES	1% 25 Feb 2043	55,165	60,578
	FANNIEMAE ACES	1% 25 Jan 2025	40,565,207	104,480
	FANNIEMAE ACES	1% 25 May 2027	99,830	107,013
	FANNIEMAE ACES	1% 25 Nov 2022	6,233,337	5,896
	FANNIEMAE ACES	1% 25 Oct 2031	499,476	534,333
	FANNIEMAE ACES	2.944% 25 Jul 2039	111,358	113,668
	FANNIEMAE ACES	3.273% 25 Feb 2029	210,000	230,412
	FANNIEMAE ACES	3.61% 25 Feb 2031	150,000	169,545
	FANNIEMAE GRANTOR TRUST	2.898% 25 Jun 2027	199,077	210,459
	FANNIEMAE STRIP	1% 25 Jan 2039	4,066	679
	FANNIEMAE STRIP	1% 25 Jan 2039	8,635	1,343
	FANNIEMAE STRIP	3% 25 Apr 2027	352,601	16,954
	FANNIEMAE STRIP	3% 25 Nov 2026	439,275	19,626
	FANNIEMAE STRIP	3.5% 25 Nov 2041	274,752	26,760
	FANNIEMAE STRIP	5% 25 Jan 2038	7,137	1,075
	FANNIEMAE STRIP	5% 25 Jan 2039	11,696	1,674
	FANNIEMAE STRIP	6% 25 Jan 2038	81,840	13,733
	FANNIEMAE STRIP	6% 25 Jul 2038	154,997	31,648
	FED HM LN PC POOL 840698	1% 01 Mar 2047	216,803	221,911
	FED HM LN PC POOL 841076	1% 01 Nov 2048	1,464,452	1,511,628
	FED HM LN PC POOL 841077	1% 01 Nov 2047	633,497	654,072
	FED HM LN PC POOL 841081	1% 01 Feb 2050	716,873	740,515
	FED HM LN PC POOL A39586	5.5% 01 Nov 2035	58,460	65,197
	FED HM LN PC POOL C00860	7% 01 Sep 2029	768	860
	FED HM LN PC POOL C91987	3% 01 Apr 2038	83,797	87,356
	FED HM LN PC POOL G06172	5.5% 01 Dec 2038	130,149	149,042

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	FED HM LN PC POOL G06669	6.5% 01 Sep 2039	59,504	66,911
	FED HM LN PC POOL G07335	7% 01 Mar 2039	41,450	48,772
	FED HM LN PC POOL G08793	4% 01 Dec 2047	22,528	24,109
	FED HM LN PC POOL G60397	4% 01 Dec 2045	209,721	227,914
	FED HM LN PC POOL G61637	3% 01 Sep 2047	870,802	922,397
	FED HM LN PC POOL Q12752	3.5% 01 Nov 2042	21,263	22,966
	FED HM LN PC POOL Q18473	4% 01 May 2043	27,691	30,452
	FED HM LN PC POOL Q19131	4% 01 Jun 2043	34,216	38,034
	FED HM LN PC POOL Q19134	4% 01 Jun 2043	39,892	43,820
	FED HM LN PC POOL Q19135	4% 01 Jun 2043	28,693	31,556
	FED HM LN PC POOL Q19236	4% 01 Jun 2043	18,924	20,559
	FED HM LN PC POOL Q19254	4% 01 Jun 2043	32,153	35,324
	FED HM LN PC POOL Q19611	4% 01 Jul 2043	193,372	214,950
	FED HM LN PC POOL Q19615	4% 01 Jul 2043	225,333	247,819
	FED HM LN PC POOL Q41209	3.5% 01 Jun 2046	32,099	34,415
	FED HM LN PC POOL Q52046	3.5% 01 Nov 2047	90,685	96,613
	FED HM LN PC POOL Q55484	3.5% 01 Apr 2048	23,223	24,639
	FED HM LN PC POOL QA5768	3% 01 Jan 2050	57,562	60,967
	FED HM LN PC POOL QA5770	3% 01 Jan 2050	52,277	54,646
	FED HM LN PC POOL QA7256	3% 01 Feb 2050	360,368	374,344
	FED HM LN PC POOL QA7477	3% 01 Mar 2050	46,786	48,749
	FED HM LN PC POOL QB5092	2.5% 01 Nov 2050	182,615	187,589
	FED HM LN PC POOL QB5093	2.5% 01 Nov 2050	86,635	88,901
	FED HM LN PC POOL QB8602	2% 01 Feb 2051	92,052	92,314
	FED HM LN PC POOL QB8604	2% 01 Feb 2051	175,701	175,683
	FED HM LN PC POOL QB8773	2% 01 Feb 2051	86,321	86,312
	FED HM LN PC POOL QB9087	2% 01 Feb 2051	737,388	737,311
	FED HM LN PC POOL QB9090	2% 01 Feb 2051	96,261	96,352
	FED HM LN PC POOL QB9482	2% 01 Mar 2051	92,023	91,903
	FED HM LN PC POOL QB9484	2% 01 Mar 2051	91,811	91,802
	FED HM LN PC POOL QB9485	2% 01 Mar 2051	94,541	94,841
	FED HM LN PC POOL QB9961	2% 01 Mar 2051	94,474	94,395
	FED HM LN PC POOL QC0160	2% 01 Mar 2051	91,442	91,702
	FED HM LN PC POOL QC0161	2% 01 Mar 2051	91,246	91,392
	FED HM LN PC POOL QC0165	2.5% 01 Mar 2051	91,930	95,131
	FED HM LN PC POOL QC0297	2% 01 Apr 2051	196,423	196,274
	FED HM LN PC POOL QC0885	2% 01 Apr 2051	94,877	95,591
	FED HM LN PC POOL QC1164	2% 01 Apr 2051	93,137	93,571
	FED HM LN PC POOL QC2044	2.5% 01 May 2051	93,952	97,544
	FED HM LN PC POOL QC3690	2.5% 01 Jul 2051	196,437	201,580
	FED HM LN PC POOL QC4689	2.5% 01 Aug 2051	94,760	97,343
	FED HM LN PC POOL QC4690	2.5% 01 Aug 2051	193,167	198,224
	FED HM LN PC POOL QC4818	2.5% 01 Aug 2051	96,445	98,884
	FED HM LN PC POOL QC4824	2.5% 01 Aug 2051	190,938	195,937
	FED HM LN PC POOL QD0350	2% 01 Nov 2051	99,810	99,618
	FED HM LN PC POOL QD0652	2% 01 Nov 2051	99,810	99,697
	FED HM LN PC POOL QK0701	2.5% 01 Apr 2041	92,114	94,888
	FED HM LN PC POOL RA2358	4% 01 Mar 2050	74,675	80,038
	FED HM LN PC POOL RA3474	3% 01 Sep 2050	856,701	893,820
	FED HM LN PC POOL RA3882	2% 01 Nov 2050	451,318	451,163
	FED HM LN PC POOL RA4414	2.5% 01 Jan 2051	527,520	541,315
	FED HM LN PC POOL RA4703	2% 01 Feb 2051	644,551	644,174
	FED HM LN PC POOL RA5117	2% 01 May 2051	1,713,892	1,715,041
	FED HM LN PC POOL RA5155	2% 01 May 2051	1,068,896	1,067,994

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	FED HM LN PC POOL RA5373	2% 01 Jun 2051	193,808	193,938
	FED HM LN PC POOL RA6507	2% 01 Dec 2051	3,000,000	2,993,527
	FED HM LN PC POOL SD0247	4% 01 Jul 2047	45,858	49,594
	FED HM LN PC POOL SD0552	2% 01 Mar 2051	467,099	466,092
	FED HM LN PC POOL SD0573	2% 01 Apr 2051	183,381	184,761
	FED HM LN PC POOL SD0653	2.5% 01 Jul 2051	291,915	299,749
	FED HM LN PC POOL U90316	4% 01 Oct 2042	85,423	93,188
	FED HM LN PC POOL U91254	4% 01 Apr 2043	351,130	383,050
	FED HM LN PC POOL U92272	4.5% 01 Dec 2043	119,570	131,906
	FED HM LN PC POOL U95137	4% 01 Aug 2043	161,778	177,018
	FED HM LN PC POOL U99084	4.5% 01 Feb 2044	846,578	933,635
	FED HM LN PC POOL U99091	4.5% 01 Mar 2044	230,179	253,934
	FED HM LN PC POOL U99124	3.5% 01 Mar 2045	914,693	983,365
	FED HM LN PC POOL ZA2489	3.5% 01 Jan 2038	214,970	229,122
	FED HM LN PC POOL ZA5297	4% 01 Mar 2048	151,189	163,190
	FED HM LN PC POOL ZA5318	3.5% 01 Mar 2048	30,101	31,892
	FED HM LN PC POOL ZI7269	5% 01 Mar 2038	823,638	934,153
	FED HM LN PC POOL ZN0480	3.5% 01 Oct 2042	91,802	98,658
	FED HM LN PC POOL ZN1436	5% 01 Nov 2048	39,486	43,432
	FED HM LN PC POOL ZS0823	5% 01 Dec 2034	3,840	4,343
	FED HM LN PC POOL ZS3412	5.5% 01 Dec 2038	269,752	307,336
	FED HM LN PC POOL ZS3569	6% 01 Oct 2036	427,264	490,575
	FED HM LN PC POOL ZS4751	3.5% 01 Jan 2048	22,628	23,984
	FED HM LN PC POOL ZS8669	3% 01 Sep 2032	115,004	120,865
	FED HM LN PC POOL ZS9316	3.5% 01 Jan 2038	337,690	362,460
	FED HM LN PC POOL ZT1107	3.5% 01 Mar 2043	108,218	116,299
	FED HM LN PC POOL ZT1159	3.5% 01 Feb 2044	29,673	31,889
	FED HM LN PC POOL ZT1257	3% 01 Jan 2046	173,062	183,697
	FED HM LN PC POOL ZT1493	3% 01 Sep 2048	539,512	568,520
	FED HM LN PC POOL ZT1970	3.5% 01 Apr 2033	462,577	492,023
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Dec 2027	2,998,779	92,906
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Dec 2027	5,564,269	112,626
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jul 2026	1,037,330	50,321
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jun 2029	997,325	58,328
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Mar 2029	1,880,275	70,955
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 May 2029	1,990,409	122,702
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Oct 2029	1,294,707	75,361
	FLAGSTAR MORTGAGE TRUST	1% 25 Apr 2048	129,226	129,459
	FNMA POOL 254793	5% 01 Jul 2033	48,119	54,239
	FNMA POOL 313046	1% 01 Aug 2026	1,055	1,129
	FNMA POOL 555743	1% 01 Sep 2033	60,740	68,381
	FNMA POOL 725162	1% 01 Feb 2034	6,856	7,744
	FNMA POOL 745000	1% 01 Oct 2035	21,046	24,349
	FNMA POOL 880622	5.5% 01 Apr 2036	199,636	227,271
	FNMA POOL 888560	1% 01 Nov 2035	80,388	91,933
	FNMA POOL 889117	1% 01 Oct 2035	177,426	199,969
	FNMA POOL 890248	1% 01 Aug 2037	170,762	196,156

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	FNMA POOL 890604	1% 01 Oct 2044	565,465	624,441
	FNMA POOL 890827	1% 01 Dec 2037	98,009	105,733
	FNMA POOL 892570	6.5% 01 Jul 2036	66,814	74,521
	FNMA POOL 894044	6.5% 01 Oct 2036	51,022	56,287
	FNMA POOL 898835	6.5% 01 Nov 2036	79,899	89,378
	FNMA POOL 904000	6% 01 Jan 2037	61,098	68,509
	FNMA POOL 918357	6% 01 May 2037	214,745	248,743
	FNMA POOL 924874	7% 01 Oct 2037	272	281
	FNMA POOL 928938	7% 01 Dec 2037	2,093	2,304
	FNMA POOL 934648	7% 01 Nov 2038	3,241	3,911
	FNMA POOL 942478	6% 01 Aug 2037	57,979	65,754
	FNMA POOL 948696	6% 01 Aug 2037	52,388	57,948
	FNMA POOL 974963	4.5% 01 Apr 2038	80,287	87,933
	FNMA POOL 984867	5% 01 Jun 2038	60,989	67,853
	FNMA POOL 985626	6% 01 Apr 2033	44,959	51,676
	FNMA POOL 995072	1% 01 Aug 2038	94,892	108,717
	FNMA POOL AA5781	5% 01 Apr 2039	37,049	41,565
	FNMA POOL AA7717	4.5% 01 Jul 2039	98,728	105,738
	FNMA POOL AB0133	5% 01 Jan 2039	445,823	504,415
	FNMA POOL AB9594	4% 01 Jun 2043	27,548	30,284
	FNMA POOL AB9597	4% 01 Jun 2043	24,228	26,602
	FNMA POOL AB9683	4% 01 Jun 2043	258,372	283,690
	FNMA POOL AC4700	5% 01 Oct 2039	46,481	50,673
	FNMA POOL AD0217	1% 01 Aug 2037	9,264	10,445
	FNMA POOL AE0758	1% 01 Feb 2039	251,504	296,929
	FNMA POOL AH0057	4.5% 01 Feb 2041	6,920	7,652
	FNMA POOL AH9406	4.5% 01 Apr 2041	73,853	80,928
	FNMA POOL AJ5905	4.5% 01 Nov 2041	17,746	19,634
	FNMA POOL AK8441	4% 01 Apr 2042	49,632	54,500
	FNMA POOL AL0069	1% 01 Nov 2040	129,455	146,664
	FNMA POOL AL0814	1% 01 Jun 2040	203,582	231,845
	FNMA POOL AL1176	1% 01 Oct 2039	119,455	138,498
	FNMA POOL AL2491	1% 01 Sep 2039	177,626	205,730
	FNMA POOL AL3026	1% 01 Dec 2042	98,803	106,636
	FNMA POOL AL3508	1% 01 Apr 2043	88,449	97,234
	FNMA POOL AL3519	1% 01 Nov 2041	7,005	7,734
	FNMA POOL AL4741	1% 01 Jan 2044	118,592	129,836
	FNMA POOL AL5110	1% 01 Mar 2044	141,457	156,466
	FNMA POOL AL9397	1% 01 Oct 2046	243,114	255,410
	FNMA POOL AL9546	1% 01 Nov 2046	246,483	262,765
	FNMA POOL AM8674	2.81% 01 Apr 2025	80,000	83,469
	FNMA POOL AN8048	3.08% 01 Jan 2028	100,000	106,931
	FNMA POOL AO2711	4% 01 May 2042	20,939	22,722
	FNMA POOL AO4170	4% 01 Jun 2042	28,660	30,633
	FNMA POOL AO6086	4% 01 Jun 2042	21,953	24,022
	FNMA POOL AO6908	4% 01 Jun 2042	20,385	21,872
	FNMA POOL AO7501	4% 01 Jun 2042	22,975	24,634
	FNMA POOL AO9859	4% 01 Jul 2042	9,340	9,979
	FNMA POOL AP0692	4% 01 Jul 2042	32,966	36,197
	FNMA POOL AP2530	4% 01 Aug 2042	32,231	35,055
	FNMA POOL AP4532	4% 01 Sep 2042	46,232	50,489
	FNMA POOL AP4781	3% 01 Sep 2042	203,838	216,430
	FNMA POOL AP4903	4% 01 Sep 2042	55,184	60,596
	FNMA POOL AP7399	4% 01 Sep 2042	101,128	110,854

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	FNMA POOL AP9229	4% 01 Oct 2042	25,895	28,390
	FNMA POOL AP9766	4% 01 Oct 2042	355,856	386,618
	FNMA POOL AP9862	4% 01 Oct 2042	20,166	22,002
	FNMA POOL AQ0100	4% 01 Oct 2042	25,279	27,431
	FNMA POOL AQ1641	4% 01 Oct 2042	23,878	26,128
	FNMA POOL AQ3599	4% 01 Nov 2042	33,779	37,090
	FNMA POOL AQ4078	4% 01 Jun 2043	120,662	132,642
	FNMA POOL AQ4080	4% 01 Jun 2043	105,000	115,195
	FNMA POOL AQ4555	4% 01 Dec 2042	181,775	198,000
	FNMA POOL AQ4573	4% 01 Dec 2042	62,634	68,747
	FNMA POOL AQ5137	4% 01 Nov 2042	23,349	25,627
	FNMA POOL AQ6744	4% 01 Nov 2042	10,474	11,152
	FNMA POOL AQ7003	4% 01 Dec 2042	93,827	103,003
	FNMA POOL AQ7048	4% 01 Dec 2042	34,667	38,045
	FNMA POOL AQ7082	4% 01 Jan 2043	118,616	130,267
	FNMA POOL AQ7661	4% 01 Dec 2042	54,636	58,202
	FNMA POOL AS0070	4% 01 Aug 2043	127,038	138,192
	FNMA POOL AS3253	4% 01 Sep 2044	109,392	119,631
	FNMA POOL AS4271	4.5% 01 Jan 2045	59,538	66,681
	FNMA POOL AS6328	3.5% 01 Dec 2045	170,619	181,770
	FNMA POOL AS6340	3.5% 01 Dec 2045	33,231	35,615
	FNMA POOL AS6541	3.5% 01 Jan 2046	36,354	39,141
	FNMA POOL AS6562	3.5% 01 Jan 2046	29,220	31,315
	FNMA POOL AS7738	3% 01 Aug 2046	539,091	570,852
	FNMA POOL AS7844	3% 01 Sep 2046	183,615	193,022
	FNMA POOL AS8740	3.5% 01 Feb 2037	82,887	88,620
	FNMA POOL AS8951	3.5% 01 Mar 2047	289,489	308,205
	FNMA POOL AT3870	4% 01 Jun 2043	29,344	32,252
	FNMA POOL AT3874	4% 01 Jun 2043	46,034	51,092
	FNMA POOL AT4281	4% 01 Jun 2043	24,641	26,850
	FNMA POOL AT6546	4% 01 Jun 2043	39,070	43,412
	FNMA POOL AT6549	4% 01 Jun 2043	60,907	66,951
	FNMA POOL AT7208	4% 01 Jun 2043	21,994	23,910
	FNMA POOL AT7698	4% 01 Jun 2043	94,846	104,158
	FNMA POOL AT8394	4% 01 Jun 2043	234,301	257,575
	FNMA POOL AT9627	4% 01 Jul 2043	46,477	51,211
	FNMA POOL AT9637	4% 01 Jul 2043	461,384	508,493
	FNMA POOL AT9653	4% 01 Jul 2043	358,139	393,715
	FNMA POOL AT9657	4% 01 Jul 2043	250,273	274,784
	FNMA POOL AT9839	4% 01 Jun 2043	39,479	43,395
	FNMA POOL AU6939	4.5% 01 Oct 2043	29,355	32,405
	FNMA POOL AV6366	4.5% 01 Jan 2044	78,380	85,697
	FNMA POOL AV7116	4.5% 01 Mar 2044	36,326	40,081
	FNMA POOL AW9453	3.5% 01 Aug 2044	53,409	57,131
	FNMA POOL BC0884	3% 01 May 2046	380,200	402,561
	FNMA POOL BC1509	3% 01 Aug 2046	162,567	170,898
	FNMA POOL BC2817	3% 01 Sep 2046	354,175	371,769
	FNMA POOL BC9096	3.5% 01 Dec 2046	89,480	95,355
	FNMA POOL BD8104	3% 01 Oct 2046	338,989	358,058
	FNMA POOL BF0104	4% 01 Feb 2056	94,041	104,171
	FNMA POOL BF0141	5.5% 01 Sep 2056	786,739	918,827

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			Shares/ Par Value	
	FNMA POOL BF0145	3.5% 01 Mar 2057	423,831	458,715
	FNMA POOL BF0148	4.5% 01 Apr 2056	320,147	358,593
	FNMA POOL BF0183	4% 01 Jan 2057	52,657	58,329
	FNMA POOL BF0222	4.5% 01 Sep 2057	728,212	808,519
	FNMA POOL BH4095	4% 01 Oct 2047	72,186	77,318
	FNMA POOL BH9923	3.5% 01 Sep 2047	254,803	270,362
	FNMA POOL BJ2544	3% 01 Dec 2037	95,398	99,698
	FNMA POOL BJ6133	4% 01 Jan 2048	26,057	27,841
	FNMA POOL BJ9257	4.5% 01 Jun 2048	212,433	230,435
	FNMA POOL BK7700	4.5% 01 Oct 2048	84,539	92,128
	FNMA POOL BL2454	3.16% 01 May 2029	96,636	105,533
	FNMA POOL BL3540	2.79% 01 Aug 2029	400,000	428,273
	FNMA POOL BL5850	2.26% 01 Apr 2030	483,368	503,363
	FNMA POOL BM1948	1% 01 Jul 2041	119,020	137,391
	FNMA POOL BM2005	1% 01 Dec 2047	20,798	22,275
	FNMA POOL BM3473	1% 01 Nov 2047	324,390	349,593
	FNMA POOL BM3724	1% 01 Mar 2048	800,204	855,192
	FNMA POOL BM4750	1% 01 Feb 2045	49,969	53,795
	FNMA POOL BM4751	1% 01 Mar 2043	670,900	724,347
	FNMA POOL BM4897	1% 01 Dec 2046	870,073	935,222
	FNMA POOL BM6151	1% 01 Feb 2041	244,327	263,348
	FNMA POOL BN1623	4.5% 01 Nov 2048	216,484	235,949
	FNMA POOL BO2878	3% 01 Nov 2049	128,407	133,425
	FNMA POOL BP7009	3% 01 Aug 2050	136,997	142,673
	FNMA POOL BP9421	3% 01 Jul 2050	74,021	77,384
	FNMA POOL BQ1150	2.5% 01 Oct 2050	343,222	351,831
	FNMA POOL BQ5876	2.5% 01 Nov 2050	185,668	190,153
	FNMA POOL BQ9224	2% 01 Jan 2051	186,874	186,489
	FNMA POOL BQ9226	2% 01 Jan 2051	183,075	182,813
	FNMA POOL BR0001	2.5% 01 Dec 2050	89,247	91,487
	FNMA POOL BR0757	2.5% 01 Jan 2051	87,735	90,098
	FNMA POOL BR1823	2% 01 Jan 2051	91,959	91,929
	FNMA POOL BR2641	2% 01 Feb 2051	180,416	181,257
	FNMA POOL BR2643	2% 01 Feb 2051	171,391	171,657
	FNMA POOL BR2644	2% 01 Feb 2051	89,675	89,737
	FNMA POOL BR3256	2% 01 Feb 2051	89,567	90,463
	FNMA POOL BR3257	2% 01 Feb 2051	268,836	270,859
	FNMA POOL BR3286	2% 01 Mar 2051	91,415	91,841
	FNMA POOL BR3290	2% 01 Mar 2051	373,536	372,735
	FNMA POOL BR4035	2% 01 Feb 2051	190,746	190,531
	FNMA POOL BR4080	2% 01 Mar 2051	91,155	90,955
	FNMA POOL BR4722	2% 01 Mar 2051	181,746	181,983
	FNMA POOL BR4753	2% 01 Mar 2051	92,208	92,638
	FNMA POOL BR4756	2% 01 Mar 2051	176,469	176,590
	FNMA POOL BR5458	2% 01 Mar 2051	187,455	187,631
	FNMA POOL BR5487	2% 01 Mar 2051	90,687	90,750
	FNMA POOL BR5577	2% 01 Mar 2051	187,217	187,060
	FNMA POOL BR5587	2% 01 Mar 2051	183,068	183,005
	FNMA POOL BR5589	2% 01 Mar 2051	91,235	91,035
	FNMA POOL BR5633	2% 01 Mar 2051	283,246	283,008
	FNMA POOL BR5634	2% 01 Mar 2051	182,551	182,330
	FNMA POOL BR5649	2% 01 Mar 2051	286,962	286,721
	FNMA POOL BR6462	2% 01 Mar 2051	192,804	192,388
	FNMA POOL BR6496	2.5% 01 Apr 2051	88,468	91,548

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	FNMA POOL BR6515	2% 01 Apr 2051	95,275	95,992
	FNMA POOL BR7191	2% 01 Apr 2051	582,545	581,740
	FNMA POOL BR7222	2.5% 01 Apr 2051	291,003	297,972
	FNMA POOL BR7744	2% 01 Apr 2051	91,638	92,129
	FNMA POOL BR7745	2% 01 Apr 2051	92,837	93,269
	FNMA POOL BR8478	2% 01 Apr 2051	93,031	93,530
	FNMA POOL BR8518	2% 01 Apr 2051	92,956	93,389
	FNMA POOL BT0846	2.5% 01 Jul 2051	196,023	200,979
	FNMA POOL BT3244	2.5% 01 Jul 2051	192,596	197,465
	FNMA POOL BT3270	2.5% 01 Aug 2051	197,837	202,881
	FNMA POOL BT3290	2.5% 01 Aug 2051	97,789	100,261
	FNMA POOL BT3303	2.5% 01 Aug 2051	99,039	101,632
	FNMA POOL CA0907	3.5% 01 Dec 2047	85,915	92,123
	FNMA POOL CA2047	4.5% 01 Jul 2048	269,630	294,468
	FNMA POOL CA2482	4.5% 01 Oct 2048	266,524	289,886
	FNMA POOL CA4110	3% 01 Sep 2049	333,414	349,668
	FNMA POOL CA4819	4% 01 Dec 2049	102,034	110,081
	FNMA POOL CA4979	3% 01 Jan 2050	56,749	59,494
	FNMA POOL CA5164	3.5% 01 Feb 2050	636,355	674,224
	FNMA POOL CA6000	3% 01 Jun 2050	406,397	423,972
	FNMA POOL CA8377	1.5% 01 Dec 2035	182,358	183,062
	FNMA POOL CA9314	3.5% 01 Feb 2051	83,171	88,716
	FNMA POOL CA9358	2.5% 01 Mar 2041	279,574	291,434
	FNMA POOL CB0100	2.5% 01 Apr 2041	471,535	492,950
	FNMA POOL CB0101	2.5% 01 Apr 2041	380,374	396,945
	FNMA POOL CB0114	2.5% 01 Apr 2041	376,670	390,059
	FNMA POOL CB0470	2.5% 01 May 2041	849,890	877,477
	FNMA POOL CB0863	3.5% 01 Jun 2051	92,939	99,376
	FNMA POOL CB1849	3% 01 Oct 2041	96,658	101,940
	FNMA POOL FM0068	1% 01 Feb 2040	248,451	268,506
	FNMA POOL FM0071	1% 01 Feb 2040	53,605	57,151
	FNMA POOL FM2158	1% 01 Oct 2049	42,199	45,428
	FNMA POOL FM2201	1% 01 Jan 2048	151,176	161,853
	FNMA POOL FM2793	1% 01 Mar 2050	439,945	465,955
	FNMA POOL FM3023	1% 01 Feb 2048	41,440	44,835
	FNMA POOL FM3123	1% 01 Mar 2038	498,756	513,510
	FNMA POOL FM3158	1% 01 Nov 2048	148,283	160,852
	FNMA POOL FM3347	1% 01 May 2047	573,486	607,993
	FNMA POOL FM3445	1% 01 Sep 2048	44,385	47,456
	FNMA POOL FM3469	1% 01 Aug 2048	552,778	588,726
	FNMA POOL FM3542	1% 01 May 2049	49,400	53,313
	FNMA POOL FM3572	1% 01 Sep 2049	141,406	153,788
	FNMA POOL FM3830	1% 01 Apr 2050	241,452	252,079
	FNMA POOL FM4165	1% 01 Sep 2050	278,532	291,047
	FNMA POOL FM4577	1% 01 Oct 2050	261,897	269,228
	FNMA POOL FM4737	1% 01 Sep 2050	183,478	193,562
	FNMA POOL FM5054	1% 01 Nov 2048	146,407	156,424
	FNMA POOL FM5280	1% 01 Oct 2050	125,977	133,726
	FNMA POOL FM5423	1% 01 Jan 2051	444,685	457,122
	FNMA POOL FM5592	1% 01 Dec 2050	66,228	71,101
	FNMA POOL FM5713	1% 01 Feb 2051	168,918	172,842
	FNMA POOL FM5743	1% 01 Feb 2051	82,255	84,000
	FNMA POOL FM5754	1% 01 Mar 2037	67,147	71,477
	FNMA POOL FM5783	1% 01 Jun 2038	264,110	277,251

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	FNMA POOL FM5904	1% 01 Feb 2051	162,207	166,677
	FNMA POOL FM5931	1% 01 Feb 2051	351,098	360,257
	FNMA POOL FM5944	1% 01 Jan 2051	256,003	263,115
	FNMA POOL FM6015	1% 01 Aug 2039	66,605	70,799
	FNMA POOL FM6117	1% 01 Nov 2048	279,132	292,083
	FNMA POOL FM6134	1% 01 Mar 2040	262,077	275,169
	FNMA POOL FM6460	1% 01 Mar 2051	187,223	193,139
	FNMA POOL FM6871	1% 01 Apr 2051	190,761	196,690
	FNMA POOL FM7141	1% 01 Feb 2047	72,091	77,945
	FNMA POOL FM7304	1% 01 May 2051	190,667	196,483
	FNMA POOL FM7382	1% 01 May 2051	88,304	92,455
	FNMA POOL FM7518	1% 01 Jun 2051	1,052,175	1,081,659
	FNMA POOL FM7607	1% 01 Apr 2038	167,591	176,356
	FNMA POOL FM7675	1% 01 Jun 2051	281,038	289,207
	FNMA POOL FM7676	1% 01 Jun 2051	96,132	98,585
	FNMA POOL FM7727	1% 01 Jun 2051	93,717	97,300
	FNMA POOL FM7741	1% 01 May 2051	183,430	188,301
	FNMA POOL FM7796	1% 01 Jun 2048	161,905	174,137
	FNMA POOL FM7900	1% 01 Jul 2051	193,258	198,309
	FNMA POOL FM7910	1% 01 Jul 2051	193,182	198,551
	FNMA POOL FM7929	1% 01 Aug 2050	484,296	514,411
	FNMA POOL FM7960	1% 01 Oct 2048	543,781	583,805
	FNMA POOL FM8210	1% 01 Apr 2050	3,427,888	3,582,525
	FNMA POOL FM8227	1% 01 Jun 2049	474,132	502,946
	FNMA POOL FM8275	1% 01 Jun 2049	318,690	338,807
	FNMA POOL FM8685	1% 01 Sep 2051	96,813	101,434
	FNMA POOL FM8941	1% 01 Jan 2041	93,279	98,344
	FNMA POOL FM8977	1% 01 Sep 2051	99,079	102,002
	FNMA POOL FM9174	1% 01 Oct 2051	99,471	99,631
	FNMA POOL FM9299	1% 01 Oct 2051	995,698	995,970
	FNMA POOL MA0706	4.5% 01 Apr 2031	86,878	94,103
	FNMA POOL MA0734	4.5% 01 May 2031	320,144	346,002
	FNMA POOL MA0776	4.5% 01 Jun 2031	111,682	120,712
	FNMA POOL MA0913	4.5% 01 Nov 2031	137,760	148,923
	FNMA POOL MA0939	4.5% 01 Dec 2031	147,460	159,407
	FNMA POOL MA0968	4.5% 01 Dec 2031	28,686	31,003
	FNMA POOL MA1177	3.5% 01 Sep 2042	43,063	46,279
	FNMA POOL MA1213	3.5% 01 Oct 2042	22,180	23,836
	FNMA POOL MA1221	4.5% 01 Sep 2042	14,692	16,061
	FNMA POOL MA1253	4% 01 Nov 2042	20,309	22,134
	FNMA POOL MA1547	4% 01 Aug 2043	146,472	159,332
	FNMA POOL MA1591	4.5% 01 Sep 2043	288,906	318,653
	FNMA POOL MA1629	4.5% 01 Oct 2043	231,188	254,860
	FNMA POOL MA1664	4.5% 01 Nov 2043	157,654	172,796
	FNMA POOL MA1711	4.5% 01 Dec 2043	221,523	243,230
	FNMA POOL MA2110	3.5% 01 Dec 2034	169,919	181,726
	FNMA POOL MA2138	3.5% 01 Jan 2035	96,865	103,597
	FNMA POOL MA2320	3% 01 Jul 2035	74,133	78,247
	FNMA POOL MA2523	3% 01 Feb 2036	358,517	378,790
	FNMA POOL MA2579	3% 01 Apr 2036	289,362	305,434
	FNMA POOL MA2672	3% 01 Jul 2036	546,423	573,652
	FNMA POOL MA2707	3% 01 Aug 2036	945,939	994,130
	FNMA POOL MA2773	3% 01 Oct 2036	1,151,689	1,211,762
	FNMA POOL MA2832	3% 01 Dec 2036	708,123	744,399

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	FNMA POOL MA3058	4% 01 Jul 2047	37,572	40,249
	FNMA POOL MA3149	4% 01 Oct 2047	175,591	187,923
	FNMA POOL MA3210	3.5% 01 Dec 2047	382,973	406,022
	FNMA POOL MA3211	4% 01 Dec 2047	46,369	49,654
	FNMA POOL MA3239	4% 01 Jan 2048	47,223	50,700
	FNMA POOL MA3276	3.5% 01 Feb 2048	89,911	95,318
	FNMA POOL MA3332	3.5% 01 Apr 2048	275,047	290,877
	FNMA TBA 15 YR 1.5	1.5% 19 Jan 2037	4,200,000	4,211,239
	FNMA TBA 30 YR 2	2% 14 Feb 2052	700,000	696,285
	FNMA TBA 30 YR 2	2% 25 Jul 2051	1,800,000	1,794,454
	FNMA TBA 30 YR 2.5	2.5% 11 Feb 2051	3,500,000	3,561,950
	FNMA TBA 30 YR 2.5	2.5% 25 Jul 2051	6,600,000	6,733,579
	FNMA TBA 30 YR 3	3% 13 Jan 2052	1,000,000	1,035,963
	FNMA TBA 30 YR 3	3% 14 Feb 2052	300,000	310,332
	FNMA TBA 30 YR 4	4% 14 Jan 2052	300,000	319,101
	FORD CREDIT FLOORPLAN MASTER O	4.06% 15 Nov 2030	780,000	873,459
	FOX CORP	4.03% 25 Jan 2024	270,000	285,145
	FOX CORP	5.476% 25 Jan 2039	220,000	283,726
	FREDDIE MAC	1% 15 Dec 2041	462,990	88,108
	FREDDIE MAC	1% 15 Jan 2040	199,214	34,061
	FREDDIE MAC	2% 25 Oct 2050	461,637	58,430
	FREDDIE MAC	2.5% 25 Feb 2051	90,513	12,019
	FREDDIE MAC	2.5% 25 Jan 2051	755,027	118,403
	FREDDIE MAC	2.5% 25 May 2049	688,765	93,022
	FREDDIE MAC	2.5% 25 Nov 2050	170,487	20,140
	FREDDIE MAC	2.5% 25 Sep 2050	225,105	28,886
	FREDDIE MAC	2.5% 25 Sep 2050	279,542	41,039
	FREDDIE MAC	2.5% 25 Sep 2050	533,848	77,657
	FREDDIE MAC REFERENCE REMIC	6% 15 May 2036	360,356	413,531
	FREMF MORTGAGE TRUST	0.2% 25 May 2045	20,145,395	5,719
	GENERAL DYNAMICS CORP	4.25% 01 Apr 2040	290,000	354,110
	GENERAL DYNAMICS CORP	4.25% 01 Apr 2050	800,000	1,020,183
	GENERAL ELECTRIC CO	6.75% 15 Mar 2032	60,000	81,825
	GENERAL MOTORS CO	5.15% 01 Apr 2038	90,000	108,472
	GENERAL MOTORS CO	6.25% 02 Oct 2043	130,000	177,897
	GENERAL MOTORS FINL CO	3.45% 10 Apr 2022	140,000	140,428
	GENERAL MOTORS FINL CO	4.25% 15 May 2023	170,000	176,917
	GENERAL MOTORS FINL CO	4.35% 17 Jan 2027	100,000	110,160
	GILEAD SCIENCES INC	3.65% 01 Mar 2026	290,000	312,433
	GILEAD SCIENCES INC	3.7% 01 Apr 2024	650,000	683,268
	GILEAD SCIENCES INC	4.75% 01 Mar 2046	190,000	240,753
	GLAXOSMITHKLINE CAPITAL	2.85% 08 May 2022	30,000	30,256
	GLENCORE FUNDING LLC	4% 27 Mar 2027	1,400,000	1,510,355
	GLENCORE FUNDING LLC	4.125% 12 Mar 2024	470,000	494,205
	GLENCORE FUNDING LLC	4.125% 30 May 2023	30,000	31,198
	GMRF MORTGAGE ACQUISITION CO.,	1% 25 Jul 2056	221,934	223,752
	GNMA II POOL 003474	6% 20 Nov 2033	10,290	11,851
	GNMA II POOL 004006	6% 20 Jul 2037	57,621	66,075
	GNMA II POOL 004040	6.5% 20 Oct 2037	167,252	196,541
	GNMA II POOL 004245	6% 20 Sep 2038	293,357	332,028
	GNMA II POOL 004617	4.5% 20 Jan 2040	127,366	139,631
	GNMA II POOL 004717	6% 20 Jun 2040	62,693	72,224

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	GNMA II POOL 004747	5% 20 Jul 2040	16,626	18,720
	GNMA II POOL 004801	4.5% 20 Sep 2040	6,843	7,517
	GNMA II POOL 004802	5% 20 Sep 2040	65,135	73,579
	GNMA II POOL 004837	6% 20 Oct 2040	24,771	28,288
	GNMA II POOL 004855	5% 20 Nov 2040	117,907	133,213
	GNMA II POOL 004923	4.5% 20 Jan 2041	33,054	36,703
	GNMA II POOL 004978	4.5% 20 Mar 2041	1,232,093	1,358,685
	GNMA II POOL 004991	6% 20 Mar 2041	280,613	323,208
	GNMA II POOL 005085	6% 20 Jun 2041	198,120	228,370
	GNMA II POOL 005189	6% 20 Sep 2041	109,614	126,311
	GNMA II POOL 005240	6% 20 Nov 2041	2,252	2,593
	GNMA II POOL 783050	5% 20 Jul 2040	349,842	391,337
	GNMA II POOL 784106	3.5% 20 Jan 2046	71,766	76,083
	GNMA II POOL 784825	3.5% 20 Oct 2049	96,679	99,730
	GNMA II POOL 784905	3% 20 Jan 2050	291,182	301,600
	GNMA II POOL 785218	2% 20 Dec 2050	367,127	370,652
	GNMA II POOL 785219	2% 20 Dec 2050	364,350	366,817
	GNMA II POOL 785220	2% 20 Dec 2050	281,383	284,509
	GNMA II POOL 785221	2% 20 Dec 2050	365,735	369,355
	GNMA II POOL 785359	2% 20 Mar 2051	187,852	189,713
	GNMA II POOL 785360	2% 20 Mar 2051	97,636	98,604
	GNMA II POOL BC4732	3.5% 20 Oct 2047	368,085	386,694
	GNMA II POOL BD0384	3.5% 20 Oct 2047	290,680	310,003
	GNMA II POOL BM7534	3.5% 20 Feb 2050	86,328	90,408
	GNMA II POOL BM9734	4% 20 Oct 2049	50,695	54,223
	GNMA II POOL BM9743	4% 20 Nov 2049	725,266	756,998
	GNMA II POOL BS1728	4% 20 Jan 2050	61,372	66,463
	GNMA II POOL BS1742	4% 20 Feb 2050	57,037	61,508
	GNMA II POOL BS1757	4% 20 Mar 2050	50,609	54,976
	GNMA II POOL BS8420	4% 20 Apr 2050	280,152	301,741
	GNMA II POOL MA1995	3.5% 20 Jun 2044	238,389	254,184
	GNMA II POOL MA3521	3.5% 20 Mar 2046	271,917	287,698
	GNMA II POOL MA3597	3.5% 20 Apr 2046	194,033	205,005
	GNMA II POOL MA3663	3.5% 20 May 2046	883,614	930,236
	GNMA II POOL MA4068	3% 20 Nov 2046	125,110	130,599
	GNMA II POOL MA4654	4.5% 20 Aug 2047	166,184	178,350
	GNMA II POOL MA5138	4.5% 20 Apr 2048	264,246	281,510
	GNMA II POOL MA5193	4.5% 20 May 2048	389,703	414,457
	GNMA II POOL MA5467	4.5% 20 Sep 2048	1,537	1,632
	GNMA II POOL MA5529	4.5% 20 Oct 2048	264,525	279,656
	GNMA II POOL MA5595	4% 20 Nov 2048	17,760	18,782
	GNMA II POOL MA5597	5% 20 Nov 2048	212,345	226,994
	GNMA II POOL MA5652	4.5% 20 Dec 2048	136,168	144,044
	GNMA II POOL MA5711	4.5% 20 Jan 2049	52,806	55,845
	GNMA II POOL MA5877	4.5% 20 Apr 2049	201,541	212,927
	GNMA II POOL MA6477	4.5% 20 Feb 2050	164,365	174,006
	GNMA II POOL MA6544	4.5% 20 Mar 2050	117,716	124,158
	GNMA II POOL MA6603	5% 20 Apr 2050	242,421	260,285
	GNMA II POOL MA6767	3.5% 20 Jul 2050	103,066	107,531
	GNMA II POOL MA7056	4.5% 20 Dec 2050	136,840	145,283
	GNMA II POOL MA7590	3% 20 Sep 2051	391,760	406,351
	GNMA II TBA 30 YR 3	3% 20 Jul 2049	1,400,000	1,448,514
	GNMA POOL 486470	6.5% 15 Aug 2028	701	769
	GNMA POOL 486516	6.5% 15 Sep 2028	1,566	1,724

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			Shares/ Par Value	
	GNMA POOL 617327	6% 15 Dec 2036	52,626	59,072
	GNMA POOL 617567	6% 15 Jun 2037	882	1,018
	GNMA POOL 661534	6% 15 Dec 2036	18,732	21,175
	GNMA POOL 662583	6% 15 Sep 2037	85,290	96,714
	GNMA POOL 780851	7.5% 15 Dec 2027	2,146	2,293
	GNMA POOL 781001	7.5% 15 Mar 2029	3,746	4,196
	GNMA POOL 783669	3% 15 Sep 2042	172,909	184,005
	GNMA POOL 784571	3.5% 15 Jun 2048	620,671	662,007
	GNMA POOL AA5649	3% 15 Sep 2042	438,486	461,924
	GNMA POOL AB2892	3% 15 Sep 2042	361,854	378,881
	GNMA POOL AB9108	3% 15 Oct 2042	816,160	854,625
	GNMA POOL BS8439	3.5% 15 May 2050	202,356	214,566
	GOLDMAN SACHS GROUP INC	1% 01 May 2029	1,280,000	1,421,858
	GOLDMAN SACHS GROUP INC	1% 21 Jul 2042	70,000	69,594
	GOLDMAN SACHS GROUP INC	1% 22 Apr 2042	40,000	41,483
	GOLDMAN SACHS GROUP INC	3.2% 23 Feb 2023	360,000	369,207
	GOLDMAN SACHS GROUP INC	3.5% 01 Apr 2025	420,000	444,122
	GOLDMAN SACHS GROUP INC	3.5% 16 Nov 2026	140,000	149,198
	GOLDMAN SACHS GROUP INC	3.85% 08 Jul 2024	490,000	518,451
	GOLDMAN SACHS GROUP INC	4% 03 Mar 2024	30,000	31,808
	GOLDMAN SACHS GROUP INC	4.25% 21 Oct 2025	620,000	676,144
	GOLDMAN SACHS GROUP INC	4.75% 21 Oct 2045	100,000	128,708
	GOLDMAN SACHS GROUP INC	5.15% 22 May 2045	690,000	897,322
	GOLDMAN SACHS GROUP INC	5.75% 24 Jan 2022	100,000	100,301
	GOLDMAN SACHS GROUP INC	6.25% 01 Feb 2041	1,320,000	1,918,941
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Aug 2042	211,794	38,459
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Feb 2054	2,559,736	39,709
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jul 2058	967,057	37,649
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jun 2043	40,896	3,420
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jun 2048	6,091	6,394
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jun 2062	8,119,059	628,964
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Mar 2047	935,002	9,820
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Mar 2060	3,887,697	166,848
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 May 2063	11,690,044	997,600
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Nov 2047	206,180	210,810
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Oct 2046	224,192	58,300
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Oct 2054	10,997,091	173,048

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	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Sep 2062	8,588,096	712,858
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2040	26,905	4,620
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jan 2040	19,729	827
	GOVERNMENT NATIONAL MORTGAGE A	2% 20 Dec 2050	1,457,851	148,986
	GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Aug 2050	185,276	23,693
	GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Aug 2050	271,390	36,141
	GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Aug 2050	544,170	69,596
	GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Oct 2050	187,778	24,630
	GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Oct 2050	276,752	36,471
	GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Oct 2050	740,150	97,938
	GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Sep 2050	185,388	25,494
	GOVERNMENT NATIONAL MORTGAGE A	3% 20 Jul 2049	409,552	425,590
	GOVERNMENT NATIONAL MORTGAGE A	3.5% 20 Apr 2050	260,911	38,585
	GOVERNMENT NATIONAL MORTGAGE A	3.5% 20 Apr 2050	675,734	89,136
	GOVERNMENT NATIONAL MORTGAGE A	4.5% 20 Oct 2039	123,232	126,363
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	11,326,128	11,326,128
	GS MORTGAGE SECURITIES TRUST	1% 15 May 2026	410,000	407,659
	GS MORTGAGE SECURITIES TRUST	1% 15 Sep 2031	2,145,000	2,106,176
	GS MORTGAGE SECURITIES TRUST	3.964% 10 Nov 2047	910,000	956,908
	GUARDIAN LIFE GLOB FUND	1.1% 23 Jun 2025	140,000	138,662
	HALLIBURTON CO	3.8% 15 Nov 2025	39,000	41,926
	HALLIBURTON CO	4.85% 15 Nov 2035	70,000	82,269
	HALLIBURTON CO	5% 15 Nov 2045	120,000	143,367
	HCA INC	4.5% 15 Feb 2027	10,000	11,016
	HERSHEY COMPANY	0.9% 01 Jun 2025	100,000	98,675
	HOME DEPOT INC	2.5% 15 Apr 2027	250,000	260,714
	HOME DEPOT INC	2.7% 15 Apr 2030	230,000	241,326
	HOME DEPOT INC	3.3% 15 Apr 2040	120,000	130,101
	HOME DEPOT INC	3.35% 15 Apr 2050	530,000	577,999
	HOME DEPOT INC	3.9% 06 Dec 2028	30,000	33,782
	HOME DEPOT INC	3.9% 15 Jun 2047	80,000	93,461
	HONEYWELL INTERNATIONAL	1.35% 01 Jun 2025	240,000	240,969
	HSBC HOLDINGS PLC	1% 19 Jun 2029	200,000	224,049
	HSBC HOLDINGS PLC	1% 22 Nov 2032	550,000	554,564

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	HSBC HOLDINGS PLC	4.25% 14 Mar 2024	660,000	696,908
	HSBC HOLDINGS PLC	4.25% 18 Aug 2025	440,000	473,095
	HSBC HOLDINGS PLC	4.3% 08 Mar 2026	470,000	515,017
	HUMANA INC	3.15% 01 Dec 2022	50,000	50,828
	HUMANA INC	3.95% 15 Mar 2027	30,000	32,787
	HUMANA INC	4.5% 01 Apr 2025	60,000	65,390
	HUMANA INC	4.625% 01 Dec 2042	220,000	270,833
	HUMANA INC	4.8% 15 Mar 2047	720,000	912,127
	INTEL CORP	1.6% 12 Aug 2028	290,000	286,484
	INTEL CORP	3.05% 12 Aug 2051	140,000	143,205
	INTEL CORP	3.734% 08 Dec 2047	206,000	234,634
	INTEL CORP	4.75% 25 Mar 2050	90,000	119,851
	INTESA SANPAOLO SPA	3.125% 14 Jul 2022	500,000	505,692
	INTESA SANPAOLO SPA	3.375% 12 Jan 2023	260,000	265,653
	JOHNSON + JOHNSON	0.55% 01 Sep 2025	220,000	215,358
	JOHNSON + JOHNSON	0.95% 01 Sep 2027	450,000	440,112
	JOHNSON + JOHNSON	3.625% 03 Mar 2037	350,000	401,799
	JP MORGAN MORTGAGE TRUST	1% 25 Oct 2048	205,169	206,563
	JPMBB COMMERCIAL			
	MORTGAGE SECU	4.065% 15 Nov 2047	880,000	918,799
*	JPMORGAN CHASE + CO	1% 01 Jun 2024	590,000	594,479
*	JPMORGAN CHASE + CO	1% 05 Dec 2024	1,130,000	1,191,435
*	JPMORGAN CHASE + CO	1% 05 Dec 2029	390,000	442,609
*	JPMORGAN CHASE + CO	1% 08 Nov 2032	540,000	543,036
*	JPMORGAN CHASE + CO	1% 22 Apr 2026	480,000	487,185
*	JPMORGAN CHASE + CO	1% 22 Apr 2031	230,000	232,468
*	JPMORGAN CHASE + CO	1% 22 Apr 2032	280,000	283,598
*	JPMORGAN CHASE + CO	1% 23 Jul 2029	470,000	525,757
*	JPMORGAN CHASE + CO	3.875% 10 Sep 2024	1,060,000	1,124,310
*	JPMORGAN CHASE + CO	4.25% 01 Oct 2027	170,000	190,698
*	JPMORGAN CHASE + CO	4.95% 01 Jun 2045	710,000	923,937
	KAZMUNAYGAS NATIONAL CO	5.75% 19 Apr 2047	570,000	695,986
	KIMBERLY CLARK CORP	3.1% 26 Mar 2030	100,000	107,749
	KINDER MORGAN INC	4.3% 01 Jun 2025	140,000	151,290
	KINDER MORGAN INC	4.3% 01 Mar 2028	70,000	77,784
	KINDER MORGAN INC/DELAWA	7.8% 01 Aug 2031	690,000	981,259
	KKR GROUP FIN CO II	5.5% 01 Feb 2043	70,000	93,462
	KRAFT HEINZ FOODS CO	3% 01 Jun 2026	102,000	106,687
	KUWAIT INTL BOND	3.5% 20 Mar 2027	800,000	871,128
	L3HARRIS TECH INC	5.054% 27 Apr 2045	160,000	209,719
	LAS VEGAS SANDS CORP	2.9% 25 Jun 2025	60,000	59,835
	LAS VEGAS SANDS CORP	3.2% 08 Aug 2024	600,000	610,855
	LEHMAN BROTHERS HOLDINGS	6.75% 28 Dec 2017	3,500,000	35
	LLOYDS BANKING GROUP PLC	1% 07 Nov 2023	910,000	924,664
	LLOYDS BANKING GROUP PLC	4.375% 22 Mar 2028	1,330,000	1,492,049
	LLOYDS BANKING GROUP PLC	4.5% 04 Nov 2024	450,000	484,800
	LOCKHEED MARTIN CORP	3.1% 15 Jan 2023	60,000	61,095
	LOCKHEED MARTIN CORP	3.55% 15 Jan 2026	510,000	552,073
	LOCKHEED MARTIN CORP	4.5% 15 May 2036	100,000	122,033
	LOWE S COS INC	1.7% 15 Sep 2028	350,000	342,952

