

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 </div> <div> ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) </div> </div>
	☒ a single-employer plan <div style="margin-left: 150px;">☐ a DFE (specify) _____</div>
B	This return/report is: <div style="display: flex; justify-content: space-between;"> <div> ☐ the first return/report ☐ an amended return/report </div> <div> ☐ the final return/report ☐ a short plan year return/report (less than 12 months) </div> </div>
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
D	Check box if filing under: <div style="display: flex; justify-content: space-between;"> <div> ☒ Form 5558 ☐ special extension (enter description) </div> <div> ☐ automatic extension </div> <div> ☐ the DFVC program </div> </div>
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 PERSONAL PENSION PLAN</u>
1b	Three-digit plan number (PN) ▶ <u>001</u>
1c	Effective date of plan <u>09/01/1945</u>
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>INTERNATIONAL BUSINESS MACHINES CORPORATION</u> <u>NEW ORCHARD ROAD, MD 261</u> <u>ARMONK, NY 10504</u>
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.	10/10/2022	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	257221
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)	21398
a(2) Total number of active participants at the end of the plan year		6a(2)	16431
b Retired or separated participants receiving benefits.....		6b	146131
c Other retired or separated participants entitled to future benefits		6c	57410
d Subtotal. Add lines 6a(2) , 6b , and 6c		6d	219972
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.		6e	30534
f Total. Add lines 6d and 6e		6f	250506
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)		6g	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested		6h	0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....		7	
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 1C 1I 3H 3J			
b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:			
9a Plan funding arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor		9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)			
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary		b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☒ <u>1</u> A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☒ G (Financial Transaction Schedules)	

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

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

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

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

11c Enter the Receipt Confirmation Code for the 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>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 PERSONAL PENSION PLAN	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985

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

(a) Name of insurance carrier PRUDENTIAL INSURANCE COMPANY OF AMERICA
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(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	030553		01/01/2021	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	

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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	1029070811														
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 (2) Dividends and credits..... (3) Interest credited during the year..... (4) Transferred from separate account..... (5) Other (specify below) ▶	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr><td style="text-align: center;">7c(1)</td><td></td></tr> <tr><td style="text-align: center;">7c(2)</td><td></td></tr> <tr><td style="text-align: center;">7c(3)</td><td></td></tr> <tr><td style="text-align: center;">7c(4)</td><td></td></tr> <tr><td style="text-align: center;">7c(5)</td><td></td></tr> <tr><td colspan="2" style="height: 40px;"></td></tr> <tr><td colspan="2" style="text-align: right;">7c(6)</td></tr> </table>	7c(1)		7c(2)		7c(3)		7c(4)		7c(5)				7c(6)		0
7c(1)																	
7c(2)																	
7c(3)																	
7c(4)																	
7c(5)																	
7c(6)																	
(6) Total additions	7c(6)																
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 (2) Administration charge made by carrier..... (3) Transferred to separate account..... (4) Other (specify below) ▶	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr><td style="text-align: center;">7e(1)</td><td></td></tr> <tr><td style="text-align: center;">7e(2)</td><td></td></tr> <tr><td style="text-align: center;">7e(3)</td><td></td></tr> <tr><td style="text-align: center;">7e(4)</td><td></td></tr> <tr><td colspan="2" style="height: 40px;"></td></tr> <tr><td colspan="2" style="text-align: right;">7e(5)</td></tr> </table>	7e(1)		7e(2)		7e(3)		7e(4)				7e(5)		0		
7e(1)																	
7e(2)																	
7e(3)																	
7e(4)																	
7e(5)																	
(5) Total deductions	7e(5)																
f	Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	0														

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 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

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

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

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

Part I	Basic Information
1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2021</u>	
2 Assets:	
a Market value	2a <u>54384640552</u>
b Actuarial value	2b <u>54384640552</u>
3 Funding target/participant count breakdown	
a For retired participants and beneficiaries receiving payment.....	(1) Number of participants <u>174887</u> (2) Vested Funding Target <u>31147606191</u> (3) Total Funding Target <u>31147606191</u>
b For terminated vested participants.....	<u>60936</u> <u>3406904400</u> <u>3406904400</u>
c For active participants	<u>21398</u> <u>2742987487</u> <u>2742987487</u>
d Total.....	<u>257221</u> <u>37297498078</u> <u>37297498078</u>
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐	
a Funding target disregarding prescribed at-risk assumptions	4a
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....	4b
5 Effective interest rate	5 <u>5.43</u> %
6 Target normal cost.....	
a Present value of current plan year accruals.....	6a <u>0</u>
b Expected plan-related expenses	6b <u>139024266</u>
c Total (line 6a + line 6b)	6c <u>139024266</u>

Statement by Enrolled Actuary

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

SIGN HERE		<u>09/07/2022</u>
Signature of actuary		Date
<u>ALYSON J SCHWARTZ</u>		<u>20-08379</u>
Type or print name of actuary		Most recent enrollment number
<u>WILLIS TOWERS WATSON US LLC</u>		<u>212-309-3400</u>
Firm name		Telephone number (including area code)
<u>200 LIBERTY STREET</u> <u>NEW YORK, NY 10281</u>		
Address of the firm		

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

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

Schedule SB (Form 5500) 2021
v. 201209

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	17735524057	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	145389376	0
9 Amount remaining (line 7 minus line 8)	17590134681	0
10 Interest on line 9 using prior year's actual return of <u>12.37</u> %	2175899660	0
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		0
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.19</u> %		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	19766034341	0

Part III Funding Percentages

14 Funding target attainment percentage	14	92.81 %
15 Adjusted funding target attainment percentage	15	145.81 %
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	130.92 %
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls**18** Contributions made to the plan for the plan year by employer(s) and employees:

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

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

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

20 Quarterly contributions and liquidity shortfalls:

- a** Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No
- b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No
- c** If line 20a is "Yes," see instructions and complete the following table as applicable:

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

Part V Assumptions Used to Determine Funding Target and Target Normal Cost**21** Discount rate:**a** Segment rates:1st segment:
4.75 %2nd segment:
5.36 %3rd segment:
6.11 %☐ N/A, full yield curve used**b** Applicable month (enter code)**21b**

0

22 Weighted average retirement age**22**

60

23 Mortality table(s) (see instructions) ☐ Prescribed - combined☒ Prescribed - separate☐ Substitute**Part VI Miscellaneous Items****24** Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment..... ☒ Yes ☐ No**25** Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment..... ☐ Yes ☒ No**26** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment..... ☒ Yes ☐ No**27** If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.....**27****Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years****28** Unpaid minimum required contributions for all prior years..... **28** 0**29** Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)..... **29** 0**30** Remaining amount of unpaid minimum required contributions (line 28 minus line 29)..... **30** 0**Part VIII Minimum Required Contribution For Current Year****31** Target normal cost and excess assets (see instructions):**a** Target normal cost (line 6c)..... **31a** 139024266**b** Excess assets, if applicable, but not greater than line 31a **31b** 0**32** Amortization installments:**a** Net shortfall amortization installment Outstanding Balance 0 Installment 0**b** Waiver amortization installment 0 0**33** If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount..... **33****34** Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)..... **34** 139024266**35** Balances elected for use to offset funding requirement Carryover balance 139024266 Prefunding balance 0 Total balance 139024266**36** Additional cash requirement (line 34 minus line 35) **36** 0**37** Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) **37** 0**38** Present value of excess contributions for current year (see instructions)**a** Total (excess, if any, of line 37 over line 36) **38a** 0**b** Portion included in line 38a attributable to use of prefunding and funding standard carryover balances..... **38b** 0**39** Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) **39** 0**40** Unpaid minimum required contributions for all years **40** 0**Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)****41** If an election was made to use PRA 2010 funding relief for this plan:**a** Schedule elected ☐ 2 plus 7 years ☐ 15 years**b** Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

<div>SCHEDULE C</div> <div>(Form 5500)</div> <div>Department of the Treasury</div> <div>Internal Revenue Service</div> <div>Department of Labor</div> <div>Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div>	<div>Service Provider Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div>	OMB No. 1210-0110
		2021
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For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

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

Part I

Service Provider Information (see instructions)

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

1

Information on Persons Receiving Only Eligible Indirect Compensation

- a

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

☒ Yes ☐ No
- b

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
ABRY PARTNERS	888 BOYLSTON STREET SUITE 1600 BOSTON, MA 02199
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
ADVANCED TECHNOLOGY VENTURES LP	
26-0443806	
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
ADVENT INTERNATIONAL	
04-2840139	
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
APOLLO GLOBAL MANAGEMENT	9 WEST 57TH STREET NEW YORK, NY 10019

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

AQR CAPITAL MANAGEMENT, LLC

13-3987414

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

ARDIAN

13-4067855

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

AXON CAPITAL, LP

26-3295563

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

AXON PARTNERS GP, LP

20-1967352

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

BAIN CAPITAL PRIVATE EQUITY, LP

200 CLARENDON STREET
BOSTON, MA 02116

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

BC CAPITAL

40 PORTMAN SQUARE
LONDON, LONDON W1H 6DA GB

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

BC PARTNERS ADVISERS, LP

650 MADISON AVENUE
NEW YORK, NY 10022

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

BERKSHIRE PARTNERS

200 CLARENDON STREET
BOSTON, MA 02116

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

BLACKSTONE

345 PARK AVENUE
NEW YORK, NY 10154

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

BREVON HOWARD ASSET MANAGEMENT

55 BAKER STREET
LONDON, LONDON W1U 8EW GB

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

BRIDGEWATER ASSOCIATES, LP

ONE GLENDINNING PLACE
WESTPORT, CT 06880

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

CAPSTONE INVESTMENT ADVISORS, LLC

20-8601093

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

CINVEN PARTNERS LLP

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

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

DAVIDSON KEMPNER ADVISERS, INC.

13-3594751

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

DAVIDSON KEMPNER CAPITAL MGMT, LLC

13-3863161

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

EUROPEAN SECONDARY DEV. FUND V

36-4758658

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

EUROPEAN SECONDARY DEVELOP. FUND IV

98-0547145

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

FARALLON CAPITAL MANAGEMENT, LLC

98-0467285

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

FORTRESS CREDIT OPPORTUNITIES III

1345 AVENUE OF THE AMERICAS
NEW YORK, NY 10105

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

FREEMAN SPOGLI MANAGEMENT

26-4764285

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

GOLDMAN SACHS & CO.

13-3501777

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

HARBOURVEST PARTNERS LLC

ONE FINANCIAL CENTER
44TH FLOOR
BOSTON, MA 02111

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

HELLMAN & FRIEDMAN LLC

38-3708132

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

KOHLBERG KRAVIS ROBERTS & CO

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

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

LGT CAPITAL PARTNERS INC.

75-3151184

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

LGT FUND MANAGERS

30 HERBERT STREET
DUBLIN, DUBLIN D02 W329 IE

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

LONE STAR GLOBAL ACQUISITIONS, LTD.

75-2787141

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

MARSHALL WACE LLP

98-0430284

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

OLYMPUS PARTNERS

ONE STATION PLACE
STAMFORD, CT 06902

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

PANTHEON VENTURES INC.

94-3047085

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

PERMIRA ADVISERS LLP

80 PALL MALL
LONDON, LONDON SW1Y 5ES GB

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

PERRY CAPITAL

13-3486979

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

PORTFOLIO ADVISORS, LLC

06-1487853

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

RENAISSANCE TECHNOLOGIES, LLC

26-0385758

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

RHO VENTURES, LP

26-1508567

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

STARWOOD IX MANAGEMENT, LP

591 WEST PUTNAM AVENUE
GREENWICH, CT 06830

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

STARWOOD X MANAGEMENT, LP

591 WEST PUTNAM AVENUE
GREENWICH, CT 06830

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

STRATEGIC PARTNERS FUND SOLUTIONS

345 PARK AVENUE
NEW YORK, NY 10154

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

TUDOR INVESTMENT CORPORATION

22-2514825

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

TWO SIGMA ADVISERS, LP

35-2191456

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

UNIVERSA INVESTMENTS, L.P.

83-0470800

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

VESTAR CAPITAL PARTNERS V, L.P.

98-0462742

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

WARBURG PINCUS

450 LEXINGTON AVENUE
NEW YORK, NY 10017

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

WARBURG PINCUS LLC

450 LEXINGTON AVENUE
NEW YORK, NY 10017

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

WCAS MANAGEMENT CORPORATION

13-4120907

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

WINDJAMMER MANAGEMENT PARTNERS, LP

37-1652215

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

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

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

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

AEW CAPITAL MANAGEMENT

04-3329433

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 72	PARTY-IN INTEREST	15896102	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JP MORGAN INVESTMENT MGMT

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 28 51	PARTY-IN INTEREST	9539286	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FIDELITY INVESTMENTS

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 65 71	RECORDKEEPER	9477419	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)

CLARION PARTNERS LLC

13-3379970

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	8567538	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NISA INVESTMENT ADVISORS

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	7178305	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LOOMIS

04-3200030

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	5104338	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

WELLS CAPITAL

95-3692822

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	4880446	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

EMMES ASSET MANAGEMENT

44 W 55TH ST #500
NEW YORK, NY 10019

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	4559696	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TOWERS WATSON DELAWARE INC.

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 51	PARTY-IN-INTEREST	4316847	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

PRUDENTIAL

22-2540245

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	4278411	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

IBM

13-0871985

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 56 50 51	PARTY-IN-INTEREST	3540807	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BLACKROCK INSTITUTIONAL TRUST COMP

94-3112180

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 24 28 50 51	PARTY-IN-INTEREST	3426674	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 52 99	PARTY-IN-INTEREST	3231423	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

METLIFE

13-4075851

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	2513438	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WELLINGTON

30-0835489

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 52	PARTY-IN-INTEREST	2454524	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)

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	2410238	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 52 99	PARTY-IN INTEREST	2204966	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

VOYA

04-3516284

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13	PARTY-IN INTEREST	1869954	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DOUBLE LINE

30-0596331

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52	PARTY-IN-INTEREST	1802057	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

ARROWSTREET CAPITAL

04-3472863

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	PARTY-IN-INTEREST	1790502	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

GRAHAM CAPITAL MANAGEMENT

40 HIGHLAND AVENUE
ROWAYTON, CT 06853

(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	1408510	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)

LEGAL & GENERAL INV. MGMT. AMERICA

20-8058531

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	1247116	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DODGE & COX

94-1441976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 52 68	PARTY-IN-INTEREST	1134395	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

MARATHON

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

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 52 33 68	PARTY-IN-INTEREST	1111171	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

LOS ANGELES CAPITAL MGMT

02-0541198

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52 68	PARTY-IN-INTEREST	938996	Yes ☒ No ☐	Yes ☐ No ☒	45987	Yes ☐ No ☒

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

FIRST QUADRANT

95-4562891

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	PARTY-IN-INTEREST	961206	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CIBC ASSET MANAGEMENT

CCW11 199 BAY STREET
TORONTO, ONTARIO M5L 1L5 CA

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	879635	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

INCOME RESEARCH

04-2955404

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	PARTY-IN-INTEREST	759214	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

HUDSON ADVISORS LP

75-2578511

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
72	PARTY-IN-INTEREST	0	Yes ☒ No ☐	Yes ☐ No ☒	617006	Yes ☐ No ☒

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

ANDERSEN TAX LLC

33-1197384

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	PARTY-IN-INTEREST	401672	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)

INVESTEC

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

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	392721	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PUGH CAPITAL

520 PIKE ST
SEATTLE, WA 98101

(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	340444	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

GARCIA HAMILTON

1401 MCKINNEY ST #1600
HOUSTN, TX 77010

(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	INTEREST	326142	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)

PWC

13-4008324

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	PARTY-IN-INTEREST	323000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

EARNEST PARTNERS

58-2386669

(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	305924	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FACTSET

13-3362547

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 16 50	PARTY-IN-INTEREST	269325	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)

ARCHER

23-3043783

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 15 34	PARTY-IN-INTEREST	258369	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ROCKPOINT

16-1679061

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 52 50 51	PARTY-IN-INTEREST	239414	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

P/E GLOBAL LLC

13-4161463

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27	PARTY-IN-INTEREST	234038	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)

BARRA LLC

94-2993326

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	PARTY-IN-INTEREST	198615	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WARBURG PINCUS

450 LEXINGTON AVENUE
NEW YORK, NY 10017

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	180545	Yes ☒ No ☐	Yes ☒ No ☐	0	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	160987	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

BLOOMBERG

06-1818168

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15	PARTY-IN-INTEREST	136598	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TAMALE

94-2901952

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN-INTEREST	115035	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

COVINGTON & BURLING LLP

53-0188441

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	87667	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

EVESTMENT ALLIANCE LLC

90-0905513

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN-INTEREST	74080	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ITG

04-3108217

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN-INTEREST	55500	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SSGA

81-4017137

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 52	PARTY-IN-INTEREST	50005	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)

STARWOOD

591 WEST PUTNAM AVENUE
GREENWICH, CT 06830

(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	35867	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

RUSSELL INVESTMENT GROUP

91-1175091

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17 49 50	PARTY-IN INTEREST	25163	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

INSTITUTIONAL SHAREHOLDER SERVICES

06-1541449

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

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)

LYONS

13-3676659

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN-INTEREST	15679	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

IRON MOUNTAIN

23-2588479

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
14 50	PARTY-IN-INTEREST	8050	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

APOLLO GLOBAL MANAGEMENT

20-8880053

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	7114	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS LP	27 72	320963
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
LONE STAR FUND IX 2711 NORTH HASKELL AVENUE DALLAS, TX 75204	GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS LP	27 72	131104
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
LONE STAR FUND VI 2711 NORTH HASKELL AVENUE DALLAS, TX 75204	GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS LP	27 72	104587
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
LONE STAR FUND VIII WASHINGTON MALL HAMILTON, HAMILTON BERMUDA BM	GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.	

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS LP	27 72	23227
(d) Enter name and EIN (address) of source of indirect compensation LONE STAR FUND V (U.S.), L.P. 2711 NORTH HASKELL AVENUE DALLAS, TX 75204	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS LP	27 72	18130
(d) Enter name and EIN (address) of source of indirect compensation LONE STAR FUND IV 2711 NORTH HASKELL AVENUE DALLAS, TX 75204	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	12017
(d) Enter name and EIN (address) of source of indirect compensation SANFORD BERNSTEIN 13-4132953	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. SOFT DOLLAR COMMISSIONS	

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS LP	27 72	9592
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
LONE STAR REAL ESTATE FUND 2711 NORTH HASKELL AVENUE DALLAS, TX 75204	GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS LP	27 72	8603
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
LONE STAR REAL ESTATE FUND II 2711 NORTH HASKELL AVENUE DALLAS, TX 75204	GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	6817
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
INSTINET 20-3879157	SOFT DOLLAR COMMISSIONS	

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	6271
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
JP MORGAN 13-4110995	SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	5749
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
JEFFERIES LLC 13-2615557	SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	4303
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
UBS SECURITIES LLC 13-3873456	SOFT DOLLAR COMMISSIONS	

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	3398
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
VIRTU AMERICAS LLC 20-0337804	SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	2837
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
MORGAN STANLEY & CO LLC 20-8764829	SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	1831
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
CREDIT SUISSE SECURITIES, LLC 13-1898818	SOFT DOLLAR COMMISSIONS	

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	1653
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
BARCLAYS CAPITAL INC. 06-1031655	SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	1111
(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.	
LIQUIDNET, INC. 13-4095933	SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS LP	27 72	800
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
LONE STAR FUND VII 2711 NORTH HASKELL AVENUE DALLAS, TN 75204	GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.	

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 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 PERSONAL PENSION PLAN</u>	B Three-digit plan number (PN) ►	<u>001</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>INTERNATIONAL BUSINESS MACHINES CORPORATION</u>	D Employer Identification Number (EIN) <u>13-0871985</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>JPMCB MORTGAGE PRIVATE PLMT FUND</u>				
b Name of sponsor of entity listed in (a): <u>JP MORGAN CHASE BANK</u>				
c EIN-PN <u>13-6038769-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>574281831</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>MW AMERICAS TOPS LONG ONLY FUND</u>				
b Name of sponsor of entity listed in (a): <u>MARSHALL WACE LLC</u>				
c EIN-PN <u>98-0430284-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>523211378</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>TWO SIGMA INTERNATIONAL CORE FUND</u>				
b Name of sponsor of entity listed in (a): <u>TWO SIGMA ADVISERS</u>				
c EIN-PN <u>80-0813293-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>156744074</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>PRUDENTIAL INSURANCE COMPANY PSA</u>				
b Name of sponsor of entity listed in (a): <u>PRUDENTIAL INSURANCE COMPANY</u>				
c EIN-PN <u>22-1211670-020</u>	d Entity code <u>P</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1029070811</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>WESTERN ASSET MGT OPPORTUNISTIC V</u>				
b Name of sponsor of entity listed in (a): <u>WESTERN ASSET MANAGEMENT</u>				
c EIN-PN <u>46-4790774-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>41874132</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>BRIDGEWATER ALL WEATHER</u>				
b Name of sponsor of entity listed in (a): <u>BRIDGEWATER ASSOCIATES</u>				
c EIN-PN <u>98-0633473-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>663378397</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>COMMINGLED PENSION TRUST FUND</u>				
b Name of sponsor of entity listed in (a): <u>JPMORGAN CHASE BANK</u>				
c EIN-PN <u>82-0820670-001</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>88475865</u>		

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

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

c EIN-PN 98-0546850-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 92853206
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a Name of MTIA, CCT, PSA, or 103-12 IE: PGIM FIXED INCOME GLOBAL LIQUIDITY

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

c EIN-PN 98-1168138-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 103886352
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a Name of MTIA, CCT, PSA, or 103-12 IE: EMERGING MARKETS ALPHA TILTS FUND

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

c EIN-PN 27-0793907-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 98801490
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a Name of MTIA, CCT, PSA, or 103-12 IE: EMERGING MARKETS SYSTEMATIC EQUITY

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

c EIN-PN 83-1756748-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 99838141
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a Name of MTIA, CCT, PSA, or 103-12 IE: MWF EUREKA FUND CLASS B2

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

c EIN-PN 98-0430284-001	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 120229118
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a Name of MTIA, CCT, PSA, or 103-12 IE: JPMCB MORTGAGE PRIVATE

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

c EIN-PN 13-3200244-000	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 15553135
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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>	<div style="text-align: center;">Financial Transaction Schedules</div> <p>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).</p> <p style="text-align: center;">▶ File as an attachment to Form 5500.</p>	<div style="text-align: center;">OMB No. 1210-0110</div> <div style="text-align: center; font-size: 1.2em; font-weight: bold;">2021</div> <div style="text-align: center; font-weight: bold;">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 PERSONAL PENSION PLAN	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985

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

		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
20723423	0	0	20990000	0	1574250

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

		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
664000	2890	0	800000	800000	0

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

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

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

Schedule G (Form 5500) 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			
☐	LEHMAN BROTHERS HOLDINGS INC 1271 6TH AVENUE NEW YORK, NY 10018	524ESCR44 7/19/2007 - 7/17/2037 6.875%			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
1350076	0	0	1410664	0	96983

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

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

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

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

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐	HOLLINGER 100 KING ST WEST, STE 3700 TORONTO, ONTARIO M5X1C9 CA	43556CAE1 3/10/2003 - 3/1/2011 VARIABLE			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
233981	0	0	233981	233981	0
(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐	INTANDEM FILMS PLC 114-116 CHARING CROSS ROAD LONDON, NA WC2H0JR GB	5452877 3/6/1998 - 3/31/2008 VARIABLE			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
530902	0	0	1410161	1410161	0
(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐	SIGMA FINANCE INC 4261 PARK ROAD ANN ARBOR, MI 48103	8265Q0XQ0 6/4/2007 - 6/4/2009 VARIABLE			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
93840529	0	0	93840529	93840529	0
(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐					
		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.	<small>OMB No. 1210-0110</small> 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 IBM PERSONAL PENSION PLAN	B Three-digit plan number (PN) ►	001
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985	

Part I	Asset and Liability Statement
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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	5075262	3644246
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	1950522397	1097575073
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	1022560960	1227298965
(2) U.S. Government securities	1c(2)	21067381003	21648525748
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	943256436	652927985
(B) All other	1c(3)(B)	18382716256	16752632793
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	14683972	13823622
(B) Common	1c(4)(B)	3112116198	2451200370
(5) Partnership/joint venture interests	1c(5)	4386472362	4064544856
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	866622936	861397327
(10) Value of interest in pooled separate accounts	1c(10)	1137463300	1149299929
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	2191819462	1581947539
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	1149741577	1194813635
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	492194956	511109061

		(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:		
(1)	Employer securities.....	1d(1) 33452817	20780320
(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 56756079894	53231521469
Liabilities			
g	Benefit claims payable	1g	
h	Operating payables	1h 38846322	28013535
i	Acquisition indebtedness.....	1i	
j	Other liabilities.....	1j 2190834382	1311428758
k	Total liabilities (add all amounts in lines 1g through 1j)	1k 2229680704	1339442293
Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l 54526399190	51892079176

Part II Income and Expense Statement

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

		(a) Amount	(b) Total
a	Contributions:		
(1)	Received or receivable in cash from: (A) Employers	2a(1)(A)	
	(B) Participants	2a(1)(B)	
	(C) Others (including rollovers).....	2a(1)(C)	
(2)	Noncash contributions.....	2a(2)	
(3)	Total contributions. Add lines 2a(1)(A), (B), (C), and line 2a(2)	2a(3)	0
b	Earnings on investments:		
(1)	Interest:		
	(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A) -7883	
	(B) U.S. Government securities	2b(1)(B) 409812098	
	(C) Corporate debt instruments	2b(1)(C) 563735263	
	(D) Loans (other than to participants)	2b(1)(D)	
	(E) Participant loans.....	2b(1)(E)	
	(F) Other	2b(1)(F) 22716093	
	(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)	996255571
(2)	Dividends: (A) Preferred stock.....	2b(2)(A) 588411	
	(B) Common stock	2b(2)(B) 41845343	
	(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C) 30893704	
	(D) Total dividends. Add lines 2b(2)(A), (B), and (C)	2b(2)(D)	73327458
(3)	Rents	2b(3)	
(4)	Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A) 49085533313	
	(B) Aggregate carrying amount (see instructions).....	2b(4)(B) 49921183732	
	(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)	-835650419
(5)	Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	
	(B) Other	2b(5)(B) -1294602558	
	(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)	-1294602558

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		326856431
(7) Net investment gain (loss) from pooled separate accounts.....	2b(7)		249208994
(8) Net investment gain (loss) from master trust investment accounts.....	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities.....	2b(9)		1194078280
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		247758600
c Other income.....	2c		14822
d Total income. Add all income amounts in column (b) and enter total.....	2d		957247179
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	3458452631	
(2) To insurance carriers for the provision of benefits.....	2e(2)		
(3) Other.....	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3).....	2e(4)		3458452631
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)	4628367	
(2) Contract administrator fees.....	2i(2)	9937692	
(3) Investment advisory and management fees.....	2i(3)	83837289	
(4) Other.....	2i(4)	34711214	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		133114562
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		3591567193
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d.....	2k		-2634320014
l Transfers of assets:			
(1) To this plan.....	2l(1)		
(2) From this plan.....	2l(2)		

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☒ Unmodified (2) ☐ Qualified (3) ☐ Disclaimer (4) ☐ Adverse

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

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

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

(1) Name: PRICEWATERHOUSECOOPERS LLP

(2) EIN: 13-4008324

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

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

Part IV Compliance Questions

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

During the plan year:

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

	Yes	No	Amount
4a		X	

	Yes	No	Amount
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)			
4b	X		134920335
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X	
4d		X	
e Was this plan covered by a fidelity bond?	X		150000000
4e	X		150000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?		X	
4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?		X	
4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	X		
4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		X	
4k		X	
l Has the plan failed to provide any benefit when due under the plan?		X	
4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)		X	
4m		X	
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			
5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ Yes ☒ No If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.			
5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)			
5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)	
5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☒ Yes ☐ No ☐ Not determined If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year <u>425941</u> .			

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 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 PERSONAL PENSION PLAN</u>	B Three-digit plan number (PN) ▶ <u>001</u>
C Plan 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	Distributions
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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	<u>0</u>
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): <u>04-3275867</u>		
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	<u>2337</u>

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.)
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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
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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
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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.
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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: 6.0 % Investment-Grade Debt: 79.0 % High-Yield Debt: 1.0 % Real Estate: 4.0 % Other: 10.0 %

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

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

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

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

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

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

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

☐ Yes.

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

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

☐ No. Other. Provide explanation _____

IBM

Personal Pension Plan

**Financial Statements and Supplemental Schedules
December 31, 2021 and 2020**

IBM
Personal Pension Plan
Index to Financial Statements and Supplemental Schedules
December 31, 2021 and 2020

	Page
Report of Independent Auditors	1-3
Financial Statements	
Statements of Net Assets Available for Benefits as of December 31, 2021 and 2020.....	4
Statement of Changes in Net Assets Available for Benefits for the year ended December 31, 2021	5
Notes to Financial Statements	6-20
Supplemental Schedules*	
Schedule G, Part I – Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible as of December 31, 2021	21
Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2021	22
Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year) for the year ended December 31, 2021	23
Schedule H, Line 4j – Schedule of Reportable Transactions for the year ended December 31, 2021	24

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



Report of Independent Auditors

To the Administrator of the IBM Personal Pension Plan

Opinion

We have audited the accompanying financial statements of the IBM Personal Pension 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 statements 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. Schedule G, Part I – Schedule of Loans or Fixed Income Obligations in Default or



Classified as Uncollectible as of December 31, 2021, Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2021, Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year) for the year ended December 31, 2021, and Schedule H, Line 4j – Schedule of Reportable Transactions for the year ended 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 "Priemathuse Cooper".