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	LOWE S COS INC	4.5% 15 Apr 2030	150,000	174,120
	LUKOIL CAPITAL DAC	2.8% 26 Apr 2027	510,000	502,212
	LUKOIL CAPITAL DAC	3.6% 26 Oct 2031	910,000	885,084
	MADISON AVENUE TRUST	1% 15 Aug 2034	750,000	758,778
	MARS INC	3.2% 01 Apr 2030	1,020,000	1,098,399
	MASSMUTUAL GLOBAL FUNDIN	0.85% 09 Jun 2023	1,050,000	1,050,151
	MASTERCARD INC	3.85% 26 Mar 2050	1,390,000	1,670,518
	MCDONALD S CORP	1.45% 01 Sep 2025	400,000	403,563
	MCDONALD S CORP	2.125% 01 Mar 2030	190,000	189,124
	MCDONALD S CORP	3.3% 01 Jul 2025	230,000	243,817
	MCDONALD S CORP	3.5% 01 Jul 2027	180,000	195,202
	MCDONALD S CORP	3.5% 01 Mar 2027	370,000	399,642
	MCDONALD S CORP	3.625% 01 Sep 2049	180,000	199,030
	MCDONALD S CORP	3.7% 30 Jan 2026	230,000	247,452
	MCDONALD S CORP	3.8% 01 Apr 2028	130,000	142,828
	MCDONALD S CORP	4.2% 01 Apr 2050	470,000	568,845
	MCDONALD S CORP	4.875% 09 Dec 2045	500,000	642,378
	MEDTRONIC INC	3.5% 15 Mar 2025	173,000	184,189
	MERCK + CO INC	0.75% 24 Feb 2026	400,000	392,104
	MERCK + CO INC	1.45% 24 Jun 2030	220,000	210,633
	MET LIFE GLOB FUNDING I	0.9% 08 Jun 2023	760,000	762,078
	MICROSOFT CORP	2.4% 08 Aug 2026	1,370,000	1,433,672
	MICROSOFT CORP	2.525% 01 Jun 2050	26,000	25,355
	MICROSOFT CORP	2.7% 12 Feb 2025	210,000	219,648
	MICROSOFT CORP	2.875% 06 Feb 2024	850,000	884,695
	MICROSOFT CORP	3.3% 06 Feb 2027	1,420,000	1,547,408
	MICROSOFT CORP	3.45% 08 Aug 2036	30,000	34,531
	MICROSOFT CORP	4.1% 06 Feb 2037	44,000	53,281
	MIDAMERICAN ENERGY CO	3.65% 15 Apr 2029	520,000	573,015
	MITSUBISHI UFJ FIN GRP	2.998% 22 Feb 2022	30,000	30,107
	MOLSON COORS BEVERAGE	3.5% 01 May 2022	160,000	161,324
	MONDELEZ INTERNATIONAL	1.5% 04 May 2025	500,000	500,463
	MORGAN STANLEY	1% 01 Apr 2031	1,400,000	1,525,570
	MORGAN STANLEY	1% 20 Oct 2032	380,000	379,596
	MORGAN STANLEY	1% 22 Jan 2031	270,000	276,233
	MORGAN STANLEY	1% 23 Jan 2030	30,000	34,187
	MORGAN STANLEY	1% 24 Jan 2029	900,000	979,358
	MORGAN STANLEY	1% 28 Apr 2026	100,000	101,962
	MPLX LP	4.5% 15 Apr 2038	50,000	55,993
	MPLX LP	4.7% 15 Apr 2048	420,000	484,566
	MPLX LP	4.8% 15 Feb 2029	810,000	924,872
	MPLX LP	4.875% 01 Dec 2024	490,000	531,844
	MPLX LP	4.875% 01 Jun 2025	460,000	503,359
	MPLX LP	5.2% 01 Dec 2047	200,000	242,851

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	MPLX LP	5.2% 01 Mar 2047	120,000	146,912
	MPLX LP	5.5% 15 Feb 2049	390,000	498,030
	MSCG TRUST	1% 07 Jun 2035	1,500,000	1,555,106
	NADG NNN OPERATING LP	3.368% 28 Dec 2049	1,148,400	1,164,419
	NATIONWIDE BLDG SOCIETY	1% 01 Aug 2024	610,000	638,810
	NATWEST GROUP PLC	1% 22 Mar 2025	460,000	486,794
	NATWEST GROUP PLC	1% 25 Jun 2024	200,000	209,225
	NAVIENT STUDENT LOAN TRUST	1% 25 Apr 2040	873,424	866,804
	NAVIENT STUDENT LOAN TRUST	1% 26 Jul 2066	1,253,877	1,270,279
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Dec 2057	932,670	981,509
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Dec 2057	1,106,523	1,154,207
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Feb 2057	636,986	671,140
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 May 2057	1,482,935	1,554,607
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Sep 2056	506,396	524,524
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Sep 2059	924,489	927,372
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Sep 2059	1,383,516	1,429,879
	NEW RESIDENTIAL MORTGAGE LOAN	1% 26 Nov 2035	1,770,697	1,848,315
	NEW RESIDENTIAL MORTGAGE LOAN	1% 27 Aug 2057	988,758	1,035,184
	NEW YORK LIFE GLOBAL FDG	0.95% 24 Jun 2025	260,000	256,188
	NIKE INC	2.4% 27 Mar 2025	200,000	207,054
	NIKE INC	2.75% 27 Mar 2027	310,000	328,415
	NIKE INC	3.375% 27 Mar 2050	420,000	474,761
	NORDEA BANK ABP	1% 09 Jun 2023	440,000	441,380
	NORTHROP GRUMMAN CORP	2.93% 15 Jan 2025	900,000	937,525
	NORTHROP GRUMMAN CORP	3.25% 15 Jan 2028	280,000	299,661
	NORTHROP GRUMMAN CORP	5.25% 01 May 2050	1,830,000	2,563,167
	NVIDIA CORP	2.85% 01 Apr 2030	170,000	180,564
	NVIDIA CORP	3.5% 01 Apr 2040	920,000	1,033,903
	NVIDIA CORP	3.5% 01 Apr 2050	1,280,000	1,459,164
	NXP BV/NXP FDG/NXP USA	2.7% 01 May 2025	220,000	227,277
	OAK STREET INVESTMENT GRADE NE	1.85% 20 Nov 2050	814,319	806,603
	ONSLOW BAY FINANCIAL LLC	1% 25 May 2061	1,378,479	1,366,807
	ORACLE CORP	1.65% 25 Mar 2026	810,000	803,737
	ORACLE CORP	2.875% 25 Mar 2031	680,000	684,331
	ORBIA ADVANCE CORP SAB	1.875% 11 May 2026	370,000	364,594
	ORBIA ADVANCE CORP SAB	2.875% 11 May 2031	540,000	531,225
	OTIS WORLDWIDE CORP	2.056% 05 Apr 2025	160,000	162,660
	PACIFIC GAS + ELECTRIC	1.75% 16 Jun 2022	530,000	530,002
	PACIFIC GAS + ELECTRIC	2.1% 01 Aug 2027	160,000	154,471
	PACIFIC GAS + ELECTRIC	2.5% 01 Feb 2031	200,000	190,512
	PACIFIC GAS + ELECTRIC	3.3% 01 Aug 2040	50,000	46,351
	PACIFIC GAS + ELECTRIC	3.5% 01 Aug 2050	90,000	83,373

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	PARAMOUNT GLOBAL	3.875% 01 Apr 2024	130,000	136,881
	PAYPAL HOLDINGS INC	1.35% 01 Jun 2023	300,000	302,436
	PAYPAL HOLDINGS INC	1.65% 01 Jun 2025	300,000	303,666
	PEPSICO INC	1.625% 01 May 2030	320,000	310,323
	PEPSICO INC	2.25% 19 Mar 2025	40,000	41,332
	PEPSICO INC	2.625% 19 Mar 2027	40,000	41,882
	PEPSICO INC	2.875% 15 Oct 2049	300,000	314,553
	PERTAMINA PERSERO PT	6% 03 May 2042	680,000	831,028
	PERUSAHAAN LISTRIK NEGAR	4.125% 15 May 2027	1,180,000	1,259,107
	PERUSAHAAN LISTRIK NEGAR	6.15% 21 May 2048	1,050,000	1,295,543
	PETROLEOS DEL PERU SA	4.75% 19 Jun 2032	1,420,000	1,481,685
	PETROLEOS MEXICANOS	5.625% 23 Jan 2046	1,050,000	864,444
	PETROLEOS MEXICANOS	6.375% 23 Jan 2045	1,160,000	1,007,460
	PETROLEOS MEXICANOS	6.875% 04 Aug 2026	140,000	153,930
	PFIZER INC	0.8% 28 May 2025	280,000	276,651
	PFIZER INC	1.7% 28 May 2030	330,000	323,250
	PFIZER INC	2.55% 28 May 2040	200,000	199,538
	PFIZER INC	2.625% 01 Apr 2030	780,000	821,779
	PFIZER INC	2.7% 28 May 2050	830,000	834,999
	PHILIP MORRIS INTL INC	1.125% 01 May 2023	210,000	210,908
	PHILIP MORRIS INTL INC	2.1% 01 May 2030	230,000	225,062
	PHILIP MORRIS INTL INC	2.5% 02 Nov 2022	590,000	598,414
	PHILIP MORRIS INTL INC	2.5% 22 Aug 2022	320,000	324,044
	PIONEER NATURAL RESOURCE	1.9% 15 Aug 2030	280,000	265,928
	PIONEER NATURAL RESOURCE	2.15% 15 Jan 2031	650,000	627,135
	PNC BANK NA	3.875% 10 Apr 2025	290,000	311,363
	PRINCIPAL LFE GLB FND II	1.25% 23 Jun 2025	120,000	118,571
	PRKCM TRUST	1% 25 Aug 2056	1,598,528	1,575,322
	PROCTER + GAMBLE CO/THE	3% 25 Mar 2030	180,000	195,639
	PROSUS NV	3.061% 13 Jul 2031	720,000	701,840
	PROVINCE OF QUEBEC	1% 22 Jul 2036	280,000	456,916
	QATAR ENERGY	2.25% 12 Jul 2031	790,000	782,549
	QATAR ENERGY	3.125% 12 Jul 2041	690,000	697,325
	QATAR ENERGY	3.3% 12 Jul 2051	700,000	720,558
	RAYTHEON TECH CORP	2.25% 01 Jul 2030	30,000	29,915
	RAYTHEON TECH CORP	3.125% 01 Jul 2050	620,000	633,186
	RAYTHEON TECH CORP	3.15% 15 Dec 2024	150,000	157,444
	RAYTHEON TECH CORP	3.95% 16 Aug 2025	260,000	281,923
	RAYTHEON TECH CORP	4.125% 16 Nov 2028	200,000	223,709
	RAYTHEON TECH CORP	4.5% 01 Jun 2042	200,000	247,244
	REPUBLIC OF CHILE	3.1% 07 May 2041	860,000	841,510
	REPUBLIC OF INDONESIA	3.75% 25 Apr 2022	350,000	353,105
	REPUBLIC OF INDONESIA	3.85% 18 Jul 2027	680,000	744,148
	REPUBLIC OF INDONESIA	5.125% 15 Jan 2045	1,030,000	1,279,429
	REPUBLIC OF INDONESIA	5.25% 08 Jan 2047	760,000	974,285
	REPUBLIC OF INDONESIA	5.875% 15 Jan 2024	864,000	945,938
	REPUBLIC OF KAZAKHSTAN	4.875% 14 Oct 2044	1,090,000	1,338,324
	REPUBLIC OF PANAMA	2.252% 29 Sep 2032	630,000	597,713
	REPUBLIC OF PANAMA	3.16% 23 Jan 2030	1,730,000	1,790,567
	REPUBLIC OF PANAMA	4.5% 15 May 2047	870,000	959,175
	REPUBLIC OF PERU	6.55% 14 Mar 2037	780,000	1,062,758
	REPUBLIC OF POLAND	4% 22 Jan 2024	1,220,000	1,289,830
	REPUBLIC SERVICES INC	2.5% 15 Aug 2024	250,000	257,266
	REPUBLICA ORIENT URUGUAY	4.375% 23 Jan 2031	2,030,000	2,337,058

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	RESIDENTIAL MORTGAGE			
	LOAN TRUS	1% 25 Sep 2059	313,078	313,100
	REYNOLDS AMERICAN INC	5.85% 15 Aug 2045	270,000	328,061
	ROYAL BANK OF CANADA	1.15% 10 Jun 2025	340,000	337,062
	ROYAL BANK OF CANADA	1.6% 17 Apr 2023	440,000	444,937
	RUSSIAN FEDERATION	5.625% 04 Apr 2042	2,000,000	2,605,000
	RUSSIAN FEDERATION	5.875% 16 Sep 2043	1,000,000	1,359,942
	SABINE PASS LIQUEFACTION	5.75% 15 May 2024	320,000	348,015
	SALESFORCE INC	3.7% 11 Apr 2028	1,550,000	1,719,929
	SANDS CHINA LTD	5.125% 08 Aug 2025	410,000	430,115
	SANTANDER HOLDINGS USA	4.5% 17 Jul 2025	100,000	108,254
	SCHLUMBERGER HLDGS CORP	3.9% 17 May 2028	504,000	544,425
	SCHLUMBERGER HLDGS CORP	4% 21 Dec 2025	390,000	420,068
	SHELL INTERNATIONAL FIN	2.75% 06 Apr 2030	170,000	177,566
	SHELL INTERNATIONAL FIN	2.875% 10 May 2026	690,000	731,885
	SHELL INTERNATIONAL FIN	3.25% 06 Apr 2050	450,000	478,770
	SHELL INTERNATIONAL FIN	3.75% 12 Sep 2046	40,000	44,915
	SHELL INTERNATIONAL FIN	4% 10 May 2046	90,000	104,659
	SHELL INTERNATIONAL FIN	4.375% 11 May 2045	510,000	619,628
	SHELL INTERNATIONAL FIN	4.55% 12 Aug 2043	220,000	274,333
	SHELL INTERNATIONAL FIN	6.375% 15 Dec 2038	260,000	378,614
	SINOPEC GRP OVERSEA 2014	4.375% 10 Apr 2024	650,000	693,882
	SLM STUDENT LOAN TRUST	1% 15 Jun 2039	969,311	945,789
	SLM STUDENT LOAN TRUST	1% 15 Mar 2033	453,496	448,114
	SLM STUDENT LOAN TRUST	1% 25 Oct 2064	1,501,667	1,491,586
	SMALL BUSINESS			
	ADMINISTRATION	2.69% 01 Jul 2044	245,895	256,910
	SMALL BUSINESS			
	ADMINISTRATION	2.98% 01 Apr 2039	163,292	174,216
	SMALL BUSINESS			
	ADMINISTRATION	3.113% 10 Mar 2029	510,943	535,165
	SMB PRIVATE EDUCATION			
	LOAN TRU	1% 15 Jun 2037	571,240	576,754
	SMB PRIVATE EDUCATION			
	LOAN TRU	1.39% 15 Jan 2053	1,411,275	1,389,313
	SMB PRIVATE EDUCATION			
	LOAN TRU	2.99% 15 Jan 2053	1,140,000	1,136,354
	SOLRR AIRCRAFT 2021 1			
	LIMITED	2.636% 15 Oct 2046	1,564,443	1,575,188
	SOUTHERN COPPER CORP	5.25% 08 Nov 2042	2,110,000	2,655,963
	SOUTHERN NATURAL GAS	8% 01 Mar 2032	500,000	695,311
	STATE OF ISRAEL	2.75% 03 Jul 2030	350,000	371,979
	STATE OF ISRAEL	3.375% 15 Jan 2050	210,000	226,812
	STATE OF QATAR	3.875% 23 Apr 2023	1,180,000	1,226,787
	STATE OF QATAR	4% 14 Mar 2029	730,000	822,403
	STATE OF QATAR	4.817% 14 Mar 2049	1,400,000	1,834,896
*	STATE STREET CORP	1% 30 Mar 2031	260,000	281,434
	SWEDBANK AB	1.3% 02 Jun 2023	440,000	442,607
	SWS035428 IRS USD R F .38000	0.38% 31 Aug 2024	63,028,000	(1,193,070)
	SWS036020 IRS USD R F .19000	0.19% 15 Jun 2022	66,861,000	(28,794)
	SWS052688 IRS USD R F .82000	0.82% 04 Jun 2024	63,833,000	(448,443)
	SWS058420 CDS USD P V			
	03MEVENT	1% 20 Dec 2026	25,177,000	611,625
	SWS061069 IRS USD R F 2.77000	2.77% 20 Oct 2031	7,470,000	(69,887)

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			Shares/ Par Value	
	SWS063289 IRS USD R F 3.37000	3.37% 18 Nov 2026	6,820,000	82,958
	T MOBILE USA INC	2.05% 15 Feb 2028	70,000	69,483
	T MOBILE USA INC	2.25% 15 Nov 2031	200,000	194,062
	T MOBILE USA INC	2.55% 15 Feb 2031	220,000	218,894
	T MOBILE USA INC	2.7% 15 Mar 2032	1,150,000	1,157,086
	T MOBILE USA INC	3% 15 Feb 2041	180,000	175,735
	T MOBILE USA INC	3.3% 15 Feb 2051	30,000	29,299
	T MOBILE USA INC	3.5% 15 Apr 2025	360,000	381,411
	T MOBILE USA INC	3.75% 15 Apr 2027	60,000	64,974
	T MOBILE USA INC	3.875% 15 Apr 2030	940,000	1,028,128
	TARGET CORP	2.25% 15 Apr 2025	270,000	278,247
	TELEFONICA EMISIONES SAU	4.103% 08 Mar 2027	1,190,000	1,309,830
	TENNESSEE GAS PIPELINE	2.9% 01 Mar 2030	80,000	81,260
	TEXAS INSTRUMENTS INC	1.75% 04 May 2030	280,000	274,578
	TEXAS INSTRUMENTS INC	2.25% 04 Sep 2029	200,000	204,163
	TEXAS INSTRUMENTS INC	4.15% 15 May 2048	630,000	785,927
	TIME WARNER CABLE LLC	6.75% 15 Jun 2039	340,000	463,230
	TIME WARNER CABLE LLC	7.3% 01 Jul 2038	600,000	849,188
	TIME WARNER ENTERTAINMEN	8.375% 15 Jul 2033	240,000	349,444
	TORONTO DOMINION BANK	0.75% 12 Jun 2023	530,000	530,024
	TORONTO DOMINION BANK	1.15% 12 Jun 2025	340,000	337,139
	TOWD POINT MORTGAGE TRUST	1% 25 Apr 2056	42,905	42,916
	TOWD POINT MORTGAGE TRUST	1% 25 Jun 2057	1,095,153	1,112,948
	TOWD POINT MORTGAGE TRUST	1% 25 May 2058	1,085,833	1,089,907
	TOWD POINT MORTGAGE TRUST	1% 25 Oct 2057	1,482,312	1,500,598
	TRANSCONT GAS PIPE LINE	7.85% 01 Feb 2026	1,700,000	2,075,075
	TREASURY BILL	0.01% 03 Mar 2022	11,250,000	11,249,009
	TREASURY BILL	0.01% 03 May 2022	4,470,000	4,468,397
	TREASURY BILL	0.01% 11 Aug 2022	2,100,000	2,099,171
	TREASURY BILL	0.01% 17 Mar 2022	4,650,000	4,649,516
	TREASURY BILL	0.01% 24 Feb 2022	2,280,000	2,279,841
	TREASURY BILL	0.01% 26 Apr 2022	5,780,000	5,777,969
	TREASURY BILL	0.01% 28 Apr 2022	4,680,000	4,679,072
	TSMC ARIZONA CORP	2.5% 25 Oct 2031	1,580,000	1,600,101
	UBS AG LONDON	1.75% 21 Apr 2022	630,000	631,981
	UBS AG LONDON	4.5% 26 Jun 2048	200,000	261,057
	UBS COMMERCIAL MORTGAGE TRUST	3.487% 15 Aug 2050	740,000	793,596
	UBS GROUP AG	1% 15 Aug 2023	200,000	202,398
	UBS GROUP AG	3.491% 23 May 2023	1,660,000	1,676,797
	UBS GROUP AG	4.125% 24 Sep 2025	300,000	323,895
	UBS GROUP AG	4.253% 23 Mar 2028	340,000	376,533
	UNION PACIFIC CORP	2.891% 06 Apr 2036	580,000	607,808
	UNION PACIFIC CORP	3.75% 15 Jul 2025	270,000	291,669
	UNION PACIFIC CORP	4.5% 10 Sep 2048	750,000	945,303
	UNITED MEXICAN STATES	4.75% 08 Mar 2044	3,400,000	3,701,784
	UNITEDHEALTH GROUP INC	1.25% 15 Jan 2026	120,000	119,543
	UNITEDHEALTH GROUP INC	2% 15 May 2030	110,000	109,204
	UNITEDHEALTH GROUP INC	2.375% 15 Oct 2022	50,000	50,709

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	UNITEDHEALTH GROUP INC	2.75% 15 May 2040	60,000	60,911
	UNITEDHEALTH GROUP INC	2.9% 15 May 2050	390,000	397,272
	UNITEDHEALTH GROUP INC	2.95% 15 Oct 2027	800,000	853,183
	UNITEDHEALTH GROUP INC	3.7% 15 Aug 2049	160,000	184,112
	UNITEDHEALTH GROUP INC	3.75% 15 Jul 2025	160,000	173,482
	UNITEDHEALTH GROUP INC	3.875% 15 Dec 2028	130,000	145,699
	UNITEDHEALTH GROUP INC	4.25% 15 Jun 2048	210,000	260,129
	UNITEDHEALTH GROUP INC	4.45% 15 Dec 2048	70,000	89,331
	US 10YR NOTE (CBT)MAR22	XCBT 20220322	(60,900,000)	(6,155)
	US 10YR ULTRA FUT MAR22	XCBT 20220322	(4,400,000)	(99,665)
	US 2YR NOTE (CBT) MAR22	XCBT 20220331	(109,200,000)	119,438
	US 5YR FUTR OPTN FEB22C 121.2	EXP 01/21/2022	(131,000)	(30,703)
	US 5YR FUTR OPTN FEB22C 121.5	EXP 01/21/2022	(29,000)	(4,305)
	US 5YR NOTE (CBT) MAR22	XCBT 20220331	163,100,000	255,295
	US BANCORP	1.45% 12 May 2025	630,000	632,594
	US DOLLAR		7,682,663	7,682,663
	US LONG BOND(CBT) MAR22	XCBT 20220322	(19,400,000)	(9,953)
	US TREASURY N/B	0.25% 15 Nov 2023	740,000	733,901
	US TREASURY N/B	0.25% 30 Jun 2025	160,000	155,444
	US TREASURY N/B	0.25% 30 Sep 2025	100,000	96,836
	US TREASURY N/B	0.25% 31 Aug 2025	140,000	135,620
	US TREASURY N/B	0.25% 31 May 2025	50,000	48,637
	US TREASURY N/B	0.25% 31 Oct 2025	550,000	531,588
	US TREASURY N/B	0.375% 30 Nov 2025	150,000	145,471
	US TREASURY N/B	0.375% 31 Jan 2026	1,270,000	1,228,626
	US TREASURY N/B	0.625% 31 Dec 2027	4,058,300	3,883,127
	US TREASURY N/B	0.75% 30 Apr 2026	8,170,000	8,008,196
	US TREASURY N/B	0.75% 31 Jan 2028	5,320,000	5,122,994
	US TREASURY N/B	1% 31 Jul 2028	5,810,000	5,656,353
	US TREASURY N/B	1.125% 15 Aug 2040	3,720,000	3,248,025
	US TREASURY N/B	1.125% 31 Aug 2028	4,730,000	4,638,356
	US TREASURY N/B	1.125% 31 Oct 2026	3,700,000	3,675,430
	US TREASURY N/B	1.25% 15 Aug 2031	2,060,000	2,013,972
	US TREASURY N/B	1.25% 15 May 2050	19,280,000	16,372,184
	US TREASURY N/B	1.25% 30 Apr 2028	5,460,000	5,410,305
	US TREASURY N/B	1.25% 30 Nov 2026	100,000	99,938
	US TREASURY N/B	1.25% 30 Sep 2028	1,000,000	988,242
	US TREASURY N/B	1.25% 31 Mar 2028	5,560,000	5,510,481
	US TREASURY N/B	1.25% 31 May 2028	7,220,000	7,148,646
	US TREASURY N/B	1.375% 15 Aug 2050	21,010,000	18,404,268
	US TREASURY N/B	1.375% 15 Nov 2031	130,000	128,355
	US TREASURY N/B	1.375% 15 Nov 2040	200,000	182,266
	US TREASURY N/B	1.375% 31 Oct 2028	4,970,000	4,949,809
	US TREASURY N/B	1.625% 15 May 2031	2,930,000	2,967,083
	US TREASURY N/B	1.625% 15 Nov 2050	4,830,000	4,500,013
	US TREASURY N/B	1.75% 15 Aug 2041	3,750,000	3,635,742
	US TREASURY N/B	1.75% 30 Sep 2022	7,840,000	7,923,606
	US TREASURY N/B	1.875% 15 Feb 2041	2,500,000	2,474,512
	US TREASURY N/B	1.875% 15 Feb 2051	3,220,000	3,185,788
	US TREASURY N/B	1.875% 15 Nov 2051	1,560,000	1,547,569
	US TREASURY N/B	2% 15 Aug 2051	3,220,000	3,282,388
	US TREASURY N/B	2% 15 Feb 2050	3,800,000	3,859,820

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	US TREASURY N/B	2% 15 Nov 2041	4,200,000	4,247,906
	US TREASURY N/B	2.375% 15 May 2051	12,090,000	13,353,783
	US TREASURY N/B	2.5% 15 Feb 2045	1,550,000	1,704,576
	US TREASURY N/B	2.875% 15 Aug 2045	1,290,000	1,514,591
	US TREASURY N/B	3.625% 15 Feb 2044	890,000	1,158,217
	US ULTRA BOND CBT MAR22	XCBT 20220322	5,200,000	179,781
	VALE OVERSEAS LIMITED	6.875% 21 Nov 2036	1,250,000	1,660,950
	VERIZON COMMUNICATIONS	1.75% 20 Jan 2031	150,000	141,968
	VERIZON COMMUNICATIONS	2.1% 22 Mar 2028	290,000	290,552
	VERIZON COMMUNICATIONS	2.355% 15 Mar 2032	1,117,000	1,100,600
	VERIZON COMMUNICATIONS	2.55% 21 Mar 2031	860,000	867,665
	VERIZON COMMUNICATIONS	2.625% 15 Aug 2026	640,000	666,787
	VERIZON COMMUNICATIONS	2.65% 20 Nov 2040	550,000	522,619
	VERIZON COMMUNICATIONS	2.875% 20 Nov 2050	410,000	389,044
	VERIZON COMMUNICATIONS	3% 22 Mar 2027	100,000	105,667
	VERIZON COMMUNICATIONS	3.15% 22 Mar 2030	270,000	285,647
	VERIZON COMMUNICATIONS	3.85% 01 Nov 2042	140,000	156,386
	VERIZON COMMUNICATIONS	3.875% 08 Feb 2029	170,000	188,390
	VERIZON COMMUNICATIONS	4% 22 Mar 2050	340,000	390,399
	VERIZON COMMUNICATIONS	4.125% 15 Aug 2046	300,000	347,912
	VERIZON COMMUNICATIONS	4.125% 16 Mar 2027	150,000	166,729
	VERIZON COMMUNICATIONS	4.329% 21 Sep 2028	1,019,000	1,157,538
	VERIZON COMMUNICATIONS	4.5% 10 Aug 2033	510,000	599,582
	VERIZON COMMUNICATIONS	4.862% 21 Aug 2046	190,000	244,536
	VERIZON COMMUNICATIONS	5.25% 16 Mar 2037	10,000	12,995
	VERIZON COMMUNICATIONS	5.5% 16 Mar 2047	210,000	293,003
	VISA INC	2.05% 15 Apr 2030	360,000	364,645
	VISA INC	2.7% 15 Apr 2040	360,000	367,860
	VISA INC	3.15% 14 Dec 2025	540,000	576,178
	VISA INC	4.3% 14 Dec 2045	740,000	931,190
	VNO MORTGAGE TRUST	2.995% 15 Nov 2030	220,000	223,041
	VODAFONE GROUP PLC	4.375% 30 May 2028	380,000	427,571
	WALMART INC	1.5% 22 Sep 2028	110,000	109,319
	WALMART INC	1.8% 22 Sep 2031	80,000	79,198
	WALMART INC	2.375% 24 Sep 2029	50,000	52,163
	WALT DISNEY COMPANY/THE	6.2% 15 Dec 2034	60,000	83,788
	WEA FINANCE LLC/WESTFIEL	3.75% 17 Sep 2024	1,170,000	1,227,254
	WELLS FARGO + COMPANY	1% 02 Jun 2024	320,000	322,708
	WELLS FARGO + COMPANY	1% 02 Jun 2028	1,370,000	1,392,371
	WELLS FARGO + COMPANY	1% 04 Apr 2031	240,000	278,812
	WELLS FARGO + COMPANY	1% 04 Apr 2051	780,000	1,065,117
	WELLS FARGO + COMPANY	1% 30 Apr 2026	100,000	101,766
	WELLS FARGO + COMPANY	1% 30 Oct 2030	420,000	436,627
	WELLS FARGO + COMPANY	3% 23 Oct 2026	810,000	850,979
	WELLS FARGO + COMPANY	3.45% 13 Feb 2023	530,000	545,298
	WELLS FARGO + COMPANY	3.75% 24 Jan 2024	200,000	209,992
	WELLS FARGO + COMPANY	4.15% 24 Jan 2029	770,000	861,943
	WELLS FARGO + COMPANY	4.3% 22 Jul 2027	480,000	534,783
	WELLS FARGO + COMPANY	4.4% 14 Jun 2046	120,000	142,218
	WELLS FARGO + COMPANY	4.65% 04 Nov 2044	370,000	447,940
	WELLS FARGO + COMPANY	4.75% 07 Dec 2046	490,000	611,546
	WELLS FARGO + COMPANY	4.9% 17 Nov 2045	760,000	955,732
	WELLS FARGO + COMPANY	5.375% 02 Nov 2043	560,000	740,146
	WELLS FARGO + COMPANY	5.606% 15 Jan 2044	500,000	676,578

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		Shares/ Par Value		
	WELLS FARGO COMMERCIAL MORTGAG	1% 15 Aug 2049	5,057,970	326,637
	WELLS FARGO COMMERCIAL MORTGAG	2.967% 15 Aug 2049	840,000	831,847
	WELLS FARGO COMMERCIAL MORTGAG	3.406% 15 May 2048	390,000	406,875
	WESTROCK RKT LLC	4% 01 Mar 2023	270,000	277,226
	WF RBS COMMERCIAL MORTGAGE TRU	1% 15 Mar 2047	6,397,628	102,624
	WF RBS COMMERCIAL MORTGAGE TRU	3.311% 15 Mar 2045	600,000	610,380
	WILLIAMS COMPANIES INC	4.85% 01 Mar 2048	70,000	85,052
	WILLIAMS COMPANIES INC	4.9% 15 Jan 2045	180,000	215,195
	WILLIAMS COMPANIES INC	5.1% 15 Sep 2045	270,000	331,822
	WYETH LLC	5.95% 01 Apr 2037	360,000	506,994
	Sub-Total: Fund 5728 4 of 15			Total \$742,751,677

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		Shares/ Par Value		
	280 PARK AVENUE MORTGAGE TRUST	1% 15 Sep 2034	5,000,000	\$ 4,993,913
	7 ELEVEN INC	0.95% 10 Feb 2026	1,400,000	1,355,659
	90DAY EUR FUTR DEC22	XCME 20221219	304,500,000	(1,475,016)
	ABBVIE INC	2.3% 21 Nov 2022	2,500,000	2,534,908
	ABU DHABI GOVT INT L	0.75% 02 Sep 2023	9,600,000	9,567,917
	AERCAP IRELAND CAP/GLOBA	1.65% 29 Oct 2024	200,000	199,637
	AERCAP IRELAND CAP/GLOBA	4.625% 01 Jul 2022	3,400,000	3,466,307
	AIA GROUP LTD	3.125% 13 Mar 2023	880,000	900,117
	AIG GLOBAL FUNDING	0.8% 07 Jul 2023	2,800,000	2,795,145
	AIR LEASE CORP	4.25% 01 Feb 2024	4,000,000	4,214,245
	ALLY AUTO RECEIVABLES TRUST	1.93% 15 May 2024	1,534,351	1,543,117
	ALLY FINANCIAL INC	4.125% 13 Feb 2022	11,800,000	11,846,551
	AMERICAN TOWER CORP	1.3% 15 Sep 2025	4,400,000	4,332,929
	AMGEN INC	2.25% 19 Aug 2023	1,000,000	1,021,497
	ANGEL OAK MORTGAGE TRUST	1% 25 Jun 2065	730,939	729,676
	AREIT CRE TRUST	1% 14 Sep 2036	627,918	627,253
	AT+T INC	1% 19 Sep 2023	4,000,000	2,939,092
	ATRIUM HOTEL PORTFOLIO TRUST	1% 15 Jun 2035	5,000,000	4,990,518
	AUSTRALIAN DOLLAR FOREIGN CURRENCY		27,051	19,667
	AVON FINANCE	1% 20 Sep 2048	1,490,429	2,020,589
	BANCO SANTANDER SA	1% 30 Jun 2024	4,000,000	3,978,674
	BANK ACCEPT FUTR DEC22	XMOD 20221219	18,500,000	(159,502)
	BANK OF AMERICA CORP	1% 05 Mar 2024	700,000	703,517
	BANK OF AMERICA CORP	1% 24 Oct 2024	5,000,000	4,966,665
	BANK OF AMERICA CORP	1% 25 Sep 2025	2,800,000	2,766,000
	BANK OF NOVA SCOTIA	1% 15 Sep 2026	2,000,000	2,000,000

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	BANK OF NOVA SCOTIA	1.95% 01 Feb 2023	2,000,000	2,023,160
	BARCLAYS PLC	1% 10 Dec 2024	6,400,000	6,353,306
	BARCLAYS PLC	1% 15 Jun 2023	3,000,000	2,220,763
	BARCLAYS PLC	1% 16 May 2024	1,700,000	1,769,658
	BARCLAYS PLC	1% 16 May 2024	3,000,000	3,037,320
	BAT CAPITAL CORP	3.222% 15 Aug 2024	3,000,000	3,118,031
	BERRY GLOBAL INC	0.95% 15 Feb 2024	2,200,000	2,180,200
	BERRY GLOBAL INC	1.57% 15 Jan 2026	8,000,000	7,828,160
	BERRY GLOBAL INC	4.875% 15 Jul 2026	300,000	310,326
	BMW US CAPITAL LLC	3.8% 06 Apr 2023	374,000	387,797
	BOC AVIATION LTD	2.75% 18 Sep 2022	2,000,000	2,015,342
	BOEING CO	4.508% 01 May 2023	15,260,000	15,938,529
	BOSTON SCIENTIFIC CORP	3.375% 15 May 2022	3,600,000	3,636,010
	BRAZILIAN REAL	FOREIGN CURRENCY	3,235	581
	BROADCOM INC	3.459% 15 Sep 2026	10,082,000	10,733,035
	BWPC0JJ30 CDS USD R V			
	03MEVENT	1% 20 Dec 2025	5,500,000	(130,796)
	BWPC0JZ99 CDS USD R V			
	03MEVENT	1% 20 Jun 2026	27,300,000	(663,308)
	BWPC0KBZ4 CDS USD R V			
	03MEVENT	1% 20 Dec 2026	51,500,000	(1,251,090)
	CANADIAN DOLLAR	FOREIGN CURRENCY	290,201	229,744
	CANADIAN GOVERNMENT	0.5% 01 Nov 2023	25,300,000	19,866,814
	CARRIER GLOBAL CORP	2.242% 15 Feb 2025	1,000,000	1,023,981
	CCPC CCWFSZUS2 WELLS	SWAP CASH COLLATERAL		
	FARGO	USD	71,000	71,000
	CCWFSXUS7 BMO HARRIS	CCWFSXUS7 BMO HARRIS		
	MGCC COC	MGCC COC	770,000	770,000
	CENTERPOINT ENERGY RES	0.7% 02 Mar 2023	1,200,000	1,194,480
	CENTERPOINT ENERGY RES	1% 02 Mar 2023	900,000	897,904
	CFCRE COMMERCIAL			
	MORTGAGE TRUS	3.367% 15 Jun 2050	5,000,000	5,238,252
	CHARTER COMM OPT LLC/CAP	4.464% 23 Jul 2022	4,139,000	4,200,092
	CHARTER COMM OPT LLC/CAP	4.5% 01 Feb 2024	2,200,000	2,339,658
	CITIGROUP COMMERCIAL			
	MORTGAGE	3.522% 10 Sep 2058	380,194	395,280
	CITIGROUP INC	1% 15 May 2024	500,000	505,544
	CITIGROUP INC	1% 17 May 2024	8,000,000	8,086,000
	CITIGROUP INC	1% 24 Jul 2023	5,900,000	5,916,819
	CITIGROUP INC	1% 27 Oct 2023	1,500,000	1,114,175
	CITRIX SYSTEMS INC	1.25% 01 Mar 2026	2,500,000	2,434,699
	CK HUTCHISON INTNTL 21	1.5% 15 Apr 2026	3,000,000	2,959,221
	CLASSIC RMBS TRUST	1.528% 15 Mar 2052	439,314	347,792
	COMM MORTGAGE TRUST	3.142% 10 Feb 2048	2,560,945	2,615,966
	COMM MORTGAGE TRUST	3.373% 10 Oct 2048	3,368,481	3,485,928
	CONNECTICUT ST	5.77% 15 Mar 2025	1,435,000	1,630,857
	CREDIT AGRICOLE SA	1% 26 Jan 2027	400,000	389,224
	CROWN CASTLE INTL CORP	1.35% 15 Jul 2025	5,000,000	4,932,320
	CURRENCY CONTRACT	USD/AUD	-	(19,972)
	CURRENCY CONTRACT	USD/AUD	-	(47,588)
	CURRENCY CONTRACT	USD/AUD	-	(17,517)
	CURRENCY CONTRACT	USD/AUD	-	(135,748)
	CURRENCY CONTRACT	USD/AUD	-	(3,255)
	CURRENCY CONTRACT	USD/CAD	-	(244,707)

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	CURRENCY CONTRACT	CAD/USD	-	269,414
	CURRENCY CONTRACT	USD/CAD	-	(5,554)
	CURRENCY CONTRACT	USD/CAD	-	(204,900)
	CURRENCY CONTRACT	USD/GBP	-	(36,929)
	CVS HEALTH CORP	2.75% 01 Dec 2022	700,000	709,715
	DAIMLER FINANCE NA LLC	2.55% 15 Aug 2022	6,000,000	6,068,023
	DANISH KRONE	FOREIGN CURRENCY	3,781,615	578,207
	DANSKE BANK A/S	1% 12 Jan 2023	300,000	300,258
	DANSKE BANK A/S	3.875% 12 Sep 2023	200,000	208,015
	DBC G MORTGAGE TRUST	1% 15 Jun 2034	10,000,000	9,968,939
	DBS GROUP HOLDINGS LTD	1% 25 Jul 2022	1,000,000	1,002,430
	DUKE ENERGY CORP	1% 10 Jun 2023	12,000,000	11,986,862
	ELFI GRADUATE LOAN PROGRAM 202	1.53% 26 Dec 2046	3,860,107	3,828,022
	EMORY UNIVERSITY	1.566% 01 Sep 2025	2,200,000	2,188,669
	ENGIE SA	2.875% 10 Oct 2022	4,100,000	4,163,347
	EQUITABLE FINANCIAL LIFE	0.8% 12 Aug 2024	5,500,000	5,413,868
	EQUITABLE FINANCIAL LIFE	1% 09 Jan 2026	300,000	290,874
	EURO CURRENCY	FOREIGN CURRENCY	241,281	274,384
	EUROPEAN INVESTMENT BANK	1% 10 Jun 2022	9,500,000	9,507,638
	EVERGREEN CREDIT CARD TRUST	1.9% 15 Sep 2024	8,000,000	8,081,776
	EXTENDED STAY AMERICA TRUST	1% 15 Jul 2038	1,094,307	1,095,747
	FANNIE MAE	0.65% 25 Aug 2025	12,400,000	12,171,262
	FANNIE MAE	0.7% 30 Jul 2025	5,000,000	4,920,969
	FANNIE MAE	1% 25 Aug 2049	1,694,716	1,708,159
	FANNIE MAE	1% 25 Aug 2059	6,889,760	6,953,339
	FANNIE MAE	1% 25 Aug 2059	6,898,383	6,958,384
	FANNIE MAE	1% 25 Dec 2044	1,296,263	1,305,408
	FANNIE MAE	1% 25 Feb 2047	2,450,003	2,451,821
	FANNIE MAE	1% 25 Jul 2046	617,973	618,550
	FANNIE MAE	1% 25 Jul 2046	3,087,116	3,083,371
	FANNIE MAE	1% 25 Sep 2049	7,603,293	7,603,000
	FANNIE MAE	1.75% 25 Mar 2046	5,565,891	5,545,088
	FANNIE MAE	3% 25 Oct 2040	1,617,658	1,685,181
	FANNIE MAE	5.5% 25 Aug 2035	1,570,228	1,740,856
	FANNIE MAE	6% 25 Sep 2031	569,508	637,628
	FANNIEMAE ACES	1% 25 Jun 2031	509,114	511,635
	FANNIEMAE ACES	1% 25 Nov 2022	92,031	92,041
	FANNIEMAE WHOLE LOAN	1% 25 Aug 2037	297,197	324,585
	FED HM LN PC POOL 1Q0184	1% 01 Nov 2036	194,054	203,953
	FED HM LN PC POOL 840291	1% 01 Nov 2041	95,177	99,965
	FED HM LN PC POOL A43389	5.5% 01 Feb 2036	11,285	12,375
	FED HM LN PC POOL A93101	5% 01 Jul 2040	89,876	101,236
	FED HM LN PC POOL C91030	5.5% 01 May 2027	32,472	35,575
	FED HM LN PC POOL G01838	5% 01 Jul 2035	189,322	214,160
	FED HM LN PC POOL G01912	5% 01 Sep 2035	6,623	7,492
	FED HM LN PC POOL G02123	5.5% 01 Mar 2036	7,072	8,066
	FED HM LN PC POOL G02254	5.5% 01 Mar 2036	4,896	5,588
	FED HM LN PC POOL G04092	5.5% 01 Mar 2038	13,543	15,505
	FED HM LN PC POOL G05267	5.5% 01 Dec 2038	79,816	91,404
	FED HM LN PC POOL G06193	5.5% 01 May 2040	69,480	79,564

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	FED HM LN PC POOL G06872	5.5% 01 Sep 2039	145,637	166,724
	FED HM LN PC POOL G07786	4% 01 Aug 2044	1,280,080	1,407,635
	FED HM LN PC POOL G08105	5.5% 01 Jan 2036	2,353	2,685
	FED HM LN PC POOL G30547	5.5% 01 Jun 2024	27,447	30,021
	FED HM LN PC POOL H09069	6.5% 01 Sep 2037	42,045	48,626
	FED HM LN PC POOL H09070	6.5% 01 Sep 2037	19,741	21,839
	FED HM LN PC POOL L00007	5.5% 01 Mar 2035	17,885	20,352
	FED HM LN PC POOL L10219	5% 01 Jan 2034	80,488	85,026
	FED HM LN PC POOL N30127	4.5% 01 Sep 2033	27,418	29,270
	FED HM LN PC POOL N30926	5% 01 Nov 2032	91,943	99,204
	FED HM LN PC POOL N31490	5% 01 Jan 2038	38,405	41,582
	FED HM LN PC POOL P50425	5% 01 Nov 2034	130,836	137,863
	FED HM LN PC POOL SD8006	4% 01 Aug 2049	136,904	145,444
	FED HM LN PC POOL U90133	4% 01 Aug 2042	96,416	105,179
	FED HM LN PC POOL Z60009	5% 01 Apr 2024	15,051	16,360
	FEDERAL HOME LOAN BANK	0.75% 22 Nov 2023	6,000,000	5,996,367
	FEDERAL HOME LOAN BANK	0.92% 26 Feb 2027	25,700,000	25,115,423
	FEDERAL HOME LOAN BANK	1.02% 24 Feb 2027	16,000,000	15,737,617
	FIRSTKEY HOMES TRUST	1.266% 19 Oct 2037	5,185,208	5,054,761
	FNMA POOL 256339	5.5% 01 Jul 2036	244	253
	FNMA POOL 256370	5.5% 01 Jun 2036	17,520	18,745
	FNMA POOL 256687	5.5% 01 Apr 2037	3,568	3,960
	FNMA POOL 256808	5.5% 01 Jul 2037	78	81
	FNMA POOL 256900	5.5% 01 Sep 2037	116	119
	FNMA POOL 526993	1% 01 Nov 2028	69,009	70,155
	FNMA POOL 629058	5.5% 01 May 2032	31,029	31,904
	FNMA POOL 657494	4.75% 01 Aug 2033	27,065	27,833
	FNMA POOL 724068	4.465% 01 Feb 2034	56,141	57,538
	FNMA POOL 734384	5.5% 01 Jul 2033	75,632	83,376
	FNMA POOL 750148	4.465% 01 May 2033	101,577	107,497
	FNMA POOL 776014	4.465% 01 Sep 2033	52,959	54,274
	FNMA POOL 777651	4.49% 01 Feb 2034	30,637	30,956
	FNMA POOL 777652	4.465% 01 Aug 2034	10,348	10,378
	FNMA POOL 782012	4.465% 01 Jan 2035	63,419	65,018
	FNMA POOL 818985	4.465% 01 Jul 2035	21,065	21,164
	FNMA POOL 822771	4.465% 01 May 2035	16,053	16,098
	FNMA POOL 835361	4.5% 01 Sep 2035	18,226	18,615
	FNMA POOL 878661	5.5% 01 Feb 2036	4,719	5,105
	FNMA POOL 880871	5.5% 01 Apr 2036	652	710
	FNMA POOL 888737	1% 01 Oct 2037	425,728	472,779
	FNMA POOL 899303	5.5% 01 Mar 2037	112	114
	FNMA POOL 916389	5% 01 May 2027	21,044	22,112
	FNMA POOL 922386	5.5% 01 Jan 2037	1,002	1,041
	FNMA POOL 944052	5.5% 01 Jul 2037	808	836
	FNMA POOL 962745	5% 01 Apr 2038	31,016	31,289
	FNMA POOL AB6113	4% 01 Aug 2042	66,395	68,807
	FNMA POOL AC3943	4% 01 Jan 2040	85,331	88,117
	FNMA POOL AC4532	5% 01 Jan 2034	996,063	1,064,841
	FNMA POOL AC5635	4% 01 Mar 2040	65,449	68,268
	FNMA POOL AH0995	3.5% 01 Dec 2040	115,422	117,461
	FNMA POOL AL4287	1% 01 Nov 2040	415,433	494,290
	FNMA POOL AL7271	1% 01 Sep 2041	186,182	198,688
	FNMA POOL AL7824	1% 01 Aug 2034	1,764,951	1,879,089
	FNMA POOL AL8835	1% 01 Jan 2042	466,755	516,152

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	FNMA POOL AL9066	1% 01 Aug 2025	17,373	18,158
	FNMA POOL MA0213	5% 01 Oct 2039	6,832	7,285
	FNMA POOL MA0445	5% 01 Jun 2040	16,706	17,812
	FNMA POOL MA0565	5.5% 01 Sep 2040	56,259	62,311
	FNMA POOL MA0600	4.5% 01 Dec 2040	23,641	24,904
	FNMA TBA 15 YR 4.5	4.5% 19 Jan 2037	2,000,000	2,077,029
	FORD AUTO SECURITIZATION TRUST	0.887% 15 Aug 2024	166,811	132,165
	FORD CREDIT FLOORPLAN MASTER O	2.23% 15 Sep 2024	10,000,000	10,119,022
	FREDDIE MAC	0.8% 28 Oct 2026	24,000,000	23,404,443
	FREDDIE MAC	1% 15 Apr 2049	3,416,832	3,438,112
	FREDDIE MAC	1% 15 Aug 2040	9,738,157	9,779,395
	FREDDIE MAC	1% 15 Aug 2049	2,265,865	2,283,490
	FREDDIE MAC	1% 15 Jun 2044	7,890,021	7,921,847
	FREDDIE MAC	1% 15 Jun 2049	4,027,650	4,058,615
	FREDDIE MAC	1% 15 Sep 2048	2,839,008	2,858,413
	FREDDIE MAC	1% 25 Sep 2049	6,622,383	6,672,826
	FREDDIE MAC	1.5% 15 Dec 2042	993,688	971,714
	FREDDIE MAC	2% 15 May 2026	156,994	158,041
	FREDDIE MAC	5.5% 15 Apr 2036	626,684	707,045
	GA GLOBAL FUNDING TRUST	0.8% 13 Sep 2024	2,000,000	1,961,314
	GA GLOBAL FUNDING TRUST	1.25% 08 Dec 2023	1,800,000	1,798,964
	GA GLOBAL FUNDING TRUST	1.625% 15 Jan 2026	600,000	595,045
	GENERAL MOTORS FINL CO	3.55% 08 Jul 2022	1,180,000	1,197,139
	GEORGIA POWER CO	2.1% 30 Jul 2023	1,400,000	1,424,618
	GILEAD SCIENCES INC	1.2% 01 Oct 2027	1,500,000	1,449,799
	GLOBAL PAYMENTS INC	1.2% 01 Mar 2026	4,200,000	4,076,782
	GLOBAL PAYMENTS INC	1.5% 15 Nov 2024	2,200,000	2,200,307
	GNMA II POOL 004113	5% 20 Apr 2038	536,899	605,142
	GNMA II POOL 004215	5.5% 20 Aug 2038	20,841	22,853
	GNMA II POOL 004314	5% 20 Dec 2038	236,676	266,833
	GNMA II POOL 004462	5% 20 Jun 2039	18,054	19,370
	GNMA II POOL 004593	5% 20 Dec 2039	21,268	22,828
	GNMA II POOL 004932	3.5% 20 Jan 2041	1,742	1,797
	GNMA II POOL 004952	3.5% 20 Feb 2041	501	517
	GNMA II POOL 004994	3.5% 20 Mar 2041	36,916	38,094
	GNMA II POOL 005278	3.5% 20 Jan 2042	1,595	1,646
	GNMA II POOL 005302	3.5% 20 Feb 2042	15,877	16,384
	GNMA II POOL 627122	5.5% 20 Mar 2034	142,783	154,457
	GNMA II POOL 634924	5.5% 20 Nov 2034	27,793	28,477
	GNMA II POOL 737242	5.5% 20 Nov 2037	46,937	51,073
	GNMA II POOL 763305	4.5% 20 May 2041	85,496	90,438
	GNMA II POOL 799902	3.74% 20 Mar 2042	44,690	46,439
	GNMA II POOL AA0711	3.74% 20 Jul 2042	27,600	28,685
	GNMA II POOL AH5878	3.75% 20 Mar 2044	58,210	63,270
	GNMA II POOL AU8923	4.5% 20 Aug 2046	414,407	443,406
	GNMA II POOL AX8408	4.5% 20 Feb 2041	135,994	143,803
	GNMA II POOL BC3090	5% 20 Jun 2035	410,859	440,077
	GNMA II POOL MA0214	3.5% 20 Jul 2042	42,170	43,522
	GNMA II POOL MA0456	3.5% 20 Oct 2042	48,965	50,533
	GNMA II POOL MA0528	3.5% 20 Nov 2042	12,591	12,994
	GNMA II POOL MA0619	3.5% 20 Dec 2042	10,829	11,174
	GNMA II POOL MA0776	3.5% 20 Feb 2043	8,155	8,415

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	GNMA II POOL MA1150	3.5% 20 Jul 2043	7,283	7,481
	GNMA II POOL MA1218	3.5% 20 Aug 2043	3,202	3,305
	GNMA II POOL MA1279	3.5% 20 Sep 2043	3,317	3,423
	GNMA II POOL MA1367	3.5% 20 Oct 2043	2,425	2,503
	GNMA II POOL MA1440	3.5% 20 Nov 2043	8,584	8,817
	GNMA II POOL MA1512	3.5% 20 Dec 2043	1,605	1,649
	GNMA II POOL MA1829	3.5% 20 Apr 2044	251	258
	GNMA II POOL MA1910	3.5% 20 May 2044	5,005	5,165
	GNMA II POOL MA2064	3.5% 20 Jul 2044	1,828	1,878
	GNMA II POOL MA2667	3.5% 20 Mar 2045	20,608	21,166
	GNMA II POOL MA2744	3.5% 20 Apr 2045	3,718	3,818
	GNMA II POOL MA2756	4.5% 20 Apr 2045	572,857	632,918
	GNMA II POOL MA2816	3.5% 20 May 2045	8,174	8,395
	GNMA II POOL MA2883	3.5% 20 Jun 2045	7,360	7,560
	GNMA POOL 678858	5% 15 Mar 2038	233	262
	GNMA POOL 738317	5% 15 May 2041	4,580	5,152
	GNMA POOL 782386	5% 15 Aug 2038	405,975	468,550
	GNMA POOL 799863	3.75% 15 Apr 2042	141,846	150,512
	GNMA POOL AA0060	3.7% 15 Apr 2042	121,123	127,808
	GNMA POOL AB1552	3.75% 15 Sep 2042	1,541,710	1,672,414
	GNMA POOL AC1428	2.69% 15 Jun 2033	10,455,358	10,630,821
	GNMA POOL AK0485	3% 15 Oct 2044	71,617	74,394
	GNMA POOL AK4648	3% 15 Oct 2045	197,261	205,232
	GOLDEN ST TOBACCO SECURITIZATI	0.672% 01 Jun 2023	600,000	598,447
	GOLDEN ST TOBACCO SECURITIZATI	1.958% 01 Jun 2025	1,200,000	1,207,120
	GOLDMAN SACHS GROUP INC	0.523% 08 Mar 2023	7,800,000	7,774,896
	GOLDMAN SACHS GROUP INC	1% 09 Dec 2026	4,000,000	4,021,766
	GOLDMAN SACHS GROUP INC	1% 21 Oct 2024	5,500,000	5,476,341
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2050	6,504,494	6,531,321
	GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Oct 2049	267,600	275,418
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	1,055,824	1,055,824
	GS MORTGAGE BACKED SECURITIES	1% 25 Feb 2052	290,788	291,037
	GS MORTGAGE BACKED SECURITIES	1% 25 Jan 2052	4,744,320	4,731,696
	GS MORTGAGE SECURITIES TRUST	2.905% 10 Nov 2049	8,035	8,051
	GS MORTGAGE SECURITIES TRUST	3.119% 10 May 2050	3,880,529	4,023,825
	GS MORTGAGE SECURITIES TRUST	3.419% 10 Oct 2032	6,000,000	6,082,609
	GS MORTGAGE SECURITIES TRUST	3.467% 10 Jun 2047	2,190,316	2,247,249
	HSBC BANK CANADA	0.95% 14 May 2023	4,000,000	4,007,326
	HSBC HOLDINGS PLC	1% 11 Mar 2025	5,200,000	5,279,388
	HSBC HOLDINGS PLC	1% 16 Feb 2024	900,000	658,718
	HSBC HOLDINGS PLC	1% 17 Aug 2024	4,000,000	3,964,579
	HSBC HOLDINGS PLC	1% 18 May 2024	5,300,000	5,349,471
	HSBC HOLDINGS PLC	1% 24 May 2025	1,400,000	1,383,073
	HYUNDAI CAPITAL AMERICA	2.375% 10 Feb 2023	500,000	506,921

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	IMPERIAL BRANDS FIN PLC	3.125% 26 Jul 2024	5,000,000	5,166,492
	ING GROEP NV	1% 01 Apr 2027	1,000,000	1,008,871
	ING GROEP NV	1% 29 Mar 2022	1,550,000	1,553,624
	INTEL CORP	2.875% 11 May 2024	2,000,000	2,082,192
	INTL FLAVOR + FRAGRANCES	1.23% 01 Oct 2025	2,000,000	1,955,825
	INTL LEASE FINANCE CORP	5.875% 15 Aug 2022	6,991,000	7,206,737
	ISRAEL ELECTRIC CORP LTD	5% 12 Nov 2024	900,000	976,392
	JACKSON NATL LIFE GLOBAL	1% 27 Jun 2022	7,000,000	7,022,155
	JAPANESE YEN	FOREIGN CURRENCY	37,319	324
	JP MORGAN CHASE			
	COMMERCIAL MOR	3.378% 15 Sep 2050	7,000,000	7,211,233
	JP MORGAN CHASE			
	COMMERCIAL MOR	3.483% 15 Jun 2045	154,716	155,597
	JP MORGAN MORTGAGE TRUST	1% 25 Feb 2052	863,831	865,312
	JPMBB COMMERCIAL			
	MORTGAGE SECU	3.288% 15 Jan 2048	6,101,275	6,266,068
*	JPMORGAN CHASE + CO	1% 01 Mar 2025	4,000,000	4,158,259
*	JPMORGAN CHASE + CO	1% 16 Mar 2024	4,700,000	4,688,518
	JPN BANK FOR INT L COOP	1.75% 23 Jan 2023	10,000,000	10,115,406
	KANSAI ELECTRIC POWER CO	2.55% 17 Sep 2024	500,000	513,523
	KANSAS CITY SOUTHERN	3% 15 May 2023	4,025,000	4,117,360
	KOMMUNEKREDIT	2.5% 14 Apr 2022	12,000,000	12,073,224
	KOREA DEVELOPMENT BANK	1% 01 Oct 2022	5,000,000	5,012,898
	KUWAIT INTL BOND	2.75% 20 Mar 2022	10,000,000	10,050,000
	LEASEPLAN CORPORATION NV	2.875% 24 Oct 2024	2,000,000	2,061,608
	LENNAR CORP	5.875% 15 Nov 2024	1,135,000	1,249,476
	LLOYDS BANK PLC	2.25% 14 Aug 2022	1,500,000	1,514,669
	LLOYDS BANKING GROUP PLC	1% 17 Mar 2023	3,000,000	3,011,618
	LSI OPEN POSITION NET ASSET	0.01% 31 Dec 2060	102,460	461
	MASSACHUSETTS			
	EDUCATIONAL FINA	1% 25 Apr 2038	200,690	200,610
	MCCORMICK + CO	2.7% 15 Aug 2022	1,000,000	1,010,360
	MET LIFE GLOB FUNDING I	0.4% 07 Jan 2024	1,300,000	1,283,421
	MET TOWER GLOBAL FUNDING	1.25% 14 Sep 2026	4,500,000	4,402,550
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	525	26
	MFRA TRUST	1% 25 Apr 2065	89,595	89,231
	MITSUBISHI HC CAPITAL	3.406% 28 Feb 2022	400,000	400,708
	MITSUBISHI UFJ FIN GRP	1% 15 Sep 2024	15,000,000	14,925,719
	MITSUBISHI UFJ FIN GRP	1.412% 17 Jul 2025	800,000	795,551
	MIZUHO BANK LTD/SYDNEY	1% 07 Aug 2024	2,300,000	1,684,274
	MIZUHO FINANCIAL GROUP	1% 08 Sep 2024	3,700,000	3,712,304
	MIZUHO FINANCIAL GROUP	1% 19 Jul 2023	4,900,000	3,609,019
	MIZUHO FINANCIAL GROUP	1% 25 May 2024	2,000,000	2,008,740
	MORGAN STANLEY	1% 10 Dec 2026	10,000,000	9,699,356
	MORGAN STANLEY	1% 21 Oct 2025	8,800,000	8,730,490
	MORGAN STANLEY BAML			
	TRUST	3.401% 15 May 2050	6,000,000	6,285,818
	NATIONWIDE BLDG SOCIETY	1% 26 Apr 2023	700,000	705,694
	NATIONWIDE BLDG SOCIETY	2% 27 Jan 2023	2,100,000	2,127,041
	NATWEST GROUP PLC	1% 15 May 2023	6,000,000	6,052,428
	NATWEST GROUP PLC	1% 22 May 2024	8,000,000	8,127,712
	NAVIENT STUDENT LOAN			
	TRUST	1% 16 Jul 2040	735,983	739,024

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	NAVIENT STUDENT LOAN TRUST	1% 26 Jul 2066	2,835,834	2,844,722
	NAVIENT STUDENT LOAN TRUST	1.11% 18 Feb 2070	963,249	952,283
	NAVIENT STUDENT LOAN TRUST	1.17% 16 Sep 2069	368,223	366,478
	NAVIENT STUDENT LOAN TRUST	1.31% 15 Jan 2069	111,778	111,329
	NAVIENT STUDENT LOAN TRUST	1.33% 15 Apr 2069	2,599,696	2,560,905
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Dec 2057	1,980,790	2,025,203
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Jul 2059	2,832,688	2,884,513
	NEW YORK ST URBAN DEV CORP REV	2.1% 15 Mar 2022	1,060,000	1,063,986
	NEXTERA ENERGY CAPITAL	1% 03 Nov 2023	7,500,000	7,500,900
	NISSAN MOTOR ACCEPTANCE	1% 13 Jan 2022	5,000,000	5,000,450
	NISSAN MOTOR ACCEPTANCE	1% 28 Sep 2022	1,600,000	1,601,519
	NISSAN MOTOR ACCEPTANCE	1.05% 08 Mar 2024	3,500,000	3,458,238
	NISSAN MOTOR ACCEPTANCE	2.65% 13 Jul 2022	2,400,000	2,420,877
	NOMURA HOLDINGS INC	1.851% 16 Jul 2025	11,800,000	11,792,347
	ONSLow BAY FINANCIAL LLC	1.957% 25 Oct 2061	4,752,273	4,735,763
	ONTARIO (PROVINCE OF)	1.75% 24 Jan 2023	3,000,000	3,036,328
	ORIX CORP	2.9% 18 Jul 2022	4,500,000	4,551,872
	OTIS WORLDWIDE CORP	2.056% 05 Apr 2025	2,200,000	2,236,574
	PACIFIC GAS + ELECTRIC	1.75% 16 Jun 2022	13,000,000	13,000,043
	PACIFIC GAS + ELECTRIC	2.1% 01 Aug 2027	2,200,000	2,123,974
	PACIFIC GAS + ELECTRIC	2.95% 01 Mar 2026	200,000	203,340
	PACIFIC GAS + ELECTRIC	3.25% 15 Jun 2023	200,000	203,699
	PACIFIC GAS + ELECTRIC	3.4% 15 Aug 2024	700,000	723,837
	PACIFIC GAS + ELECTRIC	3.75% 15 Feb 2024	200,000	207,377
	PACIFIC GAS + ELECTRIC	3.85% 15 Nov 2023	100,000	103,258
	PACIFIC LIFE GF II	0.5% 23 Sep 2023	1,700,000	1,688,646
	PACIFIC LIFE GF II	1% 04 Jun 2026	1,200,000	1,207,422
	PACIFIC LIFE GF II	1.2% 24 Jun 2025	900,000	888,791
	PANASONIC HOLDINGS CORP	2.536% 19 Jul 2022	2,500,000	2,519,830
	PARK AEROSPACE HOLDINGS	4.5% 15 Mar 2023	1,400,000	1,444,799
	PARK AEROSPACE HOLDINGS	5.25% 15 Aug 2022	1,100,000	1,124,114
	PAYPAL HOLDINGS INC	1.35% 01 Jun 2023	10,000,000	10,081,190
	PAYPAL HOLDINGS INC	2.2% 26 Sep 2022	1,900,000	1,926,830
	PFP III	1% 14 Apr 2037	218,193	217,432
	PHILIP MORRIS INTL INC	2.5% 02 Nov 2022	2,000,000	2,028,521
	PNC BANK NA	1% 24 Feb 2023	3,500,000	3,505,010
	POUND STERLING	FOREIGN CURRENCY	72,459	98,142
	PPL ELECTRIC UTI	1% 24 Jun 2024	5,000,000	4,987,843
	PROTECTIVE LIFE GLOBAL	2.615% 22 Aug 2022	4,000,000	4,054,214
	QATAR ENERGY	1.375% 12 Sep 2026	700,000	686,098
	QNB FINANCE LTD	1% 03 May 2022	2,000,000	2,001,568
	QNB FINANCE LTD	1% 12 Feb 2022	2,400,000	2,400,000
	QUALCOMM INC	1.3% 20 May 2028	1,154,000	1,110,337
	RESIMAC	1% 03 Feb 2053	3,170,689	3,170,772
	SABINE PASS LIQUEFACTION	5.625% 15 Apr 2023	300,000	313,770
	SANTANDER HOLDINGS USA	3.4% 18 Jan 2023	4,799,000	4,904,724

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	SAUDI ARABIAN OIL CO	2.875% 16 Apr 2024	3,500,000	3,612,658
	SBA TOWER TRUST	1.884% 15 Jul 2050	1,600,000	1,597,638
	SHIRE ACQ INV IRELAND DA	2.875% 23 Sep 2023	3,200,000	3,291,132
	SK TELECOM CO LTD	3.75% 16 Apr 2023	200,000	207,053
	SK TELECOM CO LTD	3.75% 16 Apr 2023	300,000	310,580
	SKY LTD	3.125% 26 Nov 2022	2,000,000	2,044,204
	SLC STUDENT LOAN TRUST	1% 15 Jun 2029	2,535,941	2,530,254
	SLC STUDENT LOAN TRUST	1% 15 Mar 2027	2,705,274	2,701,141
	SLM STUDENT LOAN TRUST	1% 25 Jun 2043	6,722,909	6,656,895
	SLM STUDENT LOAN TRUST	1% 25 Oct 2028	1,498,958	1,494,273
	SLM STUDENT LOAN TRUST	1% 27 Dec 2038	7,072,389	7,095,589
	SMB PRIVATE EDUCATION			
	LOAN TRU	1.29% 15 Jul 2053	2,178,955	2,153,778
	SMBC AVIATION CAPITAL FI	3% 15 Jul 2022	4,600,000	4,647,339
	SOCIAL PROFESSIONAL LOAN			
	PROGR	2.65% 25 Sep 2040	878,619	888,742
	SOUTHERN CAL EDISON	1.1% 01 Apr 2024	6,100,000	6,076,826
	SOUTHERN CAL EDISON	1.2% 01 Feb 2026	5,800,000	5,680,935
	STANDARD CHARTERED PLC	1% 14 Oct 2023	1,200,000	1,200,979
	STANDARD CHARTERED PLC	1% 21 May 2025	300,000	314,369
	STRATTON MORTGAGE			
	FUNDING PLC	1% 20 Jul 2060	177,214	240,672
	SUMITOMO MITSUI FINL GRP	0.508% 12 Jan 2024	1,500,000	1,482,483
	SUMITOMO MITSUI FINL GRP	1% 16 Oct 2024	1,200,000	887,383
	SUMITOMO MITSUI FINL GRP	1.474% 08 Jul 2025	8,000,000	7,958,105
	SUMITOMO MITSUI TR BK LT	1% 16 Sep 2024	5,500,000	5,495,490
	SWAP BOA MERRILL LYNCH	SWAP CASH COLLATERAL		
	BOC BOC	USD	(60,000)	(60,000)
	SWAP HSBC COC	SWAP CASH COLLATERAL		
		USD	30,000	30,000
	SWCC CCSCXIUS6 COC	SWCC CASH COLLATERAL		
		USD	20,000	20,000
	SWEDISH EXPORT CREDIT	0.25% 29 Sep 2023	8,000,000	7,924,953
	SYNCHRONY FINANCIAL	2.85% 25 Jul 2022	2,200,000	2,222,416
	TELSTRA CORP LTD	3.125% 07 Apr 2025	3,700,000	3,884,741
	THERMO FISHER SCIENTIFIC	1.215% 18 Oct 2024	11,200,000	11,187,571
	TOKYO METROPOLITAN GOVT	0.75% 16 Jul 2025	5,000,000	4,885,268
	TOWD POINT MORTGAGE			
	TRUST	1% 25 Apr 2060	6,194,309	6,153,348
	TOWD POINT MORTGAGE			
	TRUST	1% 25 Jan 2060	2,395,015	2,433,024
	TOWD POINT MORTGAGE			
	TRUST	1% 25 Nov 2058	1,744,657	1,764,724
	TOWD POINT MORTGAGE			
	TRUST	1% 25 Oct 2059	3,900,264	3,975,303
	TOYOTA AUTO LOAN			
	EXTENDED NOTE	1.35% 25 May 2033	2,400,000	2,393,469

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	TOYOTA AUTO LOAN			
	EXTENDED NOTE	2.56% 25 Nov 2031	8,000,000	8,261,142
	TOYOTA MOTOR CREDIT CORP	1% 11 Jan 2022	2,000,000	2,000,240
	TOYOTA MOTOR CREDIT CORP	1% 17 May 2022	13,000,000	13,011,448
	TREASURY BILL	0.01% 15 Mar 2022	3,327,000	3,326,680
	TSMC ARIZONA CORP	1.75% 25 Oct 2026	3,900,000	3,901,763
	UBS AG AUSTRALIA	1% 30 Jul 2025	10,500,000	7,704,178
	UBS BARCLAYS COMMERCIAL			
	MORTGA	3.525% 10 May 2063	7,000,000	7,021,225
	UBS GROUP AG	1% 30 Jul 2024	3,300,000	3,289,464
	UNITED WHOLESALE			
	MORTGAGE LLC	1% 25 Dec 2051	1,891,167	1,891,039
	UNITEDHEALTH GROUP INC	1.25% 15 Jan 2026	2,100,000	2,092,006
	US 10YR NOTE (CBT)MAR22	XCBT 20220322	(3,100,000)	(20,828)
	US 10YR ULTRA FUT MAR22	XCBT 20220322	(45,200,000)	(1,024,646)
	US 2YR NOTE (CBT) MAR22	XCBT 20220331	603,400,000	(1,109,057)
	US 5YR NOTE (CBT) MAR22	XCBT 20220331	(183,100,000)	47,168
	US DOLLAR		6,212,608	6,212,608
	US TREASURY N/B	0.75% 15 Nov 2024	31,800,000	31,621,125
	US TREASURY N/B	1% 15 Dec 2024	144,800,000	144,958,375
	VERIZON COMMUNICATIONS	1% 15 May 2025	3,100,000	3,159,592
	VERIZON COMMUNICATIONS	1% 17 Feb 2023	5,000,000	3,662,807
	VMWARE INC	2.95% 21 Aug 2022	4,600,000	4,654,045
	VOLKSWAGEN GROUP			
	AMERICA	0.875% 22 Nov 2023	2,700,000	2,681,967
	WELLS FARGO + COMPANY	1% 02 Jun 2024	11,000,000	11,093,076
	WELLS FARGO COMMERCIAL			
	MORTGAG	1% 15 Jan 2059	3,000,000	3,077,556
	WF RBS COMMERCIAL			
	MORTGAGE TRU	1% 15 Aug 2047	800,283	797,121
	WF RBS COMMERCIAL			
	MORTGAGE TRU	3.558% 15 Dec 2046	668,647	684,257
	WOODSIDE FINANCE LTD	3.65% 05 Mar 2025	1,100,000	1,155,921
	YALE UNIVERSITY	0.873% 15 Apr 2025	2,900,000	2,870,421
	Sub-Total: Fund 5736 5 of 15		Total \$1,243,996,856	

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	ABB FINANCE USA INC	2.875% 08 May 2022	135,000	\$ 136,088
	ABBVIE INC	3.2% 21 Nov 2029	2,345,000	2,507,256
	AEP TEXAS INC	2.1% 01 Jul 2030	1,325,000	1,274,562
	AGILENT TECHNOLOGIES INC	2.3% 12 Mar 2031	430,000	425,799
	AMERICAN INTL GROUP	3.75% 10 Jul 2025	205,000	219,354
	AMERICAN INTL GROUP	3.9% 01 Apr 2026	1,200,000	1,300,567
	AMGEN INC	2.6% 19 Aug 2026	160,000	166,793
	ANHEUSER BUSCH INBEV WOR	4.75% 23 Jan 2029	1,050,000	1,222,132
	ANTHEM INC	2.25% 15 May 2030	525,000	523,126
	ANTHEM INC	3.65% 01 Dec 2027	565,000	619,838
	APPLE INC	3.25% 23 Feb 2026	325,000	347,410

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	ARCH CAPITAL FINANCE LLC	4.011% 15 Dec 2026	75,000	82,291
	ASCENSION HEALTH	2.532% 15 Nov 2029	255,000	264,655
	ASTRAZENECA FINANCE LLC	2.25% 28 May 2031	90,000	90,630
	AT+T INC	1.7% 25 Mar 2026	775,000	770,997
	AT+T INC	2.3% 01 Jun 2027	1,305,000	1,327,647
	AT+T INC	2.55% 01 Dec 2033	404,000	395,129
	AUTONATION INC	1.95% 01 Aug 2028	200,000	195,562
	AUTOZONE INC	3.75% 18 Apr 2029	150,000	163,704
	AVANGRID INC	3.2% 15 Apr 2025	925,000	972,087
	BANCO SANTANDER SA	3.49% 28 May 2030	1,000,000	1,055,644
	BANCO SANTANDER SA	3.8% 23 Feb 2028	200,000	216,798
	BANK	2.726% 15 Nov 2062	1,500,000	1,557,048
	BANK OF AMERICA CORP	1% 05 Mar 2029	3,800,000	4,158,062
	BANK OF AMERICA CORP	1% 13 Feb 2031	1,485,000	1,488,785
	BANK OF AMERICA CORP	1% 22 Apr 2032	775,000	786,490
	BANK OF AMERICA CORP	1% 23 Jul 2029	760,000	847,356
	BANK OF AMERICA CORP	3.95% 21 Apr 2025	690,000	737,542
	BANK OF NY MELLON CORP	3.4% 15 May 2024	155,000	163,062
	BARCLAYS PLC	1% 24 Jun 2031	985,000	980,780
	BARCLAYS PLC	4.337% 10 Jan 2028	1,165,000	1,271,917
	BAT CAPITAL CORP	3.557% 15 Aug 2027	160,000	167,808
	BAT CAPITAL CORP	4.7% 02 Apr 2027	180,000	198,009
	BAYLOR SCOTT + WHITE HOL	1.777% 15 Nov 2030	350,000	337,779
	BECTON DICKINSON AND CO	3.734% 15 Dec 2024	93,000	98,853
	BENCHMARK MORTGAGE TRUST	1.672% 15 Jul 2053	2,300,000	2,205,257
	BENCHMARK MORTGAGE TRUST	2.263% 15 Mar 2054	5,000,000	5,005,934
	BERKSHIRE HATHAWAY INC	2.75% 15 Mar 2023	585,000	597,307
	BERRY GLOBAL INC	0.95% 15 Feb 2024	345,000	341,895
	BERRY GLOBAL INC	1.57% 15 Jan 2026	400,000	391,408
	BOEING CO	2.196% 04 Feb 2026	650,000	649,845
	BOEING CO	2.25% 15 Jun 2026	425,000	425,609
	BOEING CO	2.7% 01 Feb 2027	1,125,000	1,143,889
	BOEING CO	3.1% 01 May 2026	145,000	151,086
	BOEING CO	4.508% 01 May 2023	150,000	156,670
	BRIXMOR OPERATING PART	2.5% 16 Aug 2031	220,000	215,289
	BROADCOM CRP / CAYMN FI	3.5% 15 Jan 2028	290,000	309,786
	BROADCOM INC	3.15% 15 Nov 2025	181,000	189,497
	BROADCOM INC	3.419% 15 Apr 2033	494,000	517,861
	BROADCOM INC	4.11% 15 Sep 2028	1,501,000	1,645,547
	BROADSTONE NET LEASE LLC	2.6% 15 Sep 2031	505,000	490,084
	BURLINGTN NORTH SANTA FE	3.4% 01 Sep 2024	200,000	210,833
	CAPITAL ONE BANK USA NA	3.375% 15 Feb 2023	495,000	508,700
	CARLISLE COS INC	2.2% 01 Mar 2032	550,000	529,680
	CENOVUS ENERGY INC	2.65% 15 Jan 2032	310,000	303,295
	CENTERPOINT ENER HOUSTON	2.25% 01 Aug 2022	65,000	65,376
	CENTERPOINT ENERGY INC	2.95% 01 Mar 2030	340,000	350,743
	CFCRE COMMERCIAL MORTGAGE TRUS	3.585% 10 Dec 2054	2,832,922	2,999,784
	CHARTER COMM OPT LLC/CAP	2.8% 01 Apr 2031	725,000	717,382
	CHARTER COMM OPT LLC/CAP	4.464% 23 Jul 2022	275,000	279,059
	CHARTER COMM OPT LLC/CAP	5.05% 30 Mar 2029	1,090,000	1,247,837
	CHEVRON CORP	2.355% 05 Dec 2022	295,000	298,736

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	CHUBB INA HOLDINGS INC	2.7% 13 Mar 2023	565,000	578,682
	CIGNA CORP	2.375% 15 Mar 2031	280,000	281,439
	CIGNA CORP	2.4% 15 Mar 2030	800,000	807,057
	CIGNA CORP	4.5% 25 Feb 2026	1,480,000	1,634,754
	CINTAS CORPORATION NO. 2	3.7% 01 Apr 2027	160,000	175,039
	CITIBANK CREDIT CARD ISSUANCE	3.96% 13 Oct 2030	1,200,000	1,375,579
	CITIGROUP COMMERCIAL MORTGAGE	3.197% 15 Aug 2050	5,000,000	5,246,022
	CITIGROUP INC	1% 03 Jun 2031	25,000	25,216
	CITIGROUP INC	1% 05 Nov 2030	195,000	202,499
	CITIGROUP INC	1% 23 Apr 2029	350,000	385,979
	CITIGROUP INC	1% 29 Jan 2031	3,630,000	3,684,944
	CITIGROUP INC	3.4% 01 May 2026	300,000	321,678
	CITIGROUP INC	4.45% 29 Sep 2027	1,735,000	1,934,560
	CITIGROUP INC	4.6% 09 Mar 2026	140,000	154,399
	CLEVELAND ELECTRIC ILLUM	5.5% 15 Aug 2024	450,000	495,278
	CNA FINANCIAL CORP	3.95% 15 May 2024	710,000	749,084
	CNOOC FINANCE 2013 LTD	2.875% 30 Sep 2029	655,000	674,098
	COMCAST CORP	4.15% 15 Oct 2028	685,000	777,633
	COMM MORTGAGE TRUST	3.42% 10 Aug 2047	1,500,000	1,545,163
	COMM MORTGAGE TRUST	3.546% 10 Jun 2047	2,196,145	2,260,782
	COMM MORTGAGE TRUST	3.765% 10 Feb 2049	3,995,000	4,288,372
	COMM MORTGAGE TRUST	3.819% 10 Jun 2047	200,000	210,371
	COMMONSPIRIT HEALTH	2.76% 01 Oct 2024	200,000	206,268
	COMMONWEALTH EDISON CO	3.7% 15 Aug 2028	660,000	724,062
	CONNECTICUT LIGHT + PWR	2.05% 01 Jul 2031	460,000	452,950
	CONOCOPHILLIPS	3.75% 01 Oct 2027	460,000	504,249
	CONOCOPHILLIPS	4.3% 15 Aug 2028	200,000	225,518
	CONSTELLATION BRANDS INC	2.25% 01 Aug 2031	330,000	322,531
	CONSTELLATION BRANDS INC	3.7% 06 Dec 2026	175,000	189,037
	CONSTELLATION BRANDS INC	4.4% 15 Nov 2025	205,000	224,702
	CONTL AIRLINES 2012 2 A	4% 29 Apr 2026	309,615	320,919
	CREDIT SUISSE GROUP AG	4.55% 17 Apr 2026	300,000	330,522
	CREDIT SUISSE NEW YORK	2.95% 09 Apr 2025	970,000	1,015,332
	CSAIL COMMERCIAL MORTGAGE TRUS	3.756% 15 Nov 2048	1,280,000	1,369,854
	CUBESMART LP	2.25% 15 Dec 2028	230,000	230,030
	CVS HEALTH CORP	4.3% 25 Mar 2028	350,000	392,766
	DEUTSCHE BANK NY	5% 14 Feb 2022	1,095,000	1,099,964
	DIAMONDBACK ENERGY INC	3.125% 24 Mar 2031	355,000	365,881
	DIAMONDBACK ENERGY INC	3.5% 01 Dec 2029	250,000	265,102
	DISCOVERY COMMUNICATIONS	4.125% 15 May 2029	1,730,000	1,912,595
	DOW CHEMICAL CO/THE	3.625% 15 May 2026	595,000	640,992
	DTE ELECTRIC CO	2.25% 01 Mar 2030	220,000	220,579
	DTE ENERGY CO	2.529% 01 Oct 2024	500,000	514,617
	DUKE ENERGY CAROLINAS	3.95% 15 Nov 2028	800,000	892,840

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	DUPONT DE NEMOURS INC	4.493% 15 Nov 2025	260,000	287,288
	EASTMAN CHEMICAL CO	3.8% 15 Mar 2025	135,000	144,166
	EMERA US FINANCE LP	2.639% 15 Jun 2031	650,000	638,412
	EMERA US FINANCE LP	3.55% 15 Jun 2026	875,000	930,652
	ENERGY TRANSFER LP	3.9% 15 Jul 2026	1,745,000	1,876,456
	ENERGY TRANSFER LP	4.75% 15 Jan 2026	685,000	749,293
	ENTERGY LOUISIANA LLC	2.4% 01 Oct 2026	125,000	127,729
	ENTERPRISE PRODUCTS OPER	3.125% 31 Jul 2029	600,000	637,141
	ENTERPRISE PRODUCTS OPER	3.35% 15 Mar 2023	375,000	383,719
	EOG RESOURCES INC	3.15% 01 Apr 2025	140,000	146,924
	EQUIFAX INC	2.35% 15 Sep 2031	675,000	665,850
	EQUIFAX INC	2.6% 01 Dec 2024	420,000	434,151
	ESSEX PORTFOLIO LP	1.7% 01 Mar 2028	40,000	38,947
	EVERGY INC	2.9% 15 Sep 2029	175,000	179,124
	EVERSOURCE ENERGY	1.65% 15 Aug 2030	175,000	163,619
	EXPEDIA GROUP INC	4.625% 01 Aug 2027	650,000	723,820
	FANNIE MAE	0.5% 07 Nov 2025	440,000	429,298
	FANNIE MAE	0.5% 17 Jun 2025	1,215,000	1,190,762
	FANNIE MAE	0.625% 22 Apr 2025	305,000	300,786
	FANNIE MAE	0.75% 08 Oct 2027	1,380,000	1,331,330
	FANNIE MAE	0.875% 05 Aug 2030	1,480,000	1,394,662
	FANNIE MAE	1.625% 07 Jan 2025	135,000	137,441
	FANNIE MAE	2.5% 05 Feb 2024	275,000	284,738
	FANNIE MAE	2.875% 12 Sep 2023	185,000	191,822
	FANNIE MAE	6.625% 15 Nov 2030	80,000	112,977
	FED HM LN PC POOL A47038	5% 01 Sep 2035	21,308	24,119
	FED HM LN PC POOL A85726	5% 01 Apr 2039	52,174	59,198
	FED HM LN PC POOL A92478	4.5% 01 Jun 2040	189,595	207,753
	FED HM LN PC POOL A93318	5% 01 Aug 2040	102,732	115,736
	FED HM LN PC POOL A93713	5% 01 Sep 2040	167,922	188,653
	FED HM LN PC POOL A94069	5% 01 Sep 2040	57,656	65,318
	FED HM LN PC POOL A94113	5% 01 Oct 2040	21,790	23,765
	FED HM LN PC POOL A94898	4.5% 01 Nov 2040	94,352	104,380
	FED HM LN PC POOL A95085	4% 01 Nov 2040	301,928	331,130
	FED HM LN PC POOL A95519	4.5% 01 Dec 2040	38,657	42,480
	FED HM LN PC POOL A95575	4% 01 Dec 2040	228,503	251,024
	FED HM LN PC POOL A95960	4% 01 Dec 2040	195,643	214,901
	FED HM LN PC POOL A97040	4% 01 Feb 2041	196,789	215,482
	FED HM LN PC POOL C03469	4.5% 01 May 2040	237,952	263,278
	FED HM LN PC POOL C03517	4.5% 01 Sep 2040	18,031	19,945
	FED HM LN PC POOL C03520	4% 01 Sep 2040	221,173	242,959
	FED HM LN PC POOL C03545	5% 01 Aug 2040	86,973	98,677
	FED HM LN PC POOL C04272	3% 01 Oct 2042	497,181	525,013
	FED HM LN PC POOL C04422	3% 01 Dec 2042	424,872	448,787
	FED HM LN PC POOL C09004	3.5% 01 Jul 2042	386,427	416,992
	FED HM LN PC POOL C09022	3% 01 Jan 2043	2,232,678	2,358,348
	FED HM LN PC POOL C09029	3% 01 Mar 2043	279,736	295,428
	FED HM LN PC POOL C09031	2.5% 01 Feb 2043	164,646	169,750
	FED HM LN PC POOL C09055	4% 01 Dec 2043	65,062	71,485
	FED HM LN PC POOL C91176	5.5% 01 May 2028	30,070	33,007
	FED HM LN PC POOL C91908	3% 01 Jan 2037	865,859	910,192
	FED HM LN PC POOL C91960	3.5% 01 Nov 2037	337,738	360,098
	FED HM LN PC POOL C91969	3% 01 Jan 2038	145,837	153,999
	FED HM LN PC POOL G02427	5.5% 01 Dec 2036	124,194	141,746

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	FED HM LN PC POOL G03737	6.5% 01 Nov 2037	54,316	63,993
	FED HM LN PC POOL G03812	5.5% 01 Feb 2038	167,246	191,701
	FED HM LN PC POOL G05472	4.5% 01 Jun 2039	32,334	35,754
	FED HM LN PC POOL G05676	4% 01 Nov 2039	267,730	294,146
	FED HM LN PC POOL G05726	5% 01 Aug 2039	68,121	77,245
	FED HM LN PC POOL G05741	4.5% 01 Dec 2039	30,608	33,840
	FED HM LN PC POOL G05927	4.5% 01 Jul 2040	348,611	385,928
	FED HM LN PC POOL G06087	5% 01 Sep 2040	26,707	30,261
	FED HM LN PC POOL G06231	4% 01 Dec 2040	164,897	180,456
	FED HM LN PC POOL G06499	4% 01 Mar 2041	247,535	271,939
	FED HM LN PC POOL G06506	4% 01 Dec 2040	466,582	511,973
	FED HM LN PC POOL G06507	4% 01 Feb 2041	100,668	110,459
	FED HM LN PC POOL G06601	4.5% 01 Dec 2040	803,849	888,939
	FED HM LN PC POOL G07032	3% 01 Jun 2042	643,421	679,385
	FED HM LN PC POOL G07129	3.5% 01 Sep 2042	665,676	719,257
	FED HM LN PC POOL G07388	3.5% 01 May 2043	301,038	325,247
	FED HM LN PC POOL G08368	4.5% 01 Oct 2039	109,981	121,305
	FED HM LN PC POOL G08372	4.5% 01 Nov 2039	76,404	84,534
	FED HM LN PC POOL G08479	3.5% 01 Mar 2042	204,573	220,751
	FED HM LN PC POOL G08521	3% 01 Jan 2043	251,388	265,541
	FED HM LN PC POOL G08601	4% 01 Aug 2044	105,946	115,945
	FED HM LN PC POOL G08624	4% 01 Jan 2045	89,680	97,989
	FED HM LN PC POOL G08654	3.5% 01 Jul 2045	651,053	695,359
	FED HM LN PC POOL G08677	4% 01 Nov 2045	195,180	211,558
	FED HM LN PC POOL G08707	4% 01 May 2046	627,479	679,467
	FED HM LN PC POOL G08731	2.5% 01 Nov 2046	296,089	303,628
	FED HM LN PC POOL G08732	3% 01 Nov 2046	240,315	252,885
	FED HM LN PC POOL G08735	4.5% 01 Oct 2046	274,826	298,972
	FED HM LN PC POOL G08770	3.5% 01 Jul 2047	381,878	406,927
	FED HM LN PC POOL G08772	4.5% 01 Jul 2047	244,734	264,683
	FED HM LN PC POOL G13868	4.5% 01 Jul 2025	40,183	41,946
	FED HM LN PC POOL G14239	4% 01 Sep 2026	19,193	20,209
	FED HM LN PC POOL G16015	3% 01 Jan 2032	461,827	487,881
	FED HM LN PC POOL G16177	2% 01 Jan 2032	798,025	820,429
	FED HM LN PC POOL G16459	3.5% 01 Jul 2032	216,718	230,317
	FED HM LN PC POOL G18475	2.5% 01 Aug 2028	99,829	103,717
	FED HM LN PC POOL G67717	4% 01 Nov 2048	543,177	592,821
	FED HM LN PC POOL J12398	4.5% 01 Jun 2025	42,895	44,887
	FED HM LN PC POOL J12439	4.5% 01 Jun 2025	36,517	38,447
	FED HM LN PC POOL J15031	4% 01 Apr 2026	167,874	176,846
	FED HM LN PC POOL J15719	4% 01 Jun 2026	142,945	150,562
	FED HM LN PC POOL J15847	4% 01 Jun 2026	53,921	56,682
	FED HM LN PC POOL J16059	4% 01 Jul 2026	66,806	70,363
	FED HM LN PC POOL J23935	3% 01 May 2028	172,786	182,074
	FED HM LN PC POOL J24887	3% 01 Jul 2028	1,276,948	1,348,639
	FED HM LN PC POOL J27464	3.5% 01 Feb 2029	393,542	417,363
	FED HM LN PC POOL J27964	3% 01 Apr 2029	177,496	186,620
	FED HM LN PC POOL J28440	3% 01 Jun 2029	220,445	232,200
	FED HM LN PC POOL J29007	3% 01 Aug 2029	244,186	257,396
	FED HM LN PC POOL J29036	3% 01 Aug 2029	210,313	221,316
	FED HM LN PC POOL J29049	3% 01 Aug 2029	243,208	256,586
	FED HM LN PC POOL Q02171	5% 01 Jul 2041	41,178	45,235
	FED HM LN PC POOL Q02606	5% 01 Aug 2041	273,989	304,003
	FED HM LN PC POOL Q04673	4% 01 Nov 2041	484,522	530,611

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	FED HM LN PC POOL Q10241	3.5% 01 Aug 2042	210,500	227,443
	FED HM LN PC POOL Q10448	3.5% 01 Aug 2042	200,379	216,443
	FED HM LN PC POOL Q11288	3.5% 01 Sep 2042	203,675	220,009
	FED HM LN PC POOL Q11788	3% 01 Oct 2042	117,731	124,373
	FED HM LN PC POOL Q12520	3% 01 Oct 2042	47,516	50,192
	FED HM LN PC POOL Q12841	3.5% 01 Nov 2042	517,263	556,661
	FED HM LN PC POOL Q13630	3% 01 Nov 2042	132,346	139,797
	FED HM LN PC POOL Q14326	2.5% 01 Jan 2043	657,065	676,328
	FED HM LN PC POOL Q15062	3% 01 Feb 2043	799,778	845,526
	FED HM LN PC POOL Q44452	3% 01 Nov 2046	167,947	176,034
	FED HM LN PC POOL Q44963	3.5% 01 Dec 2046	523,174	559,664
	FED HM LN PC POOL Q49494	4.5% 01 Jul 2047	132,402	143,078
	FED HM LN PC POOL QA5902	3% 01 Jan 2050	218,971	227,678
	FED HM LN PC POOL QB0220	3% 01 Jun 2050	353,684	368,028
	FED HM LN PC POOL RB5115	2.5% 01 Jun 2041	2,853,592	2,946,228
	FED HM LN PC POOL SD8016	3% 01 Oct 2049	497,860	516,732
	FED HM LN PC POOL SD8090	2% 01 Sep 2050	5,845,556	5,832,736
	FED HM LN PC POOL SD8104	1.5% 01 Nov 2050	3,229,780	3,121,316
	FED HM LN PC POOL SD8113	2% 01 Dec 2050	444,465	443,491
	FED HM LN PC POOL SD8141	2.5% 01 Apr 2051	5,214,010	5,327,644
	FED HM LN PC POOL SD8146	2% 01 May 2051	1,031,760	1,029,497
	FED HM LN PC POOL SD8188	2% 01 Jan 2052	499,950	498,871
	FED HM LN PC POOL V60298	3% 01 Oct 2028	205,613	216,522
	FED HM LN PC POOL V60564	3% 01 Jun 2029	384,788	404,801
	FED HM LN PC POOL V60869	2.5% 01 Jul 2030	772,105	804,190
	FED HM LN PC POOL ZM2868	3.5% 01 Mar 2047	177,258	190,667
	FEDERAL HOME LOAN BANK	3.25% 16 Nov 2028	785,000	876,964
	FISERV INC	3.5% 01 Oct 2022	141,000	143,197
	FISERV INC	3.85% 01 Jun 2025	215,000	229,607
	FLOWERVE CORPORATION	2.8% 15 Jan 2032	150,000	145,951
	FMC CORP	3.45% 01 Oct 2029	825,000	878,432
	FNMA POOL 257281	5% 01 Jul 2028	5,378	5,854
	FNMA POOL 555800	1% 01 Oct 2033	330,635	373,317
	FNMA POOL 655687	6.5% 01 Aug 2032	111,921	123,469
	FNMA POOL 660662	6.5% 01 Sep 2032	1,842	2,032
	FNMA POOL 735061	1% 01 Nov 2034	323,753	367,138
	FNMA POOL 735271	1% 01 Jan 2035	76,358	88,305
	FNMA POOL 735288	1% 01 Mar 2035	73,456	82,891
	FNMA POOL 735382	1% 01 Apr 2035	404,482	456,644
	FNMA POOL 735484	1% 01 May 2035	179,706	202,785
	FNMA POOL 735500	1% 01 May 2035	251,447	287,221
	FNMA POOL 735578	1% 01 Jun 2035	31,859	35,986
	FNMA POOL 735580	1% 01 Jun 2035	151,981	171,473
	FNMA POOL 735591	1% 01 Jun 2035	148,228	167,342
	FNMA POOL 735667	1% 01 Jul 2035	149,895	168,946
	FNMA POOL 735676	1% 01 Jul 2035	518,173	584,993
	FNMA POOL 735989	1% 01 Feb 2035	293,618	331,712
	FNMA POOL 745355	1% 01 Mar 2036	134,782	152,316
	FNMA POOL 745412	1% 01 Dec 2035	171,995	195,326
	FNMA POOL 745418	1% 01 Apr 2036	77,468	87,330
	FNMA POOL 745515	1% 01 May 2036	26,294	29,704
	FNMA POOL 745885	1% 01 Oct 2036	160,081	185,539
	FNMA POOL 745950	1% 01 Nov 2036	128,309	148,774
	FNMA POOL 832690	5% 01 Sep 2035	71,753	81,077

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	FNMA POOL 832799	5% 01 Sep 2035	112,356	126,732
	FNMA POOL 888129	1% 01 Feb 2037	57,315	63,875
	FNMA POOL 888286	1% 01 Apr 2037	191,764	218,795
	FNMA POOL 889072	1% 01 Dec 2037	36,460	42,281
	FNMA POOL 889579	1% 01 May 2038	123,305	143,012
	FNMA POOL 889705	1% 01 Jun 2038	70,509	80,689
	FNMA POOL 889983	1% 01 Oct 2038	216,808	248,316
	FNMA POOL 899172	6.5% 01 Feb 2037	38,410	42,373
	FNMA POOL 902669	5% 01 Nov 2036	37,118	41,968
	FNMA POOL 916398	6.5% 01 May 2037	848	936
	FNMA POOL 938446	5.5% 01 Jul 2022	895	900
	FNMA POOL 943699	6.5% 01 Aug 2037	3,189	3,589
	FNMA POOL 946924	6.5% 01 Sep 2037	11,952	13,309
	FNMA POOL 948227	6.5% 01 Aug 2037	68,408	76,031
	FNMA POOL 959604	6.5% 01 Nov 2037	5,344	6,152
	FNMA POOL 995930	1% 01 Apr 2039	3,382	3,831
	FNMA POOL AA0472	4% 01 Mar 2039	50,793	55,581
	FNMA POOL AB1047	4.5% 01 May 2040	247,333	273,466
	FNMA POOL AB1141	4.5% 01 Jun 2040	213,475	239,180
	FNMA POOL AB3693	4% 01 Oct 2041	337,361	368,461
	FNMA POOL AB4058	4% 01 Dec 2041	250,041	274,544
	FNMA POOL AB4689	3.5% 01 Mar 2042	391,934	423,192
	FNMA POOL AB5593	3.5% 01 Jul 2042	308,297	332,908
	FNMA POOL AB6017	3.5% 01 Aug 2042	309,428	332,929
	FNMA POOL AB6229	3.5% 01 Sep 2042	1,476,494	1,594,745
	FNMA POOL AB6238	3.5% 01 Sep 2042	232,710	251,257
	FNMA POOL AB6390	3% 01 Oct 2042	155,712	164,405
	FNMA POOL AB6832	3.5% 01 Nov 2042	561,622	604,163
	FNMA POOL AB7272	3% 01 Dec 2042	957,678	1,011,880
	FNMA POOL AB7410	3% 01 Dec 2042	757,807	799,851
	FNMA POOL AB7426	3% 01 Dec 2042	813,561	859,585
	FNMA POOL AB7568	3% 01 Jan 2043	1,143,501	1,207,314
	FNMA POOL AB7570	3% 01 Jan 2043	1,783,833	1,883,558
	FNMA POOL AB7741	3% 01 Jan 2043	746,884	788,311
	FNMA POOL AB8499	3% 01 Feb 2043	332,821	352,653
	FNMA POOL AB8923	3% 01 Apr 2043	12,546	13,234
	FNMA POOL AB9361	3.5% 01 May 2043	282,356	305,015
	FNMA POOL AB9944	3% 01 Jul 2043	425,073	452,746
	FNMA POOL AC1889	4% 01 Sep 2039	125,850	138,179
	FNMA POOL AC2953	4.5% 01 Sep 2039	972,801	1,074,970
	FNMA POOL AC8568	4.5% 01 Jan 2040	88,745	98,061
	FNMA POOL AC9564	4.5% 01 Feb 2040	169,450	187,362
	FNMA POOL AD0567	1% 01 Sep 2039	14,940	17,161
	FNMA POOL AD5479	5% 01 Jun 2040	22,102	24,864
	FNMA POOL AD9713	5% 01 Aug 2040	46,516	51,829
	FNMA POOL AD9870	4% 01 Oct 2040	16,282	17,873
	FNMA POOL AE0113	1% 01 Jul 2040	159,893	175,369
	FNMA POOL AE0967	1% 01 Jun 2039	233,479	251,801
	FNMA POOL AH0210	4.5% 01 Dec 2040	448,955	494,911
	FNMA POOL AH0921	4% 01 Dec 2040	450,018	492,460
	FNMA POOL AH0943	4% 01 Dec 2040	373,629	410,345
	FNMA POOL AH2899	4.5% 01 Jan 2041	719,359	794,792
	FNMA POOL AH3765	4% 01 Jan 2041	757,295	816,941
	FNMA POOL AH4404	4% 01 Jan 2041	541,239	589,659