October 6, 2022

IBM
Personal Pension Plan
Statements of Net Assets Available for Benefits
December 31, 2021 and 2020 (dollars in millions)

	2021	2020
Assets		
Investments, at fair value	\$ 52,130	\$ 54,800
Receivables		
Amounts receivable for securities sold	812	1,693
Interest, dividends and other	285	258
Total receivables	1,097	1,951
Noninterest bearing cash	4	5
Total assets	53,231	56,756
Liabilities		
Amounts payable for securities purchased and other liabilities	1,339	2,230
Total liabilities	1,339	2,230
Net assets available for benefits	\$ 51,892	\$ 54,526

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

IBM

Personal Pension Plan

Statement of Changes in Net Assets Available for Benefits For the year ended December 31, 2021 (dollars in millions)

	2021
Additions (reductions) to net assets attributable to	
Investment gain	
Net appreciation in fair value of investments	\$ (177)
Interest	1,056
Dividends	78
Total investment gain	<u>957</u>
Total increases	<u>957</u>
Deductions from net assets attributable to	
Benefits paid to participants	3,458
Plan expenses	133
Total deductions	<u>3,591</u>
Net decrease in net assets available for benefits	(2,634)
Net assets available for benefits	
Beginning of year	<u>54,526</u>
End of year	<u>\$ 51,892</u>

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

IBM

Personal Pension Plan

Notes to Financial Statements

December 31, 2021 and 2020

1. Description of the Plan

General

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

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

Administration

The IBM Retirement Plans Committee (the "Committee") and the Plan Administrator, as defined in the Plan document (the "Plan Administrator"), are named fiduciaries under the Plan. The Plan Administrator is responsible for the administration of the Plan. The Committee has delegated to certain IBM executives, the authority to appoint investment managers to invest the assets of the Plan. At December 31, 2021 and at December 31, 2020, there were over 85 non-IBM external investment managers, as well as internal investment managers who are employees of IBM. The IBM internal investment managers were responsible for managing Plan investments with a net estimated fair value of approximately \$.9 billion and \$1.4 billion at December 31, 2021 and December 31, 2020, respectively. JPMorgan Chase Bank, N.A. ("JP Morgan Chase") is the Plan Trustee.

Plan Provisions

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

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

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

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

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

IBM

Personal Pension Plan

Notes to Financial Statements

December 31, 2021 and 2020

Funding Policy

It is IBM's policy to make contributions to the Plan which are equal to or greater than the minimum requirements set forth in applicable employee benefits and tax laws. Contribution requirements are determined by Willis Towers Watson Delaware Incorporated, the Plan's actuary, based on actuarial tables, factors and procedures that are deemed appropriate by Plan management. No contributions were made in 2021. The minimum funding requirements of ERISA have been met.

Plan Termination

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

2. Summary of Significant Accounting Policies

Basis of Accounting

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

Valuation of Investments

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

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

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

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

Certain investments are measured at fair value using the net asset value (NAV) per share (or its equivalent) as a practical expedient. These investments include commingled funds, hedge funds, private

IBM

Personal Pension Plan

Notes to Financial Statements

December 31, 2021 and 2020

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

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

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

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

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

Foreign Currency Translation

Assets and liabilities denominated in foreign currencies are translated at the rate of exchange in effect at year end. Exchange adjustments are included in the net appreciation in fair value of investments in the Statement of Changes in Net Assets Available for Benefits. Income and expenses from transactions denominated in foreign currencies are translated at the rate of exchange at the time of trade and foreign exchange gain/(loss) is realized at the time of settlement of the transactions.

IBM
Personal Pension Plan
Notes to Financial Statements
December 31, 2021 and 2020

Securities Transactions and Related Investment Income and Expenses

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

IBM may pay administrative costs of the Plan, or at IBM's option, administrative costs may be paid from Plan assets. In 2021, trustee, investment manager and other administrative costs totaling \$133 million were incurred and paid by the Plan. During 2021, the Plan also incurred: (a) investment management fees paid from the assets of commingled funds and partnership investments, and brokerage fees and transfer taxes which are included in the cost of investments when purchased and in determining net proceeds on sales of investments; and (b) foreign taxes withheld on foreign dividend and interest income.

Payment of Benefits

Benefit payments to participants are recorded upon distribution.

Use of Estimates

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

Risks and Uncertainties

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

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

IBM
Personal Pension Plan
Notes to Financial Statements
December 31, 2021 and 2020

3. Federal Income Tax Status

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

Accounting principles generally accepted in the United States of America require plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the Internal Revenue Service. The Plan Administrator has analyzed the tax positions taken by the Plan and has concluded that as of December 31, 2021 and as of December 31, 2020 there are no uncertain positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The Plan Administrator believes it is no longer subject to income tax examinations for years prior to 2018.

IBM
Personal Pension Plan
Notes to Financial Statements
December 31, 2021 and 2020

4. Accumulated Plan Benefit Obligations

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

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

Significant actuarial assumptions used in the valuation as of December 31, 2021 and December 31, 2020 were:

Discount rate	2.6% for 2021, 2.2% for 2020
Interest crediting rate	1.1% for 2021, 1.1% for 2020
2021 Mortality	Modified RP-2014 White Collar sex distinct tables (for employees and annuitants) based on IBM experience with adjustment to 2006 by backing out MP-2014 improvement and further adjusting the mortality rates at each age (averaging approximately 1.016). The Modified RP-2014 tables were projected with a modified Scale MP-2021 projection table with projected improvements starting in 2006. The modified projection table is based on the RPEC_2020 model with the same convergence period and underlying weighting percentages for the age/period and year-of-birth cohort periods. The long-term improvement rates are 0.75% up to age 85, linearly decreasing to 0.0% at age 115.
2020 Mortality	Modified RP-2014 White Collar sex distinct tables (for employees and annuitants) based on IBM experience with adjustment to 2006 by backing out MP-2014 improvement and further adjusting the mortality rates at each age (averaging approximately 1.016). The Modified RP-2014 tables were projected with a modified Scale MP-2020 projection table with projected improvements starting in 2006. The modified projection table is based on the RPEC_2020 model with the same convergence period and underlying weighting percentages for the age/period and year-of-birth cohort periods. The long-term improvement rates are 0.75% up to age 85, linearly decreasing to 0.0% at age 115.
Expected retirement age	Based on age-graded rates which are based upon actual IBM experience.

IBM
Personal Pension Plan
Notes to Financial Statements
December 31, 2021 and 2020

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

Accumulated plan benefits as of December 31, 2021 and 2020 were (dollars in millions):

	2021	2020
Actuarial present value of accumulated plan benefits		
Vested benefits		
Participants currently receiving payments	\$ 38,723	\$ 41,430
Other participants	<u>7,734</u>	<u>8,944</u>
Actuarial present value of accumulated plan benefits at end of year	<u>\$ 46,457</u>	<u>\$ 50,374</u>

Changes in accumulated plan benefits for the period January 1 through December 31, 2021 were (dollars in millions):

	2021
Actuarial present value of accumulated plan benefits at beginning of year	<u>\$ 50,374</u>
Increase (decrease) during the year attributable to changes in actuarial assumptions	(1,635)
Actuarial losses	106
Increase for interest due to decrease in the discount period	1,070
Benefits paid	<u>(3,458)</u>
	<u>(3,917)</u>
Actuarial present value of accumulated plan benefits at end of year	<u>\$ 46,457</u>

IBM
Personal Pension Plan
Notes to Financial Statements
December 31, 2021 and 2020

5. 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 (dollars in millions).

Investments at Fair Value as of December 31, 2021

	Level 1	Level 2	Level 3	Total
Equity:				
Equity securities	\$ 2,006	-	-	\$ 2,006
Equity mutual funds	180	-	-	180
Fixed Income:				
Government and related	-	21,751	-	21,751
Corporate bonds	-	16,246	598	16,844
Mortgage and asset-backed securities	-	660	-	660
Fixed income mutual funds	281	-	-	281
Cash and short-term investments	12	1,276	-	1,288
Derivatives	(1)	-	-	(1)
Subtotal	<u>2,478</u>	<u>39,933</u>	<u>598</u>	<u>43,009</u>
Investments measured at net asset value using the NAV practical expedient*	-	-	-	9,121
Total investments at fair value	<u>\$ 2,478</u>	<u>\$ 39,933</u>	<u>\$ 598</u>	<u>\$ 52,130</u>

(*) See page 15 for more information on these investments.

IBM
Personal Pension Plan
Notes to Financial Statements
December 31, 2021 and 2020

Investments at Fair Value as of December 31, 2020

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

(*) See page 15 for more information on these investments.

Level 3 Purchases

The following table presents the Plan's purchases of level 3 investments for the year ended December 31, 2021 (dollars in millions):

	Fixed Income Government And Related	Corporate Bonds	Mortgage And Asset-Backed Securities	Total
Purchases	-	102	-	102

There were no significant transfers into or out of level 3 during the year ended December 31, 2021.

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

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

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

IBM
Personal Pension Plan
Notes to Financial Statements
December 31, 2021 and 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 as of December 31, 2021 and 2020, respectively.

As of December 31, 2021	Fair Value	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Equity commingled funds (a)	\$ 1,002	\$ -	1 - 30 days	1 - 30 days
Fixed income commingled funds (b)	2,195	-	1 - 30 days	1 - 30 days
Hedge funds (c)	1,776	-	See (c)	See (c)
Private equity (d)	2,203	498	See (d)	See (d)
Real estate partnerships (d)	1,945	569	See (d)	See (d)

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

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

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

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

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

IBM

Personal Pension Plan

Notes to Financial Statements

December 31, 2021 and 2020

6. Derivative Instruments

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

Derivative transactions may be executed by select investment managers on exchanges or OTC. When an OTC contract is executed, there is potential exposure to credit loss in the event of non-performance by the counterparties to these transactions. To manage this risk, a number of steps are taken. First, in addition to the manager's counterparty risk management process, investment managers must comply with minimum counterparty rating requirements as specified in the investment manager guidelines. The Plan regularly monitors counterparty credit exposures associated with OTC derivative instruments. Second, prior to using OTC derivatives, the Plan also requires the managers to negotiate and enter into netting agreements on the Plan's behalf and collateral agreements are also required. These agreements define the type of collateral permitted (e.g. cash or U.S. Treasury securities), thresholds and frequency of required collateral transfers. In the event of a counterparty default, these agreements reduce the potential loss to the Plan. For OTC transactions, the Plan has posted collateral of \$52 million and received collateral of \$44 million as of December 31, 2021 (posted collateral of \$11 million and received collateral of \$12 million as of December 31, 2020). Derivative cash collateral received is recorded in amounts payable for securities purchased and other liabilities. Derivative collateral posted is recorded in Investments in the Statements of Net Assets Available for Benefits. Although the Plan has a legal right of setoff under certain master netting agreements and presents derivative assets and liabilities net in Investments, at fair value in the Statements of Net Assets Available for Benefits and in the fair value hierarchy, the Plan did not offset derivative assets against liabilities or collateral deposits against the fair value of the related derivative instruments in the table below for 2021 or 2020 since no offset events occurred. Nor does it offset payable for collateral deposits recognized upon payment or receipt of cash collateral against the fair value of the related derivative instruments in the Statements of Assets Available for Benefits.

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

Derivative financial instruments are carried at fair value. The net fair value of derivative financial instruments was a liability of \$1 million and an asset of \$14 million as of December 31, 2021 and 2020 respectively.

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

Futures Contracts

Futures contracts are standardized agreements to buy or sell a specific amount of the underlying on a future date for a specified price. Futures values are based on their quoted daily price. Some of the risks associated with futures are the market risk of the underlying and the correlation (basis) between the value of the underlying and the price of the futures contracts. Futures contracts may be used to manage equity,

IBM

Personal Pension Plan

Notes to Financial Statements

December 31, 2021 and 2020

commodity, and interest rate exposure. Upon entering into a futures contract, the manager deposits collateral or initial margin. Thereafter, depending on the value of the position, the exchange may require the manager to post subsequent margin on a daily basis over the life of the contract. Futures contracts may be subject to risk of loss in excess of the daily variation margin. They are classified as either interest rate, equity, or commodity contracts on the derivative instrument tables that follow.

Options Contracts

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

Foreign Currency Forwards

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

Swap Agreements

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

Interest Rate Swaps

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

Credit Default Swap Agreements

Credit default swaps (CDS) are agreements where one party (the buyer of protection) makes periodic payments to another party (seller of protection) in exchange for a lump sum payment in the event of a default or other credit event. Investment managers may specifically use CDS to provide protection against issuer default, or more generally to manage exposure to fixed income asset classes such as investment-grade credit, asset backed securities, mortgage backed securities and sovereigns. The maximum potential amount of future payments that the Plan as a seller could be required to make as of December 31, 2021 and 2020 is \$249 million and \$151 million respectively. CDS are considered to have credit risk-related contingent features since they require payment by the protection seller upon the occurrence of a defined credit event.

IBM
Personal Pension Plan
Notes to Financial Statements
December 31, 2021 and 2020

The following tables provide a quantitative summary of the derivative activity as of December 31, 2021 and 2020 and for the year ended December 31, 2020 (dollars in millions):

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

As of December 31, 2021	Notional/ Contractual Amount	Assets*	Liabilities*
Interest rate contracts	\$ 2,809	\$ 14	\$ 11
Foreign exchange contracts	2,536	16	23
Credit contracts	334	5	2
Equity contracts	8	-	0
Carrying value of derivatives on the statement of net assets available for benefits		\$ 35	\$ 36

* Reported in Investments, at fair value

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

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

* Reported in Investments, at fair value

IBM
Personal Pension Plan
Notes to Financial Statements
December 31, 2021 and 2020

The Effect of Derivative Instruments on the Statement of Changes in Net Assets Available for Benefits for the year ended December 31, 2021

	2021*
Interest rate contracts	\$ (26)
Foreign exchange contracts	14
Credit contracts	-
Equity contracts	<u>5</u>
Total gains	<u>\$ (7)</u>

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

7. Parties in Interest

At December 31, 2021, Plan investments included \$1,144 million of short term investment funds with JPMorgan Chase (\$962 million at December 31, 2020). JPMorgan Chase acts as Trustee of the Plan and is therefore a party-in-interest.

Additionally, at December 31, 2021, the Plan held 14,884 shares of IBM common stock valued at \$2 million (44,160 shares valued at \$6 million at December 31, 2020) and the Plan held \$19M of IBM debentures with a face value of \$18M at December 31, 2021 (\$28 million valued with a face value of \$24 million at December 31, 2020).

8. Commitments

At December 31, 2021 and 2020, the Plan was committed to provide \$1,066 million and \$1,203 million respectively, of additional capital to certain investments, primarily through limited partnerships.

9. Subsequent Events

The Plan has evaluated the events and transactions that have occurred through October 6, 2022, the date the financial statements were available to be issued and noted the following items requiring additional adjustment or disclosure.

On September 7, 2022, IBM and State Street Global Advisors Trust Company, as independent fiduciary of the Plan, entered into two separate commitment agreements, one with The Prudential Insurance Company of America ("Prudential") and one with Metropolitan Life Insurance Company (collectively, the "Insurers") under which the Plan agreed to purchase nonparticipating single premium group annuity

IBM
Personal Pension Plan
Notes to Financial Statements
December 31, 2021 and 2020

contracts that will transfer to the Insurers approximately \$16 billion of the Plan's defined benefit pension obligations related to certain pension benefits that began to be paid prior to 2016.

The purchase of the group annuity contracts closed on September 13, 2022. The contracts cover approximately 100,000 IBM participants and beneficiaries (the "Transferred Participants"). Under the group annuity contracts, each Insurer has made an irrevocable commitment, and will be solely responsible, to pay 50% of the pension benefits of each Transferred Participant that are due on and after January 1, 2023. Prudential will be the lead administrator. The transaction will result in no changes to the amount of benefits payable to the Transferred Participants. The purchase of the group annuity contracts was funded directly by assets of the Plan and required no cash or asset contributions of the Company.

On June 2, 2022, a putative class action lawsuit was filed in the United States District Court for the Southern District of New York alleging that the Plan miscalculated certain joint and survivor annuity pension benefits by using outdated actuarial tables in violation of the Employee Retirement Income Security Act of 1974. IBM, the Plan Administrator Committee, and the Plan are named as defendants. At this time, the Plan believes the likelihood of any material loss to the Plan relating to this matter, is remote, given, for example, the procedural status, court rulings, and/or the strength of the defendants' defenses.

IBM entered into an agreement with The Northern Trust Company to act as sole trustee of the Plan effective August 1, 2022.

IBM

Personal Pension Plan

Schedule G, Part I – Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible December 31, 2021

Identity and address of Obligor	Security ID	Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the renegotiation, and other material items				Amount received during reporting year		Unpaid balance at end of year	Amount Overdue	
		Issue date	Maturity date	Annual interest rate	Principal amount (cost)	Principal	Interest		Principal	Interest
Banco Espirito Santo SA, Ave. da Liberdade 195, Lisbon 1200, Portugal	BM5G6V9	5/8/2014	5/8/2017	2.625%	\$ 2,071,540			\$ 1,900,000	\$ 1,900,000	
Hollinger 100 King St. West, Ste. 3700, Toronto, ON M5X 1C9, Canada	43556CAE1	3/10/2003	3/1/2011	Variable	\$ 233,981			\$ 233,981	\$ 233,981	
Intandem Films plc 114-116 Charing Cross Road, London WC2H 0JR	5452877	3/6/1998	3/31/2008	Variable	\$ 530,902			\$ 1,410,161	\$ 1,410,161	
Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.	524ESC7N4	5/9/2008	5/11/2038	8.000%	\$ 20,723,423			\$ 20,990,000		\$ 1,574,250
Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.	524ESCR36	7/19/2007	7/19/2017	6.500%	\$ 342,302			\$ 370,000	\$ 370,000	
Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.	524ESCR44	7/19/2007	7/17/2037	6.875%	\$ 1,350,076			\$ 1,410,664		\$ 96,983
Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.	524ESCUB4	10/24/2006	1/3/2017	5.750%	\$ 6,538,210			\$ 7,000,000	\$ 7,000,000	
Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.	524ESCWH9	5/1/2007	5/1/2032	Variable	\$ 5,863,748			\$ 6,200,000		\$ 372,000
Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.	525ESC2P3	12/21/2006	12/30/2016	Variable	\$ 664,000	\$ 2,890		\$ 800,000	\$ 800,000	
Morrison Knudsen Corp 720 Park Blvd. Boise Idaho 83729	61899AAH6	7/7/2000	7/1/2010	11.000%	\$ 765,000			\$ 765,000	\$ 765,000	
Sigma Finance Inc 4261 Park Road, Ann Arbor, MI	8265Q0XQ0	6/4/2007	6/4/2009	Variable	\$ 93,840,529			\$ 93,840,529	\$ 93,840,529	

Schedule G, Part I – Overdue Loan Explanation

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

IBM
Personal Pension Plan
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
December 31, 2021

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

IBM

Personal Pension Plan

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

Year Ended December 31, 2021

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

IBM

Personal Pension Plan

Schedule H, Line 4j – Schedule of Reportable Transactions*

Year Ended December 31, 2021

Security Description	Number of Purchases	Purchase Price	Number of Sales	Selling Price	Expense	Cost	Current Value of Asset on Transaction Date	Net Gain (Loss) on Sales
<u>SERIES OF TRANSACTIONS IN THE SAME SECURITY</u>								
Barclays JPM/BONY Tri-Party Repo**	251	\$ 13,245,000,000	251	\$ 13,220,013,181	\$0	\$ 13,245,000,000	\$ 13,245,000,000	
					\$0	\$ 13,220,013,181	\$ 13,220,013,181	\$0
BNP Paribas Tri-Party Repo	252	\$ 18,160,868,776	252	\$ 18,150,777,538	\$0	\$ 18,160,868,776	\$ 18,160,868,776	
					\$0	\$ 18,150,777,538	\$ 18,150,777,538	\$0
Deutsche Tri-Party Repo	256	\$ 18,210,000,188	256	\$ 18,160,020,671	\$0	\$ 18,210,000,188	\$ 18,210,000,188	
					\$0	\$ 18,160,020,671	\$ 18,160,020,671	\$0
CS/JPM BONY Repo**	218	\$ 14,755,000,000	218	\$ 14,605,024,213	\$0	\$ 14,755,000,000	\$ 14,755,000,000	
					\$0	\$ 14,605,024,213	\$ 14,605,024,213	\$0
U.S. Treasury Bonds 1.875% Maturity 2/15/51	1,158	\$ 1,745,579,095	832	\$ 1,731,206,851	\$0	\$ 1,745,579,095	\$ 1,745,579,095	
					\$0	\$ 1,717,019,727	\$ 1,731,206,851	\$ 14,187,124
U.S. Treasury Notes .875% Maturity 11/15/30	466	\$ 1,870,811,451	436	\$ 1,731,521,606	\$0	\$ 1,870,811,451	\$ 1,870,811,451	
					\$0	\$ 1,735,870,742	\$ 1,731,521,606	\$ (4,349,136)

* Transaction or series of transactions in excess of 5% of the current value of the Plan's assets as of January 1, 2021 as defined in Section 2520.103-6 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

** Represents party in interest

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26 - Schedule of Active Participant Data as of January 1, 2021

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

Attained Age	Years of Service																			
	Under 1		1 to 4		5 to 9		10 to 14		15 to 19		20 to 24		25 to 29		30 to 34		35 to 39		40 & Over	
	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.
Under 25	0		0		0		0		0		0		0		0		0		0	
25 - 29	0		0		0		0		0		0		0		0		0		0	
30 - 34	0		0		0		0		0		0		0		0		0		0	
35 - 39	0		0		0		3		124	14,968	0		0		0		0		0	
40 - 44	0		1		6		27	19,424	1,166	27,164	440	44,547	2		0		0		0	
45 - 49	0		1		19		35	25,925	1,197	34,709	1,407	56,017	180	73,245	3		0		0	
50 - 54	0		3		17		44	38,937	1,261	40,600	1,481	65,594	615	95,769	632	127,990	10		0	
55 - 59	0		5		30	39,991	58	46,612	1,110	45,576	1,433	76,612	532	109,753	1,273	142,989	1,471	194,005	26	193,840
60 - 64	0		3		20	54,048	23	59,827	732	56,090	947	85,874	277	129,791	523	228,396	1,979	294,298	735	372,293
65 - 69	0		1		3		5		201	58,133	256	99,980	67	147,384	98	302,193	272	425,461	405	479,511
70 & Over	0		0		2		0		37	50,124	45	90,728	15		20	262,365	38	516,860	82	606,940

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

Plan Name: IBM Personal Pension Plan
 EIN / PN: 13-0871985/001
 Plan Sponsor: IBM Corporation
 Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26

Schedule of Active Participant Data for Cash Balance Plans as of January 1, 2021

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

Attained Age	Years of Service																			
	Under 1		1 to 4		5 to 9		10 to 14		15 to 19		20 to 24		25 to 29		30 to 34		35 to 39		40 & Over	
	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.
Under 25	0		0		0		0		0		0		0		0		0		0	
25 - 29	0		0		0		0		0		0		0		0		0		0	
30 - 34	0		0		0		0		0		0		0		0		0		0	
35 - 39	0		0		0		3		124	14,968	0		0		0		0		0	
40 - 44	0		1		6		27	19,424	1,166	27,164	440	44,547	2		0		0		0	
45 - 49	0		1		19		35	24,925	1,196	34,594	1,407	56,017	180	73,245	3		0		0	
50 - 54	0		3		15		40	38,306	1,258	40,339	1,476	65,502	613	95,935	631	127,920	10		0	
55 - 59	0		2		12		34	31,785	1,091	44,610	1,415	76,477	526	109,765	1,273	142,989	1,471	194,005	26	193,840
60 - 64	0		1		13		13		712	54,493	926	84,871	252	125,794	330	160,679	1,146	226,719	158	235,083
65 - 69	0		1		1		0		197	57,823	249	98,078	62	136,184	46	170,425	33	225,480	22	282,931
70 & Over	0		0		0		0		35	46,761	44	91,438	14		11		3		5	

Plan Name: IBM Personal Pension Plan
 EIN / PN: 13-0871985/001
 Plan Sponsor: IBM Corporation
 Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis

- Applicable month January
- Interest rate basis 3-segment rates, applying the stabilized segment rates for the 2021 plan year.

Interest rates

	Reflecting Stabilization	Not Reflecting Stabilization
■ First segment rate	4.75%	1.75%
■ Second segment rate	5.36%	3.04%
■ Third segment rate	6.11%	3.65%
■ Effective interest rate	5.43%	3.07%

Cash Balance Interest Crediting Rate: 3.50%

Annuity Conversion Rates 0.523%; 2.303%; 3.153%

Annual rates of increase

- Compensation: N/A
- Increases in statutory limits (CPI): 2.50%

Plan-related expenses

\$139.0 million of administrative expenses were assumed to be paid from the plan.

As permitted by law, rates reflecting stabilization are used to determine the funding target, and thus the minimum required contribution under IRC §430 for the plan. Because these assumptions are subject to a corridor based on average interest rates over a 25-year period, they may differ from (and currently are higher than) current market interest rates, and may be inconsistent with other economic assumptions used in the valuation.

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

Demographic and Other Assumptions

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

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

Mortality

■ **Healthy** Separate IRS-prescribed annuitant and non-annuitant tables based on RP-2014 "Employees" and "Healthy Annuitants" tables, without collar or amount adjustments, adjusted backward to 2006 with MP-2014, and then projected forward with a static projection as specified in the regulations under §1.430(h)(3)-1 using Scale MP-2019.

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

Termination Rates varying by age

Representative Termination Rates

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

Disability Rates of disablement were assumed equal to 35% of the rates in the 1987 Society of Actuaries Study based on 6 months of elimination.

Retirement Rates varying by age

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

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

Benefit commencement date:

- Active participants that terminate

PPA Formula:

Actives eligible for an enhanced annuity:

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

Actives not eligible for an enhanced annuity:

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

Prior Plan Formula:

100% immediate upon termination of employment

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

■ Terminated Vested Participants

PPA Formula:

Commencement rate by age:

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

Prior Plan Formula:

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

■ Disability

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

■ Preretirement death

Upon death

Form of payment

■ Active participants that terminate

PPA Formula:

Actives eligible for an enhanced annuity:

- 50% single life annuity
- 50% lump sum

Actives not eligible for an enhanced annuity

- 10% single life annuity
- 90% lump sum

Prior Plan Formula:

100% single life annuity

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

■ Terminated vested participants

PPA Formula:

Prior to age 65:

- 100% lump sum

At age 65:

- 50% single life annuity
- 50% lump sum

Prior Plan Formula:

100% single life annuity

Annuities for PPA formula were valued using the 2021 annuity conversion rates and the 2021 417(e) applicable mortality.

Percent married

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

Spouse age

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

Covered pay

N/A

At-risk assumptions

Not applicable for current plan year.

Timing of benefit payments

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

Methods

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

Sources of Data and Other Information

Participant data as of the valuation date was supplied by IBM or organizations designated by IBM. Information on assets, contributions and plan provisions was supplied by IBM. Data and other information were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with the plan sponsor, assumptions or estimates were made when data were not available, and the data was adjusted to reflect any significant events that occurred between the date the data was collected and the measurement date as detailed in Exhibit III of the Data Summary provided to IBM on June 23, 2021. The following assumptions were made for missing or apparently inconsistent data elements: (1) Benefits are estimated for participants where Fidelity confirms a benefit is due but the

Plan Name:	IBM Personal Pension Plan
EIN / PN:	13-0871985/001
Plan Sponsor:	IBM Corporation
Valuation Date:	January 1, 2021

SCHEDULE SB ATTACHMENTS

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

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

Assumptions Rationale - Significant Economic Assumptions

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

Assumptions Rationale - Significant Demographic Assumptions

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

Prescribed Methods

Funding methods

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

Changes in Assumptions and Methods

Change in assumptions since prior valuation

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

The mortality table used to calculate the funding target and target normal cost was updated to reflect the latest mortality improvement scale, as required by guidance issued by IRS under IRC §430.

The mortality table was updated to include one additional year of projected mortality improvement as required by guidance issued by IRS under IRC §430.

Rates of disablement were updated from 40% of the rates in the 1987 Society of Actuaries Study based on 6 months of elimination to 35% of the rates in the 1987 Society of Actuaries Study based on 6 months of elimination.

Change in methods since prior valuation

None.

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE OF REPORTABLE TRANSACTIONS

Schedule H, Line 4j

PLAN NAME: IBM PERSONAL PENSION PLAN

EIN: 13-0871985

PLAN NUMBER: 001

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

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500 or 5500-SF.	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

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

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

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

Part I	Basic Information																				
1	Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2021</u>																				
2	Assets:																				
	<table style="width:100%;"> <tr> <td style="width:70%;">a Market value</td> <td style="width:10%; text-align: center;">2a</td> <td style="width:20%; text-align: right;">54,384,640,552</td> </tr> <tr> <td>b Actuarial value</td> <td style="text-align: center;">2b</td> <td style="text-align: right;">54,384,640,552</td> </tr> </table>	a Market value	2a	54,384,640,552	b Actuarial value	2b	54,384,640,552														
a Market value	2a	54,384,640,552																			
b Actuarial value	2b	54,384,640,552																			
3	Funding target/participant count breakdown																				
	<table style="width:100%;"> <tr> <th style="width:55%;"></th> <th style="width:15%;">(1) Number of participants</th> <th style="width:15%;">(2) Vested Funding Target</th> <th style="width:15%;">(3) Total Funding Target</th> </tr> <tr> <td>a For retired participants and beneficiaries receiving payment.....</td> <td style="text-align: right;">174,887</td> <td style="text-align: right;">31,147,606,191</td> <td style="text-align: right;">31,147,606,191</td> </tr> <tr> <td>b For terminated vested participants.....</td> <td style="text-align: right;">60,936</td> <td style="text-align: right;">3,406,904,400</td> <td style="text-align: right;">3,406,904,400</td> </tr> <tr> <td>c For active participants</td> <td style="text-align: right;">21,398</td> <td style="text-align: right;">2,742,987,487</td> <td style="text-align: right;">2,742,987,487</td> </tr> <tr> <td>d Total.....</td> <td style="text-align: right;">257,221</td> <td style="text-align: right;">37,297,498,078</td> <td style="text-align: right;">37,297,498,078</td> </tr> </table>		(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target	a For retired participants and beneficiaries receiving payment.....	174,887	31,147,606,191	31,147,606,191	b For terminated vested participants.....	60,936	3,406,904,400	3,406,904,400	c For active participants	21,398	2,742,987,487	2,742,987,487	d Total.....	257,221	37,297,498,078	37,297,498,078
	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target																		
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c For active participants	21,398	2,742,987,487	2,742,987,487																		
d Total.....	257,221	37,297,498,078	37,297,498,078																		
4	If the plan is in at-risk status, check the box and complete lines (a) and (b). ☐																				
	<table style="width:100%;"> <tr> <td style="width:70%;">a Funding target disregarding prescribed at-risk assumptions</td> <td style="width:10%; text-align: center;">4a</td> <td style="width:20%;"></td> </tr> <tr> <td>b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor</td> <td style="text-align: center;">4b</td> <td></td> </tr> </table>	a Funding target disregarding prescribed at-risk assumptions	4a		b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b															
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5	Effective interest rate 5 5.43%																				
6	Target normal cost																				
	<table style="width:100%;"> <tr> <td style="width:70%;">a Present value of current plan year accruals.....</td> <td style="width:10%; text-align: center;">6a</td> <td style="width:20%; text-align: right;">0</td> </tr> <tr> <td>b Expected plan-related expenses</td> <td style="text-align: center;">6b</td> <td style="text-align: right;">139,024,266</td> </tr> <tr> <td>c Total (line 6a + line 6b)</td> <td style="text-align: center;">6c</td> <td style="text-align: right;">139,024,266</td> </tr> </table>	a Present value of current plan year accruals.....	6a	0	b Expected plan-related expenses	6b	139,024,266	c Total (line 6a + line 6b)	6c	139,024,266											
a Present value of current plan year accruals.....	6a	0																			
b Expected plan-related expenses	6b	139,024,266																			
c Total (line 6a + line 6b)	6c	139,024,266																			

Statement by Enrolled Actuary

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

SIGN HERE	Alyson J. Schwartz AJS Signature of actuary Alyson J Schwartz Type or print name of actuary Willis Towers Watson US LLC Firm name 200 Liberty Street New York NY 10281 Address of the firm	<div style="text-align: center; font-size: 1.5em; font-family: cursive;">9/7/2022</div> Date 2008379 Most recent enrollment number 212-309-3400 Telephone number (including area code)
------------------	---	--

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	17,735,524,057	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	145,389,376	0
9 Amount remaining (line 7 minus line 8)	17,590,134,681	0
10 Interest on line 9 using prior year's actual return of <u>12.37</u> %	2,175,899,660	0
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		0
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.19</u> %		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	19,766,034,341	0

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

14	Funding target attainment percentage.....	14	92.81%
15	Adjusted funding target attainment percentage	15	145.81%
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement.....	16	130.92%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV	Contributions and Liquidity Shortfalls
----------------	---

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

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

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

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

20 Quarterly contributions and liquidity shortfalls:

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

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

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

Liquidity shortfall as of end of quarter of this plan year

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

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

21 Discount rate:			
a Segment rates:	1st segment: 4.75 %	2nd segment: 5.36 %	3rd segment: 6.11 %
			☐ N/A, full yield curve used
b Applicable month (enter code)	21b		0
22 Weighted average retirement age	22		60
23 Mortality table(s) (see instructions)	☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute		

Part VI Miscellaneous Items

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):												
a Target normal cost (line 6c)	31a	139,024,266										
b Excess assets, if applicable, but not greater than line 31a	31b	0										
32 Amortization installments:	<table border="1"> <thead> <tr> <th></th> <th>Outstanding Balance</th> <th>Installment</th> </tr> </thead> <tbody> <tr> <td>a Net shortfall amortization installment</td> <td>0</td> <td>0</td> </tr> <tr> <td>b Waiver amortization installment</td> <td>0</td> <td>0</td> </tr> </tbody> </table>				Outstanding Balance	Installment	a Net shortfall amortization installment	0	0	b Waiver amortization installment	0	0
	Outstanding Balance	Installment										
a Net shortfall amortization installment	0	0										
b Waiver amortization installment	0	0										
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33											
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	139,024,266										
		Carryover balance	Prefunding balance									
35 Balances elected for use to offset funding requirement		139,024,266	0									
36 Additional cash requirement (line 34 minus line 35)	36	0										
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	0										
38 Present value of excess contributions for current year (see instructions)												
a Total (excess, if any, of line 37 over line 36)	38a	0										
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0										
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0										
40 Unpaid minimum required contributions for all years	40	0										

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

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

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	IBM Corporation
EIN/PN	13-0871985/001
Plan Name	IBM Personal Pension Plan
Valuation Date	January 1, 2021
Enrolled Actuary	Alyson J Schwartz
Enrollment Number	20-08379

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

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

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22 Description of Weighted Average Retirement Age as of January 1, 2021

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

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis

- Applicable month January
- Interest rate basis 3-segment rates, applying the stabilized segment rates for the 2021 plan year.

Interest rates

	Reflecting Stabilization	Not Reflecting Stabilization
■ First segment rate	4.75%	1.75%
■ Second segment rate	5.36%	3.04%
■ Third segment rate	6.11%	3.65%
■ Effective interest rate	5.43%	3.07%

Cash Balance Interest Crediting Rate: 3.50%

Annuity Conversion Rates 0.523%; 2.303%; 3.153%

Annual rates of increase

- Compensation: N/A
- Increases in statutory limits (CPI): 2.50%

Plan-related expenses

\$139.0 million of administrative expenses were assumed to be paid from the plan.

As permitted by law, rates reflecting stabilization are used to determine the funding target, and thus the minimum required contribution under IRC §430 for the plan. Because these assumptions are subject to a corridor based on average interest rates over a 25-year period, they may differ from (and currently are higher than) current market interest rates, and may be inconsistent with other economic assumptions used in the valuation.

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

Demographic and Other Assumptions

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

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

Mortality

■ **Healthy** Separate IRS-prescribed annuitant and non-annuitant tables based on RP-2014 "Employees" and "Healthy Annuitants" tables, without collar or amount adjustments, adjusted backward to 2006 with MP-2014, and then projected forward with a static projection as specified in the regulations under §1.430(h)(3)-1 using Scale MP-2019.

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

Termination Rates varying by age

Representative Termination Rates

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

Disability Rates of disablement were assumed equal to 35% of the rates in the 1987 Society of Actuaries Study based on 6 months of elimination.

Retirement Rates varying by age

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

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

Benefit commencement date:

- Active participants that terminate

PPA Formula:

Actives eligible for an enhanced annuity:

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

Actives not eligible for an enhanced annuity:

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

Prior Plan Formula:

100% immediate upon termination of employment

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

■ Terminated Vested Participants

PPA Formula:

Commencement rate by age:

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

Prior Plan Formula:

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

■ Disability

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

■ Preretirement death

Upon death

Form of payment

■ Active participants that terminate

PPA Formula:

Actives eligible for an enhanced annuity:

- 50% single life annuity
- 50% lump sum

Actives not eligible for an enhanced annuity

- 10% single life annuity
- 90% lump sum

Prior Plan Formula:

100% single life annuity

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

■ Terminated vested participants

PPA Formula:

Prior to age 65:

- 100% lump sum

At age 65:

- 50% single life annuity
- 50% lump sum

Prior Plan Formula:

100% single life annuity

Annuities for PPA formula were valued using the 2021 annuity conversion rates and the 2021 417(e) applicable mortality.

Percent married

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

Spouse age

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

Covered pay

N/A

At-risk assumptions

Not applicable for current plan year.

Timing of benefit payments

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

Methods

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

Sources of Data and Other Information

Participant data as of the valuation date was supplied by IBM or organizations designated by IBM. Information on assets, contributions and plan provisions was supplied by IBM. Data and other information were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with the plan sponsor, assumptions or estimates were made when data were not available, and the data was adjusted to reflect any significant events that occurred between the date the data was collected and the measurement date as detailed in Exhibit III of the Data Summary provided to IBM on June 23, 2021. The following assumptions were made for missing or apparently inconsistent data elements: (1) Benefits are estimated for participants where Fidelity confirms a benefit is due but the

Plan Name:	IBM Personal Pension Plan
EIN / PN:	13-0871985/001
Plan Sponsor:	IBM Corporation
Valuation Date:	January 1, 2021

SCHEDULE SB ATTACHMENTS

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

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

Assumptions Rationale - Significant Economic Assumptions

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

Assumptions Rationale - Significant Demographic Assumptions

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

Prescribed Methods

Funding methods

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

Changes in Assumptions and Methods

Change in assumptions since prior valuation

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

The mortality table used to calculate the funding target and target normal cost was updated to reflect the latest mortality improvement scale, as required by guidance issued by IRS under IRC §430.

The mortality table was updated to include one additional year of projected mortality improvement as required by guidance issued by IRS under IRC §430.

Rates of disablement were updated from 40% of the rates in the 1987 Society of Actuaries Study based on 6 months of elimination to 35% of the rates in the 1987 Society of Actuaries Study based on 6 months of elimination.

Change in methods since prior valuation

None.

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24 Change in Actuarial Assumptions

Rates of disablement were updated from 40% of the rates in the 1987 Society of Actuaries Study based on 6 months of elimination to 35% of the rates in the 1987 Society of Actuaries Study based on 6 months of elimination.

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Summary of Plan Provisions

Plan Provisions Used in the Actuarial Valuations

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

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

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

Plan Name:	IBM Personal Pension Plan
EIN / PN:	13-0871985/001
Plan Sponsor:	IBM Corporation
Valuation Date:	January 1, 2021

SCHEDULE SB ATTACHMENTS

Prior Plan

Covered employees

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

- a. Initial Group of Grandfathered Employees – Employees as of 6/30/1999 who were within five years of retirement date as detailed below and who met the One Year of Active Employment requirement.
- b. Supplemental Group of Grandfathered Employees – Employees as of 6/30/1999 who were age 40 with at least ten years of eligibility service and who met the One Year of Active Employment requirement.

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

Definitions

Eligible earnings

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

Normal retirement date (NRD)

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

Eligibility for Benefits

Normal retirement

Retirement on NRD

Early retirement

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

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

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

Benefits Paid Upon the Following Events

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

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

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

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

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

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

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

Maximum Excess Points = 75

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

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

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

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

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

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

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

- (1) **Service and Earnings Benefit:** 1.35% of the greater of the average of the final 60 months of earnings as of 12/31/2000 and the average of the highest five consecutive calendar

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

years of earnings multiplied by years of benefit service.
Benefit service is limited to the greater of:

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

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

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

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

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

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

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

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

Early retirement

- (i) Pension Credit Formula:** The benefit as calculated in (i) under "Normal retirement" above, based on accumulated points

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

and final average earnings as of date of early retirement (or 12/31/2007 if earlier), converted to an annuity by replacing item (i)(5) above with the annuity conversion factors from the following table:

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

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

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

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

Postponed retirement

(i) **Pension Credit Formula:** After 12/31/2007, participants are eligible for a Modified Increased PCF benefit. The Modified Increased PCF benefit is the smaller of (a) benefit determined using points, final average earnings and Social Security

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

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

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

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

Termination

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

If terminating prior to 1/1/2008:

Plan Name:	IBM Personal Pension Plan
EIN / PN:	13-0871985/001
Plan Sponsor:	IBM Corporation
Valuation Date:	January 1, 2021

SCHEDULE SB ATTACHMENTS

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

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

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

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

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

Plan Name: IBM Personal Pension Plan
 EIN / PN: 13-0871985/001
 Plan Sponsor: IBM Corporation
 Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

PRP Annuity Conversion Factors Benefit Payable Prior to Age 65

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

Disability

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

Pre-Retirement Spouse Survivor Benefits:

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

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

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

Pre-Retirement Non-Spouse Survivor Benefits:

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

Other Plan Provisions

Bridge Leave

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

Optional forms of payment

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

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

Personal Pension Account (PPA)

Covered employees

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

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

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

Definitions

Eligible earnings

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

Eligibility for Benefits

Termination

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

Disability

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

Preretirement survivor benefit

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

Benefits Paid Upon the Following Events

Termination

The termination benefit is either:

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

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

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

e.) Transition Pay Credit Rate

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

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

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

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

f.) Interest Credits

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

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

a.) Regular Annuity

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

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

b.) Enhanced Annuity

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

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

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

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

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

Disablement

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

Plan Name: IBM Personal Pension Plan
 EIN / PN: 13-0871985/001
 Plan Sponsor: IBM Corporation
 Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

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

Pre-Retirement Survivor Benefits

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

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

Other Plan Provisions

Protected Benefits

a.) Lump Sums

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

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

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

b.) Annuities

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

Optional forms of payment

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

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

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

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

Future Plan Changes

No future plan changes were recognized in determining funding requirements.

Changes in Benefits Valued Since Prior Year

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26 - Schedule of Active Participant Data as of January 1, 2021

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

Attained Age	Years of Service																			
	Under 1		1 to 4		5 to 9		10 to 14		15 to 19		20 to 24		25 to 29		30 to 34		35 to 39		40 & Over	
	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.	No.	Avg. Ben.
Under 25	0		0		0		0		0		0		0		0		0		0	
25 - 29	0		0		0		0		0		0		0		0		0		0	
30 - 34	0		0		0		0		0		0		0		0		0		0	
35 - 39	0		0		0		3		124	14,968	0		0		0		0		0	
40 - 44	0		1		6		27	19,424	1,166	27,164	440	44,547	2		0		0		0	
45 - 49	0		1		19		35	25,925	1,197	34,709	1,407	56,017	180	73,245	3		0		0	
50 - 54	0		3		17		44	38,937	1,261	40,600	1,481	65,594	615	95,769	632	127,990	10		0	
55 - 59	0		5		30	39,991	58	46,612	1,110	45,576	1,433	76,612	532	109,753	1,273	142,989	1,471	194,005	26	193,840
60 - 64	0		3		20	54,048	23	59,827	732	56,090	947	85,874	277	129,791	523	228,396	1,979	294,298	735	372,293
65 - 69	0		1		3		5		201	58,133	256	99,980	67	147,384	98	302,193	272	425,461	405	479,511
70 & Over	0		0		2		0		37	50,124	45	90,728	15		20	262,365	38	516,860	82	606,940

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

Plan Name: IBM Personal Pension Plan
 EIN / PN: 13-0871985/001
 Plan Sponsor: IBM Corporation
 Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26

Schedule of Active Participant Data for Cash Balance Plans as of January 1, 2021

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

Attained Age	Years of Service																			
	Under 1		1 to 4		5 to 9		10 to 14		15 to 19		20 to 24		25 to 29		30 to 34		35 to 39		40 & Over	
	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.
Under 25	0		0		0		0		0		0		0		0		0		0	
25 - 29	0		0		0		0		0		0		0		0		0		0	
30 - 34	0		0		0		0		0		0		0		0		0		0	
35 - 39	0		0		0		3		124	14,968	0		0		0		0		0	
40 - 44	0		1		6		27	19,424	1,166	27,164	440	44,547	2		0		0		0	
45 - 49	0		1		19		35	24,925	1,196	34,594	1,407	56,017	180	73,245	3		0		0	
50 - 54	0		3		15		40	38,306	1,258	40,339	1,476	65,502	613	95,935	631	127,920	10		0	
55 - 59	0		2		12		34	31,785	1,091	44,610	1,415	76,477	526	109,765	1,273	142,989	1,471	194,005	26	193,840
60 - 64	0		1		13		13		712	54,493	926	84,871	252	125,794	330	160,679	1,146	226,719	158	235,083
65 - 69	0		1		1		0		197	57,823	249	98,078	62	136,184	46	170,425	33	225,480	22	282,931
70 & Over	0		0		0		0		35	46,761	44	91,438	14		11		3		5	

Plan Name: IBM Personal Pension Plan
 EIN / PN: 13-0871985/001
 Plan Sponsor: IBM Corporation
 Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	IBM Corporation
EIN/PN	13-0871985/001
Plan Name	IBM Personal Pension Plan
Valuation Date	January 1, 2021
Enrolled Actuary	Alyson J Schwartz
Enrollment Number	20-08379

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

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

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22 Description of Weighted Average Retirement Age as of January 1, 2021

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

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i -
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2021

REPORTING ACCOUNT/SECURITY NUMBER	SECURITY DESCRIPTION	SHARES	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION		
C04102	CCBCYDU54	CASH COLLATERAL DOM MSF BCY USD	1,186,000.00	-1,186,000	1,186,000	
C04102	CCMSCDU51	CASH COLLATERAL DOM MSF MSC USD	250,000.00	-250,000	250,000	
C04102	CCCSNDU50	CREDIT SUISSE AG	1,140,000.00	-1,140,000	1,140,000	
C04102		TOTAL INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)		-2,576,000	2,576,000	
C04102	00388WAJ0	ABU DHABI NATIONAL ENERGY CO PJSC CALLAB	SEMI-ANN. 2.000% 04/29/2028	4,280,000.00	-4,271,397	4,284,708
C04102	00652MAH5	ADANI PORTS & SPECIAL ECONOMIC ZONE LTD	SEMI-ANN. 3.100% 02/02/2031	367,000.00	-367,000	354,962
C04102	3G4567B	AECOM TECHNOLOGY TL 1L B BL3601228	SEMI-ANN. 0.000% 04/09/2028	1,050,000.00	-1,041,716	1,051,156
C04102	00130HC68	AES CORP/THE CALLABLE NOTES FIXED 2.45%	SEMI-ANN. 2.450% 01/15/2031	120,000.00	-119,958	120,870
C04102	00846UJAN1	AGILENT TECHNOLOGIES INC CALLABLE NOTES	SEMI-ANN. 2.300% 03/12/2031	2,930,000.00	-2,924,785	2,964,368
C04102	010392FV5	ALABAMA POWER CO CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.125% 07/15/2051	1,050,000.00	-1,056,059	1,095,224
C04102	01626PAP1	ALIMENTATION COUCHE-TARD INC CALLABLE NO	SEMI-ANN. 3.439% 05/13/2041	570,000.00	-570,000	596,300
C04102	020002BF7	ALLSTATE CORP/THE NOTES VARIABLE 29/MAR/	QUARTERLY FLOATING 03/29/2023	3,124,000.00	-3,158,989	3,149,270
C04102	02005NBN9	ALLY FINANCIAL INC CALLABLE NOTES VARIAB	QUARTERLY FLOATING 12/31/2164	2,305,000.00	-2,305,000	2,314,874
C04102	025816CM9	AMERICAN EXPRESS CO CALLABLE NOTES FIXED	SEMI-ANN. 1.650% 11/04/2026	982,000.00	-980,448	978,670
C04102	025816BX6	AMERICAN EXPRESS CO CALLABLE NOTES VARIA	QUARTERLY FLOATING 08/03/2023	2,600,000.00	-2,634,850	2,628,545
C04102	03027XRB5	AMERICAN TOWER CORP CALLABLE NOTES FIXED	SEMI-ANN. 1.300% 09/15/2025	690,000.00	-699,791	695,527
C04102	03027XR58	AMERICAN TOWER CORP CALLABLE NOTES FIXED	SEMI-ANN. 2.300% 09/15/2031	280,000.00	-271,107	272,994
C04102	03027XRM1	AMERICAN TOWER CORP CALLABLE NOTES FIXED	SEMI-ANN. 2.700% 04/15/2031	296,000.00	-295,429	306,153
C04102	035240AR1	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	SEMI-ANN. 4.900% 01/23/2031	2,635,000.00	-3,279,072	3,235,569
C04102	03666HAC5	ANTARES HOLDINGS LP CALLABLE NOTES FIXED	SEMI-ANN. 3.950% 07/15/2026	313,000.00	-314,233	333,980
C04102	03674XAQ9	ANTERO RESOURCES CORP CALLABLE NOTES FIX	SEMI-ANN. 7.625% 02/01/2029	1,580,000.00	-1,590,200	1,698,500
C04102	94973VBJ5	ANTHEM INC CALLABLE NOTES FIXED 3.5% 15/	SEMI-ANN. 3.500% 08/15/2024	3,170,000.00	-3,428,418	3,396,718
C04102	00182EBN8	ANZ NEW ZEALAND INT'L LTD/LONDON MEDIUM	SEMI-ANN. 1.250% 06/22/2026	586,000.00	-585,092	579,789
C04102	037833EB2	APPLE INC CALLABLE NOTES FIXED 0.7% 08/F	SEMI-ANN. 0.700% 02/08/2026	2,927,000.00	-2,913,636	2,873,238
C04102	037833ED8	APPLE INC CALLABLE NOTES FIXED 1.65% 08/	SEMI-ANN. 1.650% 02/08/2031	2,975,000.00	-2,974,167	2,857,029
C04102	03835VAF3	APTIV PLC CALLABLE NOTES FIXED 4.4% 01/O	SEMI-ANN. 4.400% 10/01/2046	510,000.00	-594,094	610,567
C04102	039483AT9	ARCHER-DANIELS-MIDLAND CO BOND FIXED 5.9	SEMI-ANN. 5.935% 10/01/2032	1,020,000.00	-1,405,223	1,396,477
C04102	04010LBAB	ARES CAPITAL CORP CALLABLE NOTES FIXED 2	SEMI-ANN. 2.150% 07/15/2026	817,000.00	-813,792	815,159
C04102	040555DD3	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	SEMI-ANN. 2.200% 12/15/2031	1,955,000.00	-1,954,668	1,919,439
C04102	04433LAB0	ASHLAND LLC CALLABLE NOTES FIXED 3.375%	SEMI-ANN. 3.375% 09/01/2031	3,279,000.00	-3,279,000	3,324,086
C04102	04621WAD2	ASSURED GUARANTY US HOLDINGS INC CALLABL	SEMI-ANN. 3.150% 06/15/2031	303,000.00	-302,143	320,853
C04102	00206RCT7	AT&T INC CALLABLE NOTES FIXED 4.125% 17/	SEMI-ANN. 4.125% 02/17/2026	2,062,000.00	-2,307,607	2,302,221
C04102	04685AZ23	ATHENE GLOBAL FUNDING MEDIUM TERM NOTE F	SEMI-ANN. 1.608% 06/29/2026	5,906,000.00	-5,906,000	5,947,055
C04102	04685AZ59	ATHENE GLOBAL FUNDING MEDIUM TERM NOTE F	SEMI-ANN. 0.950% 01/08/2024	795,000.00	-794,722	795,420
C04102	04685AZU4	ATHENE GLOBAL FUNDING MEDIUM TERM NOTE F	SEMI-ANN. 1.450% 01/08/2026	994,000.00	-993,712	994,560
C04102	04685AZW0	ATHENE GLOBAL FUNDING MEDIUM TERM NOTE F	SEMI-ANN. 1.000% 04/16/2024	6,825,000.00	-6,816,602	6,862,272
C04102	049560AU9	ATMOS ENERGY CORP CALLABLE NOTES FIXED 0	SEMI-ANN. 0.625% 03/09/2023	800,000.00	-799,968	800,696
C04102	05329WAR3	AUTONATION INC CALLABLE NOTES FIXED 1.95	SEMI-ANN. 1.950% 08/01/2028	292,000.00	-291,729	286,854
C04102	05890MAB9	BANCO DE CREDITO E INVERSIONES SA CALLAB	SEMI-ANN. 2.875% 10/14/2031	423,000.00	-415,551	417,291
C04102	05971KAK5	BANCO SANTANDER SA CALLABLE NOTES VARIAB	SEMI-ANN. FLOATING 06/30/2024	1,000,000.00	-1,000,000	1,002,108
C04102	05964HAM7	BANCO SANTANDER SA NOTES FIXED 2.958% 25	SEMI-ANN. 2.958% 03/25/2031	6,000,000.00	-6,000,000	6,045,099
C04102	06051GF69	BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN. 4.875% 04/01/2044	205,000.00	-257,857	265,862
C04102	06418BAAB	BANK OF NOVA SCOTIA/THE BOND FIXED 1.188	SEMI-ANN. 1.188% 10/13/2026	982,000.00	-982,000	978,789
C04102	064159BK5	BANK OF NOVA SCOTIA/THE CALLABLE NOTES F	SEMI-ANN. 1.300% 09/15/2026	1,050,000.00	-1,049,948	1,030,029
C04102	06738EBM6	BARCLAYS PLC CALLABLE NOTES VARIABLE 24/	SEMI-ANN. FLOATING 06/24/2031	668,000.00	-691,574	675,480
C04102	2G5211B	BASS PRO GROUP, LLC BL3562768 2021 TERM	SEMI-ANN. 0.000% 02/26/2028	1,600,000.00	-1,592,000	1,592,060
C04102	072863AH6	BAYLOR SCOTT & WHITE HOLDINGS CALLAB B	SEMI-ANN. 1.777% 11/15/2030	380,000.00	-380,000	368,049
C04102	05493MAF1	BBCMS MORTGAGE TRUST 2021-C11 2021-C11 A	MONTHLY 2.322% 09/15/2054	488,000.00	-502,636	503,075
C04102	05551VBJ1	BBCMS TRUST 2021-C10 2021-C10 A5 2.492%	MONTHLY 2.492% 07/15/2054	481,000.00	-495,420	507,682
C04102	0778FPAH2	BELL TELEPHONE CO OF CANADA OR BELL CANA	SEMI-ANN. 3.200% 02/15/2052	1,260,000.00	-1,259,509	1,285,277
C04102	08162YAE2	BENCHMARK 2019-B14 MORTGAGE TRUST 2019-B	MONTHLY 3.048% 12/15/2062	540,000.00	-578,580	593,452
C04102	08162TRAD9	BENCHMARK 2021-B23 MORTGAGE TRUST 2021-B	MONTHLY 2.070% 02/15/2054	463,000.00	-476,860	458,326
C04102	08163CBC2	BENCHMARK 2021-B24 MORTGAGE TRUST 2021-B	MONTHLY 2.584% 03/15/2054	2,226,000.00	-2,292,777	2,288,183
C04102	084659AP6	BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	SEMI-ANN. 3.800% 07/15/2048	40,000.00	-42,730	45,026
C04102	09261BAC4	BLACKSTONE HOLDINGS FINANCE CO LLC CALLA	SEMI-ANN. 1.625% 08/05/2028	294,000.00	-293,168	284,336
C04102	093662AJ3	BLOCK FINANCIAL LLC CALLABLE NOTES FIXED	SEMI-ANN. 2.500% 07/15/2028	925,000.00	-920,717	944,056
C04102	852234AL7	BLOCK INC CALLABLE NOTES FIXED 2.75% 01/	SEMI-ANN. 2.750% 06/01/2026	3,060,000.00	-3,060,000	3,084,863
C04102	097023DD4	BOEING CO/THE CALLABLE NOTES FIXED 1.167	SEMI-ANN. 1.167% 02/04/2023	2,103,000.00	-2,104,078	2,110,652
C04102	097023DE2	BOEING CO/THE CALLABLE NOTES FIXED 1.433	SEMI-ANN. 1.433% 02/04/2024	597,000.00	-597,000	597,772
C04102	097023CZ6	BOEING CO/THE CALLABLE NOTES FIXED 1.95%	SEMI-ANN. 1.950% 02/01/2024	290,000.00	-298,108	293,277
C04102	BF8F7B1	BRASKEM NETHERLANDS FINANCE BV CALLABLE	SEMI-ANN. 4.500% 01/10/2028	895,000.00	-916,638	948,840
C04102	11135FBE0	BROADCOM INC CALLABLE NOTES FIXED 1.95%	SEMI-ANN. 1.950% 02/15/2028	880,000.00	-877,738	863,702
C04102	12189LBF7	BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 3.050% 02/15/2051	2,134,000.00	-2,131,664	2,103,213
C04102	LX1627170	CityCenter Holdings, LLC -Term B Loan LI	MONTHLY 0.000% 04/18/2024	3,394,285.72	-3,377,435	3,394,286
C04102	13607HVE9	CANADIAN IMPERIAL BANK OF COMMERCE CALLA	SEMI-ANN. 1.250% 06/22/2026	16,109,000.00	-16,086,447	15,957,526
C04102	14040HCF0	CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	QUARTERLY FLOATING 12/31/2164	1,387,000.00	-1,387,000	1,425,805
C04102	141781BP8	CARGILL INC CALLABLE NOTES FIXED 0.4% 02	SEMI-ANN. 0.400% 02/02/2024	420,000.00	-419,551	418,228
C04102	141781BQ6	CARGILL INC CALLABLE NOTES FIXED 1.7% 02	SEMI-ANN. 1.700% 02/02/2031	2,675,000.00	-2,672,415	2,592,587
C04102	14913RZAA	CATERPILLAR FINANCIAL SERVICES CORP MEDI	QUARTERLY FLOATING 05/31/2022	9,075,000.00	-9,160,577	9,148,470
C04102	15135UJAB	CENOVUS ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN. 3.800% 09/15/2023	3,939,000.00	-4,162,458	4,180,027
C04102	15135BAZ4	CENTENE CORP CALLABLE NOTES FIXED 2.625%	SEMI-ANN. 2.625% 08/01/2031	1,710,000.00	-1,710,000	1,729,825
C04102	166756A55	CHEVRON USA INC CALLABLE NOTES FIXED 3.2	SEMI-ANN. 3.250% 10/15/2029	703,000.00	-789,740	797,392
C04102	166756AX4	CHEVRON USA INC CALLABLE NOTES FIXED 4.2	SEMI-ANN. 4.200% 10/15/2049	3,333,000.00	-3,575,177	4,099,153
C04102	166756AW6	CHEVRON USA INC CALLABLE NOTES FIXED 4.9	SEMI-ANN. 4.950% 08/15/2047	2,068,000.00	-2,078,116	2,815,136
C04102	166756AV8	CHEVRON USA INC CALLABLE NOTES FIXED 5.0	SEMI-ANN. 5.050% 11/15/2044	8,608,000.00	-8,770,923	11,475,202
C04102	166756AU0	CHEVRON USA INC CALLABLE NOTES FIXED 5.2	SEMI-ANN. 5.250% 11/15/2043	6,155,000.00	-6,713,360	8,335,162
C04102	166756AT3	CHEVRON USA INC CALLABLE NOTES FIXED 6%	SEMI-ANN. 6.000% 03/01/2041	3,120,000.00	-3,944,053	4,552,578
C04102	125523CM0	CIGNA CORP CALLABLE NOTES FIXED 2.375% 1	SEMI-ANN. 2.375% 03/15/2031	3,380,000.00	-3,382,891	3,405,598
C04102	172967MX6	CITIGROUP INC CALLABLE NOTES VARIABLE 01	SEMI-ANN. FLOATING 05/01/2025	778,000.00	-778,000	783,204
C04102	12592BAM6	CNH INDUSTRIAL CAPITAL LLC CALLABLE NOTE	SEMI-ANN. 1.450% 07/15/2026	10,560,000.00	-10,478,579	10,523,254
C04102	191216DJB	COCA-COLA CO/THE CALLABLE NOTES FIXED 1.	SEMI-ANN. 1.500% 03/05/2028	1,515,000.00	-1,508,698	1,513,255
C04102	19123MAD5	COCA-COLA EUROPAFIC PARTNERS PLC CALLA	SEMI-ANN. 0.500% 05/05/2023	955,000.00	-954,120	954,685
C04102	2027AOKD0	COMMONWEALTH BANK OF AUSTRALIA MEDIUM TE	SEMI-ANN. 1.125% 06/15/2026	16,200,000.00	-16,158,204	16,208,586
C04102	209111FV0	CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 4.125% 05/15/2049	1,170,000.00	-1,421,246	1,415,361
C04102	209111GAS	CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 2.400% 06/15/2031	840,000.00	-837,917	849,701
C04102	30161MAS2	CONSTELLATION ENERGY GENERATION LLC CALL	SEMI-ANN. 3.250% 06/01/2025	425,000.00	-458,452	458,949
C04102	21989DA0A	CORP INMOBILIARIA VESTA SAB DE CV CALLAB	SEMI-ANN. 3.625% 05/13/2031	226,000.00	-223,272	225,153
C04102	225313AN5	CREDIT AGRICOLE SA NOTES FIXED 2.811% 11	SEMI-ANN. 2.811% 01/11/2041	5,467,000.00	-5,468,234	5,297,444
C04102	12640HG61	CSX CORP CALLABLE NOTES FIXED 4.25% 01/N	SEMI-ANN. 4.250% 11/01/2066	470,000.00	-597,854	600,397
C04102	126650DL1	CVS HEALTH CORP CALLABLE NOTES FIXED 4.2	SEMI-ANN. 4.250% 04/01/2050	1,120,000.00	-1,269,457	1,328,958
C04102	23371DAF1	DAE FUNDING LLC CALLABLE NOTES FIXED 2.6	SEMI-ANN. 2.625% 03/20/2025	498,000.00	-494,584	504,225
C04102	23371DAG9	DAE FUNDING LLC CALLABLE NOTES FIXED 3.3	SEMI-ANN. 3.375% 03/20/2028	626,000.00	-627,624	633,918
C04102	233853AH3	DAIMLER TRUCKS FINANCE NORTH AMERICA LLC	SEMI-ANN. 2.500% 12/14/2031	645,000.00	-640,253	646,472