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	FNMA POOL AH5984	4.5% 01 Mar 2041	214,408	235,191
	FNMA POOL AI1051	4% 01 Jun 2026	47,545	49,974
	FNMA POOL AK1608	3% 01 Jan 2027	108,274	113,640
	FNMA POOL AL1895	1% 01 Jun 2042	222,155	240,491
	FNMA POOL AL1945	1% 01 Jun 2042	658,380	711,095
	FNMA POOL AL2151	1% 01 Mar 2042	989,544	1,068,774
	FNMA POOL AL2389	1% 01 Sep 2042	355,472	383,939
	FNMA POOL AL2890	1% 01 Dec 2042	415,331	438,569
	FNMA POOL AL3218	1% 01 Feb 2043	267,937	289,330
	FNMA POOL AL3454	1% 01 Apr 2043	151,619	160,992
	FNMA POOL AL6851	1% 01 Oct 2043	192,653	198,502
	FNMA POOL AL8352	1% 01 Oct 2044	263,693	277,963
	FNMA POOL AL9865	1% 01 Feb 2047	1,059,296	1,110,581
	FNMA POOL AO0454	3.5% 01 Aug 2042	310,895	335,689
	FNMA POOL AO3110	3.5% 01 Jun 2042	462,876	497,937
	FNMA POOL AO7185	4% 01 Sep 2042	606,568	664,191
	FNMA POOL AP0457	3% 01 Jul 2027	40,443	42,428
	FNMA POOL AP2611	3.5% 01 Sep 2042	205,850	222,265
	FNMA POOL AP3308	3.5% 01 Sep 2042	213,016	230,025
	FNMA POOL AP3902	3% 01 Oct 2042	228,327	241,197
	FNMA POOL AP4539	3.5% 01 Sep 2042	473,265	510,988
	FNMA POOL AP5143	3% 01 Sep 2042	208,500	220,127
	FNMA POOL AP6032	3% 01 Apr 2043	401,582	423,151
	FNMA POOL AP8903	3.5% 01 Oct 2042	391,737	420,342
	FNMA POOL AP9998	3.5% 01 Oct 2042	56,605	60,880
	FNMA POOL AQ7187	3% 01 Jul 2043	72,572	76,143
	FNMA POOL AQ8684	3% 01 Dec 2042	87,822	92,678
	FNMA POOL AR0190	3% 01 Apr 2043	92,458	97,328
	FNMA POOL AR2626	2.5% 01 Feb 2043	320,297	330,067
	FNMA POOL AR2638	3.5% 01 Feb 2043	335,506	365,816
	FNMA POOL AR6858	3% 01 Feb 2043	14,725	15,537
	FNMA POOL AR9161	3% 01 May 2043	190,075	197,880
	FNMA POOL AR9203	3.5% 01 Mar 2043	1,076,145	1,162,272
	FNMA POOL AR9218	3% 01 Mar 2043	9,600	10,128
	FNMA POOL AS2751	4.5% 01 Jun 2044	407,913	447,487
	FNMA POOL AS2826	4% 01 Jul 2044	510,799	560,840
	FNMA POOL AS4155	3% 01 Sep 2044	112,920	119,134
	FNMA POOL AS5133	3.5% 01 Jun 2045	1,746,303	1,868,662
	FNMA POOL AS5263	3.5% 01 Jun 2045	317,923	339,458
	FNMA POOL AS5384	4% 01 Jul 2045	190,685	207,132
	FNMA POOL AS6275	3% 01 Dec 2030	189,550	199,343
	FNMA POOL AS6286	4% 01 Dec 2045	407,340	440,688
	FNMA POOL AS6304	4% 01 Dec 2045	170,337	184,818
	FNMA POOL AS7155	3% 01 May 2046	181,796	191,000
	FNMA POOL AS7248	4% 01 May 2046	189,100	204,232
	FNMA POOL AS7693	2% 01 Aug 2031	613,102	630,208
	FNMA POOL AS7877	2.5% 01 Sep 2046	381,308	391,464
	FNMA POOL AS8115	3% 01 Oct 2046	183,501	192,541
	FNMA POOL AS8249	3% 01 Nov 2036	944,460	986,563
	FNMA POOL AS8269	3% 01 Nov 2046	939,866	986,015
	FNMA POOL AS8386	2.5% 01 Nov 2031	1,009,898	1,049,835
	FNMA POOL AS8461	3.5% 01 Dec 2046	761,698	811,607
	FNMA POOL AS8570	2.5% 01 Dec 2046	318,426	326,916
	FNMA POOL AS8572	3.5% 01 Dec 2046	1,035,790	1,103,141

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	FNMA POOL AS8650	3% 01 Jan 2047	1,443,536	1,514,241
	FNMA POOL AT2040	3% 01 Apr 2043	28,003	29,536
	FNMA POOL AT2745	3% 01 May 2043	26,197	27,649
	FNMA POOL AU1279	2.5% 01 Jul 2028	111,604	115,903
	FNMA POOL AU5904	3.5% 01 Sep 2033	269,236	290,341
	FNMA POOL AU9300	3% 01 Sep 2028	195,409	204,270
	FNMA POOL AV2223	4% 01 Dec 2043	32,337	35,389
	FNMA POOL AZ4775	3.5% 01 Oct 2045	1,051,174	1,122,404
	FNMA POOL BA4750	3.5% 01 Jan 2031	297,006	314,366
	FNMA POOL BC0769	4% 01 Dec 2045	542,504	592,566
	FNMA POOL BC4411	3.5% 01 Mar 2031	448,945	474,761
	FNMA POOL BC9096	3.5% 01 Dec 2046	755,212	804,796
	FNMA POOL BD2436	3.5% 01 Jan 2047	244,414	261,021
	FNMA POOL BH9317	3.5% 01 Sep 2047	353,016	376,254
	FNMA POOL BM1144	1% 01 Mar 2047	294,923	302,711
	FNMA POOL BM3855	1% 01 Mar 2048	594,879	645,158
	FNMA POOL BM4676	1% 01 Oct 2048	676,915	740,942
	FNMA POOL BM4703	1% 01 Feb 2048	286,213	301,991
	FNMA POOL BM4716	1% 01 Dec 2030	414,618	438,545
	FNMA POOL BN0340	4.5% 01 Dec 2048	313,592	335,660
	FNMA POOL BN1628	4.5% 01 Nov 2048	306,759	329,308
	FNMA POOL BP4416	2.5% 01 May 2050	1,221,631	1,247,542
	FNMA POOL BP5568	3% 01 Jun 2050	565,716	588,834
	FNMA POOL BP6618	2.5% 01 Aug 2050	5,574,878	5,693,124
	FNMA POOL BQ4074	2% 01 Dec 2050	1,329,922	1,333,347
	FNMA POOL BR0462	2.5% 01 Apr 2051	873,978	896,894
	FNMA POOL BR6470	2.5% 01 Mar 2051	872,335	898,323
	FNMA POOL BR8460	2.5% 01 Apr 2051	887,197	909,278
	FNMA POOL BR8759	2.5% 01 Apr 2051	1,063,065	1,086,370
	FNMA POOL BR9085	2.5% 01 May 2051	3,906,837	4,025,275
	FNMA POOL CA2622	3.5% 01 Nov 2048	124,584	131,458
	FNMA POOL CA5416	2.5% 01 Mar 2050	788,428	806,867
	FNMA POOL FM3134	1% 01 Nov 2048	683,443	723,566
	FNMA POOL FM8205	1% 01 Aug 2051	2,133,861	2,184,597
	FNMA POOL MA0243	5% 01 Nov 2029	135,310	148,653
	FNMA POOL MA0318	4.5% 01 Feb 2030	29,946	32,062
	FNMA POOL MA0918	4% 01 Dec 2041	712,439	778,581
	FNMA POOL MA1035	3% 01 Apr 2027	22,391	23,489
	FNMA POOL MA1062	3% 01 May 2027	10,909	11,441
	FNMA POOL MA1272	3% 01 Dec 2042	249,788	263,738
	FNMA POOL MA2495	3.5% 01 Jan 2046	517,403	550,037
	FNMA POOL MA2806	3% 01 Nov 2046	441,323	460,798
	FNMA POOL MA2833	3% 01 Dec 2046	477,152	503,500
	FNMA POOL MA2863	3% 01 Jan 2047	671,508	704,507
	FNMA POOL MA2895	3% 01 Feb 2047	9,712	10,155
	FNMA POOL MA3058	4% 01 Jul 2047	1,680,559	1,800,283
	FNMA POOL MA3101	4.5% 01 Aug 2047	275,701	297,794
	FNMA POOL MA3182	3.5% 01 Nov 2047	1,645,176	1,744,440
	FNMA POOL MA3212	4.5% 01 Dec 2047	138,158	149,099
	FNMA POOL MA3364	3.5% 01 May 2033	223,715	236,535
	FNMA POOL MA3385	4.5% 01 Jun 2048	242,782	259,996
	FNMA POOL MA3833	2.5% 01 Nov 2049	329,756	336,750
	FNMA POOL MA3871	3% 01 Dec 2049	265,639	275,308
	FNMA POOL MA4045	2% 01 Jun 2040	373,362	378,873

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	FNMA POOL MA4093	2% 01 Aug 2040	3,842,074	3,898,910
	FNMA POOL MA4119	2% 01 Sep 2050	4,961,489	4,950,608
	FNMA POOL MA4138	1.5% 01 Sep 2050	1,891,317	1,832,837
	FNMA POOL MA4158	2% 01 Oct 2050	6,362,979	6,349,024
	FNMA POOL MA4159	2.5% 01 Oct 2050	6,516,988	6,655,216
	FNMA POOL MA4181	1.5% 01 Nov 2050	1,378,185	1,332,129
	FNMA POOL MA4209	1.5% 01 Dec 2050	2,851,751	2,756,299
	FNMA POOL MA4232	2% 01 Jan 2041	2,290,468	2,327,307
	FNMA POOL MA4236	1.5% 01 Jan 2051	2,385,360	2,311,354
	FNMA POOL MA4255	2% 01 Feb 2051	471,904	470,869
	FNMA POOL MA4268	2% 01 Feb 2041	4,348,167	4,418,160
	FNMA POOL MA4281	2% 01 Mar 2051	2,418,745	2,413,440
	FNMA POOL MA4305	2% 01 Apr 2051	5,052,553	5,041,472
	FNMA POOL MA4306	2.5% 01 Apr 2051	3,799,806	3,880,946
	FNMA POOL MA4329	2% 01 May 2036	1,810,692	1,856,118
	FNMA POOL MA4333	2% 01 May 2041	5,865,278	5,959,722
	FNMA POOL MA4334	2.5% 01 May 2041	1,878,459	1,939,433
	FNMA POOL MA4465	2% 01 Nov 2051	500,000	498,921
	FNMA POOL MA4474	2% 01 Nov 2041	971,034	982,754
	FNMA TBA 15 YR 1.5	1.5% 19 Jan 2037	2,000,000	2,005,352
	FNMA TBA 30 YR 2	2% 25 Jul 2051	1,500,000	1,495,378
	FNMA TBA 30 YR 2.5	2.5% 25 Jul 2051	2,000,000	2,040,478
	FNMA TBA 30 YR 3	3% 13 Jan 2052	2,000,000	2,071,927
	FNMA TBA 30 YR 3	3% 14 Feb 2052	1,000,000	1,034,440
	FORTIS INC	3.055% 04 Oct 2026	142,000	147,816
	FREDDIE MAC	0.375% 05 May 2023	1,535,000	1,531,560
	FREDDIE MAC	0.375% 20 Apr 2023	580,000	578,660
	FREDDIE MAC	6.25% 15 Jul 2032	125,000	179,572
	GEN LUX SARL/GEN USA INC	1.75% 10 Apr 2026	410,000	408,334
	GENERAL MOTORS FINL CO	2.4% 10 Apr 2028	555,000	557,289
	GENERAL MOTORS FINL CO	3.6% 21 Jun 2030	1,550,000	1,653,044
	GENERAL MOTORS FINL CO	4% 15 Jan 2025	875,000	929,524
	GLAXOSMITHKLINE CAP INC	2.8% 18 Mar 2023	135,000	138,270
	GLP CAPITAL LP / FIN II	3.25% 15 Jan 2032	55,000	55,296
	GNMA II POOL 004520	5% 20 Aug 2039	125,286	141,522
	GNMA II POOL 004746	4.5% 20 Jul 2040	694,804	761,722
	GNMA II POOL 004747	5% 20 Jul 2040	277,095	311,996
	GNMA II POOL 004833	4% 20 Oct 2040	898,992	973,730
	GNMA II POOL 004922	4% 20 Jan 2041	113,428	122,856
	GNMA II POOL 004923	4.5% 20 Jan 2041	84,322	93,630
	GNMA II POOL 004945	4% 20 Feb 2041	278,965	302,162
	GNMA II POOL 004978	4.5% 20 Mar 2041	233,487	257,476
	GNMA II POOL 004979	5% 20 Mar 2041	364,519	411,776
	GNMA II POOL 004984	5.5% 20 Mar 2041	114,067	131,726
	GNMA II POOL 005017	4.5% 20 Apr 2041	243,266	268,260
	GNMA II POOL 005115	4.5% 20 Jul 2041	145,074	160,513
	GNMA II POOL 005140	4.5% 20 Aug 2041	532,759	589,947
	GNMA II POOL 005332	4% 20 Mar 2042	407,782	444,336
	GNMA II POOL MA0023	4% 20 Apr 2042	195,800	212,094
	GNMA II POOL MA0317	3% 20 Aug 2042	732,762	768,574
	GNMA II POOL MA0318	3.5% 20 Aug 2042	1,394,696	1,494,081
	GNMA II POOL MA0391	3% 20 Sep 2042	750,292	786,979
	GNMA II POOL MA0392	3.5% 20 Sep 2042	746,307	799,481
	GNMA II POOL MA0462	3.5% 20 Oct 2042	1,409,070	1,509,431

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	GNMA II POOL MA0624	3% 20 Dec 2042	289,738	303,914
	GNMA II POOL MA0626	4% 20 Dec 2042	181,867	196,960
	GNMA II POOL MA0698	3% 20 Jan 2043	384,089	402,883
	GNMA II POOL MA0783	3.5% 20 Feb 2043	932,589	998,918
	GNMA II POOL MA0851	3% 20 Mar 2043	163,293	171,281
	GNMA II POOL MA0933	3% 20 Apr 2043	157,284	164,980
	GNMA II POOL MA1997	4.5% 20 Jun 2044	449,961	498,280
	GNMA II POOL MA2303	3.5% 20 Oct 2044	944,235	1,002,264
	GNMA II POOL MA2304	4% 20 Oct 2044	404,903	438,519
	GNMA II POOL MA2372	4% 20 Nov 2044	134,915	146,165
	GNMA II POOL MA2445	3.5% 20 Dec 2044	361,975	383,617
	GNMA II POOL MA2446	4% 20 Dec 2044	238,603	258,410
	GNMA II POOL MA2678	3.5% 20 Mar 2045	645,594	683,149
	GNMA II POOL MA2754	3.5% 20 Apr 2045	349,195	369,524
	GNMA II POOL MA2891	3% 20 Jun 2045	288,505	302,933
	GNMA II POOL MA2960	3% 20 Jul 2045	307,059	320,537
	GNMA II POOL MA3033	3% 20 Aug 2045	680,067	709,890
	GNMA II POOL MA3245	4% 20 Nov 2045	273,151	295,507
	GNMA II POOL MA3311	4% 20 Dec 2045	727,248	787,002
	GNMA II POOL MA3662	3% 20 May 2046	188,202	196,428
	GNMA II POOL MA3737	4% 20 Jun 2046	231,978	250,542
	GNMA II POOL MA3802	3% 20 Jul 2046	208,529	217,643
	GNMA II POOL MA3803	3.5% 20 Jul 2046	1,070,990	1,127,961
	GNMA II POOL MA3872	2.5% 20 Aug 2046	165,057	169,951
	GNMA II POOL MA3936	3% 20 Sep 2046	1,111,655	1,160,404
	GNMA II POOL MA3937	3.5% 20 Sep 2046	157,438	165,700
	GNMA II POOL MA3939	4.5% 20 Sep 2046	121,088	134,068
	GNMA II POOL MA4003	3% 20 Oct 2046	534,856	558,315
	GNMA II POOL MA4005	4% 20 Oct 2046	121,565	130,764
	GNMA II POOL MA4069	3.5% 20 Nov 2046	59,493	62,574
	GNMA II POOL MA4070	4% 20 Nov 2046	484,803	515,921
	GNMA II POOL MA4071	4.5% 20 Nov 2046	350,463	387,330
	GNMA II POOL MA4125	2.5% 20 Dec 2046	499,224	514,297
	GNMA II POOL MA4126	3% 20 Dec 2046	1,943,004	2,028,289
	GNMA II POOL MA4127	3.5% 20 Dec 2046	1,731,514	1,823,072
	GNMA II POOL MA4198	4.5% 20 Jan 2047	127,560	139,361
	GNMA II POOL MA4263	4% 20 Feb 2047	316,737	335,923
	GNMA II POOL MA4322	4% 20 Mar 2047	520,918	555,379
	GNMA II POOL MA4383	4% 20 Apr 2047	143,743	153,252
	GNMA II POOL MA4510	3.5% 20 Jun 2047	601,394	631,797
	GNMA II POOL MA4586	3.5% 20 Jul 2047	1,434,976	1,507,308
	GNMA II POOL MA4653	4% 20 Aug 2047	267,617	285,025
	GNMA II POOL MA4654	4.5% 20 Aug 2047	117,273	125,858
	GNMA II POOL MA4720	4% 20 Sep 2047	1,218,816	1,295,705
	GNMA II POOL MA4899	3% 20 Dec 2047	932,389	968,400
	GNMA II POOL MA4961	3% 20 Jan 2048	167,859	174,848
	GNMA II POOL MA5397	3.5% 20 Aug 2048	658,786	690,208
	GNMA II POOL MA5467	4.5% 20 Sep 2048	164,479	174,576
	GNMA II POOL MA5530	5% 20 Oct 2048	74,308	79,439
	GNMA II POOL MA5650	3.5% 20 Dec 2048	1,054,407	1,104,762
	GNMA II POOL MA5930	3.5% 20 May 2049	162,495	169,366
	GNMA II POOL MA6038	3% 20 Jul 2049	170,462	176,599
	GNMA II POOL MA6153	3% 20 Sep 2049	268,018	277,498
	GNMA II POOL MA6338	3% 20 Dec 2049	438,835	454,385

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	GNMA II POOL MA7254	2% 20 Mar 2051	1,370,660	1,384,522
	GNMA II POOL MA7255	2.5% 20 Mar 2051	7,927,628	8,128,470
	GNMA II POOL MA7367	2.5% 20 May 2051	3,830,275	3,927,313
	GNMA II POOL MA7534	2.5% 20 Aug 2051	393,883	403,862
	GNMA POOL 676515	5.5% 15 Feb 2038	119,362	137,470
	GNMA POOL 676754	5.5% 15 Mar 2038	70,539	79,221
	GNMA POOL 677222	5.5% 15 Aug 2038	114,761	132,922
	GNMA POOL 723344	4% 15 Sep 2039	190,803	206,623
	GNMA POOL 723430	4.5% 15 Nov 2039	153,208	171,235
	GNMA POOL 737111	4.5% 15 Apr 2040	279,912	314,084
	GNMA POOL 738882	4% 15 Oct 2041	74,332	81,727
	GNMA POOL 745243	4% 15 Jul 2040	139,707	153,344
	GNMA POOL 771561	4% 15 Aug 2041	98,283	108,131
	GNMA POOL 782528	5% 15 Jan 2039	187,916	217,002
	GNMA POOL AA5821	3% 15 Nov 2042	604,340	636,637
	GNMA POOL AB3031	3% 15 Oct 2042	125,262	131,964
	GNMA POOL AB9110	3% 15 Oct 2042	393,461	411,995
	GNMA POOL AD2413	3.5% 15 May 2043	118,968	125,834
	GNMA POOL AD2414	3.5% 15 May 2043	197,833	208,834
	GNMA POOL AD8784	3% 15 Mar 2043	209,343	220,535
	GNMA POOL AN6808	3.5% 15 Jul 2045	310,684	329,675
	GOLDMAN SACHS GROUP INC	1% 01 May 2029	1,770,000	1,966,164
	GOLDMAN SACHS GROUP INC	1% 27 Jan 2032	1,380,000	1,323,112
	GOLDMAN SACHS GROUP INC	3.85% 26 Jan 2027	895,000	961,921
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	18,115,778	18,115,778
	GS MORTGAGE SECURITIES TRUST	3.119% 10 May 2050	970,132	1,005,956
	HALLIBURTON CO	3.8% 15 Nov 2025	19,000	20,425
	HEALTHPEAK PROPERTIES	3% 15 Jan 2030	375,000	393,653
	HOST HOTELS + RESORTS LP	2.9% 15 Dec 2031	180,000	173,657
	HSBC HOLDINGS PLC	1% 13 Mar 2028	355,000	383,734
	HSBC HOLDINGS PLC	1% 19 Jun 2029	305,000	341,675
	HYDRO QUEBEC	8.05% 07 Jul 2024	310,000	362,133
	IHS MARKIT LTD	4.125% 01 Aug 2023	160,000	167,200
	INGERSOLL RAND GL HLD CO	4.25% 15 Jun 2023	200,000	209,072
	INTUIT INC	1.35% 15 Jul 2027	100,000	97,796
	ITALY GOV T INT BOND	2.375% 17 Oct 2024	1,800,000	1,843,932
	JEFFERIES GRP LLC / CAP	2.625% 15 Oct 2031	625,000	614,730
	JPMBB COMMERCIAL MORTGAGE SECU	3.362% 15 Jul 2045	1,506,703	1,532,844
*	JPMORGAN CHASE + CO	1% 08 Nov 2032	125,000	125,703
*	JPMORGAN CHASE + CO	1% 15 Oct 2030	1,675,000	1,721,035
*	JPMORGAN CHASE + CO	1% 22 Apr 2031	1,105,000	1,116,859
*	JPMORGAN CHASE + CO	1% 22 Apr 2032	335,000	339,305
*	JPMORGAN CHASE + CO	1% 23 Jan 2029	3,280,000	3,513,669
*	JPMORGAN CHASE + CO	3.3% 01 Apr 2026	245,000	261,286
*	JPMORGAN CHASE + CO	3.875% 10 Sep 2024	565,000	599,279
*	JPMORGAN CHASE + CO	3.9% 15 Jul 2025	530,000	573,605
	JPN BANK FOR INT L COOP	3.25% 20 Jul 2023	400,000	415,440
	KAISER FOUNDATION HOSPIT	3.15% 01 May 2027	395,000	420,437
	KIMCO REALTY CORP	1.9% 01 Mar 2028	215,000	212,770
	KINROSS GOLD CORP	4.5% 15 Jul 2027	207,000	231,240
	LABORATORY CORP OF AMER	3.6% 01 Feb 2025	550,000	580,580
	LINCOLN NATIONAL CORP	3.05% 15 Jan 2030	65,000	67,592

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	LYB INT FINANCE III	2.25% 01 Oct 2030	100,000	99,459
	MAGELLAN MIDSTREAM			
	PARTN	3.25% 01 Jun 2030	230,000	241,558
	MARKEL CORP	3.35% 17 Sep 2029	400,000	432,063
	MARRIOTT INTERNATIONAL	3.125% 15 Jun 2026	355,000	368,677
	MARSH + MCLENNAN COS INC	3.5% 03 Jun 2024	265,000	279,395
	MARTIN MARIETTA	2.4% 15 Jul 2031	125,000	124,429
	MARTIN MARIETTA MATERIAL	2.5% 15 Mar 2030	210,000	211,858
	MCDONALD S CORP	3.7% 30 Jan 2026	345,000	371,178
	MITSUBISHI UFJ FIN GRP	1% 20 Jul 2027	380,000	373,234
	MORGAN STANLEY	1% 04 May 2027	350,000	346,550
	MORGAN STANLEY	1% 22 Jan 2031	1,715,000	1,754,590
	MORGAN STANLEY	1% 23 Jan 2030	1,155,000	1,316,189
	MORGAN STANLEY	1% 24 Jan 2029	620,000	674,669
	MORGAN STANLEY	1% 28 Apr 2032	1,060,000	1,012,847
	MORGAN STANLEY	3.875% 27 Jan 2026	1,835,000	1,984,242
	MORGAN STANLEY BAML			
	TRUST	3.451% 15 Jul 2050	1,103,083	1,146,744
	MORGAN STANLEY BAML			
	TRUST	3.719% 15 Jul 2050	3,500,000	3,714,557
	MPLX LP	2.65% 15 Aug 2030	175,000	174,200
	MPLX LP	4% 15 Mar 2028	195,000	211,314
	MPLX LP	4.125% 01 Mar 2027	305,000	333,693
	MPLX LP	4.25% 01 Dec 2027	665,000	736,560
	MPLX LP	4.8% 15 Feb 2029	310,000	353,963
	MYLAN INC	4.55% 15 Apr 2028	1,920,000	2,149,109
	NATWEST GROUP PLC	1% 22 Mar 2025	400,000	423,299
	NEWMONT CORP	2.6% 15 Jul 2032	150,000	150,321
	NEWMONT CORP	2.8% 01 Oct 2029	850,000	873,964
	NEXTERA ENERGY CAPITAL	2.75% 01 Nov 2029	400,000	410,905
	NOMURA HOLDINGS INC	2.608% 14 Jul 2031	230,000	226,968
	NOMURA HOLDINGS INC	2.648% 16 Jan 2025	420,000	431,918
	O REILLY AUTOMOTIVE INC	1.75% 15 Mar 2031	105,000	99,342
	OHIOHEALTH CORP	2.297% 15 Nov 2031	525,000	528,953
	ONCOR ELECTRIC DELIVERY	2.95% 01 Apr 2025	240,000	250,493
	ONEOK INC	3.1% 15 Mar 2030	1,470,000	1,497,208
	ONEOK INC	4% 13 Jul 2027	35,000	37,839
	OWENS CORNING	3.95% 15 Aug 2029	175,000	191,724
	OWENS CORNING	4.2% 01 Dec 2024	875,000	935,727
	PACIFIC GAS + ELECTRIC	1.75% 16 Jun 2022	475,000	475,002
	PACIFIC GAS + ELECTRIC	4.55% 01 Jul 2030	585,000	632,500
	PACIFICORP	2.7% 15 Sep 2030	245,000	252,227
	PARAMOUNT GLOBAL	3.875% 01 Apr 2024	270,000	284,291
	PEACEHEALTH OBLIGATED GR	1.375% 15 Nov 2025	85,000	84,439
	PENTAIR FINANCE SARL	4.5% 01 Jul 2029	125,000	141,387
	PEOPLES UNITED BANK	4% 15 Jul 2024	65,000	68,238
	PHILIP MORRIS INTL INC	1.125% 01 May 2023	230,000	230,994
	PHILLIPS 66	2.15% 15 Dec 2030	390,000	375,324
	PHILLIPS 66 PARTNERS LP	3.75% 01 Mar 2028	100,000	107,614
	PIONEER NATURAL RESOURCE	1.125% 15 Jan 2026	200,000	194,201
	PIONEER NATURAL RESOURCE	1.9% 15 Aug 2030	525,000	498,614
	PIONEER NATURAL RESOURCE	2.15% 15 Jan 2031	70,000	67,538
	PLAINS ALL AMER PIPELINE	3.55% 15 Dec 2029	280,000	290,059
	PLAINS ALL AMER PIPELINE	3.8% 15 Sep 2030	90,000	93,982

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	PRIVATE EXPORT FUNDING	1.4% 15 Jul 2028	490,000	483,136
	PRIVATE EXPORT FUNDING	3.55% 15 Jan 2024	290,000	304,874
	PROV ST JOSEPH HLTH OBL	2.532% 01 Oct 2029	350,000	361,067
	PROVINCE OF QUEBEC	7.125% 09 Feb 2024	400,000	450,103
	PUBLIC SERVICE ENTERPRIS	2.45% 15 Nov 2031	600,000	592,886
	PUGET ENERGY INC	2.379% 15 Jun 2028	50,000	49,214
	PUGET ENERGY INC	3.65% 15 May 2025	235,000	248,330
	PUGET ENERGY INC	4.1% 15 Jun 2030	315,000	340,498
	RAYTHEON TECH CORP	4.125% 16 Nov 2028	100,000	111,854
	REALTY INCOME CORP	3% 15 Jan 2027	228,000	240,525
	REALTY INCOME CORP	3.1% 15 Dec 2029	500,000	530,870
	REPUBLIC OF INDONESIA	3.4% 18 Sep 2029	295,000	318,540
	REPUBLIC OF INDONESIA	3.5% 11 Jan 2028	1,150,000	1,240,412
	REPUBLIC OF PANAMA	7.125% 29 Jan 2026	870,000	1,041,834
	REPUBLIC OF PERU	2.783% 23 Jan 2031	113,000	112,436
	REPUBLIC OF PHILIPPINES	2.457% 05 May 2030	250,000	257,822
	REPUBLICA ORIENT URUGUAY	4.375% 27 Oct 2027	1,680,000	1,887,917
	ROGERS COMMUNICATIONS IN	3% 15 Mar 2023	260,000	264,884
	SAN DIEGO G + E	3.6% 01 Sep 2023	285,000	294,403
	SEMPRA ENERGY	3.4% 01 Feb 2028	440,000	468,387
	SIMON PROPERTY GROUP LP	2.45% 13 Sep 2029	225,000	226,532
	SIMON PROPERTY GROUP LP	3.5% 01 Sep 2025	230,000	245,116
	SIMON PROPERTY GROUP LP	3.75% 01 Feb 2024	1,160,000	1,214,488
	SOUTHERN CAL EDISON	3.5% 01 Oct 2023	1,455,000	1,508,571
	SOUTHWEST AIRLINES CO	2.625% 10 Feb 2030	250,000	249,630
	SOUTHWEST AIRLINES CO	4.75% 04 May 2023	650,000	680,708
	SOUTHWEST AIRLINES CO	5.125% 15 Jun 2027	455,000	520,166
	STANFORD UNIVERSITY	1.289% 01 Jun 2027	1,240,000	1,221,080
	STATE OF ISRAEL	4% 30 Jun 2022	455,000	462,786
	STEEL DYNAMICS INC	3.45% 15 Apr 2030	510,000	544,917
	STRYKER CORP	3.375% 15 May 2024	50,000	52,471
	STRYKER CORP	3.5% 15 Mar 2026	300,000	321,501
	SUMITOMO MITSUI BANKING	3.95% 19 Jul 2023	260,000	272,135
	SUTTER HEALTH	3.695% 15 Aug 2028	1,004,000	1,107,471
	SUZANO AUSTRIA GMBH	6% 15 Jan 2029	400,000	463,004
	SWAP CASH COLLATERAL			
	SWAP JP MORGAN COC	USD	(7,625)	(7,625)
	T MOBILE USA INC	2.05% 15 Feb 2028	1,250,000	1,240,759
	T MOBILE USA INC	3.875% 15 Apr 2030	570,000	623,439
	TAKEDA PHARMACEUTICAL	2.05% 31 Mar 2030	730,000	714,854
	TAMPA ELECTRIC CO	2.4% 15 Mar 2031	330,000	333,292
	TELEDYNE FLIR LLC	2.5% 01 Aug 2030	100,000	100,217
	TELEDYNE TECHNOLOGIES IN	2.25% 01 Apr 2028	640,000	639,533
	TENN VALLEY AUTHORITY	0.75% 15 May 2025	435,000	429,002
	TENN VALLEY AUTHORITY	1.5% 15 Sep 2031	45,000	44,331
	TENN VALLEY AUTHORITY	2.875% 01 Feb 2027	640,000	684,259
	TEXTRON INC	2.45% 15 Mar 2031	100,000	98,269
	THERMO FISHER SCIENTIFIC	2% 15 Oct 2031	575,000	566,536
	TOTALENERGIES CAP INTL	2.7% 25 Jan 2023	340,000	346,960
	TRANSCONT GAS PIPE LINE	3.25% 15 May 2030	550,000	579,705
	TYSON FOODS INC	4% 01 Mar 2026	675,000	731,962
	UBS BARCLAYS COMMERCIAL			
	MORTGA	2.92% 10 Mar 2046	374,981	378,555
	UNITED AIRLINES 2012 1 A	4.15% 11 Oct 2025	101,787	105,519

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	UNITED MEXICAN STATES	4% 02 Oct 2023	89,000	93,673
	UNITED MEXICAN STATES	4.15% 28 Mar 2027	200,000	221,002
	UNITED MEXICAN STATES	4.5% 22 Apr 2029	720,000	801,115
	UNITEDHEALTH GROUP INC	3.75% 15 Jul 2025	670,000	726,457
	UNIV OF CALIFORNIA CA REVENUES	3.063% 01 Jul 2025	1,720,000	1,828,824
	UNUM GROUP	4% 15 Jun 2029	1,075,000	1,186,535
	US BANK NA CINCINNATI	2.65% 23 May 2022	750,000	755,376
	US BANK NA CINCINNATI	3.4% 24 Jul 2023	285,000	296,334
	US DOLLAR	(11)	(11)	(11)
	US TREASURY N/B	0.125% 15 Sep 2023	55,835,000	55,324,633
	US TREASURY N/B	0.125% 31 Aug 2023	11,515,000	11,413,794
	US TREASURY N/B	0.25% 30 Sep 2025	31,225,000	30,237,022
	US TREASURY N/B	0.375% 31 Jan 2026	6,645,000	6,428,518
	US TREASURY N/B	0.375% 31 Oct 2023	220,000	218,702
	US TREASURY N/B	0.5% 15 Mar 2023	6,555,000	6,557,561
	US TREASURY N/B	0.75% 30 Apr 2026	17,296,000	16,953,458
	US TREASURY N/B	0.75% 31 Mar 2026	28,585,000	28,042,332
	US TREASURY N/B	0.875% 30 Jun 2026	1,420,000	1,397,480
	US TREASURY N/B	1% 15 Dec 2024	540,000	540,591
	US TREASURY N/B	1.25% 15 Aug 2031	1,315,000	1,285,618
	US TREASURY N/B	1.25% 30 Nov 2026	12,170,000	12,162,394
	US TREASURY N/B	1.375% 15 Nov 2031	8,575,000	8,466,473
	US TREASURY N/B	1.375% 31 Dec 2028	1,750,000	1,742,070
	US TREASURY N/B	1.5% 30 Nov 2028	6,095,000	6,118,809
	US TREASURY N/B	1.625% 30 Apr 2023	8,465,000	8,587,015
	US TREASURY N/B	2% 15 Aug 2025	11,070,000	11,416,802
	US TREASURY N/B	2.125% 15 May 2025	24,310,000	25,163,699
	US TREASURY N/B	2.25% 15 Nov 2025	6,335,000	6,598,298
	US TREASURY N/B	2.625% 15 Feb 2029	19,100,000	20,648,145
	US TREASURY N/B	3.125% 15 Nov 2028	12,850,000	14,283,076
	US TREASURY N/B	6.25% 15 Aug 2023	8,325,000	9,082,055
	VALE OVERSEAS LIMITED	6.25% 10 Aug 2026	255,000	295,165
	VALERO ENERGY CORP	4% 01 Apr 2029	305,000	331,893
	VENTAS REALTY LP	3.85% 01 Apr 2027	250,000	271,952
	VERISK ANALYTICS INC	4.125% 12 Sep 2022	340,000	347,718
	VERIZON COMMUNICATIONS	2.55% 21 Mar 2031	500,000	504,457
	VERIZON COMMUNICATIONS	4.016% 03 Dec 2029	1,424,000	1,596,448
	VERIZON COMMUNICATIONS	4.329% 21 Sep 2028	725,000	823,567
	VIATRIS INC	2.7% 22 Jun 2030	630,000	632,235
	VULCAN MATERIALS CO	3.5% 01 Jun 2030	300,000	324,030
	WALT DISNEY COMPANY/THE	3% 15 Sep 2022	312,000	317,445
	WASTE MANAGEMENT INC	2.9% 15 Sep 2022	300,000	303,528
	WELLS FARGO + COMPANY	1% 11 Feb 2031	1,260,000	1,286,285
	WELLS FARGO + COMPANY	3% 23 Oct 2026	425,000	446,502
	WELLS FARGO COMMERCIAL MORTGAG	2.194% 15 Jun 2053	5,000,000	4,958,681
	WELLS FARGO COMMERCIAL MORTGAG	2.674% 15 Jul 2048	3,500,000	3,580,168
	WELLS FARGO COMMERCIAL MORTGAG	2.925% 15 Apr 2050	3,500,000	3,598,514
	WELLTOWER INC	2.7% 15 Feb 2027	120,000	125,016
	WESTINGHOUSE AIR BRAKE	3.45% 15 Nov 2026	600,000	634,817
	WEYERHAEUSER CO	4% 15 Apr 2030	560,000	624,510

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	WILLIAMS COMPANIES INC	2.6% 15 Mar 2031	450,000	446,944
	WILLIAMS COMPANIES INC	3.75% 15 Jun 2027	135,000	145,743
	WILLIAMS COMPANIES INC	4.3% 04 Mar 2024	715,000	754,486
	XCEL ENERGY INC	0.5% 15 Oct 2023	655,000	650,585
	XCEL ENERGY INC	1.75% 15 Mar 2027	325,000	322,072
	XCEL ENERGY INC	4% 15 Jun 2028	325,000	358,122
	YALE UNIVERSITY	1.482% 15 Apr 2030	1,220,000	1,190,684
Sub-Total: Fund 5739 6 of 15			Total	\$777,677,094

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	PRUDENTIAL INVESTMENT CORP	PRU INVEST CORP	10,290	\$426,378,325
Sub-Total: Fund 5740 7 of 15			Total	\$426,378,325

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	ABBVIE INC	2.95% 21 Nov 2026	2,275,000	\$ 2,397,549
	ADVANCE AUTO PARTS	1.75% 01 Oct 2027	450,000	436,679
	AERCAP IRELAND CAP/GLOBA	3% 29 Oct 2028	2,525,000	2,560,693
	AFN ABSPROP001 LLC	2.21% 20 May 2051	1,287,867	1,268,418
	AIRCATTLE LTD	2.85% 26 Jan 2028	1,825,000	1,835,563
	AMERICAN CAMPUS CMNTYS	3.3% 15 Jul 2026	2,000,000	2,107,042
	AMSR TRUST	1.355% 17 Nov 2037	1,000,000	974,833
	ANGLO AMERICAN CAPITAL	5.625% 01 Apr 2030	1,325,000	1,569,923
	ANHEUSER BUSCH INBEV WOR	4.75% 23 Jan 2029	2,850,000	3,317,217
	ANTARES HOLDINGS	2.75% 15 Jan 2027	250,000	244,987
	ANTARES HOLDINGS	3.95% 15 Jul 2026	500,000	514,141
	ASHTAD CAPITAL INC	2.45% 12 Aug 2031	625,000	608,558
	AT+T INC	1.65% 01 Feb 2028	425,000	416,001
	AT+T INC	4.35% 01 Mar 2029	1,350,000	1,516,423
	AVENTURA MALL TRUST	1% 05 Jul 2040	2,000,000	2,218,278
	AVIATION CAPITAL GROUP	1.95% 20 Sep 2026	1,600,000	1,554,055
	AVIATION CAPITAL GROUP	1.95% 30 Jan 2026	625,000	609,610
	BANCO DEL ESTADO CHILE	2.704% 09 Jan 2025	725,000	739,507
	BANCO SANTANDER SA	1% 14 Sep 2027	1,000,000	981,803
	BANK OF AMERICA CORP	1% 14 Jun 2029	2,500,000	2,482,428
	BANK OF AMERICA CORP	1% 20 Oct 2032	325,000	326,561
	BAXTER INTERNATIONAL INC	2.272% 01 Dec 2028	2,400,000	2,417,384
	BAYER US FINANCE II LLC	4.375% 15 Dec 2028	1,650,000	1,842,950
	BERKSHIRE HATHAWAY			
	ENERG	1.65% 15 May 2031	925,000	878,653
	BFLD TRUST	1% 15 Jun 2038	2,200,000	2,198,678
	BLACKSTONE HOLDINGS FINA	1.625% 05 Aug 2028	1,225,000	1,189,688
	BLACKSTONE SECURED LEND	2.125% 15 Feb 2027	450,000	437,996
	BLACKSTONE SECURED LEND	2.75% 16 Sep 2026	675,000	674,893
	BNP PARIBAS	1% 12 Aug 2035	1,250,000	1,197,517

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			Shares/ Par Value	
	BOC AVIATION USA CORP	1.625% 29 Apr 2024	650,000	649,017
	BOEING CO	1.167% 04 Feb 2023	1,700,000	1,700,174
	BOEING CO	3.1% 01 May 2026	1,275,000	1,328,514
	BOEING CO	3.25% 01 Feb 2028	1,025,000	1,068,039
	BOEING CO	5.15% 01 May 2030	112,000	130,491
	BPCE SA	1% 19 Oct 2032	575,000	576,837
	BRIGHTSE FIN GLBL FUND	1% 12 Apr 2024	725,000	718,789
	BRIGHTSE FIN GLBL FUND	1.55% 24 May 2026	550,000	542,489
	BRIXMOR OPERATING PART	2.5% 16 Aug 2031	350,000	342,505
	CADILLAC FAIRVIEW PRP TR	2.5% 15 Oct 2031	550,000	547,455
	CAPITAL AUTOMOTIVE LP	2.01% 15 Dec 2050	1,980,000	1,938,851
	CAPITAL AUTOMOTIVE REIT	2.69% 15 Feb 2050	1,155,138	1,169,368
	CENTERPOINT ENERGY RES	0.7% 02 Mar 2023	1,750,000	1,741,950
	CHARTER COMM OPT LLC/CAP	2.25% 15 Jan 2029	1,125,000	1,097,660
	CIGNA CORP	2.375% 15 Mar 2031	750,000	753,855
	CITIGROUP COMMERCIAL MORTGAGE	2.456% 10 Nov 2042	1,700,000	1,698,619
	CITIGROUP COMMERCIAL MORTGAGE	2.505% 15 Nov 2049	88,590	88,500
	CITIGROUP INC	1% 01 May 2025	2,000,000	1,984,228
	CITIGROUP INC	3.2% 21 Oct 2026	1,500,000	1,589,532
	CK HUTCHISON INTNTL 21	1.5% 15 Apr 2026	600,000	591,844
	CMFT NET LEASE MASTER ISSUER L	2.09% 20 Jul 2051	1,552,376	1,522,575
	COLLEGE AVE STUDENT LOANS	1.76% 25 Jun 2052	1,634,318	1,608,012
	COLLEGE AVE STUDENT LOANS	2.32% 26 Jul 2055	1,100,000	1,099,512
	COMCAST CORP	3.3% 01 Apr 2027	700,000	752,377
	COMM MORTGAGE TRUST	1% 12 Apr 2035	1,340,000	1,357,108
	CREDIT SUISSE MORTGAGE TRUST	3.04% 15 Feb 2035	1,500,000	1,545,734
	CREDIT SUISSE MORTGAGE TRUST	3.159% 15 Dec 2041	1,200,000	1,255,308
	CREDIT SUISSE MORTGAGE TRUST	3.303% 15 Sep 2037	781,472	805,676
	CREDIT SUISSE NEW YORK	1.25% 07 Aug 2026	2,150,000	2,095,891
	CVS HEALTH CORP	1.875% 28 Feb 2031	1,485,000	1,424,719
	DAIMLER TRUCKS FINAN NA	2% 14 Dec 2026	1,675,000	1,682,147
	DEUTSCHE BANK			
	COMMERCIAL MORTG	2.833% 10 Aug 2036	1,700,000	1,715,139
	DIAGEO CAPITAL PLC	2.125% 29 Apr 2032	1,075,000	1,066,247
	DISCOVER BANK	2.45% 12 Sep 2024	250,000	255,892
	DISCOVERY			
	COMMUNICATIONS	3.625% 15 May 2030	475,000	507,806
	DTE ENERGY CO	1.05% 01 Jun 2025	750,000	734,822
	EDVESTINU PRIVATE			
	EDUCATION LO	1.8% 25 Nov 2045	1,551,798	1,526,442
	ELFI GRADUATE LOAN PROGRAM 202	1.53% 26 Dec 2046	1,158,032	1,148,406
	EMERSON ELECTRIC CO	1.8% 15 Oct 2027	1,100,000	1,104,623
	EMERSON ELECTRIC CO	2% 21 Dec 2028	2,500,000	2,499,705
	FANNIE MAE	3.5% 25 Mar 2036	1,700,000	1,864,279
	FANNIE MAE	4% 25 Mar 2042	1,777,132	1,974,137

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	FANNIE MAE	4.5% 25 May 2043	1,144,248	1,373,295
	FANNIEMAE ACES	1% 25 Aug 2030	1,000,000	1,137,766
	FED HM LN PC POOL QB3228	3% 01 Sep 2050	2,168,980	2,277,467
	FEDERAL FARM CREDIT BANK	1.9% 03 May 2030	725,000	720,960
	FEDERAL FARM CREDIT BANK	2% 14 Apr 2033	1,250,000	1,243,518
	FEDERAL FARM CREDIT BANK	2.13% 19 Apr 2034	1,550,000	1,531,346
	FEDERAL HOME LOAN BANK	1.6% 17 Dec 2026	1,700,000	1,700,726
	FEDERAL HOME LOAN BANK	1.7% 15 Sep 2031	2,000,000	1,971,202
	FEDERAL HOME LOAN BANK	1.75% 20 Jun 2031	1,700,000	1,679,659
	FEDERAL HOME LOAN BANK	3.125% 13 Jun 2025	1,300,000	1,389,046
	FIRSTENERGY TRANSMISSION	4.35% 15 Jan 2025	2,500,000	2,657,903
	FLEX LTD	3.75% 01 Feb 2026	800,000	854,407
	FNMA POOL 995692	1% 01 May 2024	2,666	2,768
	FNMA POOL 995865	1% 01 Jul 2024	13,289	13,799
	FNMA POOL AE0443	1% 01 Oct 2039	71,036	81,625
	FNMA POOL AE0982	1% 01 Mar 2026	21,544	22,421
	FNMA POOL AT2717	2.5% 01 May 2043	196,507	201,059
	FNMA POOL BD7160	4% 01 Apr 2047	1,396,129	1,527,571
	FNMA POOL BF0400	4% 01 Aug 2059	1,591,014	1,774,752
	FNMA POOL BM4963	3% 01 May 2048	1,400,399	1,472,535
	FNMA POOL BM5166	1% 01 Nov 2046	2,112,519	2,304,761
	FNMA POOL BM5587	1% 01 Jun 2046	844,833	927,195
	FNMA POOL BO1846	3.5% 01 Aug 2049	1,913,983	2,065,839
	FNMA POOL BQ9213	2% 01 Jan 2051	2,592,784	2,591,892
	FNMA POOL BR1936	2% 01 Feb 2051	1,039,099	1,038,227
	FNMA POOL BR7217	2% 01 Apr 2051	1,630,403	1,629,647
	FNMA POOL BT5523	3% 01 Jul 2051	1,003,910	1,048,917
	FNMA POOL CA5354	3.5% 01 Mar 2050	3,106,666	3,358,132
	FNMA POOL CA7057	3.5% 01 Sep 2050	5,086,743	5,510,100
	FNMA POOL CA9299	3% 01 Feb 2051	1,245,168	1,300,289
	FNMA POOL CB0007	3% 01 Apr 2051	914,824	959,184
	FNMA POOL FM4319	1% 01 Sep 2050	1,404,019	1,480,494
	FNMA POOL FM4582	1% 01 Oct 2050	1,723,963	1,726,349
	FNMA POOL FM6541	1% 01 Mar 2051	1,745,356	1,745,680
	FNMA POOL FM7532	1% 01 Apr 2051	861,464	924,480
	FNMA POOL FM9852	1% 01 Dec 2051	2,000,000	2,003,768
	FNMA TBA 30 YR 2	2% 25 Jul 2051	25,980,000	25,899,953
	FNMA TBA 30 YR 2.5	2.5% 25 Jul 2051	21,700,000	22,139,191
	FNMA TBA 30 YR 3	3% 13 Jan 2052	5,900,000	6,112,183
	FORD MOTOR CREDIT CO LLC	3.087% 09 Jan 2023	1,000,000	1,016,905
	FORD MOTOR CREDIT CO LLC	3.664% 08 Sep 2024	2,225,000	2,311,219
	FREDDIE MAC	2% 25 Jun 2046	1,950,000	1,937,501
	FREDDIE MAC	2.5% 15 Aug 2046	1,687,344	1,717,221
	FREDDIE MAC	3.5% 15 May 2043	1,889,763	2,067,864
	FREDDIE MAC SCRT	4.5% 25 Jun 2057	779,965	842,688
	FRESENIUS MED CARE III	1.875% 01 Dec 2026	750,000	741,925
	FRESENIUS MED CARE III	2.375% 16 Feb 2031	3,190,000	3,048,179
	GENERAL MOTORS FINL CO	1.05% 08 Mar 2024	1,175,000	1,168,793
	GENERAL MOTORS FINL CO	1.5% 10 Jun 2026	2,350,000	2,312,189
	GLOBAL PAYMENTS INC	2.15% 15 Jan 2027	450,000	451,790
	GNMA II TBA 30 YR 2	2% 21 Jan 2052	5,850,000	5,902,815
	GNMA II TBA 30 YR 2.5	2.5% 21 Jan 2052	7,850,000	8,038,882