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i -
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2021

REPORTING ACCOUNT	SECURITY NUMBER	SECURITY DESCRIPTION	SHARES	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
C04102	23636ABA8	DANSKE BANK A/S CALLABLE MEDIUM TERM NOT	1,440,000.00	-1,440,000	1,431,202
C04102	23311VAF4	DCP MIDSTREAM OPERATING LP CALLABLE NOTE	2,601,000.00	-2,757,060	3,070,547
C04102	23311VAI6	DCP MIDSTREAM OPERATING LP CALLABLE NOTE	2,299,000.00	-2,534,798	2,580,628
C04102	24381NAA6	DEEPAVEN RESIDENTIAL MORTGAGE TRUST 201	235,142.99	-236,172	235,143
C04102	25179MAX1	DEVON ENERGY CORP NEW 144A NT 5.25%24	1,189,000.00	-1,322,821	1,321,592
C04102	23329PAG5	DNB BANK ASA CALLABLE MEDIUM TERM NOTE V	514,000.00	-514,000	509,138
C04102	23331ABQ1	DR HORTON INC CALLABLE NOTES FIXED 1.3%	1,170,000.00	-1,169,052	1,168,222
C04102	23331ABP3	DR HORTON INC CALLABLE NOTES FIXED 1.4%	2,550,000.00	-2,520,697	2,526,566
C04102	278642AW3	EBAY INC CALLABLE NOTES FIXED 2.7% 11/MA	885,000.00	-942,605	906,955
C04102	278865BH2	ECOLAB INC CALLABLE NOTES FIXED 2.75% 18	305,000.00	-323,419	297,366
C04102	278865BA7	ECOLAB INC CALLABLE NOTES FIXED 3.95% 01	320,000.00	-381,309	388,448
C04102	29103DAN6	EMERA US FINANCE LP CALLABLE NOTES FIXED	2,280,000.00	-2,280,000	2,273,206
C04102	29250NAM7	ENBRIDGE INC CALLABLE NOTES FIXED 5.5% 0	680,000.00	-840,201	907,173
C04102	29261AAB6	ENCOMPASS HEALTH CORP CALLABLE NOTES FIX	405,000.00	-428,288	418,851
C04102	29280BAA3	ENDO LUXEMBOURG FINANCE CO I SARL / ENDO	1,140,000.00	-1,130,700	1,112,700
C04102	268691B	ENDO LUXEMBOURG TL 1L BL3569235	1,160,000.00	-1,148,400	1,115,023
C04102	29364GAN3	ENTERGY CORP CALLABLE NOTES FIXED 1.9% 1	1,852,000.00	-1,846,778	1,855,283
C04102	29364GAL7	ENTERGY CORP CALLABLE NOTES FIXED 2.8% 1	185,000.00	-198,461	195,756
C04102	29379VCA9	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	590,000.00	-583,569	518,510
C04102	26884UAG4	EPR PROPERTIES CALLABLE NOTES FIXED 3.6%	138,000.00	-136,860	139,035
C04102	29444UBL9	EQUINIX INC CALLABLE NOTES FIXED 1.55% 1	440,000.00	-442,521	420,187
C04102	29444UBS4	EQUINIX INC CALLABLE NOTES FIXED 2.5% 15	1,050,000.00	-1,044,939	1,083,957
C04102	30040WAL2	EVERSOURCE ENERGY CALLABLE NOTES FIXED 2	294,000.00	-293,574	303,972
C04102	30212PBF1	EXPEDIA GROUP INC CALLABLE NOTES FIXED 2	3,350,000.00	-3,319,214	3,350,025
C04102	30321L2A9	F&G GLOBAL FUNDING MEDIUM TERM NOTE FIXE	1,587,000.00	-1,586,540	1,587,299
C04102	303901BH4	FAIRFAX FINANCIAL HOLDINGS LTD CALLABLE	3,506,000.00	-3,501,267	3,546,371
C04102	31620MBS4	FIDELITY NATIONAL INFORMATION SERVICES I	1,145,000.00	-1,138,393	1,124,462
C04102	31620MBT2	FIDELITY NATIONAL INFORMATION SERVICES I	4,857,000.00	-4,826,838	4,728,334
C04102	34349BAC5	FLOWERS FOODS INC CALLABLE NOTES FIXED 2	1,230,000.00	-1,224,022	1,221,344
C04102	345340AA1	FORD CREDIT AUTO OWNER TRUST 2021-REV1 2	1,230,000.00	-1,230,566	1,240,527
C04102	345397BS1	FORD MOTOR CREDIT CO LLC CALLABLE NOTES	696,000.00	-671,640	681,210
C04102	35805BAC2	FRESENIUS MEDICAL CARE US FINANCE III IN	5,303,000.00	-5,278,606	5,317,138
C04102	35805BAE8	FRESENIUS MEDICAL CARE US FINANCE III IN	7,652,000.00	-7,590,401	7,903,686
C04102	302635AH0	FS KKR CAPITAL CORP CALLABLE NOTES FIXED	292,000.00	-290,899	289,481
C04102	36143LZB0	GA GLOBAL FUNDING TRUST MEDIUM TERM NOTE	1,951,000.00	-1,948,815	1,958,313
C04102	BNCLD1W4	GALAXY PIPELINE ASSETS BIDCO LTD CALLABL	2,741,246.50	-2,751,212	2,758,525
C04102	366651AE7	GARTNER INC CALLABLE NOTES FIXED 3.75% 0	600,000.00	-604,242	613,440
C04102	B2Q3BC5	GE CAPITAL EUROPEAN FUNDING UNLIMITED CO	50,000.00	-97,040	97,452
C04102	36166NAG8	GE CAPITAL FUNDING LLC CALLABLE NOTES FI	228,000.00	-227,793	243,401
C04102	36166NAJ2	GE CAPITAL FUNDING LLC CALLABLE NOTES FI	13,804,000.00	-15,058,199	16,222,240
C04102	B2R6B26	GE CAPITAL UK FUNDING UNLIMITED CO MEDIU	590,000.00	-1,230,356	1,224,572
C04102	B3KY3M5	GE CAPITAL UK FUNDING UNLIMITED CO MEDIU	3,890,000.00	-9,513,673	9,404,780
C04102	369550BP2	GENERAL DYNAMICS CORP CALLABLE NOTES FIX	275,000.00	-274,753	281,463
C04102	370334CM4	GENERAL MILLS INC CALLABLE NOTES FIXED 3	741,677.67	-723,688	727,459
C04102	37045VAU4	GENERAL MOTORS CO CALLABLE NOTES FIXED 6	3,693,000.00	-4,760,558	4,655,663
C04102	37045XCF1	GENERAL MOTORS FINANCIAL CO INC CALLABLE	1,225,000.00	-1,281,767	1,275,507
C04102	37045XCK0	GENERAL MOTORS FINANCIAL CO INC CALLABLE	5,740,000.00	-6,447,658	6,378,315
C04102	378272BD9	GLENCORE FUNDING LLC CALLABLE NOTES FIXE	1,735,000.00	-1,738,054	1,733,035
C04102	378272BC1	GLENCORE FUNDING LLC CALLABLE NOTES FIXE	5,910,000.00	-5,955,759	6,780,217
C04102	36261LAC5	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	695,000.00	-694,889	694,905
C04102	361886CD4	GMF FLOORPLAN OWNER REVOLVING TRUST 2019	484,000.00	-513,040	512,227
C04102	38141GXZ2	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	1,375,000.00	-1,375,000	1,372,848
C04102	38141GXP4	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	1,908,000.00	-1,908,000	1,908,810
C04102	38141GXY5	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	1,374,000.00	-1,374,094	1,373,835
C04102	39538BAA2	GREENPOINT MORTGAGE FUNDING TRUST SERIES	42.66	-41	43
C04102	36252HAD3	GS MORTGAGE SECURITIES TRUST 2017-GSS 20	980,000.00	-1,092,547	1,094,384
C04102	412822AE8	HARLEY-DAVIDSON INC CALLABLE NOTES FIXED	1,240,000.00	-1,288,323	1,352,048
C04102	404121AF2	HCA INC CALLABLE NOTES FIXED 4.75% 01/MA	2,500,000.00	-2,695,975	2,665,400
C04102	42806MAA7	HERTZ VEHICLE FINANCING LLC 2021-1A A 1.	330,000.00	-329,948	328,849
C04102	437076CE0	HOME DEPOT INC/THE CALLABLE NOTES FIXED	1,115,000.00	-1,108,120	1,073,971
C04102	437076CF7	HOME DEPOT INC/THE CALLABLE NOTES FIXED	1,003,000.00	-997,022	956,732
C04102	437076CH3	HOME DEPOT INC/THE CALLABLE NOTES FIXED	978,000.00	-974,068	966,580
C04102	437076CJ9	HOME DEPOT INC/THE CALLABLE NOTES FIXED	1,130,000.00	-1,118,915	1,100,778
C04102	440452AG5	HORMEL FOODS CORP CALLABLE NOTES FIXED 0	445,000.00	-444,920	445,681
C04102	440452AH3	HORMEL FOODS CORP CALLABLE NOTES FIXED 1	4,437,000.00	-4,426,218	4,454,156
C04102	404280AQ2	HSBC HOLDINGS PLC NOTES FIXED 5.25% 14/M	1,175,000.00	-1,430,976	1,509,980
C04102	45167RAH7	IDEX CORP CALLABLE NOTES FIXED 2.625% 15	5,548,000.00	-5,541,120	5,563,955
C04102	45669EAL0	INDYMAC INDX MORTGAGE LOAN TRUST 2007-AR	16.52	0	17
C04102	459506AP6	INTERNATIONAL FLAVORS & FRAGRANCES INC C	785,000.00	-790,612	781,493
C04102	460146CQ4	INTERNATIONAL PAPER CO CALLABLE NOTES FI	655,000.00	-767,228	822,693
C04102	460690BT6	INTERPUBLIC GROUP OF COS INC/THE CALLABL	3,090,000.00	-3,084,809	3,038,924
C04102	46592QAB5	JBS FINANCE LUXEMBOURG SARL CALLABLE NOT	2,519,000.00	-2,492,475	2,497,046
C04102	47216QAA1	JDE PEET'S NV CALLABLE NOTES FIXED 0.8%	570,000.00	-568,769	569,288
C04102	24422EVL0	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	785,000.00	-782,810	774,991
C04102	24422EVL6	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	1,233,000.00	-1,230,620	1,225,738
C04102	24422EVS5	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	4,825,000.00	-4,925,408	4,873,724
C04102	24422ETU3	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	4,690,000.00	-4,724,706	4,720,419
C04102	478160AT1	JOHNSON & JOHNSON CALLABLE NOTES FIXED 5	380,000.00	-574,632	556,488
C04102	46642EAY2	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU	223,000.00	-244,255	242,164
C04102	48129RAX3	JPMDBB COMMERCIAL MORTGAGE SECURITIES TRU	228,000.00	-254,452	245,839
C04102	46647PBY1	JP Morgan CHASE & CO CALLABLE NOTES VARIA	1,910,000.00	-1,910,000	1,901,290
C04102	46647PCB0	JP Morgan CHASE & CO CALLABLE NOTES VARIA	591,000.00	-591,000	595,445
C04102	46647PCH7	JP Morgan CHASE & CO CALLABLE NOTES VARIA	899,000.00	-899,000	894,157
C04102	46647PCK0	JP Morgan CHASE & CO CALLABLE NOTES VARIA	1,132,000.00	-1,132,000	1,137,125
C04102	BIQRTM2	KAISA GROUP HOLDINGS LTD CALLABLE NOTES	200,000.00	-207,000	106,000
C04102	489170AF7	KENNAMETAL INC CALLABLE NOTES FIXED 2.8%	513,000.00	-512,687	516,473
C04102	49271VAN0	KEURIG DR PEPPER INC CALLABLE NOTES FIXE	835,000.00	-832,403	832,732
C04102	49327MZX1	KEYBANK NA/CLEVELAND OH MEDIUM TERM NOTE	750,000.00	-772,913	763,290
C04102	49374IAB9	KIA CORP NOTES FIXED 1% 16/APR/2024 USD	232,000.00	-231,283	232,306
C04102	49456BA8T	KINDER MORGAN INC CALLABLE NOTES FIXED 3	12,923,000.00	-12,797,265	12,908,111
C04102	482480AG5	KLA CORP CALLABLE NOTES FIXED 4.1% 15/MA	1,620,000.00	-1,885,712	1,849,635
C04102	50077LBF2	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	5,940,000.00	-6,673,531	6,616,020
C04102	50077LAB2	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	3,835,000.00	-3,972,303	4,149,470
C04102	50077LAZ9	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	1,494,000.00	-1,796,535	1,787,227

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i -
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2021

REPORTING ACCOUNT SECURITY NUMBER	SECURITY DESCRIPTION	SHARES	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
C 04102	LAMB WESTON HOLDINGS INC CALLABLE NOTES SEMI-ANN. 4.875% 05/15/2028	550,000.00	-608,603	596,409
C 04102	LEGENDS HOSPITALITY HOLDING CO LLC / LEG SEMI-ANN. 5.000% 02/01/2026	1,350,000.00	-1,358,875	1,382,063
C 04102	LENNAR CORP CALLABLE NOTES FIXED 4.75% 2 SEMI-ANN. 4.750% 11/29/2027	2,195,000.00	-2,552,608	2,544,729
C 04102	LLOYDS BANKING GROUP PLC CALLABLE NOTES SEMI-ANN. FLOATING 05/11/2027	630,000.00	-630,000	629,376
C 04102	MACQUARIE GROUP LTD CALLABLE MEDIUM TERM SEMI-ANN. FLOATING 01/12/2027	6,472,000.00	-6,472,527	6,487,413
C 04102	MARRIOTT INTERNATIONAL INC/MD CALLABLE N SEMI-ANN. 4.650% 12/01/2028	866,000.00	-993,893	975,722
C 04102	MARVELL TECHNOLOGY INC CALLABLE NOTES FI SEMI-ANN. 2.950% 04/15/2031	2,065,000.00	-2,061,097	2,071,089
C 04102	MASTERCARD INC CALLABLE NOTES FIXED 1.9% SEMI-ANN. 1.900% 03/15/2031	1,190,000.00	-1,188,477	1,172,900
C 04102	MCCORMICK & CO INC/MD CALLABLE NOTES FIX SEMI-ANN. 0.900% 02/15/2026	6,361,000.00	-6,273,132	6,243,434
C 04102	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT SEMI-ANN. 4.200% 04/01/2050	1,220,000.00	-1,401,231	1,478,268
C 04102	MDC HOLDINGS INC CALLABLE NOTES FIXED 3. SEMI-ANN. 3.966% 08/06/2061	1,050,000.00	-1,050,000	1,011,242
C 04102	MERCK & CO INC CALLABLE NOTES FIXED 2.75 SEMI-ANN. 2.750% 12/10/2051	740,000.00	-738,194	740,444
C 04102	METLIFE INC CALLABLE NOTES FIXED 4.55% 2 SEMI-ANN. 4.550% 03/23/2030	5,600,000.00	-6,905,304	6,680,217
C 04102	MIZUHO FINANCIAL GROUP INC CALLABLE NOTE SEMI-ANN. FLOATING 07/09/2027	779,000.00	-779,000	779,229
C 04102	MIZUHO FINANCIAL GROUP INC CALLABLE NOTE SEMI-ANN. FLOATING 07/09/2032	1,703,000.00	-1,699,835	1,673,814
C 04102	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE SEMI-ANN. FLOATING 01/25/2024	786,000.00	-786,000	786,747
C 04102	MORGAN STANLEY CALLABLE NOTES VARIABLE 0 SEMI-ANN. FLOATING 04/05/2024	1,090,000.00	-1,090,395	1,092,524
C 04102	MSCI INC CALLABLE NOTES FIXED 3.25% 15/A SEMI-ANN. 3.250% 08/15/2033	885,000.00	-886,613	894,641
C 04102	NASDAQ INC CALLABLE NOTES FIXED 1.65% 15 SEMI-ANN. 1.650% 01/15/2031	2,195,000.00	-2,070,735	2,085,984
C 04102	NATIONAL RETAIL PROPERTIES INC CALLABLE SEMI-ANN. 3.100% 04/15/2050	725,000.00	-707,600	649,186
C 04102	NATIONAL RURAL UTILITIES COOPERATIVE FIN SEMI-ANN. 1.000% 06/15/2026	585,000.00	-583,497	583,434
C 04102	NATWEST MARKETS PLC NOTES FIXED 0.8% 12/ SEMI-ANN. 0.800% 08/12/2024	8,585,000.00	-8,569,118	8,592,518
C 04102	NATWEST MARKETS PLC NOTES VARIABLE 12/AU QUARTERLY FLOATING 08/12/2024	890,000.00	-890,000	892,305
C 04102	NAVIENT STUDENT LOAN TRUST 2021-1 2021-1 MONTHLY 1.310% 12/26/2069	583,000.00	-582,827	572,319
C 04102	NAVIENT STUDENT LOAN TRUST 2021-1 2021-1 MONTHLY FLOATING 12/26/2069	972,000.00	-972,000	976,556
C 04102	NAVIENT STUDENT LOAN TRUST 2021-2 2021-2 MONTHLY FLOATING 02/25/2070	978,000.00	-978,000	979,375
C 04102	NAVIENT STUDENT LOAN TRUST 2021-3 2021-3 MONTHLY FLOATING 08/25/2070	1,175,000.00	-1,175,000	1,174,725
C 04102	NEMAK SAB DE CV CALLABLE NOTES FIXED 3.6 SEMI-ANN. 3.625% 06/28/2031	955,000.00	-893,325	932,080
C 04102	NESTLE HOLDINGS INC CALLABLE NOTES FIXED SEMI-ANN. 1.500% 09/14/2028	9,495,000.00	-9,469,269	9,495,049
C 04102	NESTLE HOLDINGS INC CALLABLE NOTES FIXED SEMI-ANN. 1.875% 09/14/2031	588,000.00	-588,000	581,225
C 04102	NETFLIX INC CALLABLE NOTES FIXED 6.375% SEMI-ANN. 6.375% 05/15/2029	270,000.00	-332,100	345,033
C 04102	NEW YORK LIFE GLOBAL FUNDING MEDIUM TERM SEMI-ANN. 0.550% 04/26/2024	1,145,000.00	-1,144,788	1,142,928
C 04102	NEW YORK LIFE GLOBAL FUNDING MEDIUM TERM SEMI-ANN. 1.150% 06/09/2026	1,210,000.00	-1,208,826	1,196,000
C 04102	NEW YORK LIFE GLOBAL FUNDING MEDIUM TERM SEMI-ANN. 1.850% 08/01/2031	1,095,000.00	-1,094,606	1,080,962
C 04102	NEW YORK STATE ELECTRIC & GAS CORP CALLA SEMI-ANN. 2.150% 10/01/2031	2,336,000.00	-2,330,978	2,344,223
C 04102	NEWMARKET CORP CALLABLE NOTES FIXED 2.7% SEMI-ANN. 2.700% 03/18/2031	1,023,000.00	-1,010,345	1,025,347
C 04102	NEXTERA ENERGY CAPITAL HOLDINGS INC CALL QUARTERLY FLOATING 10/01/2066	119,000.00	-108,588	109,778
C 04102	NEXTERA ENERGY CAPITAL HOLDINGS INC CALL SEMI-ANN. FLOATING 03/15/2082	1,440,000.00	-1,440,000	1,447,000
C 04102	NORDEA BANK ABP MEDIUM TERM NOTE FIXED 1 SEMI-ANN. 1.500% 09/30/2026	7,705,000.00	-7,695,754	7,611,463
C 04102	NORDSTROM INC CALLABLE NOTES FIXED 4.375 SEMI-ANN. 4.375% 04/01/2030	147,000.00	-149,940	149,756
C 04102	NORTHERN STATES POWER CO/MN CALLABLE BON SEMI-ANN. 2.250% 04/01/2031	296,000.00	-294,763	304,762
C 04102	NORTHWESTERN MUTUAL GLOBAL FUNDING MEDIU SEMI-ANN. 0.800% 01/14/2026	4,468,000.00	-4,460,136	4,464,828
C 04102	NOVARTIS CAPITAL CORP CALLABLE NOTES FIX SEMI-ANN. 2.200% 08/14/2030	430,000.00	-455,168	437,564
C 04102	NTT FINANCE CORP CALLABLE NOTES FIXED 1. SEMI-ANN. 1.591% 04/03/2028	4,505,000.00	-4,505,000	4,404,368
C 04102	NTT FINANCE CORP CALLABLE NOTES FIXED 2. SEMI-ANN. 2.065% 04/03/2031	3,820,000.00	-3,818,131	3,785,073
C 04102	NVIDIA CORP CALLABLE NOTES FIXED 0.584% SEMI-ANN. 0.584% 06/14/2024	681,000.00	-681,000	681,851
C 04102	NVIDIA CORP CALLABLE NOTES FIXED 1.55% 1 SEMI-ANN. 1.550% 06/15/2028	15,634,000.00	-15,582,243	15,583,151
C 04102	NXP BV / NXP FUNDING LLC / NXP USA INC C SEMI-ANN. 2.500% 05/11/2031	2,596,000.00	-2,586,282	2,630,791
C 04102	ONEOK INC CALLABLE NOTES FIXED 5.85% 15 SEMI-ANN. 5.850% 01/15/2026	50,000.00	-59,953	58,571
C 04102	PACIFIC GAS AND ELECTRIC CO CALLABLE BON SEMI-ANN. 3.250% 06/01/2031	590,000.00	-588,749	587,746
C 04102	PEPSICO INC CALLABLE NOTES FIXED 1.95% 2 SEMI-ANN. 1.950% 10/21/2031	1,970,000.00	-1,962,711	1,960,662
C 04102	PERKINELMER INC CALLABLE NOTES FIXED 2.5 SEMI-ANN. 2.550% 03/15/2031	393,000.00	-392,862	391,197
C 04102	PERRIGO FINANCE UNLIMITED CO CALLABLE NO SEMI-ANN. 4.375% 03/15/2026	895,000.00	-963,008	971,147
C 04102	PETRONAS ENERGY CANADA LTD CALLABLE MEDI SEMI-ANN. 2.112% 03/23/2028	3,566,000.00	-3,566,166	3,603,728
C 04102	PFIZER INC CALLABLE NOTES FIXED 1.75% 18 SEMI-ANN. 1.750% 08/18/2031	1,040,000.00	-1,036,495	1,019,023
C 04102	PHILLIPS 66 CALLABLE NOTES FIXED 3.9% 15 SEMI-ANN. 3.900% 03/15/2028	78,000.00	-88,072	87,465
C 04102	PIEDMONT OPERATING PARTNERSHIP LP CALLAB SEMI-ANN. 2.750% 04/01/2032	1,420,000.00	-1,413,402	1,419,219
C 04102	PIONEER NATURAL RESOURCES CO CALLABLE NO SEMI-ANN. 1.125% 01/15/2026	4,435,000.00	-4,434,157	4,423,754
C 04102	PNC FINANCIAL SERVICES GROUP INC/THE CAL SEMI-ANN. FLOATING 04/23/2032	1,785,000.00	-1,785,000	1,836,889
C 04102	PPG INDUSTRIES INC CALLABLE NOTES FIXED SEMI-ANN. 1.200% 03/15/2026	4,357,000.00	-4,332,252	4,332,017
C 04102	PRINCIPAL LIFE GLOBAL FUNDING II MEDIUM SEMI-ANN. 1.250% 08/16/2026	5,985,000.00	-5,958,187	5,977,949
C 04102	PROLOGIS LP CALLABLE NOTES FIXED 3% 15/A SEMI-ANN. 3.000% 04/15/2050	400,000.00	-399,384	415,456
C 04102	PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM SEMI-ANN. 4.350% 02/25/2050	60,000.00	-74,099	70,202
C 04102	PUBLIC STORAGE CALLABLE NOTES FIXED 1.5% SEMI-ANN. 1.500% 11/09/2026	3,344,000.00	-3,338,884	3,342,679
C 04102	PUBLIC STORAGE CALLABLE NOTES FIXED 2.3% SEMI-ANN. 2.300% 05/01/2031	5,778,000.00	-5,770,164	5,771,274
C 04102	PULTEGROUP INC CALLABLE NOTES FIXED 5% 1 SEMI-ANN. 5.000% 01/15/2027	3,155,000.00	-3,701,071	3,708,467
C 04102	QUALCOMM INC CALLABLE NOTES FIXED 1.65% SEMI-ANN. 1.650% 05/20/2032	3,821,000.00	-3,521,076	3,613,205
C 04102	RAYMOND JAMES FINANCIAL INC CALLABLE NOTE SEMI-ANN. 5.625% 04/01/2024	1,010,000.00	-1,164,682	1,152,006
C 04102	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTE SEMI-ANN. 5.400% 05/01/2035	335,000.00	-445,597	443,255
C 04102	RELiance STANDARD LIFE GLOBAL FUNDING II SEMI-ANN. 1.512% 09/28/2026	10,418,000.00	-10,418,000	10,263,898
C 04102	REPUBLIC SERVICES INC CALLABLE NOTES FIX SEMI-ANN. 3.950% 05/15/2028	345,000.00	-401,145	386,052
C 04102	RIO TINTO FINANCE USA PLC CALLABLE NOTES SEMI-ANN. 4.125% 08/21/2042	460,000.00	-579,278	555,809
C 04102	ROCKWELL AUTOMATION INC CALLABLE NOTES F SEMI-ANN. 0.350% 08/15/2023	11,294,000.00	-11,288,579	11,261,552
C 04102	ROGERS COMMUNICATIONS INC CALLABLE NOTES SEMI-ANN. 3.625% 12/15/2025	880,000.00	-988,204	971,217
C 04102	ROYAL BANK OF CANADA CALLABLE MEDIUM TER SEMI-ANN. 1.200% 04/27/2026	9,234,000.00	-9,215,255	9,230,428
C 04102	SA GLOBAL SUKUK LTD CALLABLE NOTES FIXED SEMI-ANN. 0.946% 06/17/2024	2,556,000.00	-2,556,000	2,546,203
C 04102	SA GLOBAL SUKUK LTD CALLABLE NOTES FIXED SEMI-ANN. 1.602% 06/17/2026	7,162,000.00	-7,162,512	7,162,284
C 04102	SA GLOBAL SUKUK LTD CALLABLE NOTES FIXED SEMI-ANN. 2.694% 06/17/2031	8,024,000.00	-8,024,000	8,242,525
C 04102	SALESFORCE.COM INC CALLABLE NOTES FIXED SEMI-ANN. 0.625% 07/15/2024	389,000.00	-388,802	389,825
C 04102	SANDS CHINA LTD CALLABLE NOTES FIXED 4.6 SEMI-ANN. 4.600% 08/08/2023	670,000.00	-718,561	708,136
C 04102	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2 MONTHLY 0.500% 04/15/2025	760,000.00	-759,901	761,039
C 04102	SANTANDER RETAIL AUTO LEASE TRUST 2021-B MONTHLY 0.510% 08/20/2024	301,000.00	-300,962	299,119
C 04102	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV CAL SEMI-ANN. 0.650% 03/11/2024	405,000.00	-404,903	406,057
C 04102	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV CAL SEMI-ANN. 2.150% 03/11/2031	2,739,000.00	-2,735,330	2,709,653
C 04102	SIMON PROPERTY GROUP LP CALLABLE NOTES F SEMI-ANN. 1.750% 02/01/2028	6,834,000.00	-6,826,839	6,655,415
C 04102	SIMON PROPERTY GROUP LP CALLABLE NOTES F SEMI-ANN. 2.200% 02/01/2031	21,200,000.00	-21,146,695	20,488,042
C 04102	SKANDINAVISKA ENSKILDA BANKEN AB MEDIUM SEMI-ANN. 0.650% 09/09/2024	5,349,000.00	-5,341,404	5,342,168
C 04102	SKYWORKS SOLUTIONS INC CALLABLE NOTES FI SEMI-ANN. 0.900% 06/01/2023	870,000.00	-869,739	873,245
C 04102	SKYWORKS SOLUTIONS INC CALLABLE NOTES FI SEMI-ANN. 3.000% 06/01/2031	3,285,000.00	-3,308,400	3,417,145
C 04102	SLM STUDENT LOAN TRUST 2007-3 2007-3 A4 QUARTERLY FLOATING 01/25/2022	530,219.08	-510,999	520,731
C 04102	SMB PRIVATE EDUCATION LOAN TRUST 2021-C MONTHLY FLOATING 01/15/2053	503,000.00	-503,000	503,169
C 04102	SOCIETE GENERALE SA CALLABLE NOTES VARIA SEMI-ANN. FLOATING 12/31/2164	410,000.00	-410,000	421,239
C 04102	SODEXO INC CALLABLE NOTES FIXED 2.718% 1 SEMI-ANN. 2.718% 04/16/2031	504,000.00	-504,000	520,281
C 04102	SOUTHERN CO/THE CALLABLE NOTES FIXED 1.7 SEMI-ANN. 1.750% 03/15/2028	293,000.00	-292,303	292,069