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	GNMA II TBA 30 YR 3	3% 20 Jul 2049	4,480,000	4,635,244
	GNMA POOL 487698	4.5% 15 Mar 2039	32,595	36,549
	GNMA POOL 487825	4.5% 15 Apr 2039	37,906	42,532
	GNMA POOL 615516	4.5% 15 Sep 2033	5,083	5,692
	GNMA POOL 719256	4.5% 15 Jul 2040	107,802	121,037
	GNMA POOL 738538	4% 15 Jul 2041	251,657	276,695
	GNMA POOL 748483	4.5% 15 Aug 2040	78,036	87,564
	GNMA POOL 758027	4.5% 15 Feb 2041	3,246	3,598
	GOLDMAN SACHS GROUP INC	1% 21 Oct 2027	2,000,000	1,991,201
	GOVERNMENT NATIONAL			
	MORTGAGE A	3% 20 Dec 2044	1,399,999	1,487,429
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	95,219,651	95,219,651
	GS MORTGAGE SECURITIES			
	TRUST	2.905% 10 Nov 2049	2,217	2,221
	HIGHWOODS REALTY LP	3.875% 01 Mar 2027	7,000	7,632
	HOME DEPOT INC	2.5% 15 Apr 2027	1,800,000	1,877,138
	HOUSTON GALLERIA MALL			
	TRUST	3.086% 05 Mar 2037	2,000,000	2,047,465
	HSBC HOLDINGS PLC	1% 22 Nov 2027	1,000,000	1,002,083
	INTL FLAVOR + FRAGRANCES	1.832% 15 Oct 2027	900,000	883,573
*	JPMORGAN CHASE + CO	1% 22 Apr 2027	4,890,000	4,832,365
	LSEGA FINANCING PLC	2% 06 Apr 2028	1,575,000	1,554,614
	LYB INT FINANCE III	1.25% 01 Oct 2025	515,000	506,282
	MARTIN MARIETTA MATERIAL	3.45% 01 Jun 2027	525,000	559,664
	MDC HOLDINGS INC	2.5% 15 Jan 2031	325,000	314,351
	MERCK + CO INC	2.15% 10 Dec 2031	1,100,000	1,103,068
	MIZUHO FINANCIAL GROUP	1% 25 May 2024	2,310,000	2,320,095
	MORGAN STANLEY	1% 16 Sep 2036	1,075,000	1,035,171
	MORGAN STANLEY	1% 20 Oct 2032	825,000	824,123
	MORGAN STANLEY	3.625% 20 Jan 2027	2,300,000	2,493,565
	MORGAN STANLEY	4.35% 08 Sep 2026	1,252,000	1,383,883
	MVW OWNER TRUST	2.25% 20 Dec 2033	12,901	12,982
	NEWMARKET CORP	4.1% 15 Dec 2022	2,275,000	2,343,345
	NUCOR CORP	2% 01 Jun 2025	12,000	12,236
	OWENS CORNING	3.95% 15 Aug 2029	775,000	849,065
	PINNACLE WEST CAPITAL	1.3% 15 Jun 2025	2,150,000	2,114,707
	PROGRESS RESIDENTIAL			
	TRUST	1.637% 17 May 2026	1,296,950	1,280,123
	PULTEGROUP INC	5.5% 01 Mar 2026	2,000,000	2,274,040
	QUEENS CENTER MORTGAGE			
	TRUST	3.275% 11 Jan 2037	2,050,000	2,105,769
	RALPH LAUREN CORP	1.7% 15 Jun 2022	550,000	553,357
	REALTY INCOME CORP	3.95% 15 Aug 2027	2,050,000	2,272,956
	ROYAL BANK OF CANADA	2.55% 16 Jul 2024	1,475,000	1,523,897
	SEQUOIA MORTGAGE TRUST	1% 25 May 2051	1,867,742	1,866,492
	SIMON PROPERTY GROUP LP	1.75% 01 Feb 2028	1,250,000	1,225,842
	SKYWORKS SOLUTIONS INC	1.8% 01 Jun 2026	975,000	964,941
	SOCIETE GENERALE	1% 09 Jun 2032	1,475,000	1,471,338
	SOUTHERN CAL EDISON	1.1% 01 Apr 2024	1,200,000	1,195,441
	SOUTHERN CAL EDISON	1.2% 01 Feb 2026	1,150,000	1,126,392
	SPIRIT REALTY LP	2.7% 15 Feb 2032	450,000	445,241
	STANDARD CHARTERED PLC	1% 12 Jan 2025	475,000	469,636
	STORE MASTER FUNDING LLC	2.12% 20 Jun 2051	810,469	800,716
	SUMITOMO MITSUI BANKING	3% 18 Jan 2023	2,300,000	2,351,751

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	T MOBILE USA INC	2.05% 15 Feb 2028	300,000	297,782
	TAMPA ELECTRIC CO	2.4% 15 Mar 2031	450,000	454,490
	THIRAX 1 LLC	0.968% 14 Jan 2033	847,434	816,144
	THOMSON REUTERS CORP	3.85% 29 Sep 2024	875,000	924,580
	TSMC ARIZONA CORP	1.75% 25 Oct 2026	1,100,000	1,100,497
	TSMC ARIZONA CORP	2.5% 25 Oct 2031	1,200,000	1,215,266
	UNITED MEXICAN STATES	3.75% 11 Jan 2028	880,000	944,759
	US 10YR NOTE (CBT)MAR22	XCBT 20220322	3,200,000	21,750
	US 10YR ULTRA FUT MAR22	XCBT 20220322	(15,400,000)	(238,219)
	US 2YR NOTE (CBT) MAR22	XCBT 20220331	(6,000,000)	4,437
	US 5YR NOTE (CBT) MAR22	XCBT 20220331	1,500,000	0
	US DOLLAR		471,865	471,865
	US LONG BOND(CBT) MAR22	XCBT 20220322	600,000	6,375
	US TREASURY N/B	0.75% 31 Dec 2023	56,500,000	56,511,035
	US TREASURY N/B	1% 15 Dec 2024	22,100,000	22,124,172
	US TREASURY N/B	1.25% 31 Dec 2026	30,800,000	30,766,313
	US TREASURY N/B	1.375% 15 Nov 2031	26,070,500	25,740,545
	US TREASURY N/B	1.375% 31 Dec 2028	21,000,000	20,904,844
	US ULTRA BOND CBT MAR22	XCBT 20220322	(200,000)	(5,578)
	VALERO ENERGY CORP	2.85% 15 Apr 2025	1,750,000	1,812,764
	VERIZON COMMUNICATIONS	2.1% 22 Mar 2028	400,000	400,762
	VERIZON COMMUNICATIONS	2.355% 15 Mar 2032	1,242,000	1,223,765
	VOLKSWAGEN GROUP			
	AMERICA	3.35% 13 May 2025	2,425,000	2,551,339
	WALMART INC	1.5% 22 Sep 2028	700,000	695,666
	WELLS FARGO COMMERCIAL			
	MORTGAG	1% 17 Aug 2036	1,250,000	1,368,402
	WELLS FARGO COMMERCIAL			
	MORTGAG	2.983% 15 Dec 2059	69,159	70,290
	WFLD MORTGAGE TRUST	1% 10 Aug 2031	1,375,000	1,418,512

Sub-Total: Fund 5743 8 of 15

Total \$554,798,689

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			Shares/ Par Value	
	7 ELEVEN INC	1.8% 10 Feb 2031	745,000	\$ 705,018
	ABBVIE INC	3.2% 21 Nov 2029	1,600,000	1,710,708
	ADOBE INC	2.15% 01 Feb 2027	480,000	493,752
	AIR LEASE CORP	3.25% 01 Mar 2025	725,000	752,288
	ALLY FINANCIAL INC	8% 01 Nov 2031	1,855,000	2,625,881
	ALTRIA GROUP INC	4.8% 14 Feb 2029	119,000	134,225
	AMER AIRLINE 16 1 A PTT	4.1% 15 Jul 2029	773,292	760,070
	AMER AIRLINE 17 1 AA PTT	3.65% 15 Feb 2029	1,238,281	1,292,053
	AMER AIRLN 15 2 A PASS T	4% 22 Mar 2029	650,744	637,545
	AMERICAN HONDA FINANCE	1.2% 08 Jul 2025	1,835,000	1,827,809
	AMERICAN TOWER TRUSTE I	3.07% 15 Mar 2048	1,250,000	1,251,025
	AMSR TRUST	1.355% 17 Nov 2037	1,135,000	1,106,436
	ANHEUSER BUSCH INBEV WOR	4.75% 23 Jan 2029	680,000	791,476
	APPLE INC	1.65% 08 Feb 2031	2,300,000	2,245,506
	APPLE INC	1.65% 11 May 2030	1,090,000	1,060,773

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	ARBOR MULTIFAMILY MORTGAGE SEC	2.513% 15 Jun 2054	1,300,000	1,330,214
	ARBOR MULTIFAMILY MORTGAGE SEC	2.574% 15 Oct 2054	800,000	822,717
	AVIATION CAPITAL GROUP	1.95% 30 Jan 2026	650,000	633,995
	AVIS BUDGET RENTAL CAR FUNDING	1.38% 20 Aug 2027	950,000	932,878
	AVIS BUDGET RENTAL CAR FUNDING	2.02% 20 Feb 2027	465,000	469,942
	AVOLON HOLDINGS FNDG LTD	2.125% 21 Feb 2026	380,000	372,961
	AVOLON HOLDINGS FNDG LTD	2.875% 15 Feb 2025	1,450,000	1,481,188
	BANK 2021 BN35	1% 15 Jun 2064	795,000	800,785
	BANK OF AMERICA CORP	1% 01 Oct 2025	1,775,000	1,846,865
	BANK OF AMERICA CORP	1% 13 Feb 2031	625,000	626,593
	BANK OF AMERICA CORP	1% 14 Jun 2029	920,000	913,533
	BANK OF AMERICA CORP	1% 20 Dec 2023	1,248,000	1,273,796
	BANK OF AMERICA CORP	1% 20 Oct 2032	635,000	638,051
	BANK OF AMERICA CORP	1% 22 Apr 2032	235,000	238,484
	BANK OF AMERICA CORP	1% 23 Jul 2030	1,260,000	1,328,782
	BANK OF MONTREAL	1.85% 01 May 2025	835,000	847,330
	BANK OF NOVA SCOTIA	1.3% 11 Jun 2025	1,590,000	1,580,774
	BARCLAYS PLC	1% 15 Feb 2023	830,000	833,550
	BENCHMARK MORTGAGE TRUST	1.691% 15 Sep 2053	1,190,000	1,185,981
	BENCHMARK MORTGAGE TRUST	2.701% 15 Aug 2057	615,000	633,704
	BENCHMARK MORTGAGE TRUST	2.858% 15 Aug 2052	860,000	895,779
	BERKSHIRE HATHAWAY ENERG	1.65% 15 May 2031	1,480,000	1,405,844
	BERRY GLOBAL INC	1.57% 15 Jan 2026	1,425,000	1,394,391
	BNP PARIBAS	1% 13 Jan 2031	1,200,000	1,234,430
	BPCE SA	1% 19 Oct 2027	670,000	664,243
	BRISTOL MYERS SQUIBB CO	3.2% 15 Jun 2026	760,000	817,251
	BRISTOL MYERS SQUIBB CO	3.875% 15 Aug 2025	495,000	535,678
	BROADRIDGE FINANCIAL SOL	2.9% 01 Dec 2029	1,355,000	1,400,822
	BX TRUST	1% 15 Feb 2036	1,060,000	1,055,948
	BX TRUST	1% 15 Jan 2034	1,315,000	1,305,891
	BX TRUST 2019 OC11	3.202% 09 Dec 2041	755,000	794,685
	CAPITAL ONE MULTI ASSET EXECUT	2.06% 15 Aug 2028	935,000	961,262
	CARMAX AUTO OWNER TRUST	0.52% 17 Feb 2026	1,620,000	1,610,724
	CARMAX AUTO OWNER TRUST	0.77% 16 Mar 2026	1,470,000	1,464,793
	CARRIER GLOBAL CORP	2.722% 15 Feb 2030	1,200,000	1,225,489
	CHUBB INA HOLDINGS INC	2.875% 03 Nov 2022	1,465,000	1,487,553
	CITIGROUP COMMERCIAL MORTGAGE	3.616% 10 Feb 2049	1,090,000	1,162,136
	CITIGROUP COMMERCIAL MORTGAGE	3.717% 15 Sep 2048	1,975,000	2,107,620
	CITIGROUP COMMERCIAL MORTGAGE	4.131% 10 Nov 2046	750,000	785,231
	CITIGROUP INC	1% 15 May 2024	775,000	783,594
	CITIGROUP INC	1% 30 Oct 2024	1,700,000	1,689,870
	CITIGROUP INC	3.7% 12 Jan 2026	3,000,000	3,243,824

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	CNA FINANCIAL CORP	4.5% 01 Mar 2026	1,655,000	1,826,194
	COCA COLA CO/THE	1.5% 05 Mar 2028	840,000	826,126
	COCA COLA CO/THE	3.375% 25 Mar 2027	780,000	842,528
	COCA COLA FEMSA SAB CV	1.85% 01 Sep 2032	790,000	744,496
	COCA COLA FEMSA SAB CV	2.75% 22 Jan 2030	1,640,000	1,677,326
	CODELCO INC	3% 30 Sep 2029	1,125,000	1,137,346
	COMCAST CORP	2.65% 01 Feb 2030	1,630,000	1,690,466
	COMISION FEDERAL DE ELEC	3.348% 09 Feb 2031	1,225,000	1,198,932
	COMM MORTGAGE TRUST	1% 10 Feb 2047	806,000	849,108
	COMM MORTGAGE TRUST	3.326% 10 Nov 2047	2,511,560	2,584,782
	COMM MORTGAGE TRUST	3.334% 10 Jun 2046	144,699	147,291
	COMMONWEALTH EDISON CO	2.95% 15 Aug 2027	1,215,000	1,280,844
	CONSTELLATION BRANDS INC	3.5% 09 May 2027	735,000	789,820
	CONTINENTAL RESOURCES	2.268% 15 Nov 2026	1,600,000	1,588,000
	CREDIT SUISSE GROUP AG	1% 11 Sep 2025	475,000	485,048
	CREDIT SUISSE NEW YORK	2.8% 08 Apr 2022	1,085,000	1,091,584
	CSAIL COMMERCIAL			
	MORTGAGE TRUS	3.718% 15 Aug 2048	1,075,000	1,142,883
	CUMMINS INC	1.5% 01 Sep 2030	1,650,000	1,561,182
	CYRUSONE LP/CYRUSONE FIN	2.9% 15 Nov 2024	1,230,000	1,269,618
	DELL INT LLC / EMC CORP	6.2% 15 Jul 2030	1,455,000	1,836,020
	DELTA AIR LINES/SKYMILES	4.5% 20 Oct 2025	595,000	625,352
	DEUTSCHE BANK NY	0.962% 08 Nov 2023	1,525,000	1,522,285
	DIGITAL REALTY TRUST LP	3.7% 15 Aug 2027	1,290,000	1,397,929
	ENERGY TRANSFER LP	4.95% 15 Jun 2028	1,445,000	1,625,481
	ENTERPRISE PRODUCTS OPER	3.125% 31 Jul 2029	855,000	907,926
	EQUINIX INC	2.9% 18 Nov 2026	1,650,000	1,709,334
	EVERGREEN CREDIT CARD			
	TRUST	0.9% 15 Oct 2026	750,000	744,008
	EVERGY METRO	2.25% 01 Jun 2030	1,650,000	1,640,581
	EXPEDIA GROUP INC	3.6% 15 Dec 2023	330,000	342,863
	EXPEDIA GROUP INC	3.8% 15 Feb 2028	1,535,000	1,641,144
	EXTENDED STAY AMERICA			
	TRUST	1% 15 Jul 2038	1,153,996	1,155,515
	FANNIE MAE	3% 25 Apr 2046	459,963	476,583
	FANNIE MAE	3% 25 Mar 2049	560,814	585,191
	FANNIE MAE	3.5% 25 Jul 2050	1,137,321	1,206,797
	FANNIE MAE	3.5% 25 Mar 2050	1,329,689	1,393,955
	FANNIE MAE	3.5% 25 Mar 2060	1,355,087	1,445,702
	FED HM LN PC POOL G61680	3% 01 Apr 2047	633,575	664,446
	FED HM LN PC POOL G61720	3.5% 01 Jan 2044	438,385	472,781
	FED HM LN PC POOL G61725	3.5% 01 Mar 2046	489,062	528,170
	FED HM LN PC POOL G61726	3.5% 01 Nov 2045	404,355	436,739
	FED HM LN PC POOL G61763	4% 01 Jul 2044	270,704	296,934
	FED HM LN PC POOL G61764	4% 01 Dec 2046	1,021,891	1,109,928
	FED HM LN PC POOL G61766	4% 01 Oct 2048	343,149	375,066
	FED HM LN PC POOL QB5146	2% 01 Nov 2050	284,645	284,021
	FED HM LN PC POOL QB7147	2.5% 01 Jan 2051	569,795	583,728
	FED HM LN PC POOL RA3049	2% 01 Jul 2050	573,564	572,306
	FED HM LN PC POOL RA3328	2% 01 Aug 2050	752,137	750,487
	FED HM LN PC POOL RA6132	2.5% 01 Oct 2051	2,229,306	2,278,722
	FED HM LN PC POOL SD0298	3% 01 Nov 2048	816,025	854,626
	FED HM LN PC POOL SD0625	2.5% 01 May 2051	632,220	646,009
	FED HM LN PC POOL SD8030	3% 01 Dec 2049	293,107	304,370

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	FED HM LN PC POOL SD8182	2% 01 Dec 2051	1,191,135	1,188,565
	FHLMC MULTIFAMILY STRUCTURED P	3.136% 25 Oct 2024	2,225,000	2,328,196
	FIRST HORIZON BANK	5.75% 01 May 2030	1,060,000	1,267,860
	FIRST HORIZON CORP	4% 26 May 2025	1,020,000	1,090,453
	FIRSTKEY HOMES 2020 SFR1 TRUST	1.339% 17 Aug 2037	1,312,806	1,287,713
	FIRSTKEY HOMES TRUST	1.538% 17 Aug 2038	1,493,665	1,457,102
	FNMA POOL AK0765	4% 01 Mar 2042	156,332	170,858
	FNMA POOL AL9859	1% 01 Mar 2047	109,350	114,897
	FNMA POOL AZ7336	3.5% 01 Nov 2045	1,202,721	1,284,936
	FNMA POOL BF0189	3% 01 Jun 2057	930,535	984,810
	FNMA POOL BF0209	3.5% 01 Feb 2042	683,977	734,217
	FNMA POOL BK4772	4% 01 Aug 2048	1,287,961	1,372,489
	FNMA POOL BM4480	1% 01 May 2043	613,126	661,580
	FNMA POOL BM4482	1% 01 Jan 2043	419,221	457,150
	FNMA POOL BM4699	1% 01 Jan 2046	203,340	222,942
	FNMA POOL BM4748	1% 01 Mar 2046	652,247	704,197
	FNMA POOL BM4798	1% 01 Jul 2041	1,033,620	1,172,936
	FNMA POOL BM4803	1% 01 Jan 2045	688,609	729,720
	FNMA POOL BM4806	1% 01 Dec 2047	394,337	413,432
	FNMA POOL BM4819	1% 01 Dec 2044	347,447	375,068
	FNMA POOL BM4912	1% 01 Jul 2039	125,528	145,376
	FNMA POOL BN5890	4% 01 Feb 2049	218,941	234,810
	FNMA POOL BR4087	2% 01 Mar 2051	1,346,883	1,345,253
	FNMA POOL BT0472	2% 01 Jul 2051	3,001,044	2,994,463
	FNMA POOL BU2801	2% 01 Nov 2051	1,996,327	1,994,069
	FNMA POOL CA5424	3% 01 Mar 2050	584,508	607,533
	FNMA POOL CA9301	3% 01 Feb 2051	415,463	434,937
	FNMA POOL FM3747	1% 01 Aug 2050	533,769	546,747
	FNMA POOL FM4523	1% 01 Oct 2050	203,322	203,764
	FNMA POOL FM4959	1% 01 Dec 2050	322,088	321,382
	FNMA POOL FM7685	1% 01 Jun 2051	629,322	655,635
	FNMA POOL FM8360	1% 01 Aug 2051	904,575	926,122
	FNMA POOL MA4334	2.5% 01 May 2041	2,146,140	2,215,803
	FNMA POOL MA4378	2% 01 Jul 2051	377,768	376,939
	FNMA TBA 30 YR 2.5	2.5% 13 Dec 2051	(800,000)	(816,968)
	FNMA TBA 30 YR 4	4% 13 Dec 2051	800,000	849,905
	FORD CREDIT FLOORPLAN MASTER O	2.44% 15 Sep 2026	535,000	552,082
	FORD CREDIT FLOORPLAN MASTER O	2.48% 15 Sep 2024	1,885,000	1,911,021
	FORD CREDIT FLOORPLAN MASTER O	2.84% 15 Mar 2024	1,555,000	1,562,910
	FORD CREDIT FLOORPLAN MASTER O	4.06% 15 Nov 2030	375,000	419,932
	FREDDIE MAC	1% 25 Aug 2050	905,980	861,470
	FREDDIE MAC	1.5% 25 Aug 2038	1,124,726	1,130,635
	FREDDIE MAC	2% 25 Sep 2047	1,165,000	1,173,162
	FREDDIE MAC	3% 15 Jun 2045	529,583	536,140
	FREDDIE MAC	3% 25 Apr 2049	506,134	518,448
	FREDDIE MAC	3.5% 15 Nov 2048	571,296	591,903
	FREDDIE MAC	3.5% 15 Sep 2048	270,288	276,354
	FREDDIE MAC SLST	3.5% 25 May 2029	579,098	601,961

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	FREDDIE MAC STACR	1% 25 Apr 2028	626,335	645,573
	FREDDIE MAC STACR	1% 25 Nov 2028	1,021,042	1,056,878
	FREDDIE MAC STACR	1% 25 Oct 2027	846,986	860,099
	GENERAL MOTORS FINL CO	2.35% 08 Jan 2031	2,536,000	2,468,572
	GLP CAPITAL LP / FIN II	4% 15 Jan 2030	645,000	682,440
	GLS AUTO RECEIVABLES TRUST	1.94% 15 Oct 2027	785,000	784,768
	GM FINANCIAL REVOLVING RECEIVA	1.17% 12 Jun 2034	1,215,000	1,194,989
	GOLDMAN SACHS GROUP INC	1% 09 Mar 2027	700,000	685,737
	GOLDMAN SACHS GROUP INC	1% 15 May 2026	1,290,000	1,315,658
	GOLDMAN SACHS GROUP INC	1% 21 Oct 2027	760,000	756,656
	GOLDMAN SACHS GROUP INC	1% 27 Jan 2032	760,000	728,671
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jun 2051	1,163,627	1,106,134
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	5,123,309	5,123,309
	GS MORTGAGE BACKED SECURITIES	1% 25 Jan 2052	2,564,094	2,562,328
	GS MORTGAGE SECURITIES TRUST	1% 15 Jun 2038	530,000	529,671
	GS MORTGAGE SECURITIES TRUST	2.85% 10 Oct 2049	1,322,000	1,376,246
	HASBRO INC	3.5% 15 Sep 2027	680,000	733,084
	HERTZ VEHICLE FINANCING LLC	1.68% 27 Dec 2027	2,690,000	2,649,614
	HOME DEPOT INC	2.7% 15 Apr 2030	940,000	986,289
	HOME PARTNERS OF AMERICA TRUST	1.901% 17 Dec 2026	1,747,014	1,726,770
	HOST HOTELS + RESORTS LP	3.375% 15 Dec 2029	475,000	484,131
	HOST HOTELS + RESORTS LP	3.5% 15 Sep 2030	375,000	384,952
	HOWMET AEROSPACE INC	3% 15 Jan 2029	1,045,000	1,046,406
	HSBC HOLDINGS PLC	1% 22 May 2030	640,000	694,239
	HSBC HOLDINGS PLC	1% 24 May 2025	1,135,000	1,121,277
	HUNTSMAN INTERNATIONAL L	4.5% 01 May 2029	758,000	837,881
	INTL FLAVOR + FRAGRANCES	1.832% 15 Oct 2027	1,260,000	1,237,002
	INVITATION HOMES OP	2.3% 15 Nov 2028	1,940,000	1,918,865
	JP MORGAN CHASE COMMERCIAL MOR	1.973% 05 Jan 2040	1,910,000	1,875,612
	JP MORGAN CHASE COMMERCIAL MOR	2.287% 05 Mar 2042	1,355,000	1,356,627
	JP MORGAN MORTGAGE TRUST	1% 25 Dec 2051	1,023,157	1,025,010
	JP MORGAN MORTGAGE TRUST	1% 25 May 2052	950,000	950,555
	JP MORGAN MORTGAGE TRUST	1% 25 Nov 2051	524,027	522,209
	JP MORGAN MORTGAGE TRUST	1% 25 Nov 2051	650,382	656,708
	JPMBB COMMERCIAL MORTGAGE SECU	2.912% 15 Oct 2048	1,089,115	1,105,092
*	JPMORGAN CHASE + CO	1% 01 Feb 2028	1,560,000	1,688,751
*	JPMORGAN CHASE + CO	1% 01 Jun 2024	1,425,000	1,435,818
*	JPMORGAN CHASE + CO	1% 13 May 2031	625,000	647,109
	KINDER MORGAN INC	2% 15 Feb 2031	880,000	837,408
	LLOYDS BANKING GROUP PLC	4.05% 16 Aug 2023	1,265,000	1,325,343
	LOWE S COS INC	1.7% 15 Sep 2028	1,220,000	1,195,431
	MACQUARIE GROUP LTD	1% 12 Jan 2027	2,255,000	2,193,984
	MANHATTAN WEST	2.13% 10 Sep 2039	1,415,000	1,410,132
	MARATHON PETROLEUM CORP	4.7% 01 May 2025	875,000	954,557

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	MARATHON PETROLEUM CORP	5.125% 15 Dec 2026	1,235,000		1,405,496
	MARRIOTT INTERNATIONAL	3.125% 15 Jun 2026	940,000		976,214
	MASSMUTUAL GLOBAL FUNDING	2.35% 14 Jan 2027	1,130,000		1,157,748
	MELLO WAREHOUSE SECURITIZATION	1% 25 Apr 2055	1,080,000		1,076,373
	MERCEDES BENZ AUTO RECEIVABLES	0.73% 15 Dec 2027	1,500,000		1,472,002
	MERCK + CO INC	0.75% 24 Feb 2026	1,655,000		1,622,330
	MILEAGE PLUS HLDINGS LLC	6.5% 20 Jun 2027	1,035,000		1,104,863
	MITSUBISHI UFJ FIN GRP	1% 20 Jul 2027	2,175,000		2,136,273
	MORGAN STANLEY	1% 20 Oct 2032	450,000		449,521
	MORGAN STANLEY	3.125% 27 Jul 2026	2,425,000		2,568,857
	MORGAN STANLEY BAML TRUST	3.451% 15 Jul 2050	607,960		632,024
	MORGAN STANLEY BAML TRUST	3.544% 15 Jan 2049	1,315,000		1,396,931
	MORGAN STANLEY CAPITAL I TRUST	3.809% 15 Dec 2048	985,000		1,054,224
	MPLX LP	1.75% 01 Mar 2026	1,240,000		1,227,525
	MPLX LP	4.125% 01 Mar 2027	1,215,000		1,329,303
	MPLX LP	4.25% 01 Dec 2027	390,000		431,967
	NATWEST GROUP PLC	1% 22 May 2024	2,295,000		2,331,637
	NAVIENT STUDENT LOAN TRUST	1.69% 15 May 2069	689,267		688,997
	NEW ECONOMY ASSETS PHASE 1 ISS	1.91% 20 Oct 2061	835,000		820,018
	NEW RESIDENTIAL AP ADVANCE REC	1.034% 16 Dec 2052	940,000		940,051
	NEWREZ WAREHOUSE SECURITIZATIO	1% 25 May 2055	710,000		708,349
	NOMURA HOLDINGS INC	2.172% 14 Jul 2028	1,715,000		1,682,545
	NORDSTROM INC	4.25% 01 Aug 2031	685,000		673,016
	NSTAR ELECTRIC CO	3.2% 15 May 2027	895,000		955,003
	OFFICE PPTY INCOME TRST	2.65% 15 Jun 2026	1,090,000		1,081,481
	ONE BRYANT PARK TRUST	2.516% 15 Sep 2054	2,125,000		2,150,447
	ORBIA ADVANCE CORP SAB	1.875% 11 May 2026	1,000,000		985,390
	PACIFICORP	2.7% 15 Sep 2030	1,655,000		1,703,816
	PNC FINANCIAL SERVICES	2.55% 22 Jan 2030	520,000		534,578
	PRIVATE EXPORT FUNDING	2.05% 15 Nov 2022	4,710,000		4,774,220
	PROGRESS RESIDENTIAL TRUST	1.546% 19 Apr 2038	1,470,000		1,435,408
	PROGRESS RESIDENTIAL TRUST	1.558% 17 May 2038	1,595,000		1,566,457
	PROGRESS RESIDENTIAL TRUST	1.637% 17 May 2026	498,827		492,355
	PUBLIC SERVICE ENTERPRIS	0.841% 08 Nov 2023	1,190,000		1,185,341
	PUBLIC SERVICE OKLAHOMA	2.2% 15 Aug 2031	985,000		967,334
	PUBLIC STORAGE	2.3% 01 May 2031	1,800,000		1,816,142
	REALTY INCOME CORP	2.2% 15 Jun 2028	795,000		802,438
	REALTY INCOME CORP	3.1% 15 Dec 2029	1,030,000		1,093,592
	RELIANCE STAND LIFE II	2.5% 30 Oct 2024	1,730,000		1,779,199
	SAN DIEGO G + E	2.5% 15 May 2026	2,310,000		2,388,433
	SIEMENS FINANCIERINGSMAT	1.7% 11 Mar 2028	1,430,000		1,417,572

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	SILGAN HOLDINGS INC	1.4% 01 Apr 2026	1,280,000	1,248,717
	SLG OFFICE TRUST	2.585% 15 Jul 2041	815,000	833,974
	SMITHFIELD FOODS INC	5.2% 01 Apr 2029	830,000	947,994
	SODEXO INC	2.718% 16 Apr 2031	1,285,000	1,311,437
	SUMITOMO MITSUI FINL GRP	1.902% 17 Sep 2028	1,560,000	1,529,312
	SYSCO CORPORATION	3.3% 15 Jul 2026	860,000	915,902
	SYSCO CORPORATION	3.75% 01 Oct 2025	560,000	600,096
	T MOBILE USA INC	3.75% 15 Apr 2027	1,610,000	1,743,469
	TRUIST BANK	1% 17 Sep 2029	1,020,000	1,048,777
	TSY INFL IX N/B	0.125% 15 Jan 2030	2,745,986	3,047,575
	TSY INFL IX N/B	0.875% 15 Jan 2029	2,797,981	3,235,366
	UNITED AIR 2020 1 A PTT	5.875% 15 Apr 2029	980,081	1,073,554
	UNITED MEXICAN STATES	2.659% 24 May 2031	1,393,000	1,358,189
	US 10YR NOTE (CBT)MAR22	XCBT 20220322	(7,800,000)	(81,656)
	US 10YR ULTRA FUT MAR22	XCBT 20220322	(13,500,000)	(234,715)
	US 2YR NOTE (CBT) MAR22	XCBT 20220331	21,400,000	(46,142)
	US 5YR NOTE (CBT) MAR22	XCBT 20220331	17,100,000	(34,345)
	US DOLLAR		668,152	668,152
	US TREASURY N/B	0.125% 28 Feb 2023	9,380,000	9,341,527
	US TREASURY N/B	0.125% 30 Apr 2023	10,755,000	10,697,444
	US TREASURY N/B	0.125% 31 Jan 2023	3,770,000	3,757,041
	US TREASURY N/B	0.375% 31 Oct 2023	22,750,000	22,615,810
	US TREASURY N/B	0.625% 15 Oct 2024	39,940,000	39,615,488
	US TREASURY N/B	1.125% 31 Oct 2026	43,095,000	42,808,822
	US TREASURY N/B	1.375% 15 Nov 2031	11,960,000	11,808,631
	US TREASURY N/B	1.375% 31 Oct 2028	19,035,000	18,957,670
	VALE OVERSEAS LIMITED	6.25% 10 Aug 2026	1,160,000	1,342,712
	VALERO ENERGY CORP	3.4% 15 Sep 2026	935,000	998,752
	VERIZON COMMUNICATIONS	2.55% 21 Mar 2031	2,310,000	2,330,589
	VERIZON COMMUNICATIONS	4.016% 03 Dec 2029	1,040,000	1,165,946
	VERIZON MASTER TRUST	0.5% 20 May 2027	800,000	789,618
	VERIZON OWNER TRUST	0.41% 21 Apr 2025	2,385,000	2,374,043
	VOLKSWAGEN GROUP			
	AMERICA	1.25% 24 Nov 2025	630,000	616,200
*	VOYA FINANCIAL INC	3.65% 15 Jun 2026	1,135,000	1,221,768
	WALT DISNEY COMPANY/THE	1.75% 13 Jan 2026	1,670,000	1,687,386
	WALT DISNEY COMPANY/THE	2% 01 Sep 2029	820,000	815,665
	WASTE CONNECTIONS INC	4.25% 01 Dec 2028	835,000	937,515
	WEC ENERGY GROUP INC	2.2% 15 Dec 2028	1,130,000	1,128,334
	WELLS FARGO COMMERCIAL			
	MORTGAG	1% 15 Jun 2036	1,215,000	1,316,493
	WELLS FARGO COMMERCIAL			
	MORTGAG	1% 17 Aug 2036	1,510,000	1,653,030
	WESTERN MIDSTREAM OPERAT	4.5% 01 Mar 2028	610,000	663,375
	WESTERN MIDSTREAM OPERAT	4.55% 01 Feb 2030	615,000	675,910
	WILLIS NORTH AMERICA INC	2.95% 15 Sep 2029	855,000	875,258
	WORLD FINANCIAL NETWORK			
	CREDIT	2.21% 15 Jul 2026	2,460,000	2,488,758
	WORLD FINANCIAL NETWORK			
	CREDIT	2.49% 15 Apr 2026	775,000	782,300
	WORLD OMNI AUTO			
	RECEIVABLES TR	3.44% 16 Dec 2024	2,200,000	2,248,004
	Sub-Total: Fund 5744 9 of 15			Total \$473,327,029

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		Shares/ Par Value		
	ABBVIE INC	3.2% 06 Nov 2022	2,000,000	\$ 2,033,806
	AMERICAN ELECTRIC POWER	0.75% 01 Nov 2023	900,000	893,798
	AMERICAN MONEY MANAGEMENT CORP	1% 10 Nov 2030	800,000	799,798
	ARBOR REALTY			
	COLLATERALIZED LO	1% 15 Nov 2036	1,500,000	1,501,164
	AREIT CRE TRUST	1% 17 Jul 2026	2,000,000	1,995,146
	BANK	2.808% 17 Oct 2052	2,100,000	2,205,540
	BANK OF AMERICA CORP	1% 22 Jul 2027	3,800,000	3,772,326
	BANK OF AMERICA CORP	1% 24 Oct 2031	7,100,000	6,797,944
	BARCLAYS PLC	1% 07 May 2026	1,300,000	1,340,764
	BARCLAYS PLC	1% 16 May 2029	2,100,000	2,395,302
	BAT CAPITAL CORP	3.222% 15 Aug 2024	400,000	415,738
	BAY AREA CA TOLL AUTH			
	TOLL BRI	2.574% 01 Apr 2031	2,300,000	2,369,604
	BENEFIT STREET PARTNERS			
	CLO LT	1% 15 Jul 2032	1,600,000	1,597,781
	BNP PARIBAS	1% 30 Sep 2028	2,500,000	2,440,454
	BPCE SA	4% 15 Apr 2024	2,400,000	2,554,673
	BPCRE HOLDER LLC	1% 15 Feb 2037	1,636,897	1,633,445
	BRAZILIAN REAL	FOREIGN CURRENCY	0	0
	BWU012TO9 IRS USD P F 1.00000	1% 16 Dec 2030	7,400,000	337,081
	CALIFORNIA ST UNIV			
	REVENUE	1.74% 01 Nov 2030	1,700,000	1,636,239
	CANTOR COMMERCIAL REAL			
	ESTATE	2.816% 15 Nov 2052	2,200,000	2,311,420
	CATAMARAN CLO LTD	1% 22 Apr 2030	2,188,772	2,189,805
	CATHEDRAL LAKE LTD	1.929% 20 Oct 2030	3,000,000	2,970,519
	CCPC CCWFSZUS2 WELLS			
	FARGO	CASH COLLATERAL	548,000	548,000
	CCWFSCUS3 WELLS FARGO	CCWFSCUS3 WELLS FARGO		
	CCPC COC	CCPC COC	307,000	307,000
	CCWFSXUS7 BMO HARRIS	CCWFSXUS7 BMO HARRIS		
	MGCC COC	MGCC COC	872,000	872,000
	CENTRL TX REGL MOBILITY			
	AUTH R	1.445% 01 Jan 2025	600,000	600,237
	CENTRL TX REGL MOBILITY			
	AUTH R	1.837% 01 Jan 2027	1,250,000	1,252,890
	CITIGROUP COMMERCIAL			
	MORTGAGE	2.984% 10 Apr 2048	1,261,966	1,292,485
	CITIGROUP COMMERCIAL			
	MORTGAGE	3.268% 15 Sep 2050	2,500,000	2,616,478
	CITIGROUP COMMERCIAL			
	MORTGAGE	3.962% 10 Mar 2051	1,800,000	1,942,612
	CITIGROUP INC	1% 08 Apr 2026	1,300,000	1,362,825
	CLNC 2019 FL1, LTD	1% 20 Aug 2035	3,300,000	3,298,904
	COMM MORTGAGE TRUST	2.873% 15 Aug 2057	2,200,000	2,308,495
	COMM MORTGAGE TRUST	3.04% 10 Feb 2048	973,665	999,726
	COMM MORTGAGE TRUST	3.142% 10 Feb 2048	613,560	626,742
	COMM MORTGAGE TRUST	3.257% 10 May 2048	999,385	1,029,559
	COMM MORTGAGE TRUST	3.421% 10 Jul 2048	277,702	286,972
	COMM MORTGAGE TRUST	3.644% 10 Dec 2047	2,000,000	2,106,978
	CREDIT SUISSE GROUP AG	1% 14 May 2032	3,000,000	3,052,655
	CREDIT SUISSE GROUP AG	3.8% 09 Jun 2023	1,900,000	1,968,494

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	CSAIL COMMERCIAL MORTGAGE TRUS	3.616% 15 Nov 2048	2,198,550	2,286,139
	CVS HEALTH CORP	3.5% 20 Jul 2022	1,800,000	1,820,133
	DALLAS TX AREA RAPID TRANSIT S	1.347% 01 Dec 2027	1,500,000	1,480,005
	DANISH KRONE	FOREIGN CURRENCY	3,268	500
	DEUTSCHE BANK NY	1% 26 Nov 2025	2,800,000	2,956,657
	DUKE ENERGY CORP	2.4% 15 Aug 2022	3,000,000	3,029,049
	ECMC GROUP STUDENT LOAN TRUST	1% 25 Jul 2069	2,337,352	2,361,743
	ENBRIDGE INC	2.9% 15 Jul 2022	500,000	504,937
	FANNIE MAE	0.75% 25 Nov 2050	1,436,550	1,365,107
	FANNIE MAE	5.5% 25 Aug 2035	672,955	746,081
	FANNIEMAE ACES	2.944% 25 Jul 2039	466,498	476,175
	FED HM LN PC POOL A43389	5.5% 01 Feb 2036	3,762	4,125
	FED HM LN PC POOL G01818	5% 01 May 2035	45,616	50,710
	FED HM LN PC POOL G01838	5% 01 Jul 2035	63,107	71,387
	FED HM LN PC POOL G02123	5.5% 01 Mar 2036	2,357	2,689
	FED HM LN PC POOL G02254	5.5% 01 Mar 2036	1,632	1,863
	FED HM LN PC POOL G04092	5.5% 01 Mar 2038	4,514	5,168
	FED HM LN PC POOL G05267	5.5% 01 Dec 2038	26,605	30,468
	FED HM LN PC POOL G06193	5.5% 01 May 2040	23,160	26,521
	FED HM LN PC POOL G06872	5.5% 01 Sep 2039	48,546	55,575
	FED HM LN PC POOL G07021	5% 01 Sep 2039	124,969	141,590
	FED HM LN PC POOL G08105	5.5% 01 Jan 2036	784	895
	FED HM LN PC POOL G08693	3.5% 01 Mar 2046	958,608	1,023,224
	FED HM LN PC POOL G08716	3.5% 01 Aug 2046	512,240	549,244
	FED HM LN PC POOL G08841	3.5% 01 Oct 2048	216,054	227,891
	FED HM LN PC POOL G08842	4% 01 Oct 2048	1,167,641	1,241,033
	FED HM LN PC POOL Q17641	3% 01 Apr 2043	301,055	317,984
	FED HM LN PC POOL Q20537	3% 01 Jul 2043	283,848	299,596
	FED HM LN PC POOL ZT1872	3.5% 01 Apr 2034	184,184	194,657
	FEDERAL HOME LOAN BANK	1% 27 Jul 2026	3,200,000	3,168,785
	FEDERAL HOME LOAN BANK	1.05% 13 Aug 2026	3,000,000	2,963,223
	FNMA POOL 254634	5.5% 01 Feb 2023	6,926	7,573
	FNMA POOL 256101	5.5% 01 Feb 2036	10,490	11,948
	FNMA POOL 257371	5% 01 Sep 2028	58,904	64,121
	FNMA POOL 691210	6% 01 Jan 2037	11,389	13,188
	FNMA POOL 735734	1% 01 Jul 2025	8,021	8,770
	FNMA POOL 793029	1% 01 Jul 2034	312,420	324,144
	FNMA POOL 804558	5.5% 01 Dec 2034	161,896	182,701
	FNMA POOL 829329	5.5% 01 Sep 2035	3,044	3,342
	FNMA POOL 831368	6% 01 Apr 2036	20,810	24,093
	FNMA POOL 850752	5.5% 01 Dec 2035	129,842	147,544
	FNMA POOL 852336	5.5% 01 Feb 2036	1,326	1,465
	FNMA POOL 869944	5.5% 01 Apr 2036	518	568
	FNMA POOL 878104	5.5% 01 Apr 2036	629	717
	FNMA POOL 878528	5.5% 01 Feb 2036	9,425	10,714
	FNMA POOL 881398	5.5% 01 May 2036	8,932	9,811
	FNMA POOL 888637	1% 01 Sep 2037	320,654	371,618
	FNMA POOL 889334	1% 01 Feb 2038	28,581	33,133
	FNMA POOL 890365	1% 01 Jul 2041	208,196	238,247
	FNMA POOL 891386	5.5% 01 Oct 2035	118,521	133,923
	FNMA POOL 891580	6% 01 Jul 2036	210	242

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	FNMA POOL 898318	6% 01 Nov 2036	8,390	9,225
	FNMA POOL 928031	6% 01 Jan 2037	18,619	21,545
	FNMA POOL 938016	5.5% 01 Jul 2037	119,519	136,654
	FNMA POOL 938224	6% 01 Jul 2037	3,567	4,128
	FNMA POOL 940765	5.5% 01 Jun 2037	341,186	390,094
	FNMA POOL 961440	5.5% 01 Feb 2038	10,284	11,769
	FNMA POOL 961655	5% 01 Feb 2038	3,296	3,707
	FNMA POOL 962958	5.5% 01 May 2038	11,460	12,938
	FNMA POOL 995018	1% 01 Jun 2038	216,692	247,758
	FNMA POOL 995738	1% 01 Dec 2038	64,629	74,023
	FNMA POOL 995759	1% 01 Nov 2038	55,640	63,670
	FNMA POOL 995838	1% 01 May 2039	16,587	18,988
	FNMA POOL AB0534	5.5% 01 Nov 2038	372,620	424,503
	FNMA POOL AB8613	3% 01 Mar 2043	110,786	116,899
	FNMA POOL AB9187	3% 01 Apr 2043	157,403	166,052
	FNMA POOL AD7406	5% 01 Jul 2040	748	831
	FNMA POOL AD8950	5% 01 Jul 2040	4,921	5,413
	FNMA POOL AE8287	4% 01 Nov 2040	120,832	131,404
	FNMA POOL AE8349	6% 01 Aug 2037	3,541	3,897
	FNMA POOL AH1747	4% 01 Dec 2040	57,690	63,311
	FNMA POOL AL1606	1% 01 Apr 2042	2,293	2,520
	FNMA POOL AL3040	1% 01 Jan 2043	716,397	786,725
	FNMA POOL AL3072	1% 01 Feb 2043	55,850	59,176
	FNMA POOL AL3223	1% 01 Sep 2041	322,515	369,070
	FNMA POOL AL5616	1% 01 Sep 2041	1,100,381	1,259,197
	FNMA POOL AL7090	1% 01 Oct 2037	386,668	411,423
	FNMA POOL AO4597	4% 01 Jun 2042	85,998	93,679
	FNMA POOL AR7106	3% 01 May 2043	19,158	20,124
	FNMA POOL AR7414	3% 01 Jul 2043	238,426	251,483
	FNMA POOL AS0837	5% 01 Oct 2043	225,102	250,900
	FNMA POOL AS6007	3.5% 01 Oct 2045	1,734,530	1,851,387
	FNMA POOL AT0682	3% 01 Apr 2043	48,602	51,287
	FNMA POOL AT1572	3% 01 May 2043	207,724	219,118
	FNMA POOL AT3526	3% 01 May 2043	25,816	27,235
	FNMA POOL AT4506	3% 01 May 2043	15,223	16,102
	FNMA POOL AT4827	3% 01 Jul 2043	13,818	14,567
	FNMA POOL AT5895	3% 01 Jun 2043	195,831	206,614
	FNMA POOL AT5898	3% 01 Jun 2043	24,369	25,711
	FNMA POOL AT8026	3% 01 Jul 2043	114,301	120,520
	FNMA POOL AT8489	3% 01 Aug 2043	8,300	8,753
	FNMA POOL AT8912	3% 01 Jul 2043	6,241	6,584
	FNMA POOL AU5341	3% 01 Jun 2043	9,991	10,526
	FNMA POOL BK4778	3.5% 01 Aug 2048	37,981	40,068
	FNMA POOL BK8819	4% 01 Aug 2048	857,464	912,723
	FNMA POOL BN6656	3.5% 01 May 2034	3,697,435	3,910,118
	FNMA POOL MA2705	3% 01 Aug 2046	783,579	820,842
	FREDDIE MAC	1% 15 Aug 2040	389,526	391,176
	FREDDIE MAC	1% 15 Aug 2044	1,733,358	1,695,386
	FREDDIE MAC	1% 15 Aug 2044	1,930,483	1,824,354
	FREDDIE MAC	1% 15 May 2041	2,593,337	2,593,103
	FREDDIE MAC	1% 15 Oct 2040	327,872	329,260
	FREDDIE MAC	1% 25 Feb 2042	4,158,448	4,067,450
	FREDDIE MAC	1.25% 15 Dec 2044	3,312,641	3,242,059
	FREDDIE MAC	5% 15 Aug 2023	195,688	200,615

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	GCAT	1% 25 Aug 2066	1,000,000	1,000,146
	GNMA II POOL 004113	5% 20 Apr 2038	76,336	86,039
	GNMA II POOL 004314	5% 20 Dec 2038	78,892	88,944
	GNMA II POOL 005116	5% 20 Jul 2041	22,153	25,025
	GNMA II POOL 080594	1% 20 Apr 2032	64,653	66,974
	GNMA POOL 678858	5% 15 Mar 2038	78	87
	GNMA POOL 720069	4.5% 15 Jun 2039	28,394	31,471
	GNMA POOL 726316	5% 15 Sep 2039	444,035	510,617
	GNMA POOL 736500	5% 15 Apr 2040	5,978	6,891
	GNMA POOL 737183	5% 15 Apr 2040	168,251	194,340
	GNMA POOL 738317	5% 15 May 2041	1,527	1,717
	GNMA POOL 782386	5% 15 Aug 2038	135,325	156,183
	GNMA POOL 782428	5% 15 Oct 2038	512	590
	GNMA POOL AC1428	2.69% 15 Jun 2033	3,485,119	3,543,607
	GNMA POOL AL5247	3.5% 15 Jan 2045	56,762	60,302
	GNMA POOL AL5414	3.5% 15 Feb 2045	77,178	81,997
	GOLDEN ST TOBACCO SECURITIZATI	1.958% 01 Jun 2025	2,000,000	2,011,867
	GOLDENTREE LOAN MANAGEMENT US	1% 20 Jan 2033	2,100,000	2,100,252
	GOLDMAN SACHS GROUP INC	1% 09 Mar 2027	5,000,000	4,898,122
	GOVERNMENT NATIONAL MORTGAGE A	1.5% 20 Oct 2045	1,475,614	1,465,934
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	898,317	898,317
	GPMT LTD.	1% 15 Dec 2036	800,000	800,000
	GREYSTONE COMMERCIAL REAL ESTA	1% 15 Sep 2037	2,000,000	1,998,828
	GS MORTGAGE SECURITIES TRUST	3.307% 10 May 2052	1,550,000	1,650,417
	HAWAII ST	0.802% 01 Oct 2024	1,900,000	1,885,775
	HSBC HOLDINGS PLC	1% 04 Jun 2026	4,200,000	4,227,219
	HSBC HOLDINGS PLC	1% 22 Nov 2032	900,000	907,468
	IDAHO ENERGY RESOURCES AUTH TR	2.447% 01 Sep 2024	2,500,000	2,592,515
	ING GROEP NV	1% 01 Apr 2027	2,500,000	2,522,179
	JAPANESE YEN	FOREIGN CURRENCY	32,520	282
	JP MORGAN CHASE COMMERCIAL MOR	1% 15 Dec 2036	1,500,000	1,499,183
	JPMBB COMMERCIAL MORTGAGE SECU	3.042% 15 Oct 2048	985,217	1,010,516
	JPMDDB COMMERCIAL MORTGAGE SECU	2.994% 15 Dec 2049	2,166,197	2,243,236
*	JPMORGAN CHASE + CO	1% 04 Feb 2032	8,300,000	7,994,253
*	JPMORGAN CHASE + CO	1% 22 Apr 2027	1,900,000	1,877,606
	LLOYDS BANKING GROUP PLC	1% 07 Nov 2028	1,800,000	1,922,415
	LLOYDS BANKING GROUP PLC	4.55% 16 Aug 2028	2,000,000	2,274,668
	LOANCORE 2021 CRE5 ISSUER, LTD	1% 15 Jul 2036	1,000,000	999,700
	LOANCORE 2021 CRE6 ISSUER, LTD	1% 15 Nov 2038	2,300,000	2,300,653
	LOS ANGELES CNTY CA REDEV REFU	2% 01 Sep 2022	700,000	707,097
	LOS ANGELES CNTY CA REDEV REFU	2% 01 Sep 2023	1,800,000	1,834,466

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	LUXE COMMERCIAL MORTGAGE TRUST	1% 15 Nov 2038	600,000	599,436
	LUXE COMMERCIAL MORTGAGE TRUST	1% 15 Oct 2038	500,000	499,994
	MEXICAN PESO (NEW) FOREIGN CURRENCY		1,015,250	49,609
	MF1 MULTIFAMILY HOUSING MORTGA	1% 15 Jul 2036	3,629,139	3,618,756
	MF1 MULTIFAMILY HOUSING MORTGA	1% 15 Nov 2035	1,000,000	1,003,946
	MFRA TRUST	1% 26 Jan 2065	1,275,205	1,268,405
	MIAMI DADE CNTY FL AVIATION RE	3.285% 01 Oct 2023	2,000,000	2,078,263
	MIAMI DADE CNTY FL SPL OBLIG	1.471% 01 Oct 2026	1,550,000	1,532,582
	MITSUBISHI UFJ FIN GRP	2.193% 25 Feb 2025	2,000,000	2,039,597
	MIZUHO FINANCIAL GROUP	1% 22 May 2032	2,600,000	2,528,250
	MORGAN STANLEY	1% 21 Jul 2032	4,000,000	3,912,298
	MORGAN STANLEY	1% 24 Apr 2024	2,100,000	2,172,537
	MORGAN STANLEY BAML TRUST	3.04% 15 Apr 2048	1,381,055	1,414,100
	MORGAN STANLEY BAML TRUST	3.069% 15 Feb 2048	809,176	828,999
	MORGAN STANLEY BAML TRUST	3.326% 15 Dec 2047	3,936,160	4,051,460
	MORGAN STANLEY CAPITAL I TRUST	3.54% 15 Dec 2048	2,000,000	2,111,769
	MORGAN STANLEY CAPITAL I TRUST	4.12% 15 Jul 2051	2,000,000	2,176,665
	MOUNTAIN VIEW CLO	1% 16 Oct 2029	1,000,000	1,000,214
	NASSAU LTD	1% 15 Oct 2029	1,500,000	1,501,977
	NATWEST GROUP PLC	1% 18 May 2029	2,000,000	2,287,464
	NATWEST GROUP PLC	1% 25 Jun 2024	2,100,000	2,133,083
	NELNET STUDENT LOAN TRUST	1% 24 Dec 2035	1,693,834	1,676,036
	NEW JERSEY ST TRANSPRTN TRUST	2.384% 15 Jun 2022	2,150,000	2,167,703
	NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Nov 2059	1,726,371	1,754,874
	NEW YORK NY	3.25% 01 Mar 2024	2,600,000	2,724,132
	NEW YORK ST URBAN DEV CORP REV	1.346% 15 Mar 2026	3,500,000	3,488,237
	NISSAN MOTOR CO	4.81% 17 Sep 2030	600,000	671,016
	ORACLE CORP	2.5% 01 Apr 2025	5,000,000	5,117,159
	OZLM LTD	1% 20 Jul 2032	900,000	899,773
	PACIFIC GAS + ELECTRIC	1.367% 10 Mar 2023	800,000	795,005
	PACIFIC GAS + ELECTRIC	3% 15 Jun 2028	1,000,000	1,007,260
	PACIFIC GAS + ELECTRIC	3.5% 15 Jun 2025	400,000	415,322
	PACIFIC GAS + ELECTRIC	3.75% 15 Feb 2024	400,000	414,754
	PACIFIC GAS + ELECTRIC	3.85% 15 Nov 2023	600,000	619,549
	PFP III	1% 09 Aug 2037	300,000	298,541
	PORT OF OAKLAND CA	1.081% 01 May 2024	1,855,000	1,852,405
	RAD CLO LTD	1% 24 Jul 2032	2,500,000	2,500,000
	READYCAP COMMERCIAL MORTGAGE T	1% 25 Nov 2036	1,399,925	1,399,070

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	REPUBLIC OF SLOVENIA	5.25% 18 Feb 2024	1,459,000	1,586,715
	RESIMAC	1% 10 Jul 2052	2,028,584	2,024,201
	SANTANDER UK GROUP HLDGS	1% 14 Jun 2027	1,200,000	1,174,881
	SANTANDER UK GROUP HLDGS	1% 15 Nov 2024	1,500,000	1,592,042
	SANTANDER UK GROUP HLDGS	1% 21 Aug 2026	1,600,000	1,573,843
	SFO COMMERCIAL MORTGAGE TRUST	1% 15 May 2038	1,300,000	1,299,199
	SINOPEC GRP OVERSEAS DEV	2.5% 13 Sep 2022	1,000,000	1,010,230
	SLC STUDENT LOAN TRUST	1% 15 Mar 2027	94,685	94,540
	SLC STUDENT LOAN TRUST	1% 25 Nov 2042	1,201,729	1,207,198
	SLM STUDENT LOAN TRUST	1% 25 Jan 2027	681,287	679,748
	SLM STUDENT LOAN TRUST	1% 25 Oct 2028	1,723,802	1,718,414
	SLM STUDENT LOAN TRUST	1% 25 Oct 2029	299,649	298,439
	SOUND POINT CLO LTD	1% 23 Jan 2029	1,944,514	1,944,261
	SOUTHERN CAL EDISON	0.7% 01 Aug 2023	500,000	496,864
	SOUTHERN CAL EDISON	1% 03 Apr 2023	700,000	700,529
	SOUTHERN CAL EDISON	3.7% 01 Aug 2025	1,800,000	1,921,870
	SPIRE MISSOURI INC	1% 02 Dec 2024	2,100,000	2,100,258
	SREIT TRUST	1% 15 Oct 2038	1,400,000	1,379,342
	STANDARD CHARTERED PLC	1% 18 Feb 2036	1,500,000	1,480,094
	STARWOOD COMMERCIAL MORTGAGE T	1% 18 Apr 2038	800,000	799,750
	STARWOOD MORTGAGE RESIDENTIAL	1% 25 Nov 2055	1,127,929	1,120,637
	STATE BOARD OF REGENTS OF THE	1% 25 Jan 2057	2,387,549	2,352,861
	STATE BOARD OF REGENTS OF THE	1% 25 Sep 2056	2,825,026	2,815,174
	SUMITOMO MITSUI FINL GRP	2.448% 27 Sep 2024	1,400,000	1,439,815
	SUTTER HEALTH	1.321% 15 Aug 2025	1,500,000	1,486,383
	SWPC0JJB2 CDS USD R F 1.00000	1% 20 Dec 2022	2,300,000	11,873
	SWPC0JYY5 CDS USD R F 1.00000	1% 20 Jun 2026	2,900,000	49,509
	SWPC0K0C7 CDS USD P V 03MEVENT	1% 20 Jun 2026	1,800,000	30,814
	SWPC0K5B4 CDS USD R F 1.00000	1% 20 Jun 2023	2,000,000	12,514
	SWPC0KBE1 CDS USD R F 1.00000	1% 20 Dec 2026	400,000	6,216
	SWPC0KFP2 CDS USD R F 5.00000	5% 20 Dec 2026	500,000	95,672
	SWPC0KJL7 CDS USD R F 1.00000	1% 20 Dec 2026	300,000	(1,053)
	SWPCTJ989 CDS USD R F 1.00000	1% 20 Dec 2025	1,700,000	30,530
	TEXAS ST TRANSPRTN COMMISSION	1% 15 Aug 2042	1,500,000	1,509,670
	TOBACCO SETTLEMENT FIN AUTH WV	1.647% 01 Jun 2025	1,760,000	1,751,843
	TOWD POINT MORTGAGE TRUST	1% 25 Apr 2060	442,451	439,525
	TOWD POINT MORTGAGE TRUST	1% 25 Jan 2060	445,584	452,656

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	TOWD POINT MORTGAGE TRUST	1% 25 Jun 2057	693,135	704,397
	TOWD POINT MORTGAGE TRUST	1% 25 May 2058	1,430,658	1,436,026
	TREASURY BILL	0.01% 07 Apr 2022	2,700,000	2,699,604
	TREASURY BILL	0.01% 10 Feb 2022	798,000	797,959
	TREASURY BILL	0.01% 11 Jan 2022	2,400,000	2,399,972
	TREASURY BILL	0.01% 14 Apr 2022	5,200,000	5,199,228
	TREASURY BILL	0.01% 31 Mar 2022	7,700,000	7,699,048
	UBS COMMERCIAL MORTGAGE TRUST	2.865% 15 Oct 2052	2,200,000	2,306,142
	UBS COMMERCIAL MORTGAGE TRUST	3.215% 15 Aug 2050	2,100,000	2,202,488
	UBS COMMERCIAL MORTGAGE TRUST	3.586% 15 Dec 2050	2,000,000	2,123,246
	UNIV OF CALIFORNIA CA REVENUES	1.316% 15 May 2027	2,300,000	2,258,430
	US 10YR ULTRA FUT MAR22	XCBT 20220322	(25,300,000)	(531,695)
	US 2YR NOTE (CBT) MAR22	XCBT 20220331	124,000,000	(260,764)
	US DOLLAR		707,446	707,446
	US TREASURY N/B	0.125% 15 Jan 2024	25,000,000	24,684,570
	US TREASURY N/B	0.125% 30 Jun 2023	130,000,000	129,121,485
	US TREASURY N/B	0.125% 30 Nov 2022	31,200,000	31,129,313
	US TREASURY N/B	0.125% 31 Aug 2023	100,000,000	99,121,094
	US TREASURY N/B	0.125% 31 Dec 2022	58,900,000	58,718,227
	US TREASURY N/B	0.125% 31 Jul 2023	40,000,000	39,685,938
	US ULTRA BOND CBT MAR22	XCBT 20220322	(3,500,000)	(19,414)
	UTAH ST	3.539% 01 Jul 2025	1,700,000	1,776,908
	VENTURE CDO LTD	1% 20 Jan 2029	2,700,000	2,699,322
	VENTURE CDO LTD	1% 28 Aug 2029	2,500,000	2,499,273
	VERUS SECURITIZATION TRUST	1% 25 Nov 2066	500,000	499,701
	WELLS FARGO + COMPANY	1% 04 Apr 2031	2,400,000	2,788,122
	WELLS FARGO COMMERCIAL MORTGAG	2.788% 15 Jul 2048	1,617,658	1,662,150
	WELLS FARGO COMMERCIAL MORTGAG	2.964% 15 Oct 2052	2,400,000	2,529,296
	WELLS FARGO COMMERCIAL MORTGAG	4.212% 15 May 2051	900,000	1,008,953
	ZOETIS INC	3.25% 01 Feb 2023	2,100,000	2,139,928
	Sub-Total: Fund 5745 10 of 15		Total \$721,214,659	

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	DODGE COX	MUTUAL FUND	4,922,092	\$ 591,040,974
	METLIFE BLACKROCK	MUTUAL FUND	3,193,411	391,668,744
	METLIFE JP MORGAN	MUTUAL FUND	3,921,904	478,055,633
	Sub-Total: Fund 5747 11 of 15		Total \$1,460,765,352	

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	321 HENDERSON RECEIVABLES LLC	3.26% 15 Sep 2072	374,562	\$ 396,979
	321 HENDERSON RECEIVABLES LLC	3.87% 15 Mar 2058	144,986	160,560
	AASET 2021 2 TRUST	3.538% 15 Jan 2047	430,000	431,874
	ABBVIE INC	2.95% 21 Nov 2026	1,150,000	1,211,948
	ADAMS OUTDOOR ADVERTISING	4.81% 15 Nov 2048	349,300	360,184
	AERCAP IRELAND CAP/GLOBA	3% 29 Oct 2028	790,000	801,167
	AERCAP IRELAND CAP/GLOBA	4.875% 16 Jan 2024	395,000	420,066
	AERCAP IRELAND CAP/GLOBA	6.5% 15 Jul 2025	495,000	565,656
	AGL CLO 6 LTD	1% 20 Jul 2034	2,000,000	2,000,924
	AIR LEASE CORP	2.875% 15 Jan 2026	1,375,000	1,418,230
	AIRCATTLE LTD	4.4% 25 Sep 2023	1,370,000	1,435,456
	AMCOR FLEXIBLES NORTH AM	2.69% 25 May 2031	641,000	649,672
	AMEREN CORP	1.75% 15 Mar 2028	960,000	927,707
	AMEREN CORP	3.65% 15 Feb 2026	295,000	313,130
	AMERICAN HONDA FINAN	0% 03 Feb 2022	3,000,000	2,999,505
	AMERICAN TRANSMISSION SY	2.65% 15 Jan 2032	215,000	216,997
	ANCHORAGE CAPITAL CLO LTD	1% 15 Oct 2034	2,000,000	1,999,474
	ANGLOGOLD HOLDINGS PLC	3.375% 01 Nov 2028	1,040,000	1,029,588
	ANTARES HOLDINGS	2.75% 15 Jan 2027	1,235,000	1,210,238
	ANTARES HOLDINGS	3.95% 15 Jul 2026	950,000	976,868
	ANTARES HOLDINGS	6% 15 Aug 2023	815,000	866,129
	APOLLO AVIATION SECURITIZATION	3.351% 16 Jan 2040	552,410	518,365
	ARES CAPITAL CORP	2.15% 15 Jul 2026	445,000	438,929
	ARES CAPITAL CORP	3.875% 15 Jan 2026	1,585,000	1,670,422
	ASSOC BANC CORP	4.25% 15 Jan 2025	867,000	918,154
	ATHENE HOLDING LTD	3.5% 15 Jan 2031	265,000	280,212
	ATHENE HOLDING LTD	6.15% 03 Apr 2030	740,000	915,542
	AVNET INC	3% 15 May 2031	875,000	863,782
	AVOLON HOLDINGS FNDG LTD	2.875% 15 Feb 2025	985,000	1,006,187
	AVOLON HOLDINGS FNDG LTD	3.25% 15 Feb 2027	85,000	85,594
	AVOLON HOLDINGS FNDG LTD	4.25% 15 Apr 2026	241,000	255,386
	AVOLON HOLDINGS FNDG LTD	5.5% 15 Jan 2026	65,000	71,833
	AXIS SPECIALTY FINANCE	3.9% 15 Jul 2029	965,000	1,047,242
	BALLYROCK LTD	1% 20 Jul 2034	850,000	848,090
	BANC OF AMERICA MERRILL LYNCH	1% 15 Sep 2034	1,090,000	1,080,418
	BANCO SANTANDER SA	1.849% 25 Mar 2026	1,200,000	1,194,496
	BANK	1% 15 Jan 2063	1,237,000	1,271,879
	BANK	1% 15 May 2050	1,250,000	1,313,358
	BANK	1% 15 Sep 2064	1,323,000	1,345,534
	BANK	1% 17 Oct 2052	475,000	479,623
	BANK	4.267% 15 Feb 2052	293,750	328,347
	BANK OF AMERICA CORP	1% 06 Dec 2025	2,050,000	2,053,341
	BANK OF AMERICA CORP	4.183% 25 Nov 2027	1,850,000	2,024,165
	BANK OF AMERICA CORP	4.25% 22 Oct 2026	745,000	822,034
	BANK OF NOVA SCOTIA	4.5% 16 Dec 2025	895,000	983,111
	BARCLAYS COMMERCIAL MORTGAGE S	1% 05 Aug 2038	510,000	498,344

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	BARCLAYS COMMERCIAL MORTGAGE S	1% 05 Aug 2038	600,000	613,303
	BARCLAYS COMMERCIAL MORTGAGE S	1% 05 Aug 2038	850,000	901,991
	BARCLAYS PLC	5.2% 12 May 2026	1,725,000	1,924,876
	BAT CAPITAL CORP	4.7% 02 Apr 2027	1,505,000	1,655,573
	BAT INTL FINANCE PLC	1.668% 25 Mar 2026	580,000	569,356
	BENCHMARK MORTGAGE TRUST	1% 15 Feb 2053	1,199,000	1,210,931
	BENCHMARK MORTGAGE TRUST	1% 15 Sep 2043	2,297,000	2,235,773
	BENEFIT STREET PARTNERS CLO LT	1% 20 Apr 2031	640,000	639,321
	BLACKROCK TCP CAP CORP	3.9% 23 Aug 2024	2,385,000	2,490,346
	BLACKSTONE PRIVATE CRE	2.625% 15 Dec 2026	1,760,000	1,715,922
	BLACKSTONE SECURED LEND	2.75% 16 Sep 2026	1,170,000	1,169,814
	BLUE OWL FINANCE LLC	3.125% 10 Jun 2031	1,220,000	1,193,851
	BM1105956 SWAPTION	DEC32 2.94 PUT	12,050,000	424,536
	BM1106228 SWAPTION	DEC32 2.44 CALL	750,000	64,232
	BOEING CO	1.433% 04 Feb 2024	1,970,000	1,966,991
	BPCE SA	1% 19 Oct 2032	1,235,000	1,238,946
	BRIGHTHOUSE FINANCIAL IN	5.625% 15 May 2030	1,694,000	2,021,358
	BRITISH AIR 21 1 A PPT	2.9% 15 Sep 2036	799,923	796,755
	BROADRIDGE FINANCIAL SOL	3.4% 27 Jun 2026	370,000	393,475
	BROADSTONE NET LEASE LLC	2.6% 15 Sep 2031	1,190,000	1,154,850
	BX COMMERCIAL MORTGAGE TRUST 2	1% 15 Oct 2036	1,105,000	1,103,267
	CASTLELAKE AIRCRAFT SECURITIZA	3.967% 15 Apr 2039	260,573	256,817
	CD COMMERCIAL MORTGAGE TRUST	1% 15 Aug 2057	1,900,000	1,913,126
	CENOVUS ENERGY INC	5.375% 15 Jul 2025	512,000	565,005
	CENTERPOINT ENERGY INC	1.45% 01 Jun 2026	560,000	549,379
	CENTERPOINT ENGY INC	0% 11 Jan 2022	5,000,000	4,999,389
	CHARTER COMM OPT LLC/CAP	2.25% 15 Jan 2029	1,210,000	1,180,594
	CHARTER COMM OPT LLC/CAP	3.75% 15 Feb 2028	780,000	835,602
	CHASE EDUCATION LOAN TRUST	1% 28 Mar 2068	1,215,985	1,179,879
	CHASE EDUCATION LOAN TRUST	1% 28 Mar 2068	2,889,015	2,596,807
	CHENIERE ENERGY INC	4.625% 15 Oct 2028	1,960,000	2,084,891
	CIFC FUNDING LTD	1% 16 Nov 2030	500,000	500,236
	CIGNA CORPORATION	0% 19 Jan 2022	5,000,000	4,999,250
	CIT EDUCATION LOAN TRUST	1% 25 Jun 2042	273,950	254,552
	CITIGROUP COMMERCIAL MORTGAGE	3.501% 10 Aug 2056	444,000	451,200
	CITIGROUP INC	4.4% 10 Jun 2025	2,300,000	2,504,763
	CITIGROUP INC	4.45% 29 Sep 2027	1,820,000	2,029,337
	CNO FINANCIAL GROUP INC	5.25% 30 May 2029	1,050,000	1,205,819
	COMCAST CORP	3.3% 01 Apr 2027	605,000	650,268
	COMM MORTGAGE TRUST	1% 10 Sep 2047	510,000	535,894
	COMM MORTGAGE TRUST	3.465% 15 Aug 2057	3,167,000	3,314,598
	COMM MORTGAGE TRUST	3.527% 10 Feb 2048	500,000	523,372
	CONTL AIRLINES 2012 2 A	4% 29 Apr 2026	63,125	65,430

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	CVS HEALTH CORP	4.3% 25 Mar 2028	694,000	778,798
	DANAHER CORPORATION	0% 26 Jan 2022	500,000	499,913
	DARLING INGREDIENTS INC	5.25% 15 Apr 2027	980,000	1,011,850
	DB MASTER FINANCE LLC	4.021% 20 May 2049	409,573	423,939
	DELTA AIR LINES INC	3.625% 15 Mar 2022	1,400,000	1,400,009
	DELTA AIR LINES/SKYMILES	4.5% 20 Oct 2025	1,540,000	1,618,558
	DEUTSCHE BANK NY	1% 16 Nov 2027	2,005,000	2,004,107
	DEVON ENERGY CORPORATION	5.85% 15 Dec 2025	1,150,000	1,314,889
	DIAMONDBACK ENERGY INC	3.25% 01 Dec 2026	475,000	500,947
	DISCOVER BANK	1% 09 Aug 2028	1,105,000	1,154,864
	DISCOVERY COMMUNICATIONS	3.95% 15 Jun 2025	309,000	329,127
	DISCOVERY COMMUNICATIONS	3.95% 20 Mar 2028	465,000	505,359
	DUKE ENERGY CORP	2.65% 01 Sep 2026	490,000	507,299
	DUPONT DE NEMOURS INC	4.493% 15 Nov 2025	1,360,000	1,502,736
	ECMC GROUP STUDENT LOAN TRUST	1% 25 Nov 2069	719,899	731,198
	ECMC GROUP STUDENT LOAN TRUST	1% 25 Sep 2068	702,044	706,705
	EDUCATIONAL SERVICES OF AMERIC	1% 25 Jun 2048	300,000	296,074
	EDVESTINU PRIVATE EDUCATION LO	1.8% 25 Nov 2045	327,181	321,835
	ELMWOOD CLO II LTD.	1% 20 Apr 2034	1,250,000	1,249,685
	ENERGY TRANSFER LP	4.2% 15 Apr 2027	1,150,000	1,247,824
	ENERGY TRANSFER LP	5.875% 15 Jan 2024	675,000	726,484
	ENLINK MIDSTREAM PARTNER	4.85% 15 Jul 2026	165,000	173,663
	ENSTAR GROUP LTD	4.95% 01 Jun 2029	1,895,000	2,108,246
	ENTERGY ARKANSAS LLC	3.5% 01 Apr 2026	150,000	160,456
	EQT CORP	3% 01 Oct 2022	1,200,000	1,212,000
	EQT CORP	6.625% 01 Feb 2025	750,000	845,629
	EURO CURRENCY	FOREIGN CURRENCY	(818)	(931)
	EXPEDIA GROUP INC	4.625% 01 Aug 2027	910,000	1,013,348
	EXTENDED STAY AMERICA TRUST	1% 15 Jul 2038	994,825	994,824
	FALCON AEROSPACE LTD	3.597% 15 Sep 2039	746,170	727,366
	FANNIE MAE	4% 25 Nov 2043	137,120	148,880
	FED HM LN PC POOL G06601	4.5% 01 Dec 2040	165,204	182,692
	FED HM LN PC POOL RA4245	2% 01 Dec 2050	1,710,825	1,711,971
	FED HM LN PC POOL RA4255	2% 01 Jan 2051	3,551,184	3,556,860
	FLORIDA POWER + LIGHT CO	2.85% 01 Apr 2025	140,000	146,192
	FNMA POOL 735382	1% 01 Apr 2035	83,304	94,047
	FNMA POOL 735676	1% 01 Jul 2035	106,651	120,405
	FNMA POOL AD6437	5% 01 Jun 2040	102,893	116,708
	FNMA POOL AD6996	5% 01 Jul 2040	607,447	689,015
	FNMA POOL AL8173	1% 01 Feb 2044	240,651	269,454
	FNMA POOL AS1304	3.5% 01 Dec 2028	241,990	256,426
	FNMA POOL CA1909	4.5% 01 Jun 2048	1,063,371	1,143,046
	FNMA POOL CA6096	3.5% 01 Jun 2050	2,596,722	2,756,982
	FNMA POOL CB1757	2.5% 01 Sep 2036	5,088,472	5,287,976
	FNMA POOL FM4017	1% 01 Aug 2050	302,252	318,578
	FNMA POOL FM8596	1% 01 Sep 2051	914,043	937,667

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	FNMA POOL FM9104	1% 01 Oct 2051	2,579,095	2,642,173
	FNMA POOL FM9227	1% 01 Oct 2051	1,954,003	2,005,021
	FNMA POOL MA1356	3.5% 01 Feb 2043	2,083,810	2,239,431
	FNMA POOL MA3029	3% 01 Jun 2032	652,990	686,136
	FNMA POOL MA3090	3% 01 Aug 2032	713,090	751,547
	FNMA POOL MA3238	3.5% 01 Jan 2048	2,433,769	2,577,232
	FNMA TBA 30 YR 2	2% 25 Jul 2051	2,900,000	2,891,065
	FNMA TBA 30 YR 2.5	2.5% 25 Jul 2051	7,425,000	7,575,276
	FNMA TBA 30 YR 3.5	3.5% 25 Feb 2049	1,975,000	2,079,130
	FNMA TBA 30 YR 4.5	4.5% 14 Jan 2052	1,425,000	1,526,502
	FORD MOTOR CREDIT CO LLC	3.087% 09 Jan 2023	600,000	610,143
	FORD MOTOR CREDIT CO LLC	3.35% 01 Nov 2022	1,475,000	1,493,438
	FREDDIE MAC	2.375% 13 Jan 2022	505,000	505,329
	GENERAL MOTORS CO	4.2% 01 Oct 2027	685,000	749,615
	GENERAL MOTORS FINL CO	2.4% 15 Oct 2028	1,325,000	1,321,308
	GLOBAL AIR LEASE CO LTD	6.5% 15 Sep 2024	1,234,885	1,191,664
	GLOBAL ATLANTIC FIN CO	3.125% 15 Jun 2031	685,000	678,069
	GLOBAL ATLANTIC FIN CO	4.4% 15 Oct 2029	935,000	1,005,912
	GLOBAL NET LEASE/GLOBAL	3.75% 15 Dec 2027	2,190,000	2,138,793
	GNMA II POOL 004979	5% 20 Mar 2041	75,259	85,015
	GNMA II POOL MA4321	3.5% 20 Mar 2047	1,518,502	1,595,810
	GNMA II POOL MA6038	3% 20 Jul 2049	1,480,329	1,533,620
	GNMA II POOL MA6283	3% 20 Nov 2049	2,621,848	2,714,591
	GNMA II POOL MA6409	3% 20 Jan 2050	2,707,586	2,803,858
	GNMA II TBA 30 YR 3	3% 20 Jul 2049	18,350,000	18,985,877
	GNMA II TBA 30 YR 3.5	3.5% 21 Jan 2052	9,550,000	9,943,896
	GOAL CAPITAL FUNDING TRUST	1% 25 Sep 2043	200,000	198,688
	GOLDMAN SACHS GROUP INC	4.25% 21 Oct 2025	2,190,000	2,388,314
	GOLUB CAPITAL BDC	2.5% 24 Aug 2026	735,000	722,340
	GOLUB CAPITAL BDC	3.375% 15 Apr 2024	628,000	645,250
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	3,829,344	3,829,344
	GRUPO TELEVISIA SAB	6.625% 18 Mar 2025	735,000	837,815
	GS MORTGAGE BACKED SECURITIES	1% 25 Feb 2052	1,938,587	1,949,416
	GS MORTGAGE BACKED SECURITIES	1% 25 Nov 2051	616,966	619,256
	HELMERICH + PAYNE INC	2.9% 29 Sep 2031	280,000	274,777
	HERCULES CAPITAL INC	2.625% 16 Sep 2026	1,308,000	1,296,412
	HERCULES CAPITAL INC	4.625% 23 Oct 2022	1,500,000	1,529,032
	HORIZON AIRCRAFT FINANCE I LIM	4.458% 15 Dec 2038	369,161	358,062
	HORIZON AIRCRAFT FINANCE II LL	3.721% 15 Jul 2039	517,762	507,211
	HORIZON AIRCRAFT FINANCE III L	3.425% 15 Nov 2039	945,277	925,441
	HOST HOTELS + RESORTS LP	2.9% 15 Dec 2031	1,045,000	1,008,175
	HPS LOAN MANAGEMENT	1% 22 Jul 2032	625,000	625,411
	HSBC HOLDINGS PLC	1% 17 Aug 2029	799,000	783,516
	HSBC HOLDINGS PLC	4.25% 18 Aug 2025	1,260,000	1,354,773
	HSBC HOLDINGS PLC	4.375% 23 Nov 2026	210,000	230,396
	IMPERIAL BRANDS FIN PLC	3.875% 26 Jul 2029	970,000	1,027,350
	ING GROEP NV	1% 01 Apr 2027	1,095,000	1,087,643
	INGREDION INC	3.2% 01 Oct 2026	495,000	524,484

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	INTERPUBLIC GROUP COS	4.65% 01 Oct 2028	710,000	814,141
	IPALCO ENTERPRISES INC	3.7% 01 Sep 2024	750,000	784,501
	JBS FINANCE LUXEMBOURG	3.625% 15 Jan 2032	1,270,000	1,274,775
	JBS USA/FOOD/FINANCE	3.75% 01 Dec 2031	106,000	107,590
	JBS USA/FOOD/FINANCE	5.5% 15 Jan 2030	1,000,000	1,087,500
	JP MORGAN CHASE COMMERCIAL MOR	1% 09 Oct 2042	943,000	953,734
	JP MORGAN CHASE COMMERCIAL MOR	3.055% 15 Aug 2049	860,000	876,621
	JP MORGAN MORTGAGE TRUST	1% 25 Jan 2047	243,409	243,831
*	JPMORGAN CHASE + CO	1% 22 Apr 2027	2,200,000	2,174,070
	KNDL MORTGAGE TRUST	1% 15 May 2036	469,000	467,536
	LAS VEGAS SANDS CORP	3.5% 18 Aug 2026	1,850,000	1,872,547
	LAZARD GROUP LLC	3.75% 13 Feb 2025	465,000	494,415
	LAZARD GROUP LLC	4.5% 19 Sep 2028	1,770,000	2,024,189
	LEGG MASON INC	4.75% 15 Mar 2026	355,000	397,749
	LLOYDS BANKING GROUP PLC	1% 09 Jul 2025	655,000	691,928
	MACH I	3.474% 15 Oct 2039	723,603	707,923
	MARINER FINANCE ISSUANCE TRUST	1.86% 20 Mar 2036	1,240,000	1,218,829
	MATTEL INC	3.375% 01 Apr 2026	846,000	867,590
	MKT 2020 525M MORTGAGE TRUST	1% 12 Feb 2040	355,000	343,086
	MORGAN STANLEY	1% 04 May 2027	180,000	178,226
	MORGAN STANLEY	4.35% 08 Sep 2026	1,340,000	1,481,153
	MORGAN STANLEY CAPITAL I TRUST	1% 15 Jul 2051	370,000	411,640
	MORGAN STANLEY CAPITAL I TRUST	2.951% 15 May 2054	800,000	828,866
	MSCG TRUST	1% 15 Oct 2037	405,000	403,980
	NATL RURAL UTIL COOP	0% 01 Feb 2022	7,000,000	6,998,794
	NATL RURAL UTIL COOP	0% 24 Jan 2022	2,000,000	1,999,744
	NATWEST GROUP PLC	1% 14 Jun 2027	770,000	759,441
	NAVIENT STUDENT LOAN TRUST	1% 26 Aug 2069	2,700,000	2,792,734
	NAVIENT STUDENT LOAN TRUST	1% 26 Dec 2069	1,000,000	1,008,282
	NAVIENT STUDENT LOAN TRUST	1% 27 Dec 2067	765,130	780,521
	NAVIENT STUDENT LOAN TRUST	1% 27 Dec 2067	900,000	889,988
	NAVIENT STUDENT LOAN TRUST	3.16% 15 Nov 2068	1,511,000	1,557,177
	NETFLIX INC	5.875% 15 Nov 2028	1,055,000	1,268,638
	NEWELL BRANDS INC	4.1% 01 Apr 2023	532,000	547,960
	NEWELL BRANDS INC	4.45% 01 Apr 2026	664,000	723,929
	NISSAN MOTOR ACCEPTANCE	2.45% 15 Sep 2028	1,040,000	1,010,790
	NORDSTROM INC	4% 15 Mar 2027	204,000	205,020
	NORTHERN IL GAS CORP	0% 18 Jan 2022	4,000,000	3,999,452
	NOV INC	3.6% 01 Dec 2029	1,780,000	1,838,609

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		Shares/ Par Value		
	OCCIDENTAL PETROLEUM COR	5.5% 01 Dec 2025	2,870,000	3,183,892
	OGE ENERGY CORP	0% 10 Jan 2022	5,000,000	4,999,638
	OMEGA HLTHCARE INVESTORS	3.625% 01 Oct 2029	1,130,000	1,172,848
	ONEMAIN FINANCIAL			
	ISSUANCE TRU	3.14% 14 Oct 2036	1,850,000	1,947,109
	PACIFIC GAS + ELECTRIC	2.1% 01 Aug 2027	2,080,000	2,008,120
	PARAMOUNT GLOBAL	4.95% 15 Jan 2031	855,000	1,018,527
	PARK AEROSPACE HOLDINGS	5.5% 15 Feb 2024	700,000	750,628
	PATTERSON UTI ENERGY INC	3.95% 01 Feb 2028	1,060,000	1,065,171
	PETROLEOS MEXICANOS	4.625% 21 Sep 2023	990,000	1,014,760
	PIEDMONT OPERATING PARTN	2.75% 01 Apr 2032	1,060,000	1,036,422
	PIONEER AIRCRAFT FINANCE			
	LIMIT	3.967% 15 Jun 2044	594,379	588,140
	PLAINS ALL AMER PIPELINE	4.5% 15 Dec 2026	1,667,000	1,830,012
	PSMC TRUST	1% 25 Jun 2048	16,479	16,493
	PUGET ENERGY INC	3.65% 15 May 2025	903,000	954,222
	RAD CLO 12 LTD	1% 30 Oct 2034	2,000,000	1,999,482
	RENAISSANCERE HOLDINGS L	3.6% 15 Apr 2029	920,000	998,989
	RPM INTERNATIONAL INC	3.75% 15 Mar 2027	1,160,000	1,262,742
	SAMMONS FINANCIAL GROUP	3.35% 16 Apr 2031	1,570,000	1,581,960
	SANTANDER REVOLVING			
	AUTO LOAN	2.8% 26 Jan 2032	373,000	384,800
	SANTANDER REVOLVING			
	AUTO LOAN	3.45% 26 Jan 2032	473,000	489,893
	SANTOS FINANCE LTD	3.649% 29 Apr 2031	620,000	631,275
	SEMPRA ENERGY	0% 04 Jan 2022	5,000,000	4,999,913
	SEQUOIA MORTGAGE TRUST	1% 25 Jun 2048	148,111	149,020
	SERVICE PROPERTIES TRUST	4.35% 01 Oct 2024	1,150,000	1,127,006
	SHELLPOINT CO ORIGINATOR			
	TRUST	1% 25 Oct 2031	401,758	405,482
	SIGNAL PEAK CLO, LLC	1% 21 Jul 2034	2,000,000	1,999,494
	SIXTH STREET SPECIALTY	3.875% 01 Nov 2024	955,000	998,441
	SLAM 2021 1 LLC	2.434% 15 Jun 2046	769,227	750,438
	SLC STUDENT LOAN TRUST	1% 15 Feb 2045	480,685	448,706
	SLM STUDENT LOAN TRUST	1% 15 Jun 2038	98,600	94,905
	SLM STUDENT LOAN TRUST	1% 25 Oct 2040	335,028	315,168
	SMITHFIELD FOODS INC	2.625% 13 Sep 2031	1,005,000	972,369
	SPIRIT AIR 2015 1 PTT A	4.1% 01 Oct 2029	448,667	462,467
	SPIRIT REALTY LP	2.1% 15 Mar 2028	1,010,000	983,034
	SPIRIT REALTY LP	3.2% 15 Jan 2027	738,000	771,419
	SPIRIT REALTY LP	4% 15 Jul 2029	560,000	615,155
	SPIRIT REALTY LP	4.45% 15 Sep 2026	78,000	85,806
	SPRINT CAPITAL CORP	6.875% 15 Nov 2028	800,000	1,012,000
	STORE CAPITAL CORP	2.75% 18 Nov 2030	510,000	505,758
	SVB FINANCIAL GROUP	2.1% 15 May 2028	995,000	995,226

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	SWAPS BARCLAYS BOC	SWAP CASH COLLATERAL USD (504,000)		(504,000)
	SYNCHRONY FINANCIAL	3.7% 04 Aug 2026 900,000		955,765
	SYNCHRONY FINANCIAL	4.5% 23 Jul 2025 928,000		1,002,659
	TECK RESOURCES LIMITED	3.9% 15 Jul 2030 1,170,000		1,256,997
	TIMKEN CO	4.5% 15 Dec 2028 1,010,000		1,125,682
	TRANSCANADA PIPELINES LTD	0% 06 Jan 2022 1,000,000		999,963
	TRITON CONTAINER	2.05% 15 Apr 2026 1,020,000		1,011,988
	UNITED AIRLINES 2012 1 A	4.15% 11 Oct 2025 66,889		69,341
	UNITED MEXICAN STATES	4.5% 22 Apr 2029 1,520,000		1,691,243
	US 10YR ULTRA FUT MAR22	XCBT 20220322 (2,100,000)		(32,321)
	US 2YR NOTE (CBT) MAR22	XCBT 20220331 28,000,000		(61,253)
	US 5YR NOTE (CBT) MAR22	XCBT 20220331 (3,200,000)		2,001
	US DOLLAR	79,708		79,708
	US LONG BOND(CBT) MAR22	XCBT 20220322 6,400,000		64,719
	US TREASURY N/B	0.125% 15 Feb 2024 21,000,000		20,726,016
	US TREASURY N/B	0.25% 31 Oct 2025 8,350,000		8,070,471
	US TREASURY N/B	0.5% 28 Feb 2026 400,000		388,641
	US TREASURY N/B	1.625% 15 Aug 2029 25,275,000		25,641,290
	US TREASURY N/B	2.125% 31 Mar 2024 36,500,000		37,566,484
	VALE OVERSEAS LIMITED	6.25% 10 Aug 2026 1,700,000		1,967,767
	VERUS SECURITIZATION TRUST	1% 25 Mar 2060 218,732		219,292
	VITERRA FINANCE BV	3.2% 21 Apr 2031 1,270,000		1,278,210
	VORNADO REALTY LP	2.15% 01 Jun 2026 685,000		684,491
	WACHOVIA STUDENT LOAN TRUST	1% 25 Apr 2040 2,526,308		2,383,188
	WAVE 2017 1 LLC	3.844% 15 Nov 2042 277,953		270,306
	WAVE USA	3.597% 15 Sep 2044 1,548,167		1,509,615
	WEIR GROUP PLC (THE)	2.2% 13 May 2026 1,105,000		1,089,576
	WELLS FARGO COMMERCIAL MORTGAG	1% 15 Jun 2051 540,000		605,752
	WELLS FARGO COMMERCIAL MORTGAG	4.244% 15 Mar 2052 523,000		580,048
	WELLS FARGO COMMERCIAL MORTGAG	4.556% 16 Jun 2051 140,000		155,664
	WELLS FARGO MORTGAGE BACKED SE	1% 25 Nov 2048 47,751		47,984
	WILLIS NORTH AMERICA INC	3.6% 15 May 2024 125,000		130,919
	WISCONSIN ELEC PWR C	0% 10 Jan 2022 5,000,000		4,999,813
	WP CAREY INC	4.25% 01 Oct 2026 1,115,000		1,220,593
	WRKCO INC	3.375% 15 Sep 2027 885,000		941,458
	XLIT LTD	4.45% 31 Mar 2025 645,000		699,162
	Sub-Total: Fund 5748 12 of 15		Total	\$452,799,321

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	ABN AMRO BANK NV	1% 13 Dec 2029	2,400,000	\$ 2,399,989
	AERCAP IRELAND CAP/GLOBA	3% 29 Oct 2028	870,000	882,298
	AERCAP IRELAND CAP/GLOBA	3.15% 15 Feb 2024	990,000	1,021,084
	AES CORP/THE	3.3% 15 Jul 2025	1,045,000	1,081,993
	AFFIRM INC	1.03% 17 Aug 2026	765,000	759,773
	AIR LEASE CORP	0.8% 18 Aug 2024	2,445,000	2,395,007
	AIRCASTLE LTD	2.85% 26 Jan 2028	1,080,000	1,086,251
	AKER BP ASA	3% 15 Jan 2025	405,000	419,713
	ALLIANT ENERGY FINANCE	3.75% 15 Jun 2023	1,750,000	1,812,671
	ALLY FINANCIAL INC	1.45% 02 Oct 2023	1,715,000	1,722,870
	AMERICAN CREDIT ACCEPTANCE REC	0.66% 13 Feb 2026	740,000	735,896
	AMERICAN CREDIT ACCEPTANCE REC	2.48% 13 Sep 2024	354,551	355,775
	AMERICAN CREDIT ACCEPTANCE REC	2.69% 12 Dec 2025	1,367,528	1,375,600
	AMERICAN EXPRESS CO	1.65% 04 Nov 2026	2,405,000	2,411,755
	AMERICAN HONDA FINANCE	0.65% 08 Sep 2023	1,525,000	1,520,379
	AMERICREDIT AUTOMOBILE RECEIVA	0.69% 19 Jan 2027	595,000	587,674
	AMERICREDIT AUTOMOBILE RECEIVA	0.97% 18 Feb 2026	155,000	155,239
	AMERICREDIT AUTOMOBILE RECEIVA	1.06% 18 Aug 2026	405,000	403,979
	AMERICREDIT AUTOMOBILE RECEIVA	1.41% 18 Aug 2027	950,000	941,985
	AMERICREDIT AUTOMOBILE RECEIVA	2.54% 18 Jul 2024	2,365,000	2,387,251
	AMERICREDIT AUTOMOBILE RECEIVA	3.58% 18 Oct 2024	810,322	814,567
	AMERIPRISE FINANCIAL INC	3% 22 Mar 2022	1,285,000	1,292,309
	AMERISOURCEBERGEN CORP	0.737% 15 Mar 2023	3,475,000	3,465,907
	AMPHENOL CORP	2.05% 01 Mar 2025	365,000	371,859
	AON CORP	2.2% 15 Nov 2022	3,260,000	3,302,004
	AQUA FINANCE TRUST	1.54% 17 Jul 2046	984,509	976,002
	ARES CAPITAL CORP	2.875% 15 Jun 2028	1,615,000	1,607,833
	ARES CAPITAL CORP	4.25% 01 Mar 2025	225,000	238,121
	ASSURANT INC	4.2% 27 Sep 2023	415,000	435,821
	ATHENE GLOBAL FUNDING	2.5% 14 Jan 2025	835,000	856,596
	ATHENE GLOBAL FUNDING	2.5% 24 Mar 2028	1,695,000	1,704,588
	AUST + NZ BANKING GRP NY	2.05% 21 Nov 2022	3,265,000	3,311,518
	AUTONATION INC	3.5% 15 Nov 2024	545,000	571,528
	AUTONATION INC	4.5% 01 Oct 2025	460,000	500,087
	AVENUE OF AMERICAS	1% 15 Oct 2038	2,450,000	2,449,441
	AVIATION CAPITAL GROUP	3.875% 01 May 2023	500,000	514,684
	AVIATION CAPITAL GROUP	4.375% 30 Jan 2024	1,045,000	1,095,754
	AVID AUTOMOBILE RECEIVABLES TR	0.61% 15 Jan 2025	701,436	700,513
	BACARDI LTD	4.45% 15 May 2025	2,125,000	2,302,789
	BAIN CAPITAL SPECIALTY F	2.55% 13 Oct 2026	1,010,000	981,622
	BAKER HUGHES LLC/CO OBL	2.061% 15 Dec 2026	365,000	368,275
	BAKER HUGHES LLC/CO OBL	2.773% 15 Dec 2022	1,665,000	1,698,069
	BANC OF AMERICA COMMERCIAL MOR	3.116% 15 Feb 2050	1,610,000	1,611,524

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	BANCO BILBAO VIZCAYA ARG	0.875% 18 Sep 2023	1,600,000	1,593,563
	BANCO SANTANDER SA	1.849% 25 Mar 2026	2,600,000	2,588,075
	BANCO SANTANDER SA	3.125% 23 Feb 2023	1,400,000	1,432,938
	BANK OF AMERICA CORP	1% 20 Jan 2023	2,105,000	2,107,363
	BANK OF IRELAND GROUP	1% 30 Sep 2027	2,235,000	2,194,918
	BANK OF IRELAND GROUP	4.5% 25 Nov 2023	200,000	211,618
	BANK OF MONTREAL	2.9% 26 Mar 2022	2,500,000	2,515,606
	BANK OF THE WEST AUTO TRUST	2.43% 15 Apr 2024	541,255	544,539
	BARCLAYS COMMERCIAL MORTGAGE S	3.189% 15 Feb 2050	711,161	712,253
	BARCLAYS DRYROCK ISSUANCE TRUS	1.96% 15 May 2025	5,010,000	5,051,822
	BARCLAYS PLC	1% 24 Nov 2027	2,720,000	2,724,849
	BARINGS BDC INC	3.3% 23 Nov 2026	770,000	761,554
	BAT CAPITAL CORP	2.789% 06 Sep 2024	2,260,000	2,328,354
	BAXTER INTERNATIONAL INC	2.272% 01 Dec 2028	2,435,000	2,452,637
	BAYER US FINANCE II LLC	3.375% 15 Jul 2024	560,000	582,702
	BAYVIEW OPPORTUNITY MASTER FUN	4% 28 Apr 2055	233,319	234,241
	BB UBS TRUST	2.892% 05 Jun 2030	43,886	43,914
	BENCHMARK MORTGAGE TRUST	2.793% 15 Mar 2062	2,991,147	3,035,484
	BLACKSTONE HOLDINGS FINA	1.625% 05 Aug 2028	2,505,000	2,432,791
	BLACKSTONE MORTGAGE TR	3.75% 15 Jan 2027	880,000	877,166
	BLACKSTONE PRIVATE CRE	1.75% 15 Sep 2024	1,155,000	1,136,037
	BLACKSTONE PRIVATE CRE	2.625% 15 Dec 2026	2,180,000	2,125,404
	BLACKSTONE SECURED LEND	2.85% 30 Sep 2028	1,270,000	1,238,102
	BNP PARIBAS	1% 10 Jan 2025	1,005,000	1,069,933
	BOC AVIATION USA CORP	1.625% 29 Apr 2024	665,000	663,995
	BPR TRUST	1% 15 Dec 2023	1,285,000	1,281,813
	BRIGHTSE FIN GLBL FUND	1.2% 15 Dec 2023	1,575,000	1,577,662
	BRITISH TELECOMMUNICATIO	4.5% 04 Dec 2023	665,000	703,448
	BROWN FORMAN CORP	3.5% 15 Apr 2025	290,000	308,924
	BUNGE LTD FINANCE CORP	4.35% 15 Mar 2024	2,140,000	2,275,541
	CANADIAN IMPERIAL BANK	1% 18 Oct 2024	2,950,000	2,923,897
	CANADIAN PACIFIC RAILWAY	1.35% 02 Dec 2024	1,740,000	1,742,091
	CANPACK SA/CANPACK US	3.875% 15 Nov 2029	1,635,000	1,596,169
	CAPITAL ONE FINANCIAL CO	1% 06 Dec 2024	3,485,000	3,506,059
	CARMAX AUTO OWNER TRUST	2.18% 15 Aug 2024	711,663	719,396
	CARVANA AUTO RECEIVABLES TRUST	0.75% 10 Mar 2028	425,000	422,260
	CARVANA AUTO RECEIVABLES TRUST	1.31% 11 Jan 2027	1,900,000	1,900,093
	CARVANA AUTO RECEIVABLES TRUST	1.72% 11 Sep 2028	540,000	539,789
	CATERPILLAR FINL SERVICE	2.4% 06 Jun 2022	735,000	741,276
	CDW LLC/CDW FINANCE	3.276% 01 Dec 2028	1,590,000	1,629,170
	CENTENE CORP	2.45% 15 Jul 2028	1,725,000	1,699,125
	CIG AUTO RECEIVABLES TRUST	0.69% 14 Apr 2025	1,174,474	1,171,370
	CIGNA CORP	3.75% 15 Jul 2023	460,000	478,359
	CIM RETAIL PORTFOLIO TRUST	1% 15 Aug 2036	290,000	289,270