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i -
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2021

REPORTING ACCOUNT	SECURITY NUMBER	SECURITY DESCRIPTION	SHARES	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
C 04102	84346LAC4	SOUTHERN NATURAL GAS CO LLC CALLABLE NOT	325,000.00	-324,948	324,633
C 04102	853254BY5	STANDARD CHARTERED PLC CALLABLE NOTES VA	504,000.00	-504,000	501,697
C 04102	857477BP7	STATE STREET CORP NOTES FIXED 2.2% 03/MA	710,000.00	-707,913	698,548
C 04102	85855CAA8	STELLANTIS FINANCE US INC CALLABLE NOTES	2,742,000.00	-2,742,000	2,747,950
C 04102	31562QAF4	STELLANTIS NV CALLABLE NOTES FIXED 5.25%	8,242,000.00	-9,002,398	8,942,754
C 04102	85917PAA5	STERIS IRISH FINCO UNLTD CO CALLABLE NOT	3,275,000.00	-3,271,627	3,278,594
C 04102	86562MCE8	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	601,000.00	-601,000	600,858
C 04102	86562MCK4	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	391,000.00	-391,000	380,651
C 04102	86563VAY5	SUMITOMO MITSUI TRUST BANK LTD MEDIUM TE	1,985,000.00	-1,984,901	1,984,146
C 04102	2G5875B	SUNGARD AS NEW HOLDINGS III LLC 86736LAF	60,992.46	-59,094	57,882
C 04102	2G5856B	SUNGARD AS NEW HOLDINGS III LLC 86736LAF	1,355.97	-1,356	1,287
C 04102	2G5878B	SUNGARD AS NEW HOLDINGS III LLC 99AAG694	194,223.65	-124,377	72,834
C 04102	2G5879B	SUNGARD AS NEW HOLDINGS III LLC 99AAG694	4,548.62	-4,549	1,706
C 04102	78486QAG6	SVB FINANCIAL GROUP CALLABLE BOND VARIAB	1,720,000.00	-1,720,000	1,760,050
C 04102	78486QAJ0	SVB FINANCIAL GROUP CALLABLE NOTES VARIA	4,475,000.00	-4,475,000	4,550,555
C 04102	86959LAH6	SVENSKA HANDELSBANKEN AB CALLABLE MEDIUM	15,663,000.00	-15,662,834	15,503,913
C 04102	87020PAM9	SWEDBANK AB MEDIUM TERM NOTE FIXED 0.85%	692,000.00	-691,592	694,159
C 04102	871829BJ5	SYSCO CORP CALLABLE NOTES FIXED 3.3% 15/	600,000.00	-601,518	622,554
C 04102	875127BH4	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 2	295,000.00	-294,038	303,720
C 04102	BKVKRS5	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	1,210,000.00	-1,212,405	1,318,664
C 04102	M0105A9	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	470,000.00	-469,812	482,887
C 04102	M010541	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	200,000.00	-199,982	209,216
C 04102	89114QCP1	TORONTO-DOMINION BANK/THE CALLABLE MEDIU	14,917,000.00	-14,895,072	14,862,702
C 04102	891147ZD7	TORONTO-DOMINION BANK/THE CALLABLE MEDIU	15,974,000.00	-15,973,201	15,997,624
C 04102	891147ZJ4	TORONTO-DOMINION BANK/THE CALLABLE MEDIU	4,528,000.00	-4,523,853	4,463,673
C 04102	89237JAA4	TOYOTA AUTO LOAN EXTENDED NOTE TRUST 202	3,351,000.00	-3,449,545	3,404,244
C 04102	89190GAC1	TOYOTA AUTO RECEIVABLES 2021-B OWNER TRU	255,000.00	-254,973	254,910
C 04102	892331AM1	TOYOTA MOTOR CORP CALLABLE NOTES FIXED 1	13,784,000.00	-13,784,000	13,860,462
C 04102	892331AN9	TOYOTA MOTOR CORP CALLABLE NOTES FIXED 2	7,181,000.00	-7,181,000	7,258,987
C 04102	89236THX6	TOYOTA MOTOR CREDIT CORP CALLABLE MEDIUM	198,000.00	-197,836	196,489
C 04102	89788MAD4	TRUIST FINANCIAL CORP CALLABLE MEDIUM TE	8,350,000.00	-8,350,000	8,339,340
C 04102	BN70DN8	TSMC ARIZONA CORP CALLABLE NOTES FIXED 3	445,000.00	-439,028	461,611
C 04102	872882AH8	TSMC GLOBAL LTD CALLABLE NOTES FIXED 1.2	3,170,000.00	-3,162,360	3,120,538
C 04102	902674YF1	UBS AG/LONDON NOTES FIXED 0.375% 01/JUN/	2,375,000.00	-2,372,488	2,374,207
C 04102	902613AE8	UBS GROUP AG CALLABLE MEDIUM TERM NOTE V	1,166,000.00	-1,149,512	1,140,311
C 04102	165959B	ULTIMATE SOFTWARE T/L B LX192066	1,000,000.00	-999,619	1,000,000
C 04102	906548CH3	UNION ELECTRIC CO CALLABLE NOTES FIXED 8	165,000.00	-275,040	280,490
C 04102	907818FU7	UNION PACIFIC CORP CALLABLE NOTES FIXED	1,455,000.00	-1,455,000	1,493,805
C 04102	907818FR4	UNION PACIFIC CORP CALLABLE NOTES FIXED	2,490,000.00	-2,706,446	2,658,178
C 04102	92343VGF5	VERIZON COMMUNICATIONS INC CALLABLE NOTE	589,000.00	-588,965	599,589
C 04102	92343VGG3	VERIZON COMMUNICATIONS INC CALLABLE NOTE	1,630,000.00	-1,626,789	1,636,314
C 04102	91533BA86	VIATRIS INC CALLABLE NOTES FIXED 1.65% 2	465,000.00	-479,289	477,407
C 04102	602131B	VICI PROPERTIES 1 LLC LOAN/TERM LX170087	1,480,000.00	-1,462,934	1,480,000
C 04102	92852LAB5	VITERRA FINANCE BV CALLABLE NOTES FIXED	2,560,000.00	-2,551,757	2,539,004
C 04102	92857WBV1	VODAFONE GROUP PLC CALLABLE NOTES VARIAB	390,000.00	-390,000	394,388
C 04102	929043AK3	VORNADO REALTY LP CALLABLE NOTES FIXED 2	3,190,000.00	-3,190,248	3,221,134
C 04102	929043AL1	VORNADO REALTY LP CALLABLE NOTES FIXED 3	3,253,000.00	-3,243,864	3,262,387
C 04102	931427AR9	WALGREENS BOOTS ALLIANCE INC CALLABLE BO	713,000.00	-815,713	829,989
C 04102	931427AC2	WALGREENS BOOTS ALLIANCE INC CALLABLE NO	404,000.00	-466,394	477,051
C 04102	93114ZER0	WALMART INC CALLABLE NOTES FIXED 1.05% 1	705,000.00	-703,997	705,917
C 04102	93114ZES8	WALMART INC CALLABLE NOTES FIXED 1.5% 22	587,000.00	-586,378	585,849
C 04102	93114ZCS0	WALMART INC NOTES FIXED 5.625% 01/APR/20	595,000.00	-864,023	886,496
C 04102	93114ZCM3	WALMART INC NOTES FIXED 6.2% 15/APR/2038	430,000.00	-645,942	660,020
C 04102	254687FQ4	WALT DISNEY CO/THE CALLABLE NOTES FIXED	6,695,000.00	-7,864,397	7,682,229
C 04102	94106LBQ1	WASTE MANAGEMENT INC CALLABLE NOTES FIXE	360,000.00	-359,971	363,809
C 04102	95000U2T9	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	1,870,000.00	-1,870,000	1,852,091
C 04102	961214DF7	WESTPAC BANKING CORP CALLABLE MEDIUM TER	2,760,000.00	-3,066,901	2,989,770
C 04102	963320AV8	WHIRLPOOL CORP CALLABLE NOTES FIXED 4.5%	700,000.00	-811,006	833,812
C 04102	97654MAA4	WIPRO IT SERVICES LLC CALLABLE NOTES FIX	1,115,000.00	-1,110,941	1,113,299
C 04102	976656CM8	WISCONSIN ELECTRIC POWER CO CALLABLE NOT	196,000.00	-195,961	198,155
C 04102	98956PAB8	ZIMMER BIOMET HOLDINGS INC CALLABLE NOTE	39,000.00	-52,377	52,896
C 04102	817826AB6	7-ELEVEN INC CALLABLE NOTES FIXED 0.8% 1	8,490,000.00	-8,488,435	8,491,647
C 04102	817826AC4	7-ELEVEN INC CALLABLE NOTES FIXED 0.95%	8,065,000.00	-8,046,266	8,056,284
C 04102	817826AD2	7-ELEVEN INC CALLABLE NOTES FIXED 1.3% 1	491,000.00	-489,627	485,424
C 04102		TOTAL CORPORATE DEBT INSTRUMENTS		-821,850,419	829,339,042
C 04102	38923876	ARBOR REALTY TRUST INC CALLABLE PREFERRE	77,076.00	-1,926,900	1,967,779
C 04102	2458771	ITAUSA SA PREFERENCE BRL 0	299,200.00	-593,615	558,675
C 04102	87612G606	TARGA RESOURCES CORP PRIVATE USD 1000	2,560.00	-2,688,000	2,700,800
C 04102	87266M206	TPG RE FINANCE TRUST INC CALLABLE PREFER	67,667.00	-1,691,675	1,670,426
C 04102	902973718	US BANCORP PUBLIC USD 25	2,200.00	-54,340	55,044
C 04102		TOTAL PREFERRED		-6,954,530	6,952,724
C 04102	BP2D8X0	ABN AMRO BANK NV	12,838.00	0	0
C 04102	BMDDY19	ACS ACTIVIDADES DE CONSTRUCCION Y SERVIC	2,869.00	0	0
C 04102	BM9DFQ4	ACS ACTIVIDADES DE CONSTRUCCION Y SERVIC	2,914.00	0	0
C 04102	BN33Q31	AEGON NV RIGHT EUR	18,612.00	0	0
C 04102	BMCLXP0	ALSTOM SA RIGHT EUR	2,359.00	0	0
C 04102	03524A108	ANHEUSER-BUSCH INBEV SA/NV ADR USD	30,231.00	-2,260,265	1,909,125
C 04102	86463M8	ARC RESOURCES LTD COMMON STOCK CAD 0	46,425.20	-371,568	310,660
C 04102	7679875	ARISTOCRAT LEISURE LTD - RIGHTS	444	0	0
C 04102	059698103	BANCO SANTANDER MEXICO SA INSTITUCION DE	65,177.00	-367,115	383,226
C 04102	BMZQDZ2	BARRICK GOLD CORP	137,756.00	0	0
C 04102	28369	BARRICK GOLD CORP COMMON STOCK CAD 0	3,682.00	-53,915	70,742
C 04102	67901983	BARRICK GOLD CORPORATION	137,575.00	0	0
C 04102	55262505	BASF SE ADR USD	7,700.00	-160,971	161,740
C 04102	07724U103	BEIERSDORF AG ADR USD	1,200.00	-25,298	27,117
C 04102	8N29W02	BOLIDEN AB COMMON STOCK SEK	62,348.00	0	44,338
C 04102	BMWWPW3A	BOLIDEN AB COMMON STOCK SEK 2.11	57,670.00	-2,182,988	2,461,157
C 04102	10552T107	BRF SA ADR USD	60,184.00	-228,107	261,809
C 04102	112585104	BROOKFIELD ASSET MANAGEMENT INC COMMON S	78	-6,276	4,710
C 04102	136385101	CANADIAN NATURAL RESOURCES LTD COMMON ST	4,700.00	-182,901	197,887
C 04102	BMTR9H5	CELLNEX TELECOM SA RIGHT EUR	3,344.00	0	0
C 04102	12532H104	CGI INC COMMON STOCK CAD 0	7,567.00	-667,150	638,694

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i -
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2021

REPORTING ACCOUNT	SECURITY NUMBER	SECURITY DESCRIPTION	SHARES	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
C 04102	6079866	CHONGQING IRON & STEEL CO LTD COMMON STO	196,000.00	-59,787	52,019
C 04102	125491100	CI FINANCIAL CORP COMMON STOCK CAD 0	55,006.00	-770,389	1,018,066
C 04102	204319107	CIE FINANCIERE RICHEMONT SA ADR USD	30,961.00	-386,197	363,774
C 04102	BMVBGY8	COMPUTERSHARE LTD RIGHT AUD	585	0	0
C 04102	BN7CND3	CREDIT AGRICOLE SA RIGHT EUR	12,473.00	0	0
C 04102	BMDV0Y7	CREDIT SUISSE GROUP AG RIGHT CHF	71,325.00	0	0
C 04102	233818106	DAIKIN INDUSTRIES LTD ADR USD	9,264.00	-205,860	214,308
C 04102	BNKJBP9	DEUTSCHE LUFTHANSA AG	2,283.00	-10,695	0
C 04102	BM8XBV2	DEUTSCHE WOHNEN SE COMMON STOCK EUR	2,909.00	-108,773	178,683
C 04102	BMYSXK5	EASYJET PLC RIGHT	21,173.00	-58,772	0
C 04102	BMBVC87	EDENRED RIGHT EUR	19,130.00	0	0
C 04102	BNXFJT4	ELECTRICITE DE FRANCE SA RIGHT EUR	6,666.00	0	0
C 04102	BPBMJV3	ELECTRICITE DE FRANCE SA RIGHT EUR	3,876.00	0	0
C 04102	10198208	ELECTROLUX AB ADR USD 0	3,700.00	-188,124	204,265
C 04102	BP815X7	ELECTROLUX AB COMMON STOCK SEK	1,878.00	0	3,648
C 04102	BK5MWJ3	EMBRACER GROUP AB COMMON STOCK SEK 0.002	620	-17,849	17,085
C 04102	BMD58X4	EPIROC AB COMMON STOCK SEK	41,169.00	0	13,084
C 04102	BMD58Z6	EPIROC AB COMMON STOCK SEK	19,647.00	0	6,284
C 04102	BLF87G0	ESPRIT HOLDINGS LTD RIGHT HKD	255,600.00	0	0
C 04102	BLR71G3	ESPRIT HOLDINGS LTD RIGHT HKD	255,600.00	0	361
C 04102	BNV9W7	ESSILORLUXOTTICA SA RIGHT EUR	10,160.00	0	0
C 04102	6331276	FAMILYMART CO LTD COMMON STOCK JPY	0	0	0
C 04102	30744W107	FARFETCH LTD COMMON STOCK USD 0.04	16,400.00	-951,109	1,109,297
C 04102	BL5C7G2	FERROVIAL SA RIGHT EUR	9,127.00	0	0
C 04102	BL9ZH04	FERROVIAL SA RIGHT EUR	10,138.00	0	0
C 04102	4354338	FUCHS PETROLUB SE COMMON STOCK 0	782	-34,733	32,344
C 04102	B07MXC1	GALAPAGOS NV COMMON STOCK EUR 0	433	-82,477	33,014
C 04102	B00LR01	HANON SYSTEMS COMMON STOCK KRW 100	35,360.00	-571,866	536,519
C 04102	BN2R2R0	HANWHA SOLUTIONS CORP RIGHT	2,406.00	0	0
C 04102	428263107	HEXAGON AB ADR USD	1,200.00	-108,560	104,403
C 04102	6405869	HMM CO LTD COMMON STOCK KRW 5000	1,441.00	-47,324	36,005
C 04102	4.35E+109	HOLCIM LTD ADR USD	6,700.00	-78,991	65,095
C 04102	BM909J6	IBERDROLA SA COMMON STOCK EUR	0.32	0	0
C 04102	BP68N81	IBERDROLA SA RIGHT	49,480.00	0	0
C 04102	BN6HPW2	IBERDROLA SA RIGHT EUR	144,433.00	0	0
C 04102	45262P102	IMPERIAL BRANDS PLC ADR USD	3,401.00	-71,327	77,112
C 04102	BSM6X07	INTERNATIONAL CONSOLIDATED AIRLINES GROU COMMON STOCK GBP 0.5	105,014.00	-214,052	219,464
C 04102	BYD0600	ISKENDERUN DEMIR VE CELIK AS COMMON STOC	48,760.00	-80,906	70,405
C 04102	48128B523	JPMORGAN CHASE & CO CALLABLE PREFERRED S CPN 4.2% USD 25	66,000.00	-1,650,000	1,644,385
C 04102	BNYBG66	KINNEVIK AB COMMON STOCK SEK	2,608.00	0	51,548
C 04102	BP82131	KONINKLIJKE DSM NV RIGHT	1,460.00	0	0
C 04102	BMD53M8	KONINKLIJKE DSM NV RIGHT EUR	1,828.00	0	0
C 04102	BMD0453	LEG IMMOBILIEN SE RIGHT EUR	748	0	0
C 04102	BGHVW01	LIGHTSPEED POS INC COMMON STOCK CAD	955	-69,850	81,565
C 04102	BZB1Y59	LINE CORP COMMON STOCK JPY	0	0	-1,285
C 04102	54338V101	LONZA GROUP AG ADR USD	4,100.00	-271,521	269,885
C 04102	6535432	LOTTE CORP COMMON STOCK KRW 200	3,883.00	-132,214	114,844
C 04102	7127979	LPP SA COMMON STOCK PLN 2	50	-102,652	106,327
C 04102	BP255C3	MAPLETREE LOGISTICS TRUST RIGHT	422	0	0
C 04102	606822104	MITSUBISHI UFJ FINANCIAL GROUP INC ADR U	45,298.00	-252,717	263,489
C 04102	BMDJ074	MODERN TIMES GROUP MTG AB RIGHT SEK	8,332.00	0	0
C 04102	626188106	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHA MUENCHEN ADR USD	3,600.00	-110,469	111,982
C 04102	6264189	NCSoft CORP COMMON STOCK KRW 500	771	-692,549	627,797
C 04102	BLPKC50	NN GROUP NV RIGHT	26,536.00	0	0
C 04102	BMQ4XK0	NN GROUP NV RIGHT EUR	26,403.00	0	0
C 04102	BMZ1N50	NORTHAM PLATINUM HOLDINGS LTD COMMON STO	19,711.00	-121,287	232,050
C 04102	BNK9Q54	PACIFIC CENTURY PREMIUM DEVELOPMENTS LTD	1	0	0
C 04102	BNSMC24	PETROFAC LTD RIGHT USD	2,680.00	0	0
C 04102	BNLXSK7	PROSUS NV RIGHT EUR	7,976.00	0	0
C 04102	BKP87F2	PUBLICIS GROUPE SA RIGHT EUR	2,465.00	0	0
C 04102	BP8ZDV3	RELX PLC RIGHT EUR	5,659.00	0	0
C 04102	BNG2CZ9	RELX PLC RIGHT GBP	5,659.00	0	0
C 04102	767744105	RITCHIE BROS AUCTIONEERS INC COMMON STOC	7,300.00	-413,257	413,012
C 04102	4955601	ROCKWOOL INTERNATIONAL A/S COMMON STOCK	260	-90,185	103,365
C 04102	6747367	ROHTO PHARMACEUTICAL CO LTD COMMON STOCK	2,400.00	-65,817	71,116
C 04102	775781206	ROLLS-ROYCE HOLDINGS PLC ADR USD	0	0	-17,946
C 04102	BL5C416	ROYAL DUTCH SHELL PLC	79,661.00	0	0
C 04102	BMDH1Y2	ROYAL DUTCH SHELL PLC	2,995.00	0	0
C 04102	BKZ7340	ROYAL DUTCH SHELL PLC RIGHT	2,995.00	0	0
C 04102	BL5C3V9	ROYAL DUTCH SHELL PLC RIGHT	83,594.00	0	0
C 04102	BL5C3W0	ROYAL DUTCH SHELL PLC RIGHT	115,879.00	0	0
C 04102	BL5C3Z3	ROYAL DUTCH SHELL PLC RIGHT	79,661.00	0	0
C 04102	BL5C405	ROYAL DUTCH SHELL PLC RIGHT	113,558.00	0	0
C 04102	BL5C427	ROYAL DUTCH SHELL PLC RIGHT	113,558.00	0	0
C 04102	BMDH3R9	ROYAL DUTCH SHELL PLC RIGHT EUR	13,260.00	0	0
C 04102	BN2B443	ROYAL DUTCH SHELL PLC RIGHT EUR	13,260.00	0	0
C 04102	BN2B465	ROYAL DUTCH SHELL PLC RIGHT EUR	2,995.00	0	0
C 04102	BP8YX99	ROYAL DUTCH SHELL PLC RIGHT EUR	2,995.00	0	0
C 04102	BP8YZ47	ROYAL DUTCH SHELL PLC RIGHT EUR	13,260.00	0	0
C 04102	BN76XN5	ROYAL PHILIPS NV RIGHT	24,554.00	0	0
C 04102	5843307	SARTORIUS AG COMMON STOCK EUR 0	229	-126,804	108,511
C 04102	BNG4835	SCOUT24 AG COMMON STOCK	160	-12,238	13,417
C 04102	BNG4824	SCOUT24 AG RIGHT EUR	1,124.00	0	0
C 04102	6805049	SHINSEGAE INC COMMON STOCK KRW 5000	265	-61,201	70,327
C 04102	BMYSH79	SINGAPORE AIRLINES LTD RIGHT SGD	33,266.00	0	8
C 04102	83175M205	SMITH & NEPHEW PLC ADR USD	23,200.00	-1,009,313	858,820
C 04102	BN6JKC3	SNAM SPA RIGHT	21,181.00	0	0
C 04102	6837280	SSANGYONG C&E CO LTD COMMON STOCK KRW 10	10,448.00	-73,473	70,290
C 04102	BNK8D93	SSP GROUP PLC RIGHT GBP 1.085	87,686.00	-118,890	0
C 04102	867224107	SUNCOR ENERGY INC COMMON STOCK CAD 0	29,800.00	-663,307	733,594
C 04102	870309600	SWEDISH MATCH AB ADR USD	48,212.00	-473,401	553,029
C 04102	870886108	SWISS RE AG ADR USD	8,000.00	-182,682	186,991
C 04102	874039100	TAIWAN SEMICONDUCTOR MANUFACTURING CO LT	1,837.00	-234,792	219,909
C 04102	BKVF4B2	TELEFONICA SA	0.8	0	0

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i -
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2021