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	CITIGROUP COMMERCIAL MORTGAGE	1% 15 Oct 2036	2,450,000	2,450,086
	CITIGROUP INC	1% 01 May 2025	645,000	639,914
	CITIGROUP INC	1% 03 Nov 2025	3,390,000	3,380,885
	CITIGROUP INC	1% 08 Apr 2026	1,620,000	1,698,290
	CITIGROUP INC	1% 24 Jan 2023	435,000	435,550
	COMERICA BANK	2.5% 23 Jul 2024	1,530,000	1,579,645
	COMERICA INC	3.7% 31 Jul 2023	520,000	541,129
	COMM MORTGAGE TRUST	3.35% 10 Feb 2048	2,025,000	2,122,396
	COMM MORTGAGE TRUST	3.399% 05 Oct 2030	1,305,000	1,297,061
	CONTINENTAL RESOURCES	2.268% 15 Nov 2026	1,740,000	1,726,950
	COOPERATIEVE RABOBANK UA	1% 15 Dec 2027	2,460,000	2,460,663
	CPS AUTO TRUST	2.36% 15 Feb 2024	39,029	39,049
	CREDIT ACCEPTANCE AUTO LOAN TR	1% 15 May 2030	735,000	728,974
	CREDIT ACCEPTANCE AUTO LOAN TR	1.26% 15 Oct 2030	630,000	624,963
	CREDIT ACCEPTANCE AUTO LOAN TR	1.77% 17 Dec 2029	1,370,000	1,373,629
	CREDIT ACCEPTANCE AUTO LOAN TR	2.38% 15 Nov 2028	1,046,337	1,055,603
	CREDIT SUISSE MORTGAGE TRUST	3.953% 15 Sep 2037	1,285,000	1,351,820
	CUBESMART LP	2.25% 15 Dec 2028	900,000	900,119
	DAIMLER TRUCKS FINAN NA	2% 14 Dec 2026	1,735,000	1,742,403
	DANSKE BANK A/S	1% 20 Dec 2025	585,000	607,801
	DELTA AIR LINES INC	2.9% 28 Oct 2024	1,735,000	1,769,067
	DEUTSCHE BANK NY	0.898% 28 May 2024	505,000	500,589
	DEUTSCHE BANK NY	0.962% 08 Nov 2023	745,000	743,674
	DEUTSCHE BANK NY	1% 16 Nov 2027	1,590,000	1,589,292
	DOMINION ENERGY INC	1% 15 Aug 2024	795,000	822,902
	DRIVE AUTO RECEIVABLES TRUST	0.58% 15 Dec 2025	1,050,000	1,043,730
	DRIVE AUTO RECEIVABLES TRUST	0.65% 15 Jul 2025	780,000	778,804
	DRIVE AUTO RECEIVABLES TRUST	1.11% 15 May 2026	850,000	848,052
	DROP MORTGAGE TRUST 2021 FILE	1% 15 Apr 2026	1,725,000	1,725,522
	DT AUTO OWNER TRUST	1.47% 15 Jun 2026	735,000	736,727
	DT AUTO OWNER TRUST	1.5% 15 Sep 2027	695,000	691,522
	DT AUTO OWNER TRUST	2.16% 15 May 2024	180,594	181,180
	DT AUTO OWNER TRUST	2.36% 16 Jan 2024	28,408	28,428
	DT AUTO OWNER TRUST	3.18% 18 Feb 2025	434,162	436,867
	DT AUTO OWNER TRUST	3.28% 16 Mar 2026	390,000	400,235
	DXC TECHNOLOGY CO	1.8% 15 Sep 2026	2,120,000	2,094,869
	ELEMENT FLEET MANAGEMENT	3.85% 15 Jun 2025	1,045,000	1,110,642
	ENTERGY CORP	1.9% 15 Jun 2028	3,495,000	3,424,515
	EQT CORP	6.625% 01 Feb 2025	780,000	879,454
	EQUINOR ASA	2.875% 06 Apr 2025	1,655,000	1,727,182
	EQUITABLE FINANCIAL LIFE	1% 09 Jan 2026	1,830,000	1,774,333
	EQUITABLE FINANCIAL LIFE	1.8% 08 Mar 2028	625,000	614,596
	EVERSOURCE ENERGY	3.8% 01 Dec 2023	1,935,000	2,031,061

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	EXETER AUTOMOBILE RECEIVABLES	0.5% 18 Feb 2025	375,000	374,549
	EXETER AUTOMOBILE RECEIVABLES	0.57% 15 Sep 2025	645,000	643,005
	EXETER AUTOMOBILE RECEIVABLES	1.05% 15 May 2026	1,315,000	1,312,006
	EXETER AUTOMOBILE RECEIVABLES	1.32% 15 Jul 2025	670,000	672,971
	EXETER AUTOMOBILE RECEIVABLES	2.26% 15 Apr 2024	44,756	44,787
	EXETER AUTOMOBILE RECEIVABLES	3.28% 15 May 2025	530,000	539,418
	EXPEDIA GROUP INC	6.25% 01 May 2025	418,000	471,572
	EXXON MOBIL CORPORATION	2.992% 19 Mar 2025	1,630,000	1,712,998
	FANNIE MAE	1% 25 Dec 2040	241,389	244,204
	FANNIE MAE	1% 25 May 2040	585,693	593,004
	FANNIE MAE	1% 25 Nov 2033	438,177	440,422
	FANNIE MAE	1% 25 Oct 2040	97,854	98,897
	FANNIE MAE	1% 25 Sep 2041	222,293	226,031
	FANNIE MAE	1% 25 Sep 2041	483,319	491,999
	FANNIE MAE	5% 25 Jun 2040	471,142	525,710
	FANNIE MAE	7% 25 Mar 2045	554,011	628,725
	FANNIEMAE ACES	1% 25 Jan 2027	1,689,026	1,694,929
	FANNIEMAE WHOLE LOAN	6.5% 25 Dec 2045	532,088	609,368
	FEDERAL REALTY INVS TRST	3.95% 15 Jan 2024	2,205,000	2,309,259
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jun 2027	666,118	668,112
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jun 2027	885,590	888,567
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Oct 2026	1,426,520	1,433,527
	FHLMC MULTIFAMILY STRUCTURED P	1.766% 25 Feb 2025	687,049	695,262
	FHLMC STRUCTURED PASS THROUGH	1% 25 Jul 2044	654,122	673,200
	FIFTH THIRD BANCORP	2.6% 15 Jun 2022	640,000	644,980
	FIFTH THIRD BANK	1.8% 30 Jan 2023	3,290,000	3,323,366
	FLAGSHIP CREDIT AUTO TRUST	0.68% 16 Feb 2027	620,000	613,638
	FLAGSHIP CREDIT AUTO TRUST	0.93% 15 Jun 2027	570,000	563,228
	FLAGSHIP CREDIT AUTO TRUST	1.28% 16 Feb 2027	390,000	389,281
	FLAGSHIP CREDIT AUTO TRUST	3.8% 15 Apr 2026	355,000	364,247
	FLAGSHIP CREDIT AUTO TRUST	3.88% 16 Oct 2023	13,465	13,482
	FNMA POOL 735697	1% 01 Jun 2035	1,231,656	1,274,919
	FNMA POOL 795297	1% 01 Jul 2044	52,841	53,868
	FORD CREDIT AUTO LEASE TRUST	1.85% 15 Mar 2023	253,321	253,738
	FORD CREDIT AUTO OWNER TRUST/F	3.19% 15 Jul 2031	1,280,000	1,348,511
	FORD CREDIT FLOORPLAN MASTER O	2.84% 15 Mar 2024	1,865,000	1,874,487
	FORD MOTOR CREDIT CO LLC	2.979% 03 Aug 2022	685,000	688,473
	FORD MOTOR CREDIT CO LLC	3.81% 09 Jan 2024	375,000	388,965
	FREEDOM FINANCIAL	0.62% 20 Nov 2028	426,776	426,222
	FS KKR CAPITAL C	4.25% 14 Feb 2025	325,000	340,141

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			Shares/ Par Value	
	FS KKR CAPITAL CORP	3.125% 12 Oct 2028	1,415,000	1,407,810
	GA GLOBAL FUNDING TRUST	1.95% 15 Sep 2028	1,030,000	1,000,910
	GE CAPITAL FUNDING LLC	3.45% 15 May 2025	1,750,000	1,834,935
	GENERAL MOTORS	0.68% 15 Aug 2025	410,000	408,127
	GENERAL MOTORS CO	6.8% 01 Oct 2027	170,000	208,663
	GENERAL MOTORS FINL CO	1.2% 15 Oct 2024	175,000	173,713
	GENERAL MOTORS FINL CO	2.9% 26 Feb 2025	790,000	816,775
	GENERAL MOTORS FINL CO	4.15% 19 Jun 2023	1,710,000	1,778,460
	GENPACT LUXEMBOURG SARL	3.7% 01 Apr 2022	1,020,000	1,024,955
	GLENCORE FUNDING LLC	4.125% 12 Mar 2024	480,000	504,720
	GLOBAL PAYMENTS INC	1.5% 15 Nov 2024	985,000	985,138
	GLP CAPITAL LP / FIN II	5.25% 01 Jun 2025	2,105,000	2,305,505
	GLS AUTO RECEIVABLES TRUST	0.78% 17 Nov 2025	580,000	574,433
	GLS AUTO RECEIVABLES TRUST	0.82% 15 Apr 2025	715,000	714,769
	GLS AUTO RECEIVABLES TRUST	1.14% 17 Nov 2025	525,000	524,839
	GLS AUTO RECEIVABLES TRUST	1.53% 15 Apr 2026	1,765,000	1,763,541
	GLS AUTO RECEIVABLES TRUST	2.78% 16 Sep 2024	695,000	700,468
	GM FINANCIAL AUTOMOBILE LEASIN	0.45% 21 Aug 2023	860,000	860,126
	GM FINANCIAL SECURITIZED TERM	2.18% 16 Apr 2024	523,943	527,274
	GNMA II POOL 710074	1% 20 Apr 2061	6,441	6,644
	GNMA II POOL 765230	1% 20 Dec 2062	37,565	38,405
	GNMA II POOL 791932	1% 20 Jan 2063	4,064	4,085
	GNMA II POOL AE0471	1% 20 May 2064	1,215,554	1,272,597
	GNMA II POOL AU3150	1% 20 Sep 2066	2,269,679	2,426,275
	GNMA II POOL AW1855	1% 20 Nov 2066	1,045,102	1,124,333
	GOLDMAN SACHS GROUP INC	1% 09 Mar 2027	935,000	915,949
	GOLDMAN SACHS GROUP INC	1% 17 Nov 2023	2,105,000	2,099,545
	GOLDMAN SACHS GROUP INC	1% 21 Oct 2027	2,640,000	2,628,385
	GOLUB CAPITAL BDC	2.5% 24 Aug 2026	1,935,000	1,901,670
	GOVERNMENT NATIONAL MORTGAGE A	1% 16 Sep 2042	258,205	259,128
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2065	1,953	1,949
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2065	106,825	106,843
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2069	889,738	890,555
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Aug 2058	28,200	28,177
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Aug 2062	213,705	214,388
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Dec 2060	827,911	830,050
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Dec 2067	17,768	17,698
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jan 2070	1,200,242	1,193,570
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jul 2062	24,719	24,812

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		Shares/ Par Value		
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jul 2065	20,236	20,211
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jun 2061	333,643	334,078
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Mar 2061	525,892	527,134
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Mar 2062	272,274	273,269
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 May 2065	1,351,203	1,346,919
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 May 2066	70,897	71,060
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 May 2067	743,571	736,763
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Nov 2060	49,710	49,771
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Oct 2060	563,544	562,839
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Oct 2062	16,672	16,761
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Oct 2064	15,903	15,876
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Oct 2068	3,163,229	3,163,340
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Sep 2061	250,647	251,454
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Sep 2062	926,513	928,955
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Sep 2063	619,523	622,478
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Sep 2068	466,741	466,200
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Sep 2068	5,633,089	5,643,364
	GOVERNMENT NATIONAL MORTGAGE A	3% 20 Dec 2061	17,636	18,233
	GOVERNMENT NATIONAL MORTGAGE A	3.5% 20 Jan 2063	59,241	61,746
	GOVERNMENT NATIONAL MORTGAGE A	6% 16 Jun 2034	1,588,954	1,712,935
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	9,852,044	9,852,044
	GRAY OAK PIPELINE LLC	2.6% 15 Oct 2025	240,000	240,277
	GROUP 1 AUTOMOTIVE INC	4% 15 Aug 2028	2,395,000	2,386,019
	GS MORTGAGE SECURITIES TRUST	1% 05 Mar 2033	285,000	290,662
	GS MORTGAGE SECURITIES TRUST	2.954% 05 Nov 2034	1,295,000	1,307,429
	HANESBRANDS INC	4.625% 15 May 2024	220,000	230,371
	HARLEY DAVIDSON FINL SER	3.35% 08 Jun 2025	550,000	576,187
	HARLEY DAVIDSON			
	MOTORCYCLE TRU	1.87% 15 Oct 2024	467,302	470,132
	HCA INC	5.875% 01 May 2023	930,000	984,638
	HEALTHPEAK PROPERTIES	2.125% 01 Dec 2028	575,000	575,794
	HSBC HOLDINGS PLC	1% 12 Sep 2026	2,085,000	2,142,338

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	HSBC HOLDINGS PLC	1% 17 Aug 2029	775,000	759,981
	HSBC HOLDINGS PLC	1% 18 Apr 2026	2,290,000	2,271,018
	HYATT HOTELS CORP	1.3% 01 Oct 2023	1,490,000	1,489,930
	HYATT HOTELS CORP	5.625% 23 Apr 2025	220,000	243,859
	HYUNDAI AUTO RECEIVABLES TRUST	1.94% 15 Feb 2024	1,204,413	1,212,169
	HYUNDAI CAPITAL AMERICA	0.875% 14 Jun 2024	1,260,000	1,235,569
	HYUNDAI CAPITAL AMERICA	3% 20 Jun 2022	1,145,000	1,156,768
	ICAHN ENTERPRISES/FIN	5.25% 15 May 2027	990,000	1,018,146
	ING GROEP NV	1% 01 Apr 2027	2,100,000	2,085,890
	ING GROEP NV	4.1% 02 Oct 2023	2,055,000	2,163,104
	IRON MOUNTAIN INFO MGMT	5% 15 Jul 2032	2,390,000	2,446,093
	JEFFERIES FIN LLC / JFIN	5% 15 Aug 2028	680,000	697,000
	JOHN DEERE CAPITAL CORP	2.65% 06 Jan 2022	1,050,000	1,050,147
	JOHN DEERE CAPITAL CORP	2.95% 01 Apr 2022	1,820,000	1,831,985
*	JPMORGAN CHASE + CO	1% 01 Apr 2023	1,575,000	1,584,384
	KEY BANK NA	3.18% 15 Oct 2027	875,000	883,811
	KEY BANK NA	3.3% 01 Feb 2022	350,000	350,777
	L3HARRIS TECH INC	3.85% 15 Jun 2023	1,440,000	1,495,684
	LAMB WESTON HLD	4.125% 31 Jan 2030	1,210,000	1,241,690
	LEASEPLAN CORPORATION NV	2.875% 24 Oct 2024	1,340,000	1,381,277
	LITHIA MOTORS INC	3.875% 01 Jun 2029	720,000	735,048
	LLOYDS BANKING GROUP PLC	1% 09 Jul 2025	1,100,000	1,162,016
	LLOYDS BANKING GROUP PLC	4.05% 16 Aug 2023	1,125,000	1,178,665
	MAIN STREET CAPITAL CORP	3% 14 Jul 2026	1,740,000	1,745,003
	MARRIOTT INTERNATIONAL	4.15% 01 Dec 2023	1,400,000	1,470,056
	MARVELL TECHNOLOGY INC MASSACHUSETTS	4.2% 22 Jun 2023	865,000	898,699
	EDUCATIONAL FINA	3.85% 25 May 2033	360,723	380,332
	MICROCHIP TECHNOLOGY INC	2.67% 01 Sep 2023	1,120,000	1,143,850
	MILL CITY MORTGAGE TRUST	1% 25 Apr 2057	9,857	9,858
	MITSUBISHI UFJ FIN GRP	2.801% 18 Jul 2024	3,200,000	3,316,732
	MIZUHO FINANCIAL GROUP	2.601% 11 Sep 2022	2,010,000	2,038,537
	MORGAN STANLEY	1% 10 Nov 2023	3,450,000	3,445,207
	MORGAN STANLEY	1% 21 Oct 2025	3,500,000	3,472,354
	MORGAN STANLEY BAML TRUST	1% 15 Aug 2046	1,960,000	2,020,992
	MOTEL 6 TRUST	1% 15 Sep 2038	1,710,000	1,709,462
	MPLX LP	3.375% 15 Mar 2023	3,075,000	3,153,168
	MUFG UNION BANK NA	2.1% 09 Dec 2022	3,295,000	3,337,081
	NATIONAL AUSTRALIA BK/NY	1.875% 13 Dec 2022	3,290,000	3,330,995
	NAVIENT CORP	5.5% 15 Mar 2029	1,035,000	1,032,413
	NAVIENT STUDENT LOAN TRUST	1.06% 15 Oct 2069	1,446,595	1,425,273
	NAVIENT STUDENT LOAN TRUST	1.17% 16 Sep 2069	184,111	183,239
	NAVIENT STUDENT LOAN TRUST	1.31% 15 Jan 2069	530,947	528,810
	NEW ECONOMY ASSETS PHASE 1 ISS	1.91% 20 Oct 2061	1,565,000	1,536,919
	NEXTERA ENERGY CAPITAL	0.65% 01 Mar 2023	1,740,000	1,736,479
	NEXTGEAR FLOORPLAN			
	MASTER OWNE	3.21% 15 Feb 2024	715,000	717,401
	NISSAN AUTO LEASE TRUST	1.84% 17 Jan 2023	521,095	522,681

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			Shares/ Par Value	
	NISSAN MOTOR CO	3.522% 17 Sep 2025	1,640,000	1,719,013
	OAKTREE SPECIALTY LEND	3.5% 25 Feb 2025	410,000	427,179
	OFFICE PPTY INCOME TRST	2.4% 01 Feb 2027	1,050,000	1,016,387
	OFFICE PPTY INCOME TRST	4.5% 01 Feb 2025	1,310,000	1,380,669
	ONEOK INC	2.2% 15 Sep 2025	1,670,000	1,686,721
	OPG TRUST	1% 15 Oct 2036	2,790,000	2,764,041
	ORIX CORP	3.25% 04 Dec 2024	425,000	447,800
	OWL ROCK CAPITAL CORP	3.75% 22 Jul 2025	415,000	429,889
	OWL ROCK CAPITAL CORP	4.25% 15 Jan 2026	295,000	310,213
	OWL ROCK TECHNOLOGY FINA	4.75% 15 Dec 2025	2,425,000	2,581,386
	PACCAR FINANCIAL CORP	1.8% 06 Feb 2025	225,000	228,233
	PACCAR FINANCIAL CORP	1.9% 07 Feb 2023	1,355,000	1,371,383
	PACCAR FINANCIAL CORP	2% 26 Sep 2022	1,535,000	1,553,739
	PACIFIC GAS + ELECTRIC	1% 14 Nov 2022	210,000	210,315
	PENSKE TRUCK LEASING/PTL	4% 15 Jul 2025	825,000	885,475
	PENSKE TRUCK LEASING/PTL	4.125% 01 Aug 2023	1,215,000	1,267,691
	PIONEER NATURAL RESOURCE	0.55% 15 May 2023	1,035,000	1,031,046
	PLANET FITNESS MASTER			
	ISSUER L	4.666% 05 Sep 2048	1,407,713	1,438,098
	PRESTIGE AUTO RECEIVABLES			
	TRUS	1.31% 16 Nov 2026	1,510,000	1,510,321
	PRESTIGE AUTO RECEIVABLES			
	TRUS	1.53% 15 Feb 2028	785,000	780,426
	PUBLIC STORAGE	1.95% 09 Nov 2028	735,000	732,422
	RADIAN GROUP INC	4.875% 15 Mar 2027	960,000	1,030,140
	RAYTHEON TECH CORP	3.2% 15 Mar 2024	2,555,000	2,658,979
	ROCHE HOLDINGS INC	1.93% 13 Dec 2028	3,470,000	3,491,052
	ROCKETMTGE CO ISSUER INC	2.875% 15 Oct 2026	2,460,000	2,441,550
	ROYAL BANK OF CANADA	0.65% 29 Jul 2024	1,755,000	1,730,162
	ROYAL BANK OF CANADA	1% 19 Jan 2024	1,820,000	1,817,864
	RYDER SYSTEM INC	3.75% 09 Jun 2023	440,000	456,304
	RYDER SYSTEM INC	4.625% 01 Jun 2025	1,100,000	1,207,010
	S JETS LIMITED	3.967% 15 Aug 2042	556,071	541,308
	SANTANDER CONSUMER AUTO			
	RECEIV	3.71% 17 Feb 2026	495,000	511,711
	SANTANDER DRIVE AUTO			
	RECEIVABL	0.88% 15 Jun 2026	825,000	821,817
	SANTANDER DRIVE AUTO			
	RECEIVABL	0.9% 15 Jun 2026	905,000	902,297
	SANTANDER DRIVE AUTO			
	RECEIVABL	0.95% 15 Sep 2027	1,425,000	1,411,261
	SANTANDER DRIVE AUTO			
	RECEIVABL	0.96% 15 Nov 2024	311,835	312,113
	SANTANDER DRIVE AUTO			
	RECEIVABL	1.01% 15 Jan 2026	365,000	365,487

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	SANTANDER DRIVE AUTO RECEIVABL	1.12% 15 Jan 2026	1,355,000	1,358,945
	SANTANDER DRIVE AUTO RECEIVABL	2.9% 15 Oct 2024	789,956	793,649
	SANTANDER HOLDINGS USA	3.45% 02 Jun 2025	1,300,000	1,363,884
	SANTANDER UK GROUP HLDGS	1% 15 Mar 2025	3,500,000	3,467,971
	SAUDI ARABIAN OIL CO	1.25% 24 Nov 2023	420,000	420,000
	SEAGATE HDD CAYMAN	4.875% 01 Mar 2024	415,000	440,066
	SK TELECOM CO LTD	3.75% 16 Apr 2023	440,000	455,517
	SKYWORKS SOLUTIONS INC	0.9% 01 Jun 2023	1,745,000	1,736,014
	SOCIAL PROFESSIONAL LOAN PROGR	1% 25 Jan 2039	14,384	14,439
	SOCIAL PROFESSIONAL LOAN PROGR	2.36% 27 Dec 2032	12,265	12,328
	SOCIAL PROFESSIONAL LOAN PROGR	2.72% 26 Nov 2040	65,575	66,254
	SOCIAL PROFESSIONAL LOAN PROGR	2.74% 25 Oct 2032	29,704	29,877
	SOCIAL PROFESSIONAL LOAN PROGR	2.95% 25 Feb 2042	43,207	43,794
	SOUTHERN CAL EDISON	0.7% 01 Aug 2023	1,255,000	1,247,128
	SOUTHERN CAL EDISON	1% 13 Jun 2022	3,490,000	3,490,774
	SOUTHWEST AIRLINES CO	5.25% 04 May 2025	835,000	927,420
	SOUTHWESTERN ENERGY CO	4.75% 01 Feb 2032	260,000	273,807
	STANDARD CHARTERED PLC	1% 23 Nov 2025	700,000	699,138
	STANDARD CHARTERED PLC	1% 30 Jan 2026	1,675,000	1,717,021
	STARWOOD PROPERTY TRUST	3.75% 31 Dec 2024	1,380,000	1,394,849
	STARWOOD PROPERTY TRUST	5.5% 01 Nov 2023	1,000,000	1,035,000
*	STATE STREET CORP	1% 15 May 2023	575,000	579,169
*	STATE STREET CORP	1% 18 Nov 2027	910,000	911,284
	SUMITOMO MITSUI FINL GRP	1.902% 17 Sep 2028	2,840,000	2,784,133
	SUMITOMO MITSUI FINL GRP	2.784% 12 Jul 2022	405,000	409,980
	SYNCHRONY FINANCIAL	2.85% 25 Jul 2022	420,000	424,279
	SYNCHRONY FINANCIAL	4.375% 19 Mar 2024	310,000	327,058
	TEVA PHARMACEUTICAL INDU	4.75% 09 May 2027	825,000	817,468
	TORONTO DOMINION BANK	1.25% 10 Sep 2026	1,545,000	1,517,897
	TOYOTA AUTO LOAN EXTENDED NOTE	1.35% 25 May 2033	1,085,000	1,082,047
	TOYOTA AUTO RECEIVABLES OWNER	1.92% 16 Jan 2024	2,001,636	2,015,855
	TRANSCANADA PIPELINES	1% 12 Oct 2024	3,490,000	3,459,225
	TREASURY BILL	0.01% 06 Jan 2022	3,485,000	3,484,996
	TRUIST FINANCIAL CORP	3.05% 20 Jun 2022	2,895,000	2,923,419
	UBS BARCLAYS COMMERCIAL MORTGA	3.184% 10 Mar 2046	2,040,000	2,068,208
	UNICREDIT SPA	1% 22 Sep 2026	1,425,000	1,422,239
	UNICREDIT SPA	3.75% 12 Apr 2022	820,000	826,200
	UNITED AIRLINES INC	4.375% 15 Apr 2026	405,000	422,308
	US BANK NA CINCINNATI	1.95% 09 Jan 2023	3,295,000	3,337,419
	US BANK NA CINCINNATI	2.65% 23 May 2022	435,000	438,118
	US DOLLAR		0	0
	US TREASURY N/B	0.125% 30 Jun 2023	3,500,000	3,476,348

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	US TREASURY N/B	0.125% 31 Aug 2023	12,330,000	12,221,631
	US TREASURY N/B	0.125% 31 Jul 2023	14,075,000	13,964,489
	US TREASURY N/B	0.25% 31 Oct 2025	30,020,000	29,015,034
	US TREASURY N/B	0.375% 15 Sep 2024	11,980,000	11,810,595
	US TREASURY N/B	0.375% 30 Nov 2025	17,790,000	17,252,825
	US TREASURY N/B	0.375% 31 Jan 2026	15,670,000	15,159,501
	US TREASURY N/B	0.375% 31 Oct 2023	20,995,000	20,871,162
	US TREASURY N/B	0.625% 31 Jul 2026	34,200,000	33,255,492
	US TREASURY N/B	0.75% 30 Apr 2026	15,575,000	15,266,542
	US TREASURY N/B	0.75% 31 Mar 2026	9,195,000	9,020,439
	US TREASURY N/B	0.875% 30 Sep 2026	24,780,000	24,337,638
	US TREASURY N/B	1.125% 31 Oct 2026	2,800,000	2,781,406
	US TREASURY N/B	1.25% 30 Nov 2026	17,385,000	17,374,134
	USAA AUTO OWNER TRUST	2.16% 17 Jul 2023	87,666	87,747
	VERIZON COMMUNICATIONS	2.1% 22 Mar 2028	1,385,000	1,387,638
	VMWARE INC	0.6% 15 Aug 2023	1,965,000	1,951,218
	VMWARE INC	4.65% 15 May 2027	1,335,000	1,501,373
	WALGREENS BOOTS ALLIANCE	0.95% 17 Nov 2023	2,295,000	2,293,790
	WALT DISNEY COMPANY/THE	2.2% 13 Jan 2028	3,310,000	3,371,471
	WESTERN DIGITAL CORP	2.85% 01 Feb 2029	305,000	307,937
	WESTERN UNION CO/THE	4.25% 09 Jun 2023	575,000	598,652
	WESTLAKE AUTOMOBILE RECEIVABLE	0.62% 15 Jul 2026	425,000	421,557
	WESTLAKE AUTOMOBILE RECEIVABLE	0.64% 16 Mar 2026	1,625,000	1,619,735
	WESTLAKE AUTOMOBILE RECEIVABLE	1.58% 15 Jan 2027	1,920,000	1,914,495
	WESTLAKE AUTOMOBILE RECEIVABLE	2.01% 15 Jul 2025	475,000	480,213
	WESTLAKE AUTOMOBILE RECEIVABLE	2.41% 15 Oct 2024	218,041	218,232
	WESTPAC BANKING CORP	1.953% 20 Nov 2028	2,260,000	2,250,956
	WHEELS SPV LLC	2.3% 22 May 2028	114,249	114,627
	WORLD OMNI AUTO RECEIVABLES TR	1.1% 15 Apr 2025	9,141,710	9,174,651
	WORLD OMNI AUTO RECEIVABLES TR	1.96% 16 Dec 2024	2,443,948	2,461,082
	WORLD OMNI AUTO RECEIVABLES TR	2.87% 17 Jul 2023	147,047	147,391
	WORLD OMNI SELECT AUTO TRUST	0.55% 15 Jul 2025	685,000	685,117
	WORLD OMNI SELECT AUTO TRUST	0.85% 16 Aug 2027	675,000	665,205
	Sub-Total: Fund 5749 13 of 15			Total \$695,039,454

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	ABBVIE INC	2.6% 21 Nov 2024	2,256,000	\$ 2,340,899
	AERCAP IRELAND CAP/GLOBA	3% 29 Oct 2028	2,806,000	2,845,665
	ALLY AUTO RECEIVABLES TRUST	1.84% 17 Jun 2024	1,000,881	1,006,570
	ALLY AUTO RECEIVABLES TRUST	1.92% 15 Jan 2025	619,000	626,330
	AMEREN CORP	2.5% 15 Sep 2024	603,000	619,149
	AMERICA MOVIL SAB DE CV	3.625% 22 Apr 2029	1,920,000	2,078,662
	AMERICAN ELECTRIC POWER	0.75% 01 Nov 2023	748,000	742,845
	AMERICAN EXPRESS CREDIT ACCOUN	0.9% 15 Nov 2026	2,224,000	2,205,945
	AMERICREDIT AUTOMOBILE RECEIVA	0.37% 18 Aug 2025	2,079,000	2,072,118
	AMERICREDIT AUTOMOBILE RECEIVA	0.66% 18 Dec 2024	1,908,000	1,909,655
	AMERICREDIT AUTOMOBILE RECEIVA	0.76% 18 Aug 2026	670,000	666,241
	AMGEN INC	1.65% 15 Aug 2028	624,000	611,489
	ANGLO AMERICAN CAPITAL	2.875% 17 Mar 2031	2,128,000	2,117,962
	AON CORP/AON GLOBAL HOLD	2.6% 02 Dec 2031	1,006,000	1,023,497
	ATHENE GLOBAL FUNDING	1.73% 02 Oct 2026	1,810,000	1,776,489
	ATHENE GLOBAL FUNDING	2.673% 07 Jun 2031	1,155,000	1,144,274
	BANK	1.844% 15 Mar 2063	1,308,000	1,275,014
	BANK	2.144% 15 Apr 2063	450,000	449,395
	BANK	2.438% 15 Jun 2063	1,115,000	1,136,647
	BANK	2.47% 15 Sep 2064	231,000	236,068
	BANK	2.851% 17 Oct 2052	833,000	875,000
	BANK OF AMERICA CORP	1% 06 Dec 2025	1,503,000	1,505,450
	BANK OF AMERICA CORP	1% 20 Jan 2028	362,000	392,001
	BANK OF AMERICA CORP	1% 21 Jul 2032	3,360,000	3,303,575
	BANK OF AMERICA CORP	1% 23 Jul 2024	2,169,000	2,259,791
	BANK OF AMERICA CORP	1% 29 Apr 2031	1,617,000	1,633,453
	BANK OF AMERICA CREDIT CARD TR	0.34% 15 May 2026	886,000	874,317
	BANK OF AMERICA CREDIT CARD TR	0.44% 15 Sep 2026	2,057,000	2,027,028
	BAXTER INTERNATIONAL INC	2.272% 01 Dec 2028	1,857,000	1,870,451
	BENCHMARK MORTGAGE TRUST	1.85% 15 Sep 2053	1,429,000	1,389,806
	BENCHMARK MORTGAGE TRUST	1.973% 15 Jan 2054	1,333,000	1,306,351
	BENCHMARK MORTGAGE TRUST	1.977% 17 Dec 2053	2,357,000	2,311,598
	BENCHMARK MORTGAGE TRUST	2.034% 15 Oct 2053	1,014,000	998,862
	BENCHMARK MORTGAGE TRUST	2.223% 15 Aug 2054	290,000	289,533
	BENCHMARK MORTGAGE TRUST	2.289% 15 Mar 2053	884,000	889,023
	BENCHMARK MORTGAGE TRUST	2.387% 15 Sep 2054	660,000	668,121
	BENCHMARK MORTGAGE TRUST	2.39% 15 Jul 2054	503,000	509,429

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	BENCHMARK MORTGAGE TRUST	2.577%	15 Apr 2054	542,000		557,486
	BENCHMARK MORTGAGE TRUST	2.613%	15 Jun 2054	315,000		324,943
	BENCHMARK MORTGAGE TRUST	2.669%	15 Dec 2054	511,000		529,735
	BENCHMARK MORTGAGE TRUST	2.732%	15 Feb 2053	125,000		129,759
*	BLACKROCK INC	2.1%	25 Feb 2032	3,065,000		3,040,992
	BMW VEHICLE OWNER TRUST	0.62%	26 Apr 2027	1,883,000		1,871,986
	BOEING CO	5.15%	01 May 2030	724,000		843,533
	BROADCOM INC	3.15%	15 Nov 2025	388,000		406,215
	BROADCOM INC	4.15%	15 Nov 2030	166,000		184,103
	CAPITAL ONE MULTI ASSET EXECUT	1.39%	15 Jul 2030	1,394,000		1,370,536
	CAPITAL ONE MULTI ASSET EXECUT	1.72%	15 Aug 2024	940,000		947,760
	CAPITAL ONE PRIME AUTO RECEIVA	0.77%	15 Sep 2026	1,168,000		1,159,483
	CAPITAL ONE PRIME AUTO RECEIVA	1.92%	15 May 2024	349,082		351,560
	CARMAX AUTO OWNER TRUST	0.34%	15 Dec 2025	1,039,000		1,029,837
	CARMAX AUTO OWNER TRUST	0.53%	15 Oct 2026	1,370,000		1,345,363
	CARMAX AUTO OWNER TRUST	0.55%	15 Jun 2026	2,070,000		2,051,984
	CARMAX AUTO OWNER TRUST	0.56%	15 Sep 2026	862,000		849,895
	CARMAX AUTO OWNER TRUST	0.77%	16 Mar 2026	1,803,000		1,796,613
	CARVANA AUTO RECEIVABLES TRUST	0.7%	10 Nov 2026	862,000		850,914
	CARVANA AUTO RECEIVABLES TRUST	1.03%	10 Jun 2027	746,000		730,371
	CENOVUS ENERGY INC	5.375%	15 Jul 2025	3,097,000		3,417,615
	CENTENE CORP	2.45%	15 Jul 2028	1,872,000		1,843,920
	CHARTER COMM OPT LLC/CAP	2.8%	01 Apr 2031	42,000		41,559
	CHARTER COMM OPT LLC/CAP	4.908%	23 Jul 2025	1,925,000		2,119,633
	CHARTER COMM OPT LLC/CAP	5.05%	30 Mar 2029	1,272,000		1,456,191
	CITIGROUP COMMERCIAL MORTGAGE	1%	10 Dec 2049	516,000		557,397
	CITIGROUP COMMERCIAL MORTGAGE	3.102%	15 Dec 2072	150,000		159,597
	CITIGROUP COMMERCIAL MORTGAGE	3.154%	15 Nov 2049	342,000		360,526
	CITIGROUP COMMERCIAL MORTGAGE	3.778%	10 Sep 2058	90,000		96,390
	CITIGROUP INC	1%	03 Jun 2031	1,148,000		1,157,929
	CITIGROUP INC	1%	10 Jan 2028	449,000		486,792
	CITIGROUP INC	1%	24 Jan 2023	1,375,000		1,376,739
	CITIGROUP INC	4.45%	29 Sep 2027	549,000		612,146
	COLBUN SA	3.15%	19 Jan 2032	1,151,000		1,138,915
	COMM MORTGAGE TRUST	3.774%	10 Oct 2048	521,000		558,592
	CONSOLIDATED EDISON INC	0.65%	01 Dec 2023	1,546,000		1,533,347
	CONTINENTAL RESOURCES	4.375%	15 Jan 2028	2,009,000		2,171,829
	CONTINENTAL RESOURCES	4.5%	15 Apr 2023	627,000		646,105
	CREDIT AGRICOLE SA	1%	26 Jan 2027	3,942,000		3,835,800

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	CSAIL COMMERCIAL MORTGAGE TRUS	3.329% 15 Jun 2052	978,000	1,046,150
	CSAIL COMMERCIAL MORTGAGE TRUS	3.502% 15 Nov 2049	293,000	313,369
	DAIMLER TRUCKS FINAN NA	2% 14 Dec 2026	428,000	429,826
	DAIMLER TRUCKS FINAN NA	2.375% 14 Dec 2028	874,000	878,156
	DEUTSCHE BANK NY	0.898% 28 May 2024	181,000	179,419
	DEUTSCHE BANK NY	0.962% 08 Nov 2023	902,000	900,394
	DISCOVER CARD EXECUTION NOTE T	0.58% 15 Sep 2026	956,000	940,995
	DISCOVER CARD EXECUTION NOTE T	1.03% 15 Sep 2028	1,148,000	1,131,005
	DISCOVER CARD EXECUTION NOTE T	3.04% 15 Jul 2024	978,000	978,813
	DNB BANK ASA	1% 30 Sep 2025	2,827,000	2,790,652
	DOMINION ENERGY INC	2.45% 15 Jan 2023	347,000	352,746
	DTE ENERGY CO	1.05% 01 Jun 2025	1,449,000	1,419,676
	DTE ENERGY CO	2.529% 01 Oct 2024	608,000	625,774
	EDISON INTERNATIONAL	3.125% 15 Nov 2022	2,155,000	2,188,643
	EDISON INTERNATIONAL	5.75% 15 Jun 2027	1,662,000	1,894,940
	EMERSON ELECTRIC CO	2% 21 Dec 2028	2,105,000	2,104,752
	ENERGY TRANSFER LP	3.6% 01 Feb 2023	33,000	33,640
	EQUITABLE FINANCIAL LIFE	1.7% 12 Nov 2026	893,000	880,884
	EXTRA SPACE STORAGE LP	2.35% 15 Mar 2032	1,695,000	1,647,687
	FANNIE MAE	1.625% 07 Jan 2025	1,600,000	1,628,928
	FANNIE MAE	2.25% 12 Apr 2022	1,628,000	1,637,511
	FANNIE MAE	2.625% 06 Sep 2024	930,000	972,867
	FANNIE MAE	4% 25 Apr 2041	320,801	332,424
	FED HM LN PC POOL C04306	3% 01 Nov 2042	1,114,271	1,177,104
	FED HM LN PC POOL G60909	4% 01 Apr 2047	310,157	336,074
	FED HM LN PC POOL G61158	4% 01 Sep 2047	93,411	101,226
	FED HM LN PC POOL G62009	3.5% 01 Aug 2046	642,556	693,787
	FED HM LN PC POOL G67710	3.5% 01 Mar 2048	70,370	75,287
	FED HM LN PC POOL Q13637	3% 01 Nov 2042	106,566	112,597
	FED HM LN PC POOL Q47597	4% 01 Apr 2047	469,322	509,576
	FED HM LN PC POOL Q49464	4% 01 Jul 2047	540,800	585,194
	FED HM LN PC POOL QA4675	3% 01 Nov 2049	412,755	432,385
	FED HM LN PC POOL QA6370	3% 01 Jan 2050	615,162	644,071
	FED HM LN PC POOL QA6505	3% 01 Jan 2050	570,163	597,435
	FED HM LN PC POOL QA6518	3% 01 Jan 2050	484,204	509,023
	FED HM LN PC POOL QA7075	3% 01 Feb 2050	2,527,938	2,640,000
	FED HM LN PC POOL QC0887	2% 01 Apr 2051	1,050,627	1,048,493
	FED HM LN PC POOL QC3428	2.5% 01 Jun 2051	172,305	177,179
	FED HM LN PC POOL QC4959	2% 01 Aug 2051	1,526,467	1,523,120
	FED HM LN PC POOL QC5798	2% 01 Aug 2051	918,189	919,053
	FED HM LN PC POOL QU7450	2.5% 01 Jul 2050	217,740	222,792
	FED HM LN PC POOL RA3078	3% 01 Jul 2050	1,796,192	1,889,570
	FED HM LN PC POOL RA3808	2% 01 Oct 2050	1,202,657	1,203,788
	FED HM LN PC POOL RA6333	2% 01 Nov 2051	3,756,805	3,748,699
	FED HM LN PC POOL SD0185	3% 01 Dec 2049	554,209	581,362
	FED HM LN PC POOL SD7501	4% 01 Jul 2049	2,624,531	2,859,339
	FED HM LN PC POOL SD7518	3% 01 Jun 2050	2,618,082	2,751,702
	FED HM LN PC POOL SD7526	2.5% 01 Oct 2050	7,181,237	7,394,845
	FED HM LN PC POOL ZA4816	4% 01 Feb 2047	280,351	305,350

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	FED HM LN PC POOL ZA4918	4% 01 May 2047	655,761	709,329
	FED HM LN PC POOL ZL4395	3% 01 Nov 2042	86,703	91,571
	FED HM LN PC POOL ZM3228	4% 01 May 2047	23,798	25,655
	FED HM LN PC POOL ZM4518	3.5% 01 Oct 2047	194,038	207,523
	FED HM LN PC POOL ZM5325	4% 01 Jan 2048	25,830	28,006
	FED HM LN PC POOL ZS4531	4% 01 Sep 2043	127,971	140,110
	FED HM LN PC POOL ZS4577	3.5% 01 Aug 2044	1,041,160	1,114,336
	FED HM LN PC POOL ZT0389	4% 01 Jun 2048	87,012	94,577
	FED HM LN PC POOL ZT0511	3% 01 Aug 2048	788,414	826,785
	FED HM LN PC POOL ZT0538	3.5% 01 Mar 2048	1,145,899	1,225,491
	FED HM LN PC POOL ZT1858	4.5% 01 Apr 2049	308,937	335,406
	FED HM LN PC POOL ZT2077	3.5% 01 Aug 2046	859,392	927,595
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jul 2028	219,000	249,154
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Nov 2027	100,000	109,327
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Oct 2028	217,000	247,780
	FHLMC MULTIFAMILY STRUCTURED P	1.639% 25 Jan 2030	568,000	563,602
	FHLMC MULTIFAMILY STRUCTURED P	2.785% 25 Jun 2029	913,000	979,784
	FHLMC MULTIFAMILY STRUCTURED P	3.194% 25 Jul 2027	762,000	826,550
	FHLMC MULTIFAMILY STRUCTURED P	3.244% 25 Aug 2027	340,000	369,981
	FHLMC MULTIFAMILY STRUCTURED P	3.505% 25 Mar 2029	663,000	745,433
	FHLMC MULTIFAMILY STRUCTURED P	3.9% 25 Apr 2028	1,470,000	1,665,585
	FIRSTENERGY TRANSMISSION	2.866% 15 Sep 2028	808,000	809,482
	FIRSTENERGY TRANSMISSION	4.35% 15 Jan 2025	1,396,000	1,484,173
	FNMA POOL AB4530	4% 01 Feb 2042	42,962	46,788
	FNMA POOL AB8897	3% 01 Apr 2043	67,782	71,527
	FNMA POOL AH9342	4% 01 Apr 2041	90,590	98,600
	FNMA POOL AI2116	4% 01 May 2041	41,708	45,448
	FNMA POOL AK1799	4% 01 Jan 2042	57,720	63,075
	FNMA POOL AL2465	1% 01 Oct 2027	350,820	367,626
	FNMA POOL AL6074	1% 01 Nov 2029	74,120	78,243
	FNMA POOL AL7430	1% 01 Aug 2030	259,779	277,353
	FNMA POOL AL8168	1% 01 Nov 2042	80,553	88,307
	FNMA POOL AL9244	1% 01 Aug 2043	629,700	664,169
	FNMA POOL AL9405	1% 01 Jun 2044	704,326	758,332
	FNMA POOL AR8293	3% 01 May 2043	83,752	88,442
	FNMA POOL AS6973	3% 01 Apr 2036	194,413	203,781
	FNMA POOL AS9676	4% 01 May 2047	298,892	322,194
	FNMA POOL AS9980	4% 01 Jun 2044	321,968	351,642
	FNMA POOL AT2014	3% 01 Apr 2043	90,919	95,957
	FNMA POOL AT2016	3% 01 Apr 2043	691,879	732,337
	FNMA POOL AT2032	3.5% 01 Apr 2043	115,142	123,743
	FNMA POOL AT7623	3% 01 Jun 2043	169,977	179,343
	FNMA POOL AT9193	3% 01 Jul 2043	98,490	103,812
	FNMA POOL AV4545	4% 01 Feb 2044	181,578	198,993
	FNMA POOL AW8155	3% 01 Jan 2027	474,682	496,836

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	FNMA POOL AW8165	4% 01 Jan 2042	294,299	322,583
	FNMA POOL BD7043	4% 01 Mar 2047	40,986	44,113
	FNMA POOL BE2678	4% 01 May 2047	124,652	134,188
	FNMA POOL BE3667	3.5% 01 Jun 2047	85,749	91,705
	FNMA POOL BF0278	3.5% 01 May 2042	328,306	352,420
	FNMA POOL BF0451	3.5% 01 Jun 2041	2,677,168	2,873,564
	FNMA POOL BK0436	3% 01 Dec 2049	171,046	179,405
	FNMA POOL BM1277	1% 01 May 2047	42,115	45,556
	FNMA POOL BM1761	1% 01 Aug 2044	300,041	329,378
	FNMA POOL BM4120	1% 01 Jan 2048	34,046	36,881
	FNMA POOL BM4142	1% 01 Sep 2046	230,527	252,622
	FNMA POOL BM4748	1% 01 Mar 2046	286,352	309,160
	FNMA POOL BM4830	1% 01 Feb 2047	504,806	541,583
	FNMA POOL BM4896	1% 01 Feb 2047	10,850	11,440
	FNMA POOL BM6152	1% 01 Jun 2044	764,015	820,754
	FNMA POOL BM6785	1% 01 Aug 2043	106,755	114,684
	FNMA POOL BN5321	4.5% 01 Mar 2049	674,547	735,238
	FNMA POOL BO5032	3% 01 Dec 2049	31,876	33,478
	FNMA POOL BP5474	2.5% 01 Jun 2050	746,183	768,030
	FNMA POOL BP5482	2.5% 01 Jun 2050	1,191,012	1,224,519
	FNMA POOL BP5502	2.5% 01 Jun 2050	310,513	319,518
	FNMA POOL BP8762	2.5% 01 Jul 2050	770,236	792,757
	FNMA POOL BP9537	2.5% 01 Jul 2050	1,856,239	1,910,520
	FNMA POOL BQ0212	2.5% 01 Aug 2050	868,477	893,872
	FNMA POOL BQ6361	2.5% 01 Nov 2050	587,300	604,086
	FNMA POOL BR3314	2.5% 01 Mar 2051	480,869	492,837
	FNMA POOL BR9127	2.5% 01 May 2051	564,986	582,545
	FNMA POOL BT1335	2.5% 01 Jul 2051	396,050	404,773
	FNMA POOL CA1255	4% 01 Feb 2048	150,833	163,555
	FNMA POOL CA2200	4.5% 01 Aug 2048	1,590,890	1,739,132
	FNMA POOL CA3467	3.5% 01 May 2049	2,290,161	2,451,617
	FNMA POOL CA4657	3.5% 01 Oct 2048	850,875	908,318
	FNMA POOL CA4666	4% 01 Oct 2048	334,971	364,031
	FNMA POOL CA4860	3% 01 Dec 2049	1,553,329	1,620,087
	FNMA POOL CA4881	2.5% 01 Dec 2034	3,247,553	3,376,089
	FNMA POOL CA6847	2.5% 01 Aug 2035	1,422,630	1,481,869
	FNMA POOL CA6937	3% 01 Sep 2050	1,848,278	1,931,997
	FNMA POOL CA7009	2.5% 01 Sep 2050	2,281,144	2,334,126
	FNMA POOL CA7087	4.5% 01 Sep 2050	624,641	674,226
	FNMA POOL CA7144	2.5% 01 Sep 2035	1,361,239	1,411,653
	FNMA POOL CB1620	2% 01 Sep 2051	4,099,860	4,091,014
	FNMA POOL CB1782	2% 01 Oct 2051	3,301,798	3,294,674
	FNMA POOL FM1528	1% 01 Feb 2047	199,322	210,328
	FNMA POOL FM2743	1% 01 Feb 2034	910,078	953,253
	FNMA POOL FM2801	1% 01 Mar 2050	1,078,085	1,128,146
	FNMA POOL FM3118	1% 01 May 2050	110,090	115,997
	FNMA POOL FM3524	1% 01 Apr 2032	2,236,078	2,337,133
	FNMA POOL FM6471	1% 01 Feb 2051	2,139,885	2,141,899
	FNMA POOL FM9089	1% 01 Feb 2047	762,620	803,737
	FNMA POOL MA0293	4.5% 01 Jan 2030	8,987	9,622
	FNMA POOL MA1283	3.5% 01 Dec 2042	76,725	82,455
	FNMA POOL MA1505	3% 01 Jul 2043	194,560	206,960
	FNMA TBA 15 YR 2	2% 18 Jan 2037	11,220,000	11,488,450
	FNMA TBA 30 YR 2	2% 25 Jul 2051	38,500,000	38,381,377