REPORTING ACCOUNT	SECURITY NUMBER	SECURITY DESCRIPTION	SHARES	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
C 04102	BKVF4C3	TELEFONICA SA RIGHT EUR	53,936.00	0	0
C 04102	BMZQDR4	TELEFONICA SA RIGHT EUR	18,470.00	0	0
C 04102	87944W105	TELENOR ASA ADR USD	6,700.00	-120,147	109,655
C 04102	87960M205	TELIA CO AB ADR USD	15,500.00	-136,293	137,457
C 04102	BNKLL55	TRYG A/S RIGHT DKK	11,417.00	-8,970	0
C 04102	BN4LOH6	TUI AG RIGHT	117,675.00	-66,676	0
C 04102	B03MYK0	TURK HAVA YOLLARI AO COMMON STOCK TRY 1	186,492.00	-373,976	258,430
C 04102	B29MKF5	UNI-PRESIDENT CHINA HOLDINGS LTD COMMON 0.01	78,000.00	-83,861	74,705
C 04102	BMHN9Z3	UNILEVER PLC RIGHT	11,698.00	0	0
C 04102	BK9RF68	VEOLIA ENVIRONNEMENT SA RIGHT EUR	12,107.00	0	0
C 04102	BNNHLY9	VONOVIA SE RIGHT EUR	5,857.00	0	0
C 04102	BNNLPD8	VONOVIA SE RIGHT EUR	5,857.00	0	0
C 04102	BP4BRB3	VONOVIA SE RIGHT EUR	4,593.00	0	0
C 04102	BKQMZ93	WOLTERS KLUWER NV RIGHT	17,066.00	0	0
C 04102	BMXY149	WOLTERS KLUWER NV RIGHT EUR	30,212.00	0	0
C 04102	BM9BB48	ZOOPLUS AG COMMON STOCK EUR	674	-97,541	364,154
C 04102		TOTAL COMMON		-18,370,428	18,657,871
C 04102	38122ND41	GOLDEN ST TOB SECURITIZATION CORP CALIF SEMI-ANN. 3.487% 06/01/2036	565,000.00	-565,000	566,695
C 04102		TOTAL STATE AND MUNICIPAL SECURITIES		-565,000	566,695
C 04102	00787CAE2	AEROPUERTO INTERNACIONAL DE TOCUMEN SA C SEMI-ANN. 5.125% 08/11/2061	2,189,000.00	-2,189,000	2,311,542
C 04102	BYSLBC1	ECOPETROL SA CALLABLE BOND FIXED 5.375% SEMI-ANN. 5.375% 06/26/2026	1,095,000.00	-1,202,583	1,190,484
C 04102	445545AN6	HUNGARY BOND FIXED 3.125% 21/SEP/2051 US SEMI-ANN. 3.125% 09/21/2051	2,243,000.00	-2,150,431	2,217,766
C 04102	80413TAV1	KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE SEMI-ANN. 2.250% 02/02/2033	266,000.00	-263,619	262,675
C 04102	500630DH8	KOREA DEVELOPMENT BANK/THE BOND FIXED 1 SEMI-ANN. 1.625% 01/19/2031	280,000.00	-279,202	281,627
C 04102	917288BK7	ORIENTAL REPUBLIC OF URUGUAY CALLABLE BO SEMI-ANN. 4.375% 01/23/2031	5,625,000.00	-6,456,544	6,517,167
C 04102	699149AK6	PARAGUAY GOVERNMENT INTERNATIONAL BOND C SEMI-ANN. 2.739% 01/29/2033	2,074,000.00	-2,075,188	2,109,144
C 04102	168863DP0	REPUBLIC OF CHILE CALLABLE BOND FIXED 2 SEMI-ANN. 2.450% 01/31/2031	305,000.00	-307,812	310,643
C 04102	168863DN5	REPUBLIC OF CHILE CALLABLE BOND FIXED 2 SEMI-ANN. 2.550% 01/27/2032	691,000.00	-730,263	698,690
C 04102	168863DQ8	REPUBLIC OF CHILE CALLABLE BOND FIXED 3 SEMI-ANN. 3.100% 01/22/2061	11,439,000.00	-11,374,940	10,716,537
C 04102	168863CF3	REPUBLIC OF CHILE CALLABLE BOND FIXED 3 SEMI-ANN. 3.240% 02/06/2028	583,000.00	-631,098	616,406
C 04102	168863DU9	REPUBLIC OF CHILE CALLABLE BOND FIXED 3 SEMI-ANN. 3.250% 09/21/2071	254,000.00	-243,690	237,808
C 04102	BN2RC25	REPUBLIC OF CHILE CALLABLE BOND FIXED 3 SEMI-ANN. 3.500% 04/15/2053	1,500,000.00	-1,500,000	1,554,070
C 04102	KE08879	REPUBLIC OF CHILE CALLABLE BOND FIXED 3 SEMI-ANN. 3.500% 04/15/2053	533,000.00	-533,000	551,041
C 04102	BMGFF55	REPUBLIC OF PERU CALLABLE BOND FIXED 2.3 SEMI-ANN. 2.392% 01/23/2026	2,285,000.00	-2,361,230	2,348,710
C 04102	BMGFFR4	REPUBLIC OF PERU CALLABLE BOND FIXED 2.7 SEMI-ANN. 2.783% 01/23/2031	1,540,000.00	-1,543,229	1,572,340
C 04102	715638DS8	REPUBLIC OF PERU CALLABLE BOND FIXED 3.3 SEMI-ANN. 3.300% 03/11/2041	3,775,000.00	-3,635,874	3,605,887
C 04102	718286CP0	REPUBLIC OF THE PHILIPPINES BOND FIXED 3 SEMI-ANN. 3.200% 07/06/2046	10,916,000.00	-10,823,105	11,046,162
C 04102	5652448	ROMANIA MEDIUM TERM NOTE FIXED 1.75% 13 ANNUAL 1.750% 07/13/2030	1,600,000.00	-1,886,976	1,893,972
C 04102	74727PAV3	STATE OF QATAR BOND FIXED 4.625% 02/JUN SEMI-ANN. 4.625% 06/02/2046	460,000.00	-543,375	554,300
C 04102	BDORV8P7	STATE OF QATAR CALLABLE BOND FIXED 5.103 SEMI-ANN. 5.103% 04/23/2048	325,000.00	-444,233	431,909
C 04102	91087BAG5	UNITED MEXICAN STATES CALLABLE BOND FIVE SEMI-ANN. 4.500% 01/31/2050	450,000.00	-461,250	469,350
C 04102		TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES		-51,636,642	51,498,230
C 04102	EOV1IDX	AMSTERDAM IDX FUT EQUITY INDEX 15/OCT/20 EXPIRES 10/15/2021 SIZE 200.0	1	0	-4,956
C 04102	EOJ1IDX	AMSTERDAM IDX FUT EQUITY INDEX 16/APR/20 EXPIRES 04/16/2021 SIZE 200.0	2	0	12,935
C 04102	EON1IDX	AMSTERDAM IDX FUT EQUITY INDEX 16/JUL/20 EXPIRES 07/16/2021 SIZE 200.0	2	0	3,331
C 04102	EOZ1IDX	AMSTERDAM IDX FUT EQUITY INDEX 17/DEC/20 EXPIRES 12/17/2021 SIZE 200.0	2	0	-6,355
C 04102	EOU1IDX	AMSTERDAM IDX FUT EQUITY INDEX 17/SEP/20 EXPIRES 09/17/2021 SIZE 200.0	1	0	5,971
C 04102	EOG1IDX	AMSTERDAM IDX FUT EQUITY INDEX 19/FEB/20 EXPIRES 02/19/2021 SIZE 200.0	2	0	18,928
C 04102	EOH1IDX	AMSTERDAM IDX FUT EQUITY INDEX 19/MAR/20 EXPIRES 03/19/2021 SIZE 200.0	2	0	134
C 04102	EOX1IDX	AMSTERDAM IDX FUT EQUITY INDEX 19/NOV/20 EXPIRES 11/19/2021 SIZE 200.0	1	0	11,614
C 04102	EOQ1IDX	AMSTERDAM IDX FUT EQUITY INDEX 20/AUG/20 EXPIRES 08/20/2021 SIZE 200.0	2	0	4,156
C 04102	EOK1IDX	AMSTERDAM IDX FUT EQUITY INDEX 21/MAY/20 EXPIRES 05/21/2021 SIZE 200.0	2	0	-842
C 04102	CFV1IDX	CAC40 10 EURO FUT EQUITY INDEX 15/OCT/20 EXPIRES 10/15/2021 SIZE 10.0	4	0	-6,319
C 04102	CFJ1IDX	CAC40 10 EURO FUT EQUITY INDEX 16/APR/20 EXPIRES 04/16/2021 SIZE 10.0	5	0	8,147
C 04102	CFN1IDX	CAC40 10 EURO FUT EQUITY INDEX 16/JUL/20 EXPIRES 07/16/2021 SIZE 10.0	5	0	-5,555
C 04102	CFZ1IDX	CAC40 10 EURO FUT EQUITY INDEX 17/DEC/20 EXPIRES 12/17/2021 SIZE 10.0	7	0	-15,928
C 04102	CFU1IDX	CAC40 10 EURO FUT EQUITY INDEX 17/SEP/20 EXPIRES 09/17/2021 SIZE 10.0	4	0	-6,892
C 04102	CFG1IDX	CAC40 10 EURO FUT EQUITY INDEX 19/FEB/20 EXPIRES 02/19/2021 SIZE 10.0	5	0	5,186
C 04102	CFH1IDX	CAC40 10 EURO FUT EQUITY INDEX 19/MAR/20 EXPIRES 03/19/2021 SIZE 10.0	5	0	17,808
C 04102	CFX1IDX	CAC40 10 EURO FUT EQUITY INDEX 19/NOV/20 EXPIRES 11/19/2021 SIZE 10.0	4	0	27,091
C 04102	CFQ1IDX	CAC40 10 EURO FUT EQUITY INDEX 20/AUG/20 EXPIRES 08/20/2021 SIZE 10.0	5	0	15,078
C 04102	CFK1IDX	CAC40 10 EURO FUT EQUITY INDEX 21/MAY/20 EXPIRES 05/21/2021 SIZE 10.0	5	0	15,273
C 04102	XPZ1IDX	DEC 21 SFE SPI 200 EQUITY INDEX 16/DEC/2 EXPIRES 12/16/2021 SIZE 25.0	2	0	-3,122
C 04102	VGZ1IDX	EURO STOXX 50 EQUITY INDEX 17/DEC/2021 V EXPIRES 12/17/2021 SIZE 10.0	9	0	115
C 04102	VGU1IDX	EURO STOXX 50 EQUITY INDEX 17/SEP/2021 V EXPIRES 09/17/2021 SIZE 10.0	9	0	8,060
C 04102	VGM1IDX	EURO STOXX 50 EQUITY INDEX 18/JUN/2021 V EXPIRES 06/18/2021 SIZE 10.0	9	0	37,309
C 04102	F8B40A0	EURODOLLAR 3 YEAR MID-CURVE 99.00 CALL SCTY 4098846 EX 03/12/2021 2500000	12	983	0
C 04102	I819EA7	EURODOLLAR 3 YEAR MID-CURVE 99.00 CALL SCTY 4098846 EX 04/16/2021 2500000	12	1,233	0
C 04102	ZOZ1IDX	FTSE 100 IDX FUT EQUITY INDEX 17/DEC/202 EXPIRES 12/17/2021 SIZE 10.0	5	0	11,180
C 04102	STZ1IDX	FTSE/MIB IDX FUT EQUITY INDEX 17/DEC/202 EXPIRES 12/17/2021 SIZE 5.0	1	0	7,669
C 04102	STU1IDX	FTSE/MIB IDX FUT EQUITY INDEX 17/SEP/202 EXPIRES 09/17/2021 SIZE 5.0	1	0	2,440
C 04102	HIG1IDX	HANG SENG IDX FUT EQUITY INDEX 25/FEB/20 EXPIRES 02/25/2021 SIZE 50.0	1	0	617
C 04102	HIK1IDX	HANG SENG IDX FUT EQUITY INDEX 28/MAY/20 EXPIRES 05/28/2021 SIZE 50.0	1	0	2,210
C 04102	HIV1IDX	HANG SENG IDX FUT EQUITY INDEX 28/OCT/20 EXPIRES 10/28/2021 SIZE 50.0	1	0	12,172
C 04102	HUJ1IDX	HANG SENG IDX FUT EQUITY INDEX 29/APR/20 EXPIRES 04/29/2021 SIZE 50.0	1	0	7,386
C 04102	HIN1IDX	HANG SENG IDX FUT EQUITY INDEX 29/JUL/20 EXPIRES 07/29/2021 SIZE 50.0	1	0	-25,488
C 04102	HIM1IDX	HANG SENG IDX FUT EQUITY INDEX 29/JUN/20 EXPIRES 06/29/2021 SIZE 50.0	1	0	1,265
C 04102	HIX1IDX	HANG SENG IDX FUT EQUITY INDEX 29/NOV/20 EXPIRES 11/29/2021 SIZE 50.0	1	0	-8,139
C 04102	HUJ1IDX	HANG SENG IDX FUT EQUITY INDEX 29/SEP/20 EXPIRES 09/29/2021 SIZE 50.0	1	0	-9,140
C 04102	HIQ1IDX	HANG SENG IDX FUT EQUITY INDEX 30/AUG/20 EXPIRES 08/30/2021 SIZE 50.0	1	0	3,748
C 04102	HIZ1IDX	HANG SENG IDX FUT EQUITY INDEX 30/DEC/20 EXPIRES 12/30/2021 SIZE 50.0	1	0	-8,877
C 04102	HIH1IDX	HANG SENG IDX FUT EQUITY INDEX 30/MAR/20 EXPIRES 03/30/2021 SIZE 50.0	3	0	-14,732
C 04102	IBV1IDX	IBEX 35 INDX FUTR EQUITY INDEX 15/OCT/20 EXPIRES 10/15/2021 SIZE 10.0	1	0	1,254
C 04102	IBJ1IDX	IBEX 35 INDX FUTR EQUITY INDEX 16/APR/20 EXPIRES 04/16/2021 SIZE 10.0	1	0	-1,212
C 04102	IBN1IDX	IBEX 35 INDX FUTR EQUITY INDEX 16/JUL/20 EXPIRES 07/16/2021 SIZE 10.0	1	0	-4,508
C 04102	IBZ1IDX	IBEX 35 INDX FUTR EQUITY INDEX 17/DEC/20 EXPIRES 12/17/2021 SIZE 10.0	1	0	-7,848
C 04102	IBU1IDX	IBEX 35 INDX FUTR EQUITY INDEX 17/SEP/20 EXPIRES 09/17/2021 SIZE 10.0	1	0	-1,290
C 04102	IBM1IDX	IBEX 35 INDX FUTR EQUITY INDEX 18/JUN/20 EXPIRES 06/18/2021 SIZE 10.0	1	0	1,691
C 04102	IBG1IDX	IBEX 35 INDX FUTR EQUITY INDEX 19/FEB/20 EXPIRES 02/19/2021 SIZE 10.0	1	0	-2,161
C 04102	IBH1IDX	IBEX 35 INDX FUTR EQUITY INDEX 19/MAR/20 EXPIRES 03/19/2021 SIZE 10.0	1	0	5,947
C 04102	IBX1IDX	IBEX 35 INDX FUTR EQUITY INDEX 19/NOV/20 EXPIRES 11/19/2021 SIZE 10.0	1	0	2,479

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i -
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2021

REPORTING ACCOUNT	SECURITY NUMBER	SECURITY DESCRIPTION	SHARES	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
C 04102	IBQ11DX	IBEX 35 INDX FUTR EQUITY INDEX 20/AUG/20 EXPIRES 08/20/2021 SIZE 10.0	1	0	1,497
C 04102	IBK11DX	IBEX 35 INDX FUTR EQUITY INDEX 21/MAY/20 EXPIRES 05/21/2021 SIZE 10.0	1	0	7,790
C 04102	NQZ11DX	NASDAQ 100 E-MINI EQUITY INDEX 17/DEC/20 EXPIRES 12/17/2021 SIZE 20.0	6	0	68,834
C 04102	NQM11DX	NASDAQ 100 E-MINI EQUITY INDEX 18/JUN/20 EXPIRES 06/18/2021 SIZE 20.0	7	0	165,566
C 04102	QCV11DX	OMXS30 IND FUTURE EQUITY INDEX 15/OCT/20 EXPIRES 10/15/2021 SIZE 100.0	4	0	-5,351
C 04102	QCJ11DX	OMXS30 IND FUTURE EQUITY INDEX 16/APR/20 EXPIRES 04/16/2021 SIZE 100.0	4	0	3,487
C 04102	QCN11DX	OMXS30 IND FUTURE EQUITY INDEX 16/JUL/20 EXPIRES 07/16/2021 SIZE 100.0	4	0	2,074
C 04102	QCZ11DX	OMXS30 IND FUTURE EQUITY INDEX 17/DEC/20 EXPIRES 12/17/2021 SIZE 100.0	4	0	-4,041
C 04102	QCU11DX	OMXS30 IND FUTURE EQUITY INDEX 17/SEP/20 EXPIRES 09/17/2021 SIZE 100.0	4	0	-1,289
C 04102	QCG11DX	OMXS30 IND FUTURE EQUITY INDEX 19/FEB/20 EXPIRES 02/19/2021 SIZE 100.0	4	0	4,070
C 04102	QCH11DX	OMXS30 IND FUTURE EQUITY INDEX 19/MAR/20 EXPIRES 03/19/2021 SIZE 100.0	4	0	6,456
C 04102	QCX11DX	OMXS30 IND FUTURE EQUITY INDEX 19/NOV/20 EXPIRES 11/19/2021 SIZE 100.0	4	0	6,960
C 04102	QCQ11DX	OMXS30 IND FUTURE EQUITY INDEX 20/AUG/20 EXPIRES 08/20/2021 SIZE 100.0	4	0	2,499
C 04102	QCK11DX	OMXS30 IND FUTURE EQUITY INDEX 21/MAY/20 EXPIRES 05/21/2021 SIZE 100.0	4	0	502
C 04102	FAZ11DX	S&P MID 400 EMINI EQUITY INDEX 17/DEC/20 EXPIRES 12/17/2021 SIZE 100.0	7	0	66,074
C 04102	FAM11DX	S&P MID 400 EMINI EQUITY INDEX 18/JUN/20 EXPIRES 06/18/2021 SIZE 100.0	6	0	132,599
C 04102	XPJ11DX	SPI 200 FUTURES EQUITY INDEX 16/JUN/21 EXPIRES 09/16/2021 SIZE 25.0	2	0	5,477
C 04102	TPJ11DX	TOPIX INDX FUTR EQUITY INDEX 09/DEC/2021 EXPIRES 12/09/2021 SIZE 10,000.0	5	0	-36,291
C 04102	TPJ11DX	TOPIX INDX FUTR EQUITY INDEX 09/SEP/2021 EXPIRES 09/09/2021 SIZE 10,000.0	5	0	46,444
C 04102	BND7592	TUI AG RIGHT EUR	60,340.00	-269,221	0
C 04102	HFC2508	10 YEAR US TREASURY NOTES CA 133.00 CALL SCTY 4098846 EX 05/21/2021 100000	14	3,482	-1
C 04102	I956484	10 YEAR US TREASURY NOTES CA 137.00 CALL SCTY 4098846 EX 03/26/2021 100000	30	5,586	-3
C 04102	GF05210	10 YEAR US TREASURY NOTES CA 137.50 CALL SCTY 4098846 EX 02/19/2021 100000	65	13,119	-7
C 04102		TOTAL RIGHTS, WARRANTS AND SUBSCRIPTIONS		-244,818	591,176
C 04102	221997IB	SWAPTION - SOP 1.86 CALL SCTY EX 08/19/2021 1	2,500,000.00	-52,125	0
C 04102		TOTAL PURCHASED OPTIONS		-52,125	0
C 04102	221943IB	BOND OPTION - BOP .98 PUT SCTY SWP-USD EX 04/07/2021 1	8,000,000.00	21,250	0
C 04102	222008IB	BOND OPTION - BOP .98 PUT SCTY SWP-USD EX 06/07/2021 1	5,500,000.00	34,375	-3,652
C 04102	222045IB	BOND OPTION - BOP .98 PUT SCTY SWP-USD EX 06/07/2021 1	2,500,000.00	10,254	-1,563
C 04102	222047IB	BOND OPTION - BOP .98 PUT SCTY SWP-USD EX 06/07/2021 1	4,300,000.00	22,172	0
C 04102	222048IB	BOND OPTION - BOP .98 PUT SCTY SWP-USD EX 06/07/2021 1	3,400,000.00	18,063	-3,320
C 04102	222296IB	BOND OPTION - BOP .98 PUT SCTY SWP-USD EX 12/06/2021 1	3,500,000.00	12,852	0
C 04102	222305IB	BOND OPTION - BOP .98 PUT SCTY SWP-USD EX 12/06/2021 1	1,500,000.00	6,211	0
C 04102	222314IB	BOND OPTION - BOP .98 PUT SCTY SWP-USD EX 12/06/2021 1	2,000,000.00	7,813	0
C 04102	221891IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 03/04/2021 1	12,500,000.00	63,965	0
C 04102	221892IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 03/04/2021 1	3,000,000.00	16,406	0
C 04102	221907IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 02/04/2021 1	2,500,000.00	5,859	0
C 04102	221964IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 05/06/2021 1	2,000,000.00	12,344	0
C 04102	222014IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 06/07/2021 1	2,500,000.00	19,141	0
C 04102	222050IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 05/06/2021 1	4,500,000.00	17,578	0
C 04102	222052IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 05/06/2021 1	4,500,000.00	17,578	0
C 04102	222066IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 07/07/2021 1	6,000,000.00	-33,750	0
C 04102	222074IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 07/07/2021 1	2,000,000.00	-11,016	0
C 04102	222083IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 06/07/2021 1	500,000.00	1,250	0
C 04102	222092IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 08/05/2021 1	4,000,000.00	24,844	0
C 04102	222094IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 07/07/2021 1	6,500,000.00	27,422	-9,648
C 04102	222097IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 07/07/2021 1	2,000,000.00	8,594	0
C 04102	222101IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 08/05/2021 1	4,000,000.00	25,000	-625
C 04102	222103IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 08/05/2021 1	2,000,000.00	12,578	0
C 04102	222104IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 07/07/2021 1	500,000.00	2,109	-117
C 04102	222106IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 08/05/2021 1	2,000,000.00	12,344	0
C 04102	222110IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 07/07/2021 1	2,100,000.00	8,203	-2,953
C 04102	222151IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 08/05/2021 1	4,000,000.00	12,813	0
C 04102	222152IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 08/05/2021 1	1,000,000.00	3,203	0
C 04102	222157IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 07/07/2021 1	16,500,000.00	36,738	0
C 04102	222159IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 08/05/2021 1	2,000,000.00	6,719	-469
C 04102	222166IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 09/07/2021 1	3,500,000.00	21,875	0
C 04102	222174IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 09/07/2021 1	2,625,000.00	12,715	0
C 04102	222177IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 09/07/2021 1	4,000,000.00	17,656	0
C 04102	222189IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 09/07/2021 1	6,000,000.00	17,813	0
C 04102	222192IB	BOND OPTION - BOP .99 CALL SCTY SWP-USD EX 09/07/2021 1	3,000,000.00	10,430	0
C 04102	222193IB	BOND OPTION - BOP .99 CALL SCTY SWP-USD EX 09/07/2021 1	2,000,000.00	6,719	0
C 04102	222194IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 09/07/2021 1	4,000,000.00	11,719	0
C 04102	222246IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 11/03/2021 1	1,500,000.00	5,391	0
C 04102	222261IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 11/03/2021 1	4,000,000.00	10,625	0
C 04102	222293IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 12/06/2021 1	1,500,000.00	5,156	0
C 04102	222298IB	BOND OPTION - BOP .99 PUT SCTY SWP-USD EX 12/06/2021 1	1,500,000.00	5,449	0
C 04102	221893IB	BOND OPTION - BOP 1.00 CALL SCTY SWP-USD EX 03/04/2021 1	3,000,000.00	12,656	0
C 04102	221969IB	BOND OPTION - BOP 1.00 PUT SCTY SWP-USD EX 05/13/2021 1	5,500,000.00	32,656	0
C 04102	221974IB	BOND OPTION - BOP 1.00 CALL SCTY SWP-USD EX 06/07/2021 1	12,000,000.00	95,625	0
C 04102	221975IB	BOND OPTION - BOP 1.00 CALL SCTY SWP-USD EX 06/07/2021 1	12,000,000.00	92,813	0
C 04102	221980IB	BOND OPTION - BOP 1.00 CALL SCTY SWP-USD EX 06/07/2021 1	6,000,000.00	45,938	0
C 04102	221994IB	BOND OPTION - BOP 1.00 CALL SCTY SWP-USD EX 06/07/2021 1	9,000,000.00	49,570	0
C 04102	222007IB	BOND OPTION - BOP 1.00 CALL SCTY SWP-USD EX 06/07/2021 1	5,500,000.00	28,359	0
C 04102	222013IB	BOND OPTION - BOP 1.00 CALL SCTY SWP-USD EX 04/07/2021 1	15,000,000.00	56,250	0
C 04102	222015IB	BOND OPTION - BOP 1.00 CALL SCTY SWP-USD EX 06/07/2021 1	2,500,000.00	15,625	0
C 04102	222037IB	BOND OPTION - BOP 1.00 CALL SCTY SWP-USD EX 06/07/2021 1	2,000,000.00	8,438	0
C 04102	222038IB	BOND OPTION - BOP 1.00 CALL SCTY SWP-USD EX 06/07/2021 1	2,000,000.00	9,375	0
C 04102	222039IB	BOND OPTION - BOP 1.00 CALL SCTY SWP-USD EX 06/07/2021 1	1,600,000.00	6,250	0
C 04102	222049IB	BOND OPTION - BOP 1.00 CALL SCTY SWP-USD EX 05/06/2021 1	4,500,000.00	12,656	0
C 04102	222051IB	BOND OPTION - BOP 1.00 CALL SCTY SWP-USD EX 05/06/2021 1	4,500,000.00	12,656	0
C 04102	222068IB	BOND OPTION - BOP 1.00 PUT SCTY SWP-USD EX 07/07/2021 1	20,000,000.00	172,656	0
C 04102	222085IB	BOND OPTION - BOP 1.00 PUT SCTY SWP-USD EX 07/07/2021 1	20,000,000.00	156,250	0
C 04102	222088IB	BOND OPTION - BOP 1.00 PUT SCTY SWP-USD EX 07/07/2021 1	1,500,000.00	9,141	0
C 04102	222093IB	BOND OPTION - BOP 1.00 PUT SCTY SWP-USD EX 08/05/2021 1	2,000,000.00	-18,750	0
C 04102	222100IB	BOND OPTION - BOP 1.00 PUT SCTY SWP-USD EX 08/05/2021 1	2,000,000.00	-18,750	0
C 04102	222184IB	BOND OPTION - BOP 1.00 PUT SCTY SWP-USD EX 08/05/2021 1	9,500,000.00	17,813	0
C 04102	222185IB	BOND OPTION - BOP 1.00 PUT SCTY SWP-USD EX 09/07/2021 1	2,000,000.00	10,781	0
C 04102	222186IB	BOND OPTION - BOP 1.00 PUT SCTY SWP-USD EX 09/07/2021 1	8,500,000.00	34,531	0
C 04102	222202IB	BOND OPTION - BOP 1.00 PUT SCTY SWP-USD EX 10/07/2021 1	500,000.00	2,500	0
C 04102	222215IB	BOND OPTION - BOP 1.00 PUT SCTY SWP-USD EX 10/07/2021 1	2,300,000.00	8,086	0
C 04102	222218IB	BOND OPTION - BOP 1.00 PUT SCTY SWP-USD EX 10/07/2021 1	9,500,000.00	35,254	0

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i -
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2021

REPORTING ACCOUNT	SECURITY NUMBER	SECURITY DESCRIPTION			SHARES	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION		
C04102	222220IB	BOND OPTION - BOP	1.00	PUT SCTY SWP-USD	EX 10/07/2021	1	7,500,000.00	27,832	0
C04102	222237IB	BOND OPTION - BOP	1.00	PUT SCTY SWP-USD	EX 10/14/2021	1	1,000,000.00	2,422	0
C04102	222252IB	BOND OPTION - BOP	1.00	PUT SCTY SWP-USD	EX 11/03/2021	1	500,000.00	1,074	0
C04102	222278IB	BOND OPTION - BOP	1.00	PUT SCTY SWP-USD	EX 11/12/2021	1	2,000,000.00	4,219	0
C04102	222297IB	BOND OPTION - BOP	1.00	CALL SCTY SWP-USD	EX 12/06/2021	1	3,500,000.00	7,109	-410
C04102	222306IB	BOND OPTION - BOP	1.00	CALL SCTY SWP-USD	EX 12/06/2021	1	1,500,000.00	3,398	-527
C04102	222311IB	BOND OPTION - BOP	1.00	PUT SCTY SWP-USD	EX 10/14/2021	1	500,000.00	781	0
C04102	222312IB	BOND OPTION - BOP	1.00	PUT SCTY SWP-USD	EX 11/12/2021	1	500,000.00	1,875	0
C04102	222313IB	BOND OPTION - BOP	1.00	CALL SCTY SWP-USD	EX 11/03/2021	1	3,500,000.00	9,023	0
C04102	222315IB	BOND OPTION - BOP	1.00	CALL SCTY SWP-USD	EX 12/06/2021	1	2,000,000.00	4,375	0
C04102	222319IB	BOND OPTION - BOP	1.00	CALL SCTY SWP-USD	EX 11/03/2021	1	2,000,000.00	7,344	0
C04102	222321IB	BOND OPTION - BOP	1.00	CALL SCTY SWP-USD	EX 12/06/2021	1	18,500,000.00	41,191	-6,504
C04102	222326IB	BOND OPTION - BOP	1.00	CALL SCTY SWP-USD	EX 12/06/2021	1	2,000,000.00	7,188	-313
C04102	222327IB	BOND OPTION - BOP	1.00	CALL SCTY SWP-USD	EX 12/06/2021	1	1,500,000.00	5,273	-410
C04102	222329IB	BOND OPTION - BOP	1.00	CALL SCTY SWP-USD	EX 12/06/2021	1	2,500,000.00	8,496	0
C04102	222338IB	BOND OPTION - BOP	1.00	CALL SCTY SWP-USD	EX 12/06/2021	1	2,000,000.00	7,344	0
C04102	222339IB	BOND OPTION - BOP	1.00	CALL SCTY SWP-USD	EX 12/06/2021	1	2,000,000.00	7,500	0
C04102	222340IB	BOND OPTION - BOP	1.00	CALL SCTY SWP-USD	EX 12/06/2021	1	2,000,000.00	7,500	0
C04102	222347IB	BOND OPTION - BOP	1.00	CALL SCTY SWP-USD	EX 12/06/2021	1	1,500,000.00	5,332	0
C04102	221934IB	BOND OPTION - BOP	1.01	PUT SCTY SWP-USD	EX 04/07/2021	1	6,000,000.00	18,750	0
C04102	221946IB	BOND OPTION - BOP	1.01	PUT SCTY SWP-USD	EX 04/07/2021	1	2,000,000.00	4,688	0
C04102	221963IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 05/06/2021	1	2,000,000.00	8,750	0
C04102	221967IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 05/06/2021	1	2,000,000.00	7,031	0
C04102	221968IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 05/06/2021	1	2,000,000.00	7,031	0
C04102	221971IB	BOND OPTION - BOP	1.01	PUT SCTY SWP-USD	EX 06/07/2021	1	4,500,000.00	27,598	0
C04102	221976IB	BOND OPTION - BOP	1.01	PUT SCTY SWP-USD	EX 06/07/2021	1	4,500,000.00	24,961	0
C04102	221977IB	BOND OPTION - BOP	1.01	PUT SCTY SWP-USD	EX 05/06/2021	1	4,500,000.00	19,336	0
C04102	221978IB	BOND OPTION - BOP	1.01	PUT SCTY SWP-USD	EX 06/07/2021	1	1,000,000.00	5,391	0
C04102	221990IB	BOND OPTION - BOP	1.01	PUT SCTY SWP-USD	EX 06/07/2021	1	12,000,000.00	71,250	0
C04102	222044IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 06/07/2021	1	2,500,000.00	7,031	0
C04102	222061IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 07/07/2021	1	2,000,000.00	10,234	0
C04102	222063IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 07/07/2021	1	6,000,000.00	26,250	0
C04102	222064IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 07/07/2021	1	2,000,000.00	8,594	0
C04102	222078IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 07/07/2021	1	6,500,000.00	23,867	0
C04102	222080IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 07/07/2021	1	4,000,000.00	12,969	0
C04102	222081IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 07/07/2021	1	4,500,000.00	14,766	0
C04102	222082IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 07/07/2021	1	1,500,000.00	4,688	0
C04102	222086IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 07/07/2021	1	1,500,000.00	7,617	0
C04102	222105IB	BOND OPTION - BOP	1.01	PUT SCTY SWP-USD	EX 08/05/2021	1	1,500,000.00	6,680	0
C04102	222107IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 07/07/2021	1	500,000.00	1,328	0
C04102	222111IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 07/07/2021	1	800,000.00	1,875	0
C04102	222115IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 08/05/2021	1	2,600,000.00	8,633	0
C04102	222116IB	BOND OPTION - BOP	1.01	PUT SCTY SWP-USD	EX 08/05/2021	1	2,600,000.00	8,938	-406
C04102	222160IB	BOND OPTION - BOP	1.01	PUT SCTY SWP-USD	EX 08/05/2021	1	2,000,000.00	3,906	0
C04102	222161IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 08/05/2021	1	2,000,000.00	3,125	0
C04102	222167IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 09/07/2021	1	3,500,000.00	15,313	0
C04102	222169IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 09/07/2021	1	2,000,000.00	6,875	0
C04102	222170IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 09/07/2021	1	2,000,000.00	6,250	-10,625
C04102	222171IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 09/07/2021	1	4,000,000.00	12,813	0
C04102	222173IB	BOND OPTION - BOP	1.01	PUT SCTY SWP-USD	EX 09/07/2021	1	1,500,000.00	4,336	0
C04102	222175IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 09/07/2021	1	4,500,000.00	12,656	0
C04102	222178IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 09/07/2021	1	6,000,000.00	16,875	0
C04102	222187IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 09/07/2021	1	3,000,000.00	11,250	-2,109
C04102	222190IB	BOND OPTION - BOP	1.01	PUT SCTY SWP-USD	EX 08/05/2021	1	20,000,000.00	95,313	0
C04102	222199IB	BOND OPTION - BOP	1.01	PUT SCTY SWP-USD	EX 08/05/2021	1	15,000,000.00	54,492	0
C04102	222230IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 10/07/2021	1	2,000,000.00	13,438	0
C04102	222230IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 11/03/2021	1	2,000,000.00	8,281	-78
C04102	222231IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 11/03/2021	1	2,000,000.00	8,125	0
C04102	222233IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 11/03/2021	1	2,000,000.00	8,203	-156
C04102	222235IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 11/03/2021	1	2,000,000.00	7,578	-234
C04102	222238IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 11/03/2021	1	2,000,000.00	7,500	0
C04102	222240IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 11/03/2021	1	2,000,000.00	6,719	-234
C04102	222241IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 11/03/2021	1	2,000,000.00	6,797	-313
C04102	222242IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 11/03/2021	1	1,500,000.00	5,391	-117
C04102	222244IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 11/03/2021	1	1,500,000.00	5,391	0
C04102	222245IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 11/03/2021	1	3,000,000.00	14,063	0
C04102	222249IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 11/03/2021	1	2,000,000.00	6,250	-313
C04102	222250IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 11/03/2021	1	1,000,000.00	3,125	-156
C04102	222251IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 11/03/2021	1	1,500,000.00	4,688	-117
C04102	222253IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 11/03/2021	1	2,000,000.00	5,625	0
C04102	222254IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 11/03/2021	1	2,000,000.00	5,625	-313
C04102	222255IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 11/03/2021	1	2,000,000.00	5,781	-313
C04102	222256IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 11/03/2021	1	1,000,000.00	2,813	-78
C04102	222259IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 10/07/2021	1	2,000,000.00	4,063	0
C04102	222262IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 11/03/2021	1	1,000,000.00	2,578	0
C04102	222263IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 11/03/2021	1	4,000,000.00	4,688	-313
C04102	222264IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 11/03/2021	1	1,000,000.00	2,578	-156
C04102	222267IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 10/07/2021	1	2,000,000.00	2,813	0
C04102	222268IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 10/07/2021	1	1,500,000.00	2,109	0
C04102	222289IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 11/03/2021	1	1,500,000.00	3,164	-234
C04102	222294IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 12/06/2021	1	1,500,000.00	4,688	-176
C04102	222295IB	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD	EX 12/06/2021	1	1,500,000.00	2,988	-176
C04102	221920IB	BOND OPTION - BOP	1.02	CALL SCTY SWP-USD	EX 04/07/2021	1	500,000.00	2,559	-78
C04102	221932IB	BOND OPTION - BOP	1.02	PUT SCTY SWP-USD	EX 04/07/2021	1	2,000,000.00	4,766	0
C04102	221935IB	BOND OPTION - BOP	1.02	PUT SCTY SWP-USD	EX 04/07/2021	1	4,000,000.00	16,250	0
C04102	221937IB	BOND OPTION - BOP	1.02	PUT SCTY SWP-USD	EX 03/04/2021	1	2,000,000.00	2,656	0
C04102	221939IB	BOND OPTION - BOP	1.02	PUT SCTY SWP-USD	EX 04/07/2021	1	2,500,000.00	10,938	0
C04102	221944IB	BOND OPTION - BOP	1.02	CALL SCTY SWP-USD	EX 04/07/2021	1	2,500,000.00	1,953	-195
C04102	221966IB	BOND OPTION - BOP	1.02	PUT SCTY SWP-USD	EX 05/06/2021	1	4,500,000.00	20,215	0
C04102	222067IB	BOND OPTION - BOP	1.02	PUT SCTY SWP-USD	EX 07/07/2021	1	2,000,000.00	7,813	-313
C04102	222069IB	BOND OPTION - BOP	1.02	PUT SCTY SWP-USD	EX 07/07/2021	1	2,000,000.00	7,656	-313
C04102	222076IB	BOND OPTION - BOP	1.02	PUT SCTY SWP-USD	EX 07/07/2021	1	1,500,000.00	5,156	-234
C04102	222087IB	BOND OPTION - BOP	1.02	PUT SCTY SWP-USD	EX 07/07/2021	1	2,000,000.00	6,250	0
C04102	222095IB	BOND OPTION - BOP	1.02	PUT SCTY SWP-USD	EX 08/05/2021	1	1,500,000.00	6,563	-117

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i -
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2021

REPORTING ACCOUNT	SECURITY NUMBER	SECURITY DESCRIPTION	SHARES	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
C 04102	222096IB	BOND OPTION - BOP	1.02 PUT SCTY SWP-USD EX 08/05/2021 1	500,000.00	2,188
C 04102	222122IB	BOND OPTION - BOP	1.02 PUT SCTY SWP-USD EX 08/05/2021 1	4,500,000.00	15,996
C 04102	222124IB	BOND OPTION - BOP	1.02 PUT SCTY SWP-USD EX 08/05/2021 1	9,000,000.00	28,125
C 04102	222125IB	BOND OPTION - BOP	1.02 PUT SCTY SWP-USD EX 08/12/2021 1	8,000,000.00	26,875
C 04102	222126IB	BOND OPTION - BOP	1.02 PUT SCTY SWP-USD EX 08/05/2021 1	2,000,000.00	6,797
C 04102	222179IB	BOND OPTION - BOP	1.02 PUT SCTY SWP-USD EX 09/07/2021 1	2,000,000.00	5,078
C 04102	222203IB	BOND OPTION - BOP	1.02 CALL SCTY SWP-USD EX 10/07/2021 1	500,000.00	1,367
C 04102	222204IB	BOND OPTION - BOP	1.02 PUT SCTY SWP-USD EX 09/07/2021 1	7,500,000.00	7,324
C 04102	222211IB	BOND OPTION - BOP	1.02 PUT SCTY SWP-USD EX 10/14/2021 1	3,500,000.00	7,109
C 04102	222214IB	BOND OPTION - BOP	1.02 CALL SCTY SWP-USD EX 10/07/2021 1	2,300,000.00	5,211
C 04102	222216IB	BOND OPTION - BOP	1.02 CALL SCTY SWP-USD EX 10/07/2021 1	7,500,000.00	15,234
C 04102	222217IB	BOND OPTION - BOP	1.02 CALL SCTY SWP-USD EX 10/07/2021 1	5,700,000.00	11,578
C 04102	222219IB	BOND OPTION - BOP	1.02 CALL SCTY SWP-USD EX 10/07/2021 1	1,800,000.00	3,656
C 04102	222221IB	BOND OPTION - BOP	1.02 CALL SCTY SWP-USD EX 10/07/2021 1	2,300,000.00	4,492
C 04102	222247IB	BOND OPTION - BOP	1.02 PUT SCTY SWP-USD EX 10/14/2021 1	1,000,000.00	1,563
C 04102	222330IB	BOND OPTION - BOP	1.02 PUT SCTY SWP-USD EX 11/12/2021 1	400,000.00	750
C 04102	222333IB	BOND OPTION - BOP	1.02 PUT SCTY SWP-USD EX 12/06/2021 1	2,000,000.00	6,406
C 04102	221903IB	BOND OPTION - BOP	1.03 PUT SCTY SWP-USD EX 04/14/2021 1	7,500,000.00	17,871
C 04102	221936IB	BOND OPTION - BOP	1.03 CALL SCTY SWP-USD EX 04/07/2021 1	4,000,000.00	10,625
C 04102	221940IB	BOND OPTION - BOP	1.03 CALL SCTY SWP-USD EX 04/07/2021 1	2,500,000.00	7,031
C 04102	221945IB	BOND OPTION - BOP	1.03 CALL SCTY SWP-USD EX 04/07/2021 1	2,000,000.00	2,500
C 04102	221979IB	BOND OPTION - BOP	1.03 CALL SCTY SWP-USD EX 06/07/2021 1	1,000,000.00	3,750
C 04102	221992IB	BOND OPTION - BOP	1.03 PUT SCTY SWP-USD EX 05/06/2021 1	1,500,000.00	4,453
C 04102	221993IB	BOND OPTION - BOP	1.03 PUT SCTY SWP-USD EX 06/07/2021 1	1,500,000.00	5,566
C 04102	222018IB	BOND OPTION - BOP	1.03 PUT SCTY SWP-USD EX 06/07/2021 1	1,500,000.00	6,152
C 04102	222019IB	BOND OPTION - BOP	1.03 PUT SCTY SWP-USD EX 06/07/2021 1	1,500,000.00	5,859
C 04102	222027IB	BOND OPTION - BOP	1.03 PUT SCTY SWP-USD EX 06/07/2021 1	1,500,000.00	6,328
C 04102	222028IB	BOND OPTION - BOP	1.03 PUT SCTY SWP-USD EX 06/07/2021 1	1,500,000.00	6,094
C 04102	222117IB	BOND OPTION - BOP	1.03 CALL SCTY SWP-USD EX 08/05/2021 1	2,600,000.00	5,281
C 04102	222119IB	BOND OPTION - BOP	1.03 CALL SCTY SWP-USD EX 08/05/2021 1	4,000,000.00	12,500
C 04102	222121IB	BOND OPTION - BOP	1.03 CALL SCTY SWP-USD EX 08/05/2021 1	4,500,000.00	13,535
C 04102	222123IB	BOND OPTION - BOP	1.03 PUT SCTY SWP-USD EX 08/05/2021 1	4,500,000.00	-25,664
C 04102	222156IB	BOND OPTION - BOP	1.03 PUT SCTY SWP-USD EX 09/07/2021 1	2,500,000.00	7,617
C 04102	222158IB	BOND OPTION - BOP	1.03 PUT SCTY SWP-USD EX 09/07/2021 1	2,500,000.00	7,617
C 04102	222172IB	BOND OPTION - BOP	1.03 CALL SCTY SWP-USD EX 09/07/2021 1	1,500,000.00	2,109
C 04102	222195IB	BOND OPTION - BOP	1.03 CALL SCTY SWP-USD EX 10/07/2021 1	1,500,000.00	4,805
C 04102	222197IB	BOND OPTION - BOP	1.03 CALL SCTY SWP-USD EX 10/07/2021 1	2,000,000.00	5,469
C 04102	222200IB	BOND OPTION - BOP	1.03 CALL SCTY SWP-USD EX 10/07/2021 1	2,000,000.00	5,625
C 04102	222201IB	BOND OPTION - BOP	1.03 CALL SCTY SWP-USD EX 10/07/2021 1	2,000,000.00	5,703
C 04102	222205IB	BOND OPTION - BOP	1.03 CALL SCTY SWP-USD EX 10/07/2021 1	1,500,000.00	4,160
C 04102	222208IB	BOND OPTION - BOP	1.03 CALL SCTY SWP-USD EX 10/07/2021 1	2,000,000.00	4,922
C 04102	222226IB	BOND OPTION - BOP	1.03 PUT SCTY SWP-USD EX 10/14/2021 1	500,000.00	-781
C 04102	222232IB	BOND OPTION - BOP	1.03 CALL SCTY SWP-USD EX 11/03/2021 1	2,500,000.00	11,719
C 04102	222243IB	BOND OPTION - BOP	1.03 PUT SCTY SWP-USD EX 10/14/2021 1	1,000,000.00	977
C 04102	222248IB	BOND OPTION - BOP	1.03 PUT SCTY SWP-USD EX 10/14/2021 1	2,000,000.00	1,953
C 04102	222276IB	BOND OPTION - BOP	1.03 PUT SCTY SWP-USD EX 11/12/2021 1	2,000,000.00	3,906
C 04102	222310IB	BOND OPTION - BOP	1.03 PUT SCTY SWP-USD EX 12/06/2021 1	1,500,000.00	2,578
C 04102	222320IB	BOND OPTION - BOP	1.03 CALL SCTY SWP-USD EX 12/06/2021 1	500,000.00	1,250
C 04102	222332IB	BOND OPTION - BOP	1.03 CALL SCTY SWP-USD EX 12/06/2021 1	1,000,000.00	2,188
C 04102	222352IB	BOND OPTION - BOP	1.03 CALL SCTY SWP-USD EX 12/06/2021 1	2,000,000.00	3,906
C 04102	221890IB	BOND OPTION - BOP	1.04 PUT SCTY SWP-USD EX 04/14/2021 1	8,500,000.00	21,250
C 04102	221931IB	BOND OPTION - BOP	1.04 CALL SCTY SWP-USD EX 04/07/2021 1	2,000,000.00	2,734
C 04102	221985IB	BOND OPTION - BOP	1.04 PUT SCTY SWP-USD EX 05/06/2021 1	1,500,000.00	4,336
C 04102	221986IB	BOND OPTION - BOP	1.04 PUT SCTY SWP-USD EX 05/06/2021 1	500,000.00	1,465
C 04102	221991IB	BOND OPTION - BOP	1.04 PUT SCTY SWP-USD EX 06/07/2021 1	1,500,000.00	5,742
C 04102	222075IB	BOND OPTION - BOP	1.04 CALL SCTY SWP-USD EX 07/07/2021 1	1,500,000.00	2,578
C 04102	222139IB	BOND OPTION - BOP	1.04 PUT SCTY SWP-USD EX 08/05/2021 1	2,500,000.00	4,297
C 04102	222180IB	BOND OPTION - BOP	1.04 CALL SCTY SWP-USD EX 09/07/2021 1	2,500,000.00	3,223
C 04102	222191IB	BOND OPTION - BOP	1.04 PUT SCTY SWP-USD EX 09/07/2021 1	1,500,000.00	2,930
C 04102	222213IB	BOND OPTION - BOP	1.04 CALL SCTY SWP-USD EX 10/07/2021 1	3,200,000.00	5,750
C 04102	222236IB	BOND OPTION - BOP	1.04 PUT SCTY SWP-USD EX 10/07/2021 1	1,000,000.00	977
C 04102	222328IB	BOND OPTION - BOP	1.04 PUT SCTY SWP-USD EX 12/06/2021 1	2,500,000.00	3,320
C 04102	221909IB	CREDIT DEFAULT SWAP - CDS	T 3.8 02/15/27@1 %USD 20/DEC/2025	300,000.00	0
C 04102	221911IB	CREDIT DEFAULT SWAP - CDS	T 3.8 02/15/27@1 %USD 20/DEC/2025	500,000.00	0
C 04102	221917IB	CREDIT DEFAULT SWAP - CDS	BA 8.75 15Aug2@1 %USD 20/DEC/2021	1,100,000.00	0
C 04102	221918IB	CREDIT DEFAULT SWAP - CDS	BA 8.75 15Aug2@1 %USD 20/DEC/2021	1,100,000.00	0
C 04102	221928IB	CREDIT DEFAULT SWAP - CDS	BA 8.75 15Aug2@1 %USD 20/DEC/2021	300,000.00	0
C 04102	221981IB	CREDIT DEFAULT SWAP - CDS	MEX 4.15 28Mar@1 %USD 20/JUN/2026	900,000.00	0
C 04102	221982IB	CREDIT DEFAULT SWAP - CDS	MEX 4.15 28Mar@1 %USD 20/JUN/2026	2,100,000.00	0
C 04102	221983IB	CREDIT DEFAULT SWAP - CDS	MEX 4.15 28Mar@1 %USD 20/JUN/2026	300,000.00	0
C 04102	221984IB	CREDIT DEFAULT SWAP - CDS	MEX 4.15 28Mar@1 %USD 20/JUN/2026	100,000.00	0
C 04102	221987IB	CREDIT DEFAULT SWAP - CDS	GE 2.7 09Oct22@1 %USD 20/DEC/2025	600,000.00	0
C 04102	222000IB	CREDIT DEFAULT SWAP - CDS	GE 2.7 09Oct22@1 %USD 20/JUN/2026	200,000.00	0
C 04102	222056IB	CREDIT DEFAULT SWAP - CDS	GE 2.7 09Oct22@1 %USD 20/JUN/2026	300,000.00	0
C 04102	221897IB	CREDIT INDEX SWAP - CDI	CDX.NA.EM.34-V@1 %USD 20/DEC/2025	200,000.00	0
C 04102	221898IB	CREDIT INDEX SWAP - CDI	CDX.NA.HY.35-V@5 %USD 20/DEC/2025	100,000.00	0
C 04102	221899IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.35-V@1 %USD 20/DEC/2025	500,000.00	0
C 04102	221901IB	CREDIT INDEX SWAP - CDI	CDX.NA.EM.34-V@1 %USD 20/DEC/2025	200,000.00	0
C 04102	221904IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.35-V@1 %USD 20/DEC/2025	400,000.00	0
C 04102	221916IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.35-V@1 %USD 20/DEC/2025	1,000,000.00	0
C 04102	221938IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.35-V@1 %USD 20/DEC/2025	2,900,000.00	0
C 04102	221942IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.35-V@1 %USD 20/DEC/2025	1,400,000.00	0
C 04102	221948IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.35-V@1 %USD 20/DEC/2025	1,100,000.00	0
C 04102	221961IB	CREDIT INDEX SWAP - CDI	CDX.NA.HY.35-V@5 %USD 20/DEC/2025	800,000.00	0
C 04102	222001IB	CREDIT INDEX SWAP - CDI	CDX.NA.EM.35-V@1 %USD 20/JUN/2026	100,000.00	0
C 04102	222002IB	CREDIT INDEX SWAP - CDI	CDX.NA.EM.35-V@1 %USD 20/JUN/2026	400,000.00	0
C 04102	222003IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.36-V@1 %USD 20/JUN/2026	700,000.00	0
C 04102	222004IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.36-V@1 %USD 20/JUN/2026	1,400,000.00	0
C 04102	222005IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.36-V@1 %USD 20/JUN/2026	2,700,000.00	0
C 04102	222009IB	CREDIT INDEX SWAP - CDI	CDX.NA.EM.35-V@1 %USD 20/JUN/2026	200,000.00	0
C 04102	222016IB	CREDIT INDEX SWAP - CDI	CDX.NA.HY.36-V@5 %USD 20/JUN/2026	100,000.00	0
C 04102	222017IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.36-V@1 %USD 20/JUN/2026	1,400,000.00	0
C 04102	222020IB	CREDIT INDEX SWAP - CDI	CDX.NA.IG.36-V@1 %USD 20/JUN/2026	2,800,000.00	0
C 04102	222021IB	CREDIT INDEX SWAP - CDI	CDX.NA.HY.36-V@5 %USD 20/JUN/2026	100,000.00	0

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i -
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2021