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	FNMA TBA 30 YR 2.5	2.5% 25 Jul 2051	31,530,000	32,168,142
	FNMA TBA 30 YR 3	3% 13 Jan 2052	17,420,000	18,046,480
	FNMA TBA 30 YR 3.5	3.5% 25 Feb 2049	8,995,000	9,469,255
	FNMA TBA 30 YR 4	4% 14 Jan 2052	4,910,000	5,222,616
	FNMA TBA 30 YR 4.5	4.5% 14 Jan 2052	3,310,000	3,545,770
	FORD CREDIT AUTO OWNER TRUST	0.51% 15 Aug 2026	2,231,000	2,196,786
	FORD CREDIT AUTO OWNER TRUST	0.79% 15 Nov 2025	1,505,000	1,501,255
	FORD CREDIT AUTO OWNER TRUST	1.04% 15 Aug 2024	1,503,851	1,509,189
	FORD CREDIT AUTO OWNER TRUST	1.35% 15 Jul 2025	1,240,000	1,249,702
	FORD CREDIT AUTO OWNER TRUST/F	1.53% 15 May 2034	1,947,000	1,932,884
	FORD CREDIT FLOORPLAN MASTER O	1.06% 15 Sep 2027	1,816,000	1,788,034
	FREDDIE MAC	3.5% 15 Oct 2053	700,179	724,872
	GENERAL MOTORS	0.68% 15 Aug 2025	1,484,000	1,477,219
	GENERAL MOTORS FINL CO	2.4% 15 Oct 2028	2,448,000	2,441,178
	GENERAL MOTORS FINL CO	4% 15 Jan 2025	885,000	940,147
	GM FINANCIAL AUTOMOBILE LEASIN	0.8% 20 Jul 2023	1,840,000	1,842,796
	GM FINANCIAL AUTOMOBILE LEASIN	1.01% 22 Jul 2024	548,000	549,931
	GM FINANCIAL CONSUMER AUTOMOBILE	1.49% 16 Dec 2024	1,493,857	1,502,596
	GM FINANCIAL REVOLVING RECEIVA	1.17% 12 Jun 2034	642,000	631,426
	GM FINANCIAL SECURITIZED TERM	0.45% 16 Apr 2025	1,417,000	1,414,314
	GM FINANCIAL SECURITIZED TERM	0.5% 17 Feb 2026	1,954,000	1,930,146
	GM FINANCIAL SECURITIZED TERM	0.54% 17 May 2027	1,425,000	1,402,531
	GM FINANCIAL SECURITIZED TERM	1.84% 16 Sep 2024	3,006,999	3,031,814
	GNMA II POOL 784114	3.5% 20 Feb 2046	2,568,032	2,715,010
	GNMA II POOL 785021	4% 20 May 2047	128,131	135,595
	GNMA II POOL MA2893	4% 20 Jun 2045	125,012	135,182
	GNMA II POOL MA3035	4% 20 Aug 2045	1,192,575	1,290,143
	GNMA II POOL MA3174	4% 20 Oct 2045	112,663	119,692
	GNMA II POOL MA3245	4% 20 Nov 2045	76,935	83,232
	GNMA II POOL MA3377	4% 20 Jan 2046	93,307	100,636
	GNMA II POOL MA3455	4% 20 Feb 2046	447,107	482,109
	GNMA II POOL MA3521	3.5% 20 Mar 2046	152,706	161,569
	GNMA II POOL MA3663	3.5% 20 May 2046	1,184,615	1,247,119
	GNMA II POOL MA3937	3.5% 20 Sep 2046	45,003	47,364
	GNMA II POOL MA4196	3.5% 20 Jan 2047	332,156	349,486
	GNMA II POOL MA4262	3.5% 20 Feb 2047	708,732	745,065
	GNMA II POOL MA4321	3.5% 20 Mar 2047	687,753	722,766
	GNMA II POOL MA4382	3.5% 20 Apr 2047	113,160	118,878
	GNMA II POOL MA4451	3.5% 20 May 2047	994,613	1,044,834
	GNMA II POOL MA4511	4% 20 Jun 2047	239,396	254,797

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	GNMA II POOL MA4587	4% 20 Jul 2047	820,026	873,929
	GNMA II POOL MA4652	3.5% 20 Aug 2047	102,083	107,200
	GNMA II POOL MA4720	4% 20 Sep 2047	661,235	702,949
	GNMA II POOL MA4837	3.5% 20 Nov 2047	557,743	586,490
	GNMA II POOL MA4900	3.5% 20 Dec 2047	276,021	289,842
	GNMA II POOL MA4901	4% 20 Dec 2047	562,014	598,926
	GNMA II POOL MA5136	3.5% 20 Apr 2048	924,223	969,038
	GNMA II TBA 30 YR 2.5	2.5% 21 Jan 2052	4,575,000	4,685,081
	GNMA II TBA 30 YR 3	3% 20 Jul 2049	11,005,000	11,386,353
	GOLDMAN SACHS GROUP INC	1% 21 Oct 2032	2,615,000	2,631,361
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	114,246,818	114,246,818
	GS MORTGAGE SECURITIES TRUST	1% 10 Nov 2049	100,000	106,738
	GS MORTGAGE SECURITIES TRUST	2.91% 13 Feb 2053	713,000	749,449
	GS MORTGAGE SECURITIES TRUST	4.074% 10 Jan 2047	429,000	448,041
	HEALTHPEAK PROPERTIES	1.35% 01 Feb 2027	187,000	181,974
	HONDA AUTO RECEIVABLES OWNER T	0.46% 19 Apr 2027	2,517,000	2,494,731
	HONDA AUTO RECEIVABLES OWNER T	0.82% 15 Jul 2024	2,225,163	2,229,157
	HONDA AUTO RECEIVABLES OWNER T	1.09% 15 Oct 2026	779,000	780,693
	HSBC HOLDINGS PLC	1% 11 Mar 2025	1,631,000	1,711,526
	HSBC HOLDINGS PLC	1% 17 Aug 2029	1,391,000	1,364,044
	HSBC HOLDINGS PLC	1% 22 Nov 2027	2,173,000	2,177,526
	HYUNDAI AUTO RECEIVABLES TRUST	0.38% 15 Jan 2026	2,221,000	2,196,457
	HYUNDAI AUTO RECEIVABLES TRUST	0.62% 17 May 2027	1,022,000	1,005,146
	HYUNDAI AUTO RECEIVABLES TRUST	0.74% 15 May 2026	851,000	845,143
	HYUNDAI AUTO RECEIVABLES TRUST	1.03% 15 Dec 2027	758,000	751,606
	HYUNDAI AUTO RECEIVABLES TRUST	1.41% 15 Nov 2024	2,249,000	2,263,950
	HYUNDAI AUTO RECEIVABLES TRUST	1.72% 15 Jun 2026	1,726,000	1,746,170
	HYUNDAI CAPITAL AMERICA	1.15% 10 Nov 2022	569,000	570,434
	HYUNDAI CAPITAL AMERICA	1.5% 15 Jun 2026	2,129,000	2,069,530
	INDONESIA ASAHAN ALUMINI	4.75% 15 May 2025	1,339,000	1,423,812
	ISRAEL ELECTRIC CORP LTD	4.25% 14 Aug 2028	1,472,000	1,616,109
	ISRAEL ELECTRIC CORP LTD	6.875% 21 Jun 2023	367,000	395,993
	ITC HOLDINGS CORP	2.7% 15 Nov 2022	722,000	733,208
*	JPMORGAN CHASE + CO	1% 01 Jun 2029	3,096,000	3,070,165
	LXP INDUSTRIAL TRUST	2.375% 01 Oct 2031	1,689,000	1,620,067
	MARATHON PETROLEUM CORP	4.7% 01 May 2025	1,733,000	1,890,568
	MARATHON PETROLEUM CORP	5.125% 15 Dec 2026	1,402,000	1,595,551
	MERCK + CO INC	1.7% 10 Jun 2027	396,000	398,371
	MICROCHIP TECHNOLOGY INC	0.972% 15 Feb 2024	1,059,000	1,049,686
	MITSUBISHI UFJ FIN GRP	1% 15 Sep 2024	1,341,000	1,334,359

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	MORGAN STANLEY	1% 20 Jul 2027	2,733,000	2,689,926
	MORGAN STANLEY	1% 20 Oct 2032	1,237,000	1,235,685
	MORGAN STANLEY BAML TRUST	3.249% 15 Feb 2048	905,000	945,500
	MORGAN STANLEY BAML TRUST	3.732% 15 May 2048	968,518	1,032,749
	MORGAN STANLEY CAPITAL I TRUST	4.31% 15 Dec 2051	633,000	720,008
	NBN CO LTD	1.625% 08 Jan 2027	1,175,000	1,152,837
	NETFLIX INC	3.625% 15 Jun 2025	723,000	761,897
	NETFLIX INC	4.875% 15 Apr 2028	1,294,000	1,475,160
	NEXTERA ENERGY CAPITAL	0.65% 01 Mar 2023	1,334,000	1,331,301
	NISSAN AUTO RECEIVABLES OWNER	1.38% 16 Dec 2024	2,015,643	2,026,046
	NVIDIA CORP	2% 15 Jun 2031	2,220,000	2,208,360
	NXP BV/NXP FDG/NXP USA	2.7% 01 May 2025	95,000	98,142
	ONEOK INC	2.75% 01 Sep 2024	1,480,000	1,520,857
	ORACLE CORP	2.95% 01 Apr 2030	324,000	327,683
	OVINTIV EXPLORATION INC	5.375% 01 Jan 2026	1,387,000	1,537,513
	PACIFIC GAS + ELECTRIC	1.75% 16 Jun 2022	753,000	753,002
	PACIFIC GAS + ELECTRIC	3.75% 15 Feb 2024	214,000	221,893
	PACIFIC GAS + ELECTRIC	4.25% 01 Aug 2023	604,000	625,222
	PERUSAHAAN LISTRIK NEGAR	4.125% 15 May 2027	647,000	690,375
	PLAINS ALL AMER PIPELINE	4.65% 15 Oct 2025	197,000	214,866
	PROSUS NV	3.061% 13 Jul 2031	1,050,000	1,023,517
	PUBLIC SERVICE ENTERPRIS	2.45% 15 Nov 2031	822,000	812,253
	PUBLIC STORAGE	1.95% 09 Nov 2028	330,000	328,843
	QATAR ENERGY	1.375% 12 Sep 2026	1,173,000	1,149,704
	RAYTHEON TECH CORP	1.9% 01 Sep 2031	1,769,000	1,706,835
	REPUBLIC OF COLOMBIA	3% 30 Jan 2030	912,000	833,568
	ROCHE HOLDINGS INC	1.93% 13 Dec 2028	1,049,000	1,055,364
	ROYAL BANK OF CANADA	2.3% 03 Nov 2031	2,440,000	2,451,364
	SANTANDER CONSUMER AUTO RECEIV	0.33% 15 Oct 2025	1,637,000	1,630,173
	SANTANDER CONSUMER AUTO RECEIV	0.48% 15 Jun 2026	997,000	983,180
	SANTANDER DRIVE AUTO RECEIVABL	2.03% 15 Feb 2024	45,548	45,573
	SIMON PROPERTY GROUP LP	2.25% 15 Jan 2032	1,237,000	1,203,581
	SLG OFFICE TRUST	2.585% 15 Jul 2041	343,000	350,985
	SOCIETE GENERALE	2.625% 22 Jan 2025	2,611,000	2,676,790
	STANDARD CHARTERED PLC	1% 23 Mar 2025	200,000	198,220
	STANDARD CHARTERED PLC	1% 23 Nov 2025	1,042,000	1,040,717
	T MOBILE USA INC	3.5% 15 Apr 2025	504,000	533,975
	TENN VALLEY AUTHORITY	0.75% 15 May 2025	1,717,000	1,693,325
	TOYOTA AUTO RECEIVABLES OWNER	0.47% 15 Jan 2026	1,841,000	1,821,414
	TOYOTA AUTO RECEIVABLES OWNER	0.53% 15 Oct 2026	2,697,000	2,641,471
	TOYOTA AUTO RECEIVABLES OWNER	1.02% 15 Mar 2027	697,000	690,110
	TOYOTA AUTO RECEIVABLES OWNER	1.36% 15 Aug 2024	1,899,298	1,908,537

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	TOYOTA AUTO RECEIVABLES OWNER	1.66% 15 Sep 2025	1,685,000	1,705,987
	TOYOTA AUTO RECEIVABLES OWNER	1.68% 15 May 2025	398,000	402,773
	US DOLLAR		(3,154)	(3,154)
	US TREASURY N/B	0.25% 30 Jun 2025	4,048,000	3,932,727
	US TREASURY N/B	0.25% 30 Sep 2025	6,764,000	6,549,983
	US TREASURY N/B	0.25% 31 Aug 2025	4,140,000	4,010,463
	US TREASURY N/B	0.25% 31 Jul 2025	4,200,000	4,074,000
	US TREASURY N/B	0.25% 31 May 2025	5,408,000	5,260,548
	US TREASURY N/B	0.375% 30 Apr 2025	4,338,000	4,241,751
	US TREASURY N/B	0.375% 30 Nov 2025	7,741,000	7,507,258
	US TREASURY N/B	0.375% 31 Dec 2025	10,110,000	9,799,591
	US TREASURY N/B	0.375% 31 Jan 2026	7,465,000	7,221,804
	US TREASURY N/B	0.5% 28 Feb 2026	5,399,000	5,245,677
	US TREASURY N/B	0.5% 30 Nov 2023	23,364,000	23,274,560
	US TREASURY N/B	0.5% 31 Mar 2025	1,694,000	1,665,877
	US TREASURY N/B	0.625% 31 Jul 2026	9,349,000	9,090,807
	US TREASURY N/B	0.75% 15 Nov 2024	8,822,000	8,772,376
	US TREASURY N/B	0.75% 30 Apr 2026	11,528,000	11,299,692
	US TREASURY N/B	0.75% 31 Aug 2026	9,306,000	9,097,706
	US TREASURY N/B	0.75% 31 Mar 2026	11,675,000	11,453,357
	US TREASURY N/B	0.75% 31 May 2026	6,214,000	6,086,322
	US TREASURY N/B	0.875% 30 Jun 2026	8,527,000	8,391,767
	US TREASURY N/B	0.875% 30 Sep 2026	8,304,000	8,155,761
	US TREASURY N/B	1% 15 Dec 2024	7,304,000	7,311,989
	US TREASURY N/B	1.125% 31 Oct 2026	12,686,000	12,601,757
	US TREASURY N/B	1.25% 15 Aug 2031	5,275,000	5,157,137
	US TREASURY N/B	1.25% 30 Nov 2026	10,312,000	10,305,555
	US TREASURY N/B	1.25% 31 Dec 2026	9,179,000	9,168,960
	US TREASURY N/B	1.375% 15 Nov 2031	7,298,000	7,205,635
	US TREASURY N/B	1.5% 30 Nov 2024	2,429,000	2,467,143
	US TREASURY N/B	1.5% 30 Nov 2028	4,213,000	4,229,457
	US TREASURY N/B	1.5% 30 Sep 2024	10,272,000	10,434,105
	US TREASURY N/B	1.5% 31 Oct 2024	5,043,000	5,121,994
	USAA AUTO OWNER TRUST	2.14% 15 Nov 2024	1,401,000	1,412,458
	VALE OVERSEAS LIMITED	6.25% 10 Aug 2026	907,000	1,049,862
	VALERO ENERGY CORP	2.8% 01 Dec 2031	1,563,000	1,558,123
	VERIZON COMMUNICATIONS	2.355% 15 Mar 2032	2,340,000	2,305,644
	VERIZON MASTER TRUST	0.5% 20 May 2027	4,161,000	4,106,999
	VERIZON OWNER TRUST	1.85% 22 Jul 2024	3,699,000	3,726,759
	VERIZON OWNER TRUST	2.93% 20 Sep 2023	255,652	257,052
	VERIZON OWNER TRUST	3.23% 20 Apr 2023	13,775	13,797
	VOLKSWAGEN AUTO LOAN ENHANCED	0.98% 20 Nov 2024	2,396,929	2,403,027
	VOLKSWAGEN AUTO LOAN ENHANCED	1.26% 20 Aug 2026	1,133,000	1,140,295
	WELLS FARGO + COMPANY	1% 22 May 2028	2,111,000	2,269,375
	WELLS FARGO COMMERCIAL MORTGAG	2.118% 15 Aug 2053	1,000,000	994,039
	WELLS FARGO COMMERCIAL MORTGAG	2.658% 15 Nov 2054	1,031,000	1,063,185
	WELLS FARGO COMMERCIAL MORTGAG	3.096% 15 Jun 2049	756,000	785,097

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	WELLS FARGO COMMERCIAL MORTGAG	3.695% 15 Nov 2048	557,000	595,966
	WELLS FARGO COMMERCIAL MORTGAG	4.442% 15 Sep 2061	184,000	209,634
	WESTERN DIGITAL CORP	2.85% 01 Feb 2029	609,000	614,865
	WESTERN DIGITAL CORP	3.1% 01 Feb 2032	617,000	621,504
	WF RBS COMMERCIAL MORTGAGE TRU	3.631% 15 Nov 2047	474,000	498,876
	WORLD OMNI AUTO RECEIVABLES TR	0.48% 17 Nov 2025	779,000	777,068
	WORLD OMNI AUTO RECEIVABLES TR	0.61% 15 Oct 2026	1,215,000	1,204,152
	WORLD OMNI AUTO RECEIVABLES TR	1.96% 16 Dec 2024	1,174,858	1,183,094
	WORLD OMNI AUTO RECEIVABLES TR	2.59% 15 Jul 2024	596,889	600,727
	WORLD OMNI AUTO RECEIVABLES TR	3.33% 15 Apr 2024	678,834	684,267
	WORLD OMNI SELECT AUTO TRUST	0.29% 18 Feb 2025	630,000	628,253
	WORLD OMNI SELECT AUTO TRUST	0.47% 17 Jun 2024	397,883	397,971
	WORLD OMNI SELECT AUTO TRUST	0.55% 15 Jul 2025	914,000	914,156
	Sub-Total: Fund 5760 14 of 15			Total \$864,215,709

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	7 ELEVEN INC	1.3% 10 Feb 2028	213,000	\$ 202,861
	ABBVIE INC	2.85% 14 May 2023	706,000	721,628
	ABN AMRO BANK NV	1% 13 Mar 2037	245,000	244,793
	AERCAP IRELAND CAP/GLOBA	1.65% 29 Oct 2024	232,000	231,579
	ALEXANDRIA REAL ESTATE E	4.9% 15 Dec 2030	137,000	164,562
	ALTRIA GROUP INC	2.45% 04 Feb 2032	194,000	184,187
	AMER AIRLINE 16 1 AA PTT	3.575% 15 Jul 2029	190,468	193,404
	AMEREN ILLINOIS CO	1.55% 15 Nov 2030	150,000	141,119
	AMERICAN EXPRESS CO	1.65% 04 Nov 2026	165,000	165,463
	AMERICAN HONDA FINANCE	1.3% 09 Sep 2026	120,000	118,526
	AMERICAN INTL GROUP	3.9% 01 Apr 2026	111,000	120,302
	AMERICAN INTL GROUP	4.2% 01 Apr 2028	211,000	235,378
	AMERICAN TOWER CORP	2.75% 15 Jan 2027	239,000	246,332
	AMERICAN TRANSMISSION SY	2.65% 15 Jan 2032	193,000	194,793
	AMERICREDIT AUTOMOBILE RECEIVA	0.53% 18 Jun 2025	350,000	349,753
	AMERICREDIT AUTOMOBILE RECEIVA	1.17% 18 Aug 2027	200,000	198,577
	AMERIPRISE FINANCIAL INC	2.875% 15 Sep 2026	202,000	212,645
	AON GLOBAL LTD	3.875% 15 Dec 2025	216,000	233,328
	APIDOS CLO	1% 15 Apr 2033	1,000,000	1,003,246

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	ARES CLO LTD	1% 15 Apr 2034	550,000	549,861
	ASSURANT INC	2.65% 15 Jan 2032	240,000	235,367
	ASTRAZENECA PLC	0.7% 08 Apr 2026	153,000	147,991
	AT+T INC	2.3% 01 Jun 2027	260,000	264,512
	AT+T INC	2.55% 01 Dec 2033	252,000	246,467
	ATLANTIC CITY ELECTRIC	2.3% 15 Mar 2031	199,000	199,853
	AVERY DENNISON CORP	2.65% 30 Apr 2030	100,000	101,348
	AVIATION CAPITAL GROUP	1.95% 20 Sep 2026	205,000	199,113
	AVIATION CAPITAL GROUP	5.5% 15 Dec 2024	451,000	493,434
	AVOLON HOLDINGS FNDG LTD	2.125% 21 Feb 2026	186,000	182,555
	AVOLON HOLDINGS FNDG LTD	2.875% 15 Feb 2025	122,000	124,624
	BANCO SANTANDER SA	3.306% 27 Jun 2029	200,000	211,381
	BANK	1% 15 Nov 2064	100,000	103,481
	BANK	2.47% 15 Sep 2064	100,000	102,194
	BANK	2.851% 17 Oct 2052	1,534,000	1,611,344
	BANK OF AMERICA CORP	1% 05 Mar 2024	586,000	603,417
	BANK OF AMERICA CORP	1% 06 Dec 2025	150,000	150,244
	BANK OF AMERICA CORP	1% 22 Jul 2027	364,000	361,349
	BANK OF AMERICA CORP	1% 22 Oct 2025	469,000	481,693
	BANK OF AMERICA CORP	1% 23 Jul 2031	559,000	535,005
	BANK OF AMERICA CORP	1% 24 Oct 2026	237,000	232,270
	BANK OF AMERICA CORP	1% 25 Sep 2025	219,000	216,341
	BANK OF AMERICA CORP	4.183% 25 Nov 2027	324,000	354,502
	BARCLAYS PLC	1% 10 Dec 2024	200,000	198,541
	BAT INTL FINANCE PLC	1.668% 25 Mar 2026	498,000	488,861
	BAXTER INTERNATIONAL INC	1.322% 29 Nov 2024	242,000	241,661
	BENCHMARK MORTGAGE TRUST	1% 15 Feb 2051	440,000	484,149
	BENCHMARK MORTGAGE TRUST	2.387% 15 Sep 2054	75,000	75,923
	BENEFIT STREET PARTNERS CLO LT	1% 25 Apr 2034	750,000	749,811
	BERKSHIRE HATHAWAY ENERG	3.7% 15 Jul 2030	146,000	161,239
	BETONY CLO 2, LTD.	1% 30 Apr 2031	1,000,000	999,460
*	BLACKROCK INC	2.1% 25 Feb 2032	80,000	79,373
	BLACKSTONE HOLDINGS FINA	1.625% 05 Aug 2028	224,000	217,543
	BLACKSTONE HOLDINGS FINA	2% 30 Jan 2032	119,000	114,555
	BLACKSTONE SECURED LEND	2.85% 30 Sep 2028	119,000	116,011
	BNP PARIBAS	1% 15 Sep 2029	200,000	196,067
	BNP PARIBAS	1% 19 Nov 2025	328,000	337,559
	BOEING CO	4.875% 01 May 2025	361,000	394,960
	BOSTON SCIENTIFIC CORP	2.65% 01 Jun 2030	233,000	237,523
	BPCE SA	5.7% 22 Oct 2023	655,000	704,090
	BRISTOL MYERS SQUIBB CO	3.875% 15 Aug 2025	35,000	37,876
	BROADCOM INC	4.15% 15 Nov 2030	96,000	106,469
	BROOKFIELD ASSET MAN INC	4% 15 Jan 2025	356,000	380,489
	BUNGE LTD FINANCE CORP	2.75% 14 May 2031	190,000	192,828
	BX TRUST 2019 OC11	3.202% 09 Dec 2041	330,000	347,346
	CANADIAN NATL RESOURCES	2.05% 15 Jul 2025	311,000	313,973
	CANADIAN PACIFIC RAILWAY	1.75% 02 Dec 2026	201,000	201,725
	CAPITAL ONE FINANCIAL CO	1% 02 Nov 2027	235,000	233,799
	CAPITAL ONE FINANCIAL CO	3.2% 05 Feb 2025	368,000	385,599
	CARDS II TRUST	0.602% 15 Apr 2027	450,000	444,578

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	CARLYLE GLOBAL MARKET STRATEGI	1% 20 Apr 2034	1,250,000	1,250,321
	CARLYLE GLOBAL MARKET STRATEGI	1% 20 Jul 2031	250,000	250,002
	CARMAX AUTO OWNER TRUST	0.55% 15 Jun 2026	200,000	198,259
	CARMAX AUTO OWNER TRUST	0.63% 15 Jun 2026	500,000	494,190
	CARMAX AUTO OWNER TRUST	1.7% 15 Nov 2024	769,532	774,469
	CARRIER GLOBAL CORP	2.722% 15 Feb 2030	285,000	291,054
	CBOE GLOBAL MARKETS INC	1.625% 15 Dec 2030	188,000	178,571
	CELANESE US HOLDINGS LLC	1.4% 05 Aug 2026	173,000	168,796
	CENTERPOINT ENER HOUSTON	2.35% 01 Apr 2031	149,000	151,259
	CENTERPOINT ENERGY INC	1% 13 May 2024	328,000	328,121
	CGI INC	1.45% 14 Sep 2026	294,000	287,661
	CHARLES SCHWAB CORP	3.3% 01 Apr 2027	152,000	162,890
	CHEVRON PHILLIPS CHEM CO	3.3% 01 May 2023	233,000	239,940
	CIGNA CORP	3.25% 15 Apr 2025	292,000	306,699
	CITIGROUP INC	1% 24 Jul 2023	335,000	339,022
	CITIGROUP INC	4.4% 10 Jun 2025	220,000	239,586
	CITRIX SYSTEMS INC	1.25% 01 Mar 2026	184,000	179,194
	CITRIX SYSTEMS INC	3.3% 01 Mar 2030	281,000	285,064
	CLEAR CREEK CLO LTD	1% 20 Oct 2030	1,400,000	1,401,035
	CNO GLOBAL FUNDING	1.75% 07 Oct 2026	161,000	159,052
	COMCAST CORP	2.65% 01 Feb 2030	300,000	311,129
	COMMONWEALTH BANK AUST	2.688% 11 Mar 2031	200,000	196,683
	COOPERATIEVE RABOBANK UA	4.375% 04 Aug 2025	250,000	270,823
	COTERRA ENERGY INC	4.375% 01 Jun 2024	184,000	194,584
	CREDIT SUISSE GROUP AG	1% 02 Feb 2027	299,000	288,882
	CROWN CASTLE INTL CORP	3.8% 15 Feb 2028	113,000	122,955
	CUBESMART LP	2% 15 Feb 2031	126,000	121,368
	CUBESMART LP	2.25% 15 Dec 2028	200,000	200,026
	CVS HEALTH CORP	4.3% 25 Mar 2028	218,000	244,637
	D.R. HORTON INC	4.75% 15 Feb 2023	230,000	237,570
	DAIMLER FINANCE NA LLC	2.125% 10 Mar 2025	265,000	269,941
	DANSKE BANK A/S	5.375% 12 Jan 2024	250,000	269,115
	DELL INT LLC / EMC CORP	5.45% 15 Jun 2023	90,000	94,940
	DELTA AIR LINES 2019 1AA	3.204% 25 Oct 2025	200,000	206,781
	DELTA AIR LINES 2020 A	2.5% 10 Dec 2029	84,717	84,351
	DELTA AIR LINES/SKYMILES	4.75% 20 Oct 2028	125,000	136,498
	DENTSPLY SIRONA INC	3.25% 01 Jun 2030	189,000	199,634
	DEUTSCHE BANK			
	COMMERCIAL MORTG	2.89% 10 Aug 2049	250,000	260,203
	DEUTSCHE BANK NY	1% 24 Nov 2026	190,000	189,688
	DIAMONDBACK ENERGY INC	3.125% 24 Mar 2031	241,000	248,387
	DISCOVERY			
	COMMUNICATIONS	3.625% 15 May 2030	156,000	166,774
	DISCOVERY			
	COMMUNICATIONS	3.95% 15 Jun 2025	117,000	124,621
	DOMINION ENERGY INC	1% 15 Aug 2024	462,000	478,215
	DOMINION ENERGY SOUTH	2.3% 01 Dec 2031	200,000	201,646
	DRYDEN SENIOR LOAN FUND	1% 17 Apr 2033	1,000,000	1,000,387
	DTE ELECTRIC CO	1.9% 01 Apr 2028	187,000	185,142
	DUKE ENERGY CORP	0.9% 15 Sep 2025	499,000	484,900
	DUKE ENERGY CORP	2.55% 15 Jun 2031	204,000	204,241
	DXC TECHNOLOGY CO	1.8% 15 Sep 2026	199,000	196,641

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	ELEVATION CLO LTD	1% 15 Oct 2029	400,000	399,964
	ELMWOOD CLO IX LTD	1% 20 Jul 2034	250,000	249,858
	EMERSON ELECTRIC CO	2.2% 21 Dec 2031	337,000	335,437
	EMPOWER FINANCE 2020 LP	1.357% 17 Sep 2027	304,000	294,777
	ENBRIDGE ENERGY PARTNERS	5.875% 15 Oct 2025	429,000	488,197
	ENBRIDGE INC	1.6% 04 Oct 2026	200,000	197,131
	ENERGY TRANSFER LP	4.05% 15 Mar 2025	332,000	351,755
	ENERGY TRANSFER LP	4.25% 01 Apr 2024	233,000	244,612
	ENTERPRISE PRODUCTS OPER	3.75% 15 Feb 2025	134,000	142,385
	EOG RESOURCES INC	4.15% 15 Jan 2026	130,000	142,006
	EQUIFAX INC	2.35% 15 Sep 2031	202,000	199,262
	ESSEX PORTFOLIO LP	3.5% 01 Apr 2025	261,000	275,508
	EXETER AUTOMOBILE RECEIVABLES	0.68% 15 Jul 2025	450,000	449,114
	FANNIE MAE	1% 25 Jul 2036	585,596	577,720
	FANNIE MAE	3% 25 May 2044	900,392	916,298
	FANNIE MAE	5.25% 25 Sep 2041	119,765	129,277
	FANNIE MAE	5.5% 25 Sep 2035	539,001	639,717
	FED HM LN PC POOL QA6651	3% 01 Feb 2050	483,924	501,801
	FED HM LN PC POOL U62476	3.5% 01 Apr 2043	41,666	45,129
	FED HM LN PC POOL U62580	3.5% 01 May 2043	2,696,933	2,897,139
	FED HM LN PC POOL ZT1682	3% 01 Jan 2047	1,230,465	1,289,421
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Mar 2030	2,969,161	361,735
	FHLMC MULTIFAMILY STRUCTURED P	1% 25 Nov 2030	5,082,486	342,792
	FHLMC MULTIFAMILY STRUCTURED P	1.364% 25 Dec 2029	2,623,000	222,408
	FIDELITY NATL INFO SERV	1.65% 01 Mar 2028	215,000	208,164
	FNMA POOL AS7155	3% 01 May 2046	433,102	455,029
	FNMA POOL BC9396	3% 01 Jul 2046	166,394	175,354
	FNMA POOL BM6364	1% 01 Sep 2047	1,399,714	1,584,140
	FNMA POOL MA1544	3.5% 01 Aug 2043	55,527	60,119
	FNMA POOL MA2249	3.5% 01 Apr 2045	236,692	252,682
	FNMA POOL MA2537	3.5% 01 Feb 2046	359,970	384,275
	FNMA POOL MA2670	3% 01 Jul 2046	306,888	321,501
	FNMA POOL MA2705	3% 01 Aug 2046	270,200	283,049
	FNMA POOL MA2925	3.5% 01 Jan 2047	1,648,101	1,759,225
	FNMA TBA 15 YR 2	2% 18 Jan 2037	1,565,000	1,602,444
	FNMA TBA 30 YR 2	2% 14 Feb 2052	10,505,000	10,449,243
	FNMA TBA 30 YR 2.5	2.5% 11 Feb 2051	7,873,000	8,012,353
	FREDDIE MAC	3.5% 15 Aug 2047	3,480,395	3,745,006
	FREDDIE MAC	4% 15 Mar 2042	350,391	370,322
	FREDDIE MAC	4% 15 Sep 2041	527,796	566,034
	FREDDIE MAC	4.5% 15 Oct 2040	1,215,000	1,339,660
	FRESENIUS MED CARE III	1.875% 01 Dec 2026	150,000	148,385
	GENERAL MOTORS FINL CO	3.15% 30 Jun 2022	193,000	195,172
	GENERAL MOTORS FINL CO	3.5% 07 Nov 2024	70,000	73,490
	GENERAL MOTORS FINL CO	4.35% 17 Jan 2027	69,000	76,011
	GILEAD SCIENCES INC	3.65% 01 Mar 2026	111,000	119,586
	GLOBAL PAYMENTS INC	2.65% 15 Feb 2025	329,000	338,106
	GM FINANCIAL SECURITIZED TERM	0.5% 17 Feb 2026	1,000,000	987,792
	GNMA II POOL MA6476	4% 20 Feb 2050	6,025,903	6,347,339

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	GNMA II TBA 30 YR 2.5	2.5% 21 Jan 2052	3,930,000	4,024,561
	GNMA II TBA 30 YR 3	3% 20 Jul 2049	4,600,000	4,759,402
	GNMA POOL 747514	4.75% 15 Aug 2040	226,740	254,181
	GNMA POOL 747662	4.75% 15 Aug 2040	391,221	443,595
	GNMA POOL 747716	4.75% 15 Sep 2040	792,917	906,582
	GNMA POOL 747769	4.75% 15 Sep 2040	491,337	555,316
	GNMA POOL 751034	4.75% 15 Sep 2040	340,284	383,390
	GNMA POOL 751035	4.75% 15 Aug 2040	62,687	70,001
	GNMA POOL 751126	4.75% 15 Oct 2040	695,487	793,479
	GNMA POOL 751213	4.75% 15 Oct 2040	955,226	1,093,170
	GNMA POOL 755223	4.75% 15 Nov 2040	225,857	253,002
	GNMA POOL 755280	4.75% 15 Nov 2040	63,815	71,229
	GNMA POOL 755400	4.75% 15 Oct 2040	57,663	64,396
	GNMA POOL 755477	4.75% 15 Oct 2040	145,837	162,922
	GNMA POOL 755692	4.75% 15 Nov 2040	209,815	234,328
	GNMA POOL 761203	4.75% 15 Apr 2041	161,125	180,019
	GNMA POOL 761334	4.75% 15 Apr 2041	151,961	169,779
	GNMA POOL 761519	4.75% 15 Apr 2041	720,444	816,262
	GNMA POOL 761707	4.75% 15 May 2041	315,355	355,945
	GOLDMAN SACHS GROUP INC	1% 21 Oct 2024	140,000	139,398
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2061	819,185	820,845
	GOVERNMENT NATIONAL MORTGAGE A	1% 20 Mar 2065	2,394,150	2,409,515
	GOVERNMENT NATIONAL MORTGAGE A	2% 16 Oct 2063	2,254,172	2,238,852
	GOVERNMENT NATIONAL MORTGAGE A	2.25% 16 Oct 2063	2,254,172	2,263,529
	GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	19,153,971	19,153,971
	GRAPHIC PACKAGING INTERN	0.821% 15 Apr 2024	255,000	250,946
	GS MORTGAGE SECURITIES TRUST	2.618% 15 Dec 2054	100,000	102,150
	HONDA AUTO RECEIVABLES OWNER T	0.55% 16 Aug 2027	450,000	442,307
	HSBC HOLDINGS PLC	1% 13 Mar 2023	362,000	363,708
	HSBC HOLDINGS PLC	1% 17 Aug 2029	591,000	579,547
	HSBC HOLDINGS PLC	1% 22 Nov 2027	313,000	313,652
	HYUNDAI AUTO RECEIVABLES TRUST	0.38% 15 May 2025	1,000,000	995,689
	ITC HOLDINGS CORP	2.95% 14 May 2030	229,000	233,820
*	JPMORGAN CHASE + CO	1% 01 Jun 2029	914,000	906,373
*	JPMORGAN CHASE + CO	1% 04 Feb 2032	114,000	109,801
*	JPMORGAN CHASE + CO	1% 05 Dec 2029	183,000	207,686
*	JPMORGAN CHASE + CO	1% 22 Apr 2027	191,000	188,749
*	JPMORGAN CHASE + CO	1% 22 Sep 2027	305,000	298,969
*	JPMORGAN CHASE + CO	1% 23 Jul 2024	417,000	434,587
	KIMCO REALTY CORP	3.8% 01 Apr 2027	192,000	207,740
	KINDER MORGAN ENER PART	3.45% 15 Feb 2023	237,000	242,019
	KINDER MORGAN ENER PART	4.3% 01 May 2024	223,000	236,570
	KINDER MORGAN INC	1.75% 15 Nov 2026	234,000	233,084
	KYNDRYL HOLDINGS INC	2.7% 15 Oct 2028	171,000	165,492
	LEIDOS INC	2.3% 15 Feb 2031	120,000	115,534
	LIFE STORAGE LP	3.875% 15 Dec 2027	179,000	196,351
	LLOYDS BANKING GROUP PLC	3.75% 11 Jan 2027	200,000	216,425

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			Shares/ Par Value	
	LOWE S COS INC	1.3% 15 Apr 2028	175,000	167,709
	LOWE S COS INC	4.5% 15 Apr 2030	198,000	229,839
	LSEGA FINANCING PLC	2% 06 Apr 2028	250,000	246,764
	LUNDIN ENERGY FI	2% 15 Jul 2026	200,000	198,599
	MAIN STREET CAPITAL CORP	3% 14 Jul 2026	403,000	404,159
	MARBLE POINT CLO LTD.	1% 20 Jan 2032	500,000	499,707
	MCKESSON CORP	1.3% 15 Aug 2026	196,000	191,320
	MERCK + CO INC	1.9% 10 Dec 2028	168,000	168,791
	MID AMERICA APARTMENTS	1.1% 15 Sep 2026	220,000	212,647
	MITSUBISHI UFJ FIN GRP	1% 20 Jul 2027	200,000	196,439
	MITSUBISHI UFJ FIN GRP	1.412% 17 Jul 2025	200,000	198,888
	MITSUBISHI UFJ FIN GRP	2.193% 25 Feb 2025	476,000	485,424
	MONONGAHELA POWER CO	3.55% 15 May 2027	212,000	226,722
	MORGAN STANLEY	1% 01 Apr 2031	216,000	235,374
	MORGAN STANLEY	1% 04 May 2027	286,000	283,181
	MORGAN STANLEY	1% 10 Nov 2023	297,000	296,587
	MORGAN STANLEY	1% 20 Jul 2027	160,000	157,478
	MORGAN STANLEY	1% 20 Oct 2032	148,000	147,843
	MORGAN STANLEY	1% 21 Jul 2032	160,000	156,492
	MORGAN STANLEY CAPITAL I TRUST	1% 15 May 2054	2,517,452	231,920
	MORGAN STANLEY CAPITAL I TRUST	1% 15 Oct 2051	750,000	852,252
	MPLX LP	4% 15 Mar 2028	229,000	248,158
	NATIONAL RURAL UTIL COOP	2.4% 15 Mar 2030	212,000	213,762
	NATIONAL SECS CLEARING	0.75% 07 Dec 2025	250,000	243,317
	NATIONWIDE BLDG SOCIETY	1.5% 13 Oct 2026	250,000	245,306
	NATWEST GROUP PLC	1% 22 May 2024	483,000	490,711
	NAVIENT STUDENT LOAN TRUST	1.31% 15 Jan 2069	447,113	445,314
	NBN CO LTD	1.45% 05 May 2026	256,000	252,116
	NEWMONT CORP	2.6% 15 Jul 2032	144,000	144,308
	NEXTERA ENERGY CAPITAL	2.44% 15 Jan 2032	296,000	296,661
	NORTHROP GRUMMAN CORP	2.93% 15 Jan 2025	228,000	237,506
	NUTRIEN LTD	2.95% 13 May 2030	226,000	237,825
	OAKTREE SPECIALTY LEND	2.7% 15 Jan 2027	148,000	146,854
	OCP CLO LTD	1% 20 Jul 2032	590,000	589,852
	OCTAGON INVESTMENT			
	PARTNERS 32	1% 15 Jul 2029	300,000	300,001
	ONEOK INC	2.2% 15 Sep 2025	152,000	153,522
	ORACLE CORP	2.8% 01 Apr 2027	225,000	231,972
	ORIX CORP	2.9% 18 Jul 2022	360,000	364,150
	PHILIP MORRIS INTL INC	1.75% 01 Nov 2030	345,000	328,222
	PIONEER NATURAL RESOURCE	1.9% 15 Aug 2030	265,000	251,681
	PLAINS ALL AMER PIPELINE	4.65% 15 Oct 2025	96,000	104,706
	PUBLIC SERVICE ENTERPRIS	1.6% 15 Aug 2030	252,000	233,586
	RAYTHEON TECH CORP	3.5% 15 Mar 2027	220,000	235,652
	RAYTHEON TECH CORP	3.95% 16 Aug 2025	120,000	130,119
	REALTY INCOME CORP	2.2% 15 Jun 2028	190,000	191,778
	RENESAS ELECTRONICS CORP	2.17% 25 Nov 2026	200,000	199,328
	ROCHE HOLDINGS INC	1.93% 13 Dec 2028	240,000	241,456
	ROCHE HOLDINGS INC	2.076% 13 Dec 2031	200,000	199,409
	ROSS STORES INC	4.7% 15 Apr 2027	38,000	42,911
	ROYAL BANK OF CANADA	1.15% 14 Jul 2026	179,000	175,087

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		Shares/ Par Value		
	ROYAL BANK OF CANADA	1.2% 27 Apr 2026	286,000	280,929
	ROYAL BANK OF CANADA	2.3% 03 Nov 2031	157,000	157,731
	ROYALTY PHARMA PLC	1.2% 02 Sep 2025	250,000	244,726
	ROYALTY PHARMA PLC	2.2% 02 Sep 2030	106,000	102,602
	SABINE PASS LIQUEFACTION	5.625% 01 Mar 2025	217,000	240,919
	SANTANDER DRIVE AUTO RECEIVABL	0.33% 17 Mar 2025	300,000	298,866
	SANTANDER DRIVE AUTO RECEIVABL	0.48% 15 Jul 2024	266,283	266,345
	SANTANDER DRIVE AUTO RECEIVABL	0.6% 15 Dec 2025	400,000	398,478
	SANTANDER RETAIL AUTO LEASE TR	0.57% 22 Apr 2024	1,500,000	1,494,472
	SANTANDER UK GROUP HLDGS	1% 05 Jan 2024	356,000	363,713
	SCENTRE GROUP TRUST 1/2	3.625% 28 Jan 2026	170,000	181,468
	SCHLUMBERGER FIN CA	2.65% 20 Nov 2022	359,000	364,788
	SIEMENS FINANCIERINGSMAT	1.2% 11 Mar 2026	294,000	289,202
	SIMON PROPERTY GROUP LP	3.75% 01 Feb 2024	300,000	314,092
	SMB PRIVATE EDUCATION LOAN TRU	1.6% 15 Sep 2054	1,639,471	1,615,904
	SMITH + NEPHEW PLC	2.032% 14 Oct 2030	200,000	193,129
	SOCIAL PROFESSIONAL LOAN PROGR	2.95% 25 Feb 2042	259,240	262,764
	SOCIAL PROFESSIONAL LOAN PROGR	3.34% 25 Aug 2047	355,085	361,230
	SOCIETE GENERALE	1% 09 Jun 2027	200,000	195,719
	SPRINT SPECTRUM / SPEC I	4.738% 20 Mar 2025	186,875	195,509
	STANDARD CHARTERED PLC	3.95% 11 Jan 2023	86,000	88,117
*	STATE STREET CORP	1% 30 Mar 2031	217,000	234,890
	STEEL DYNAMICS INC	1.65% 15 Oct 2027	175,000	171,149
	STERIS PLC	2.7% 15 Mar 2031	121,000	122,039
	T MOBILE USA INC	2.25% 15 Nov 2031	112,000	108,675
	T MOBILE USA INC	3.75% 15 Apr 2027	526,000	569,606
	TAKEDA PHARMACEUTICAL	4.4% 26 Nov 2023	665,000	703,633
	TBA MORGAN STANLEY BOC	TBA CASH COLLATERAL	(270,000)	(270,000)
	TBA MORGAN STANLEY COC	TBA CASH COLLATERAL	270,000	270,000
	TELEDYNE TECHNOLOGIES IN	1.6% 01 Apr 2026	93,000	92,089
	TELEDYNE TECHNOLOGIES IN	2.25% 01 Apr 2028	182,000	181,867
	THERMO FISHER SCIENTIFIC	2% 15 Oct 2031	112,000	110,351
	THL CREDIT WIND RIVER 2019 1 C	1% 20 Jul 2034	1,150,000	1,149,710
	TOYOTA AUTO RECEIVABLES OWNER	0.47% 15 Jan 2026	1,000,000	989,361
	TOYOTA AUTO RECEIVABLES OWNER	0.71% 15 Apr 2026	350,000	347,842
	TRANSCANADA PIPELINES	1% 12 Oct 2024	163,000	161,563
	TRITON CONTAINER	0.8% 01 Aug 2023	247,000	244,565
	TTX CO	4.15% 15 Jan 2024	231,000	243,398
	UBS COMMERCIAL MORTGAGE TRUST	1% 15 Dec 2051	2,050,000	2,332,325
	UBS COMMERCIAL MORTGAGE TRUST	1% 15 Mar 2051	1,800,000	1,987,453
	UBS COMMERCIAL MORTGAGE TRUST	1% 15 Mar 2051	8,409,400	387,768

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	UBS GROUP AG	1% 10 Aug 2027	213,000	207,788
	UNITED AIR 2016 2 AA PTT	2.875% 07 Apr 2030	275,993	281,017
	UNITED AIR 2018 1 A PTT	3.7% 01 Sep 2031	78,140	79,033
	US 10YR NOTE (CBT)MAR22	XCBT 20220322	8,100,000	89,502
	US 10YR ULTRA FUT MAR22	XCBT 20220322	(8,300,000)	(217,227)
	US 2YR NOTE (CBT) MAR22	XCBT 20220331	10,000,000	(7,250)
	US 5YR NOTE (CBT) MAR22	XCBT 20220331	12,000,000	47,797
	US AIRWAYS 2012 1A PTT	5.9% 01 Apr 2026	164,880	172,785
	US DOLLAR		510,483	510,483
	US LONG BOND(CBT) MAR22	XCBT 20220322	(4,000,000)	(97,984)
	US TREASURY N/B	0.125% 30 Nov 2022	1,951,000	1,946,580
	US TREASURY N/B	0.25% 15 Jun 2024	1,309,000	1,289,723
	US TREASURY N/B	0.5% 30 Nov 2023	1,418,100	1,412,671
	US TREASURY N/B	0.75% 31 Dec 2023	12,666,200	12,668,674
	US TREASURY N/B	1% 15 Dec 2024	14,323,700	14,339,367
	US TREASURY N/B	1.125% 15 Feb 2031	132,200	128,301
	US TREASURY N/B	1.25% 30 Nov 2026	749,000	748,532
	US TREASURY N/B	1.25% 30 Sep 2028	631,900	624,470
	US TREASURY N/B	1.25% 31 Dec 2026	7,335,100	7,327,077
	US TREASURY N/B	1.375% 15 Nov 2031	2,882,000	2,845,525
	US TREASURY N/B	1.375% 31 Dec 2028	6,176,500	6,148,513
	US TREASURY N/B	1.5% 30 Nov 2028	1,777,700	1,784,644
	US TREASURY N/B	2% 15 Aug 2051	49,000	49,949
	US TREASURY N/B	2% 15 Nov 2041	2,130,000	2,154,295
	US ULTRA BOND CBT MAR22	XCBT 20220322	(1,400,000)	(68,688)
	USAA CAPITAL CORP	2.125% 01 May 2030	234,000	233,954
	VERIZON COMMUNICATIONS	1.68% 30 Oct 2030	249,000	236,583
	VERIZON COMMUNICATIONS	2.1% 22 Mar 2028	178,000	178,339
	VERIZON COMMUNICATIONS	2.355% 15 Mar 2032	251,000	247,315
	VIATRIS INC	2.7% 22 Jun 2030	359,000	360,274
	VMWARE INC	1.4% 15 Aug 2026	206,000	202,453
	VMWARE INC	4.5% 15 May 2025	217,000	236,299
	VOYA PRIVATE CREDIT TRUST FUND		4,553,185	48,917,219
	WALT DISNEY COMPANY/THE	2.65% 13 Jan 2031	114,000	118,586
	WASTE MANAGEMENT INC	1.15% 15 Mar 2028	190,000	181,326
	WEC ENERGY GROUP INC	2.2% 15 Dec 2028	243,000	242,642
	WELLS FARGO + COMPANY	1% 30 Apr 2026	440,000	447,772
	WELLS FARGO + COMPANY	1% 30 Oct 2025	150,000	153,746
	WELLS FARGO + COMPANY	4.125% 15 Aug 2023	685,000	718,348
	WELLS FARGO COMMERCIAL MORTGAG	2.343% 15 Apr 2054	100,000	100,997
	WELLS FARGO COMMERCIAL MORTGAG	2.626% 15 Apr 2054	300,000	309,542
	WELLS FARGO COMMERCIAL MORTGAG	2.658% 15 Nov 2054	200,000	206,244
	WESTLAKE AUTOMOBILE RECEIVABLE	0.56% 15 May 2024	448,828	448,925
	WESTPAC BANKING CORP	1.953% 20 Nov 2028	200,000	199,200
	XLIT LTD	4.45% 31 Mar 2025	320,000	346,871
	ZOETIS INC	2% 15 May 2030	360,000	354,872

Sub-Total: Fund 5796 15 of 15

Total \$ 277,315,033

Sub-Total: Investment Income Fund-Underlying Investments at Fair Value (15 funds)

\$9,934,365,341

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		<u>Shares/ Par Value</u>		
*	MASS MUTUAL LIFE INSURANCE COMPANY	SYNTHETIC GIC WRAPPER CONTRACT, RATE OF INTEREST 2.34%	\$	-
	ROYAL BANK OF CANADA	SYNTHETIC GIC WRAPPER CONTRACT, RATE OF INTEREST 2.27%		-
*	STATE STREET BANK AND TRUST COMPANY	SYNTHETIC GIC WRAPPER CONTRACT, RATE OF INTEREST 2.27%		-
*	THE PRUDENTIAL INSURANCE COMPANY OF AMERICA	SYNTHETIC GIC WRAPPER CONTRACT, RATE OF INTEREST 2.11%		-
*	NEW YORK LIFE ISURANCE COMPANY	SYNTHETIC GIC WRAPPER CONTRACT, RATE OF INTEREST 2.06%		-
*	VOYA RETIREMENT INSURANCE AND ANNUITY COMPANY	SYNTHETIC GIC WRAPPER CONTRACT, RATE OF INTEREST 1.13%		-
*	METROPOLITAN LIFE INSURANCE COMPANY	SEPARATE ACCOUNT GIC CONTRACT, RATE OF INTEREST 2.31%		-
		Sub-Total : Synthetic GICs at Fair Value	\$	-
		TOTAL: Interest Income Fund- at Fair Value		\$9,934,365,341
		ADJUSTMENT FROM FAIR VALUE TO CONTRACT VALUE FOR FULLY BENEFIT-RESPONSIVE INVESTMENT CONTRACTS		(281,066,130)
		STABLE VALUE FUND - AT CONTRACT VALUE		\$9,653,299,211

n / a - Cost is not applicable

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

Schedule H, Line 4i

PLAN NAME: IBM 401(K) PLUS PLAN

PLAN SPONSOR'S NAME: INTERNATIONAL BUSINESS MACHINE CORPORATION

EIN: 13-0871985

PLAN NUMBER: 005

The Schedule H, line 4i – Schedule of Assets (Held At End of Year) is included in the attachment titled ACCOUNTANT'S OPINION AND FINANCIAL STATEMENTS.