REPORTING ACCOUNT	SECURITY NUMBER	SECURITY DESCRIPTION	SHARES	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
C 04102	222022IB	CREDIT INDEX SWAP - CDI CDX.NA.HY.36-V@5 %USD 20/JUN/2026	200,000.00	0	0
C 04102	222023IB	CREDIT INDEX SWAP - CDI CDX.NA.HY.35-V@5 %USD 20/DEC/2025	200,000.00	0	0
C 04102	222024IB	CREDIT INDEX SWAP - CDI CDX.NA.HY.36-V@5 %USD 20/JUN/2026	200,000.00	0	0
C 04102	222029IB	CREDIT INDEX SWAP - CDI CDX.NA.HY.36-V@5 %USD 20/JUN/2026	200,000.00	0	0
C 04102	222030IB	CREDIT INDEX SWAP - CDI CDX.NA.IG.36-V@1 %USD 20/JUN/2026	700,000.00	0	0
C 04102	222031IB	CREDIT INDEX SWAP - CDI CDX.NA.HY.36-V@5 %USD 20/JUN/2026	200,000.00	0	0
C 04102	222032IB	CREDIT INDEX SWAP - CDI CDX.NA.HY.36-V@5 %USD 20/JUN/2026	100,000.00	0	0
C 04102	222036IB	CREDIT INDEX SWAP - CDI CDX.NA.HY.36-V@5 %USD 20/JUN/2026	100,000.00	0	0
C 04102	222040IB	CREDIT INDEX SWAP - CDI ITRAXX.EUROPE.@5 %EUR 20/JUN/2026	500,000.00	0	0
C 04102	222041IB	CREDIT INDEX SWAP - CDI CDX.NA.HY.36-V@5 %USD 20/JUN/2026	100,000.00	0	0
C 04102	222042IB	CREDIT INDEX SWAP - CDI CDX.NA.HY.36-V@5 %USD 20/JUN/2026	100,000.00	0	0
C 04102	222043IB	CREDIT INDEX SWAP - CDI CDX.NA.IG.36-V@1 %USD 20/JUN/2026	700,000.00	0	0
C 04102	222046IB	CREDIT INDEX SWAP - CDI CDX.NA.HY.36-V@5 %USD 20/JUN/2026	100,000.00	0	0
C 04102	222053IB	CREDIT INDEX SWAP - CDI CDX.NA.IG.36-V@1 %USD 20/JUN/2026	1,400,000.00	0	0
C 04102	222058IB	CREDIT INDEX SWAP - CDI CDX.NA.IG.36-V@1 %USD 20/JUN/2026	1,400,000.00	0	0
C 04102	222065IB	CREDIT INDEX SWAP - CDI ITRAXX.EUROPE.@5 %EUR 20/JUN/2026	600,000.00	0	0
C 04102	222102IB	CREDIT INDEX SWAP - CDI CDX.NA.IG.36-V@1 %USD 20/JUN/2026	65,000,000.00	0	0
C 04102	222113IB	CREDIT INDEX SWAP - CDI CDX.NA.IG.36-V@1 %USD 20/JUN/2026	700,000.00	0	0
C 04102	222114IB	CREDIT INDEX SWAP - CDI CDX.NA.IG.36-V@1 %USD 20/JUN/2026	1,500,000.00	0	0
C 04102	222118IB	CREDIT INDEX SWAP - CDI CDX.NA.IG.36-V@1 %USD 20/JUN/2026	700,000.00	0	0
C 04102	222129IB	CREDIT INDEX SWAP - CDI CDX.NA.HY.36-V@5 %USD 20/JUN/2026	500,000.00	0	0
C 04102	222138IB	CREDIT INDEX SWAP - CDI CDX.NA.IG.36-V@1 %USD 20/JUN/2026	700,000.00	0	0
C 04102	222147IB	CREDIT INDEX SWAP - CDI CDX.NA.IG.36-V@1 %USD 20/JUN/2026	400,000.00	0	0
C 04102	222163IB	CREDIT INDEX SWAP - CDI CDX.NA.IG.36-V@1 %USD 20/JUN/2026	700,000.00	0	0
C 04102	222168IB	CREDIT INDEX SWAP - CDI CDX.NA.IG.36-V@1 %USD 20/JUN/2026	400,000.00	0	0
C 04102	222183IB	CREDIT INDEX SWAP - CDI CDX.NA.IG.36-V@1 %USD 20/JUN/2026	1,500,000.00	0	0
C 04102	222188IB	CREDIT INDEX SWAP - CDI CDX.NA.IG.36-V@1 %USD 20/JUN/2026	400,000.00	0	0
C 04102	222239IB	CREDIT INDEX SWAP - CDI CDX.NA.EM.35-V@1 %USD 20/JUN/2026	200,000.00	0	0
C 04102	222277IB	CREDIT INDEX SWAP - CDI CDX.NA.HY.36-V@5 %USD 20/JUN/2026	100,000.00	0	0
C 04102	934086IB	CREDIT INDEX SWAP - CDI CDX.NA.IG.36-V@1 %USD 20/JUN/2026	16,826,000.00	0	0
C 04102	934087IB	CREDIT INDEX SWAP - CDI CDX.NA.IG.37-V@1 %USD 20/DEC/2026	17,390,000.00	0	0
C 04102	222090IB	INTEREST RATE SWAP - IRS 4.975 /TIE 0.0000 MXN 09/May/2023	35,600,000.00	0	0
C 04102	222099IB	INTEREST RATE SWAP - IRS 4.975 /TIE 0.0000 MXN 09/May/2023	35,600,000.00	0	0
C 04102	222109IB	INTEREST RATE SWAP - IRS 5.16 /TIE 0.0000 MXN 15/May/2023	36,330,000.00	0	0
C 04102	222149IB	INTEREST RATE SWAP - IRS 6.1625 /TIE 0.0000 MXN 09/Jun/2026	23,200,000.00	0	0
C 04102	222164IB	INTEREST RATE SWAP - IRS 0 /EURIBOR 0.0000 EUR 15/Sep/2031	500,000.00	0	0
C 04102	222165IB	INTEREST RATE SWAP - IRS 0.5 /EURIBOR 0.0000 EUR 15/Sep/2051	2,500,000.00	0	0
C 04102	222206IB	INTEREST RATE SWAP - IRS 1.75 /LIBOR 0.0000 USD 15/Dec/2031	2,100,000.00	0	0
C 04102	222207IB	INTEREST RATE SWAP - IRS 1.75 /LIBOR 0.0000 USD 15/Dec/2031	700,000.00	0	0
C 04102	221914IB	OVERNIGHT INDEX SWAP - OIS CDI +0% /3.35% BRL 03/JAN/202	49,600,000.00	0	0
C 04102	221919IB	OVERNIGHT INDEX SWAP - OIS CDI +0% /3.35% BRL 03/JAN/202	45,300,000.00	0	0
C 04102	221926IB	OVERNIGHT INDEX SWAP - OIS CDI +0% /3.35% BRL 03/JAN/202	232,500,000.00	0	0
C 04102	221941IB	OVERNIGHT INDEX SWAP - OIS CDI +0% /3.39% BRL 03/JAN/202	5,100,000.00	0	0
C 04102	221955IB	OVERNIGHT INDEX SWAP - OIS CDI +0% /3.7% BRL 03/JAN/202	16,800,000.00	0	0
C 04102	221957IB	OVERNIGHT INDEX SWAP - OIS CDI +0% /3.7% BRL 03/JAN/202	7,600,000.00	0	0
C 04102	222155IB	OVERNIGHT INDEX SWAP - OIS SONIA +0% /0.75% GBP 15/SEP/205	2,800,000.00	0	0
C 04102	222162IB	OVERNIGHT INDEX SWAP - OIS SONIA +0% /0.75% GBP 15/SEP/203	12,900,000.00	0	0
C 04102		TOTAL OTHER SECURITIES		2,791,367	-56,035
C 04102	EOM1IDX	AMSTERDAM IDX FUT EQUITY INDEX 18/JUN/20 EXPIRES 06/18/2021 SIZE 200.0	2	0	15,620
C 04102	CFM1IDX	CAC40 10 EURO FUT EQUITY INDEX 18/JUN/20 EXPIRES 06/18/2021 SIZE 10.0	5	0	16,087
C 04102	RXZ1COM	EURO-BUND FUTURE BOND 08/DEC/2021 RXZ1 C EXPIRES 12/08/2021 SIZE 100,000.0	11	0	-1,528
C 04102	RXM1COM	EURO-BUND FUTURE BOND 08/JUN/2021 RXM1 C EXPIRES 06/08/2021 SIZE 100,000.0	10	0	16,802
C 04102	RXU1COM	EURO-BUND FUTURE BOND 08/SEP/2021 RXU1 C EXPIRES 09/08/2021 SIZE 100,000.0	10	0	-41,804
C 04102	OATZ1CO	EURO-OAT FUTURE BOND 08/DEC/2021 OATZ1 C EXPIRES 12/08/2021 SIZE 100,000.0	32	0	26,466
C 04102	OATM1CO	EURO-OAT FUTURE BOND 08/JUN/2021 OATM1 C EXPIRES 06/08/2021 SIZE 100,000.0	29	0	58,587
C 04102	OATU1CO	EURO-OAT FUTURE BOND 08/SEP/2021 OATU1 C EXPIRES 09/08/2021 SIZE 100,000.0	30	0	-97,242
C 04102	ZOU1IDX	FTSE 100 IDX FUT EQUITY INDEX 17/SEP/202 EXPIRES 09/17/2021 SIZE 10.0	5	0	-2,034
C 04102	ZOM1IDX	FTSE 100 IDX FUT EQUITY INDEX 18/JUN/202 EXPIRES 06/18/2021 SIZE 10.0	5	0	32,487
C 04102	STM1IDX	FTSE/MIB IDX FUT EQUITY INDEX 18/JUN/202 EXPIRES 06/18/2021 SIZE 5.0	1	0	11,109
C 04102	GCZ1COM	GOLD 100 OZ FUTR PRECIOUS METAL 29/DEC/2 EXPIRES 12/29/2021 SIZE 100.0	52	0	-286,385
C 04102	GOU1COM	LONG GILT FUTURE BOND 28/SEP/2021 G U1 C EXPIRES 09/28/2021 SIZE 100,000.0	80	0	-207,145
C 04102	GOZ1COM	LONG GILT FUTURE BOND 29/DEC/2021 G Z1 C EXPIRES 12/29/2021 SIZE 100,000.0	80	0	415,554
C 04102	GOH2COM	LONG GILT FUTURE BOND 29/MAR/2022 G H2 C EXPIRES 03/29/2022 SIZE 100,000.0	80	0	-190,911
C 04102	NQU1IDX	NASDAQ 100 E-MINI EQUITY INDEX 17/SEP/20 EXPIRES 09/17/2021 SIZE 20.0	5	0	131,934
C 04102	QCM1IDX	OMXS30 IND FUTURE EQUITY INDEX 18/JUN/20 EXPIRES 06/18/2021 SIZE 100.0	4	0	2,434
C 04102	FAU1IDX	S&P MID 400 EMINI EQUITY INDEX 17/SEP/20 EXPIRES 09/17/2021 SIZE 100.0	6	0	-11,761
C 04102	PTZ1IDX	S&P/TSX 60 IX FUT EQUITY INDEX 16/DEC/20 EXPIRES 12/16/2021 SIZE 200.0	5	0	25,992
C 04102	PTU1IDX	S&P/TSX 60 IX FUT EQUITY INDEX 16/SEP/20 EXPIRES 09/16/2021 SIZE 200.0	5	0	34,110
C 04102	PTM1IDX	S&P/TSX 60 IX FUT EQUITY INDEX 17/JUN/20 EXPIRES 06/17/2021 SIZE 200.0	6	0	53,839
C 04102	ESZ1IDX	S&P500 EMINI FUT EQUITY INDEX 17/DEC/202 EXPIRES 12/17/2021 SIZE 50.0	87	0	756,322
C 04102	ESU1IDX	S&P500 EMINI FUT EQUITY INDEX 17/SEP/202 EXPIRES 09/17/2021 SIZE 50.0	72	0	803,699
C 04102	ESM1IDX	S&P500 EMINI FUT EQUITY INDEX 18/JUN/202 EXPIRES 06/18/2021 SIZE 50.0	80	0	1,573,568
C 04102	XPM1IDX	SPI 200 FUTURES EQUITY INDEX 17/JUN/2021 EXPIRES 06/17/2021 SIZE 25.0	2	0	25,571
C 04102	TPM1IDX	TOPIX INDX FUT EQUITY INDEX 10/JUN/2021 EXPIRES 06/10/2021 SIZE 10,000.0	5	0	28,202
C 04102	USZ1COM	US LONG BOND(CBT) BOND 21/DEC/2021 USZ1 EXPIRES 12/21/2021 SIZE 100,000.0	136	0	-603,539
C 04102	USM1COM	US LONG BOND(CBT) BOND 21/JUN/2021 USM1 EXPIRES 06/21/2021 SIZE 100,000.0	2,258.00	0	-1,891,527
C 04102	USU1COM	US LONG BOND(CBT) BOND 21/SEP/2021 USU1 EXPIRES 09/21/2021 SIZE 100,000.0	414	0	3,519,739
C 04102	WNZ1COM	US ULTRA BOND CBT BOND 21/DEC/2021 WNZ1 EXPIRES 12/21/2021 SIZE 100,000.0	1,100.00	0	-5,439,791
C 04102	WNM1COM	US ULTRA BOND CBT BOND 21/JUN/2021 WNM1 EXPIRES 06/21/2021 SIZE 100,000.0	1,212.00	0	-6,456,229
C 04102	WNU1COM	US ULTRA BOND CBT BOND 21/SEP/2021 WNU1 EXPIRES 09/21/2021 SIZE 100,000.0	1,400.00	0	19,356,501
C 04102	TYZ1COM	US 10YR NOTE (CBT) BOND 21/DEC/2021 TYZ1 EXPIRES 12/21/2021 SIZE 100,000.0	950	0	-2,781,477
C 04102	TYM1COM	US 10YR NOTE (CBT) BOND 21/JUN/2021 TYM1 EXPIRES 06/21/2021 SIZE 100,000.0	1,470.00	0	-1,265,963
C 04102	TYU1COM	US 10YR NOTE (CBT) BOND 21/SEP/2021 TYU1 EXPIRES 09/21/2021 SIZE 100,000.0	689	0	2,450,108
C 04102	UXYZ1CO	US 10YR ULTRA FUT BOND 21/DEC/2021 UXYZ1 EXPIRES 12/21/2021 SIZE 100,000.0	1,803.00	0	1,243,801
C 04102	UXYM1CO	US 10YR ULTRA FUT BOND 21/JUN/2021 UXYM1 EXPIRES 06/21/2021 SIZE 100,000.0	1,573.00	0	-3,855,025
C 04102	UXYU1CO	US 10YR ULTRA FUT BOND 21/SEP/2021 UXYU1 EXPIRES 09/21/2021 SIZE 100,000.0	1,195.00	0	-913,890
C 04102	TUM1COM	US 2YR NOTE (CBT) BOND 30/JUN/2021 TUM1 EXPIRES 06/30/2021 SIZE 200,000.0	566	0	-35,445
C 04102	TUJ1COM	US 2YR NOTE (CBT) BOND 30/SEP/2021 TUJ1 EXPIRES 09/30/2021 SIZE 200,000.0	614	0	-115,385
C 04102	TUZ1COM	US 2YR NOTE (CBT) BOND 31/DEC/2021 TUZ1 EXPIRES 12/31/2021 SIZE 200,000.0	599	0	-462,402
C 04102	FVM1COM	US 5YR NOTE (CBT) BOND 30/JUN/2021 FVM1 EXPIRES 06/30/2021 SIZE 100,000.0	112	0	-1,135,881
C 04102	FVU1COM	US 5YR NOTE (CBT) BOND 30/SEP/2021 FVU1 EXPIRES 09/30/2021 SIZE 100,000.0	2,387.00	0	1,059,498
C 04102	FVZ1COM	US 5YR NOTE (CBT) BOND 31/DEC/2021 FVZ1 EXPIRES 12/31/2021 SIZE 100,000.0	3,626.00	0	-7,966,103
C 04102		TOTAL FUTURES CONTRACTS		0	-2103437

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i -
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2021

REPORTING ACCOUNT	SECURITY NUMBER	SECURITY DESCRIPTION	SHARES	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
C 04102	I8160A7	EURODOLLAR 3 YEAR MID-CURVE 98.50 PUT SCTY 4098846 EX 04/16/2021 250000	12	2,614	-165
C 04102	F8B18E6	EURODOLLAR 3 YEAR MID-CURVE 98.75 PUT SCTY 4098846 EX 03/12/2021 250000	12	1,240	-165
C 04102	222225IB	SWAPTION - SOP 1.57 PUT SCTY EX 10/14/2021 1	200,000.00	1,322	0
C 04102	222070IB	SWAPTION - SOP 1.76 PUT SCTY EX 07/07/2021 1	4,500,000.00	34,425	0
C 04102	222073IB	SWAPTION - SOP 1.77 PUT SCTY EX 07/07/2021 1	1,500,000.00	11,138	0
C 04102	221996IB	SWAPTION - SOP 2.36 PUT SCTY EX 08/19/2021 1	2,500,000.00	17,500	0
C 04102	I98D681	10 YEAR US TREASURY NOTES PU 134.50 PUT SCTY 4098846 EX 03/26/2021 100000	30	7,461	-17
C 04102	GF02903	10 YEAR US TREASURY NOTES PU 136.00 PUT SCTY 4098846 EX 02/19/2021 100000	65	18,197	-36
C 04102		TOTAL WRITTEN OPTIONS		93,897	-383
C 04102	CCBCYDU54	CASH COLLATERAL DOM MSF BCY USD	1,602,000.00	1,602,000	-1,602,000
C 04102	CCBPSDU52	CASH COLLATERAL DOM MSF BNP USD	13,290,000.00	13,290,000	-13,290,000
C 04102	CCMSCDU51	CASH COLLATERAL DOM MSF MSC USD	999,000.00	999,000	-999,000
C 04102	CCCSNDU50	CREDIT SUISSE AG	1,680,000.00	1,680,000	-1,680,000
C 04102	01F012478	FEDERAL NATIONAL MORTGAGE ASSOCIATION TB 1.500% 07/25/2037	17,400,000.00	17,667,797	-17,667,797
C 04102	01F012494	FEDERAL NATIONAL MORTGAGE ASSOCIATION TB 1.500% 09/25/2037	25,700,000.00	26,118,828	-26,119,102
C 04102	01F0206C8	FEDERAL NATIONAL MORTGAGE ASSOCIATION TB 2.000% 12/25/2052	5,120,000.00	5,129,600	-5,087,600
C 04102	01F020661	FEDERAL NATIONAL MORTGAGE ASSOCIATION TB 2.000% 06/25/2051	56,100,000.00	56,248,938	-56,764,355
C 04102	02R0406A5	TBA FGLMC SINGLE FAMILY 30YR 4 10/19 4.000% 10/15/2050	2,500,000.00	2,677,344	-2,676,563
C 04102	02R0406B3	TBA FGLMC SINGLE FAMILY 30YR 4 11/19 4.000% 11/15/2050	2,500,000.00	2,679,102	-2,675,000
C 04102	02R0406C1	TBA FGLMC SINGLE FAMILY 30YR 4 12/19 4.000% 12/15/2050	2,500,000.00	2,675,146	-2,664,844
C 04102	02R040623	TBA FGLMC SINGLE FAMILY 30YR 4 2/22 4.000% 02/15/2052	2,500,000.00	2,673,242	-2,687,500
C 04102	02R040631	TBA FGLMC SINGLE FAMILY 30YR 4 3/20 4.000% 03/15/2050	2,500,000.00	2,690,527	-2,687,500
C 04102	02R040649	TBA FGLMC SINGLE FAMILY 30YR 4 4/19 4.000% 04/15/2049	2,500,000.00	2,690,430	-2,682,031
C 04102	02R040656	TBA FGLMC SINGLE FAMILY 30YR 4 5/19 4.000% 05/15/2049	2,500,000.00	2,685,791	-2,678,223
C 04102	02R040664	TBA FGLMC SINGLE FAMILY 30YR 4 6/19 4.000% 06/15/2049	2,500,000.00	2,681,299	-2,673,242
C 04102	02R040672	TBA FGLMC SINGLE FAMILY 30YR 4 7/19 4.000% 07/15/2050	2,500,000.00	2,674,805	-2,659,375
C 04102	02R040680	TBA FGLMC SINGLE FAMILY 30YR 4 8/19 4.000% 08/15/2050	2,500,000.00	2,661,816	-2,675,000
C 04102	02R040698	TBA FGLMC SINGLE FAMILY 30YR 4 9/19 4.000% 09/15/2050	2,500,000.00	2,676,172	-2,675,000
C 04102	01F020430	TBA FNMA SINGLE FAMILY 15YR 2 3/17 2.000% 03/25/2032	67,000,000.00	69,285,195	-69,329,766
C 04102	01F020455	TBA FNMA SINGLE FAMILY 15YR 2 5/18 2.000% 05/25/2033	0	0	0
C 04102	01F030645	TBA FNMA SINGLE FAMILY 30YR 3 4/17 3.000% 04/25/2047	33,475,979.00	35,035,971	-34,976,660
C 04102	01N042625	TBA GNMA SINGLE FAMILY 30YR 4.5 2/22 4.500% 02/15/2052	2,000,000.00	2,173,281	-2,199,883
C 04102	01N042633	TBA GNMA SINGLE FAMILY 30YR 4.5 3/21 4.500% 03/15/2051	1,000,000.00	1,108,477	-1,096,680
C 04102	01N042641	TBA GNMA SINGLE FAMILY 30YR 4.5 4/19 4.500% 04/15/2049	2,000,000.00	2,210,898	-2,202,969
C 04102	01N042658	TBA GNMA SINGLE FAMILY 30YR 4.5 5/21 4.500% 05/15/2051	1,000,000.00	1,089,219	-1,089,531
C 04102	01N042666	TBA GNMA SINGLE FAMILY 30YR 4.5 6/20 4.500% 06/15/2051	1,000,000.00	1,089,219	-1,099,688
C 04102	01N042674	TBA GNMA SINGLE FAMILY 30YR 4.5 7/18 4.500% 07/15/2049	2,000,000.00	2,209,375	-2,217,375
C 04102	01N042682	TBA GNMA SINGLE FAMILY 30YR 4.5 8/19 4.500% 08/15/2050	800,000.00	885,750	-887,344
C 04102	01N042690	TBA GNMA SINGLE FAMILY 30YR 4.5 9/18 4.500% 09/15/2049	800,000.00	886,875	-894,547
C 04102	21H020618	TBA GNMA2 SINGLE FAMILY 30YR 2 1/22 2.000% 01/15/2052	3,000,000.00	3,117,656	-3,099,375
C 04102	21H020626	TBA GNMA2 SINGLE FAMILY 30YR 2 2/22 2.000% 02/15/2052	9,900,000.00	10,266,609	-10,266,609
C 04102	21H020634	TBA GNMA2 SINGLE FAMILY 30YR 2 3/22 2.000% 03/15/2052	15,800,000.00	15,988,375	-15,988,375
C 04102	21H020642	TBA GNMA2 SINGLE FAMILY 30YR 2 4/22 2.000% 04/15/2052	12,400,000.00	12,605,875	-12,605,875
C 04102	21H020659	TBA GNMA2 SINGLE FAMILY 30YR 2 5/22 2.000% 05/15/2052	5,000,000.00	5,105,625	-5,109,375
C 04102	21H020675	TBA GNMA2 SINGLE FAMILY 30YR 2 7/20 2.000% 07/15/2052	37,600,000.00	38,274,707	-38,233,000
C 04102	21H020683	TBA GNMA2 SINGLE FAMILY 30YR 2 8/21 2.000% 08/15/2052	3,000,000.00	-3,035,508	3,075,000
C 04102	21H0226A4	TBA GNMA2 SINGLE FAMILY 30YR 2.5 10/21 2.500% 10/15/2052	29,750,000.00	30,629,648	-30,629,648
C 04102	21H0226B2	TBA GNMA2 SINGLE FAMILY 30YR 2.5 11/21 2.500% 11/15/2052	9,700,000.00	9,948,656	-9,948,656
C 04102	21H0226C0	TBA GNMA2 SINGLE FAMILY 30YR 2.5 12/21 2.500% 12/15/2052	10,250,000.00	10,521,992	-10,521,992
C 04102	21H022622	TBA GNMA2 SINGLE FAMILY 30YR 2.5 2/22 2.500% 02/15/2052	2,500,000.00	2,626,563	-2,626,563
C 04102	21H022630	TBA GNMA2 SINGLE FAMILY 30YR 2.5 3/22 2.500% 03/15/2052	16,250,000.00	16,805,273	-16,809,453
C 04102	21H022648	TBA GNMA2 SINGLE FAMILY 30YR 2.5 4/22 2.500% 04/15/2052	2,000,000.00	-2,039,773	2,021,055
C 04102	21H022655	TBA GNMA2 SINGLE FAMILY 30YR 2.5 5/20 2.500% 05/15/2052	1,000,000.00	1,021,797	-1,038,047
C 04102	21H022663	TBA GNMA2 SINGLE FAMILY 30YR 2.5 6/20 2.500% 06/15/2052	1,250,000.00	1,294,141	-1,294,141
C 04102	21H022671	TBA GNMA2 SINGLE FAMILY 30YR 2.5 7/21 2.500% 07/15/2052	14,000,000.00	14,499,766	-14,492,188
C 04102	21H022689	TBA GNMA2 SINGLE FAMILY 30YR 2.5 8/20 2.500% 08/15/2052	7,000,000.00	7,269,507	-7,219,844
C 04102	21H022697	TBA GNMA2 SINGLE FAMILY 30YR 2.5 9/21 2.500% 09/15/2052	37,500,000.00	38,829,902	-38,777,695
C 04102	21H030617	TBA GNMA2 SINGLE FAMILY 30YR 3 1/22 3.000% 01/15/2052	21,200,000.00	22,167,250	-22,167,250
C 04102	21H0306A7	TBA GNMA2 SINGLE FAMILY 30YR 3 10/21 3.000% 10/15/2052	12,100,000.00	12,665,566	-12,615,668
C 04102	21H0306B5	TBA GNMA2 SINGLE FAMILY 30YR 3 11/21 3.000% 11/15/2052	12,400,000.00	12,913,031	-12,921,203
C 04102	21H0306C3	TBA GNMA2 SINGLE FAMILY 30YR 3 12/21 3.000% 12/15/2052	300,000.00	310,383	-310,406
C 04102	21H030625	TBA GNMA2 SINGLE FAMILY 30YR 3 2/22 3.000% 02/15/2052	37,900,000.00	39,675,828	-39,633,672
C 04102	21H030633	TBA GNMA2 SINGLE FAMILY 30YR 3 3/21 3.000% 03/15/2051	25,200,000.00	26,204,063	-26,204,063
C 04102	21H030641	TBA GNMA2 SINGLE FAMILY 30YR 3 4/20 3.000% 04/15/2052	1,000,000.00	1,049,063	-1,039,375
C 04102	21H030658	TBA GNMA2 SINGLE FAMILY 30YR 3 5/22 3.000% 05/15/2052	0	0	0
C 04102	21H030666	TBA GNMA2 SINGLE FAMILY 30YR 3 6/21 3.000% 06/15/2052	41,300,000.00	43,097,844	-43,053,438
C 04102	21H030674	TBA GNMA2 SINGLE FAMILY 30YR 3 7/20 3.000% 07/15/2052	15,300,000.00	15,961,656	-15,958,797
C 04102	21H030682	TBA GNMA2 SINGLE FAMILY 30YR 3 8/21 3.000% 08/15/2052	5,000,000.00	5,225,781	-5,225,781
C 04102	21H032613	TBA GNMA2 SINGLE FAMILY 30YR 3.5 1/22 3.500% 01/15/2052	1,500,000.00	1,589,063	-1,589,063
C 04102	21H0326A3	TBA GNMA2 SINGLE FAMILY 30YR 3.5 10/21 3.500% 10/15/2052	16,100,000.00	16,919,516	-16,893,688
C 04102	21H0326B1	TBA GNMA2 SINGLE FAMILY 30YR 3.5 11/21 3.500% 11/15/2052	3,100,000.00	3,243,375	-3,243,375
C 04102	21H032639	TBA GNMA2 SINGLE FAMILY 30YR 3.5 3/21 3.500% 03/15/2051	12,800,000.00	13,528,438	-13,521,500
C 04102	21H032647	TBA GNMA2 SINGLE FAMILY 30YR 3.5 4/22 3.500% 04/15/2052	6,400,000.00	6,775,000	-6,748,500
C 04102	21H032654	TBA GNMA2 SINGLE FAMILY 30YR 3.5 5/22 3.500% 05/15/2052	6,400,000.00	6,774,000	-6,774,500
C 04102	21H032662	TBA GNMA2 SINGLE FAMILY 30YR 3.5 6/20 3.500% 06/15/2052	6,400,000.00	6,741,844	-6,726,563
C 04102	21H032670	TBA GNMA2 SINGLE FAMILY 30YR 3.5 7/20 3.500% 07/15/2052	3,900,000.00	4,104,633	-4,094,695
C 04102	21H032688	TBA GNMA2 SINGLE FAMILY 30YR 3.5 8/21 3.500% 08/15/2052	3,900,000.00	4,096,523	-4,091,191
C 04102	21H032696	TBA GNMA2 SINGLE FAMILY 30YR 3.5 9/21 3.500% 09/15/2052	3,000,000.00	3,150,000	-3,150,000
C 04102	21H040616	TBA GNMA2 SINGLE FAMILY 30YR 4 1/20 4.000% 01/15/2050	6,000,000.00	6,345,938	-6,337,031
C 04102	21H0406C2	TBA GNMA2 SINGLE FAMILY 30YR 4 12/20 4.000% 12/15/2051	1,000,000.00	-1,057,656	1,060,039
C 04102	21H0406A0	TBA GNMA2 SINGLE FAMILY 30YR 4 4/20 4.000% 04/15/2052	20,000,000.00	21,303,125	-21,303,125
C 04102	21H040673	TBA GNMA2 SINGLE FAMILY 30YR 4 7/21 4.000% 07/15/2052	4,000,000.00	4,213,750	-4,213,750
C 04102	21H040681	TBA GNMA2 SINGLE FAMILY 30YR 4 8/20 4.000% 08/15/2052	4,000,000.00	4,231,393	-4,232,012
C 04102	21H040699	TBA GNMA2 SINGLE FAMILY 30YR 4 9/21 4.000% 09/15/2052	7,000,000.00	7,390,117	-7,394,141
C 04102	21H0426A2	TBA GNMA2 SINGLE FAMILY 30YR 4.5 10/19 4.500% 10/15/2050	1,400,000.00	1,491,219	-1,491,219
C 04102	21H0426C8	TBA GNMA2 SINGLE FAMILY 30YR 4.5 12/20 4.500% 12/15/2051	3,940,000.00	4,153,622	-4,153,622
C 04102	21H042620	TBA GNMA2 SINGLE FAMILY 30YR 4.5 2/21 4.500% 02/15/2051	2,250,000.00	2,411,719	-2,425,781
C 04102	21H042638	TBA GNMA2 SINGLE FAMILY 30YR 4.5 3/21 4.500% 03/15/2051	2,250,000.00	2,425,391	-2,425,117
C 04102	21H042646	TBA GNMA2 SINGLE FAMILY 30YR 4.5 4/22 4.500% 04/15/2052	1,750,000.00	1,888,359	-1,885,967
C 04102	21H042653	TBA GNMA2 SINGLE FAMILY 30YR 4.5 5/22 4.500% 05/15/2052	3,500,000.00	3,762,227	-3,748,691
C 04102	21H042661	TBA GNMA2 SINGLE FAMILY 30YR 4.5 6/20 4.500% 06/15/2051	1,750,000.00	1,876,396	-1,877,012
C 04102	21H042679	TBA GNMA2 SINGLE FAMILY 30YR 4.5 7/22 4.500% 07/15/2052	26,500,000.00	28,168,672	-28,106,172

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i -
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2021

REPORTING ACCOUNT	SECURITY NUMBER	SECURITY DESCRIPTION		SHARES	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
C04102	21H042687	TBA GNMA2 SINGLE FAMILY 30YR 4.5 8/21	4.500% 08/15/2052	5,500,000.00	5,851,641	-5,836,191
C04102	21H042695	TBA GNMA2 SINGLE FAMILY 30YR 4.5 9/21	4.500% 09/15/2052	0	0	0
C04102	01F0124A1	TBA UMBS SINGLE FAMILY 15YR 1.5 10/21	1.500% 10/25/2037	3,000,000.00	3,031,875	-3,031,875
C04102	01F0124B9	TBA UMBS SINGLE FAMILY 15YR 1.5 11/21	1.500% 11/25/2037	110,200,000.00	110,957,361	-111,308,457
C04102	01F0124C7	TBA UMBS SINGLE FAMILY 15YR 1.5 12/21	1.500% 12/25/2037	39,000,000.00	39,135,664	-39,132,539
C04102	01F012437	TBA UMBS SINGLE FAMILY 15YR 1.5 3/22	1.500% 03/25/2037	9,400,000.00	9,521,172	-9,521,172
C04102	01F012445	TBA UMBS SINGLE FAMILY 15YR 1.5 4/22	1.500% 04/25/2037	17,400,000.00	17,548,172	-17,548,172
C04102	01F012460	TBA UMBS SINGLE FAMILY 15YR 1.5 6/21	1.500% 06/25/2036	33,600,000.00	34,004,801	-33,931,422
C04102	01F012486	TBA UMBS SINGLE FAMILY 15YR 1.5 8/21	1.500% 08/25/2037	21,700,000.00	22,100,094	-22,099,781
C04102	01F020414	TBA UMBS SINGLE FAMILY 15YR 2 1/22	2.000% 01/25/2037	8,700,000.00	9,048,611	-9,044,594
C04102	01F0204A4	TBA UMBS SINGLE FAMILY 15YR 2 10/21	2.000% 10/25/2037	59,300,000.00	61,208,582	-61,263,621
C04102	01F0204B2	TBA UMBS SINGLE FAMILY 15YR 2 11/21	2.000% 11/25/2037	10,000,000.00	10,267,285	-10,281,313
C04102	01F0204C0	TBA UMBS SINGLE FAMILY 15YR 2 12/21	2.000% 12/25/2037	2,500,000.00	2,559,961	-2,559,961
C04102	01F020448	TBA UMBS SINGLE FAMILY 15YR 2 4/22	2.000% 04/25/2037	22,250,000.00	22,855,160	-22,868,129
C04102	01F020463	TBA UMBS SINGLE FAMILY 15YR 2 6/20	2.000% 06/25/2036	155,100,000.00	160,177,495	-160,159,305
C04102	01F020471	TBA UMBS SINGLE FAMILY 15YR 2 7/21	2.000% 07/25/2037	17,900,000.00	18,470,809	-18,499,039
C04102	01F020489	TBA UMBS SINGLE FAMILY 15YR 2 8/20	2.000% 08/25/2037	33,000,000.00	34,083,738	-34,005,469
C04102	01F020497	TBA UMBS SINGLE FAMILY 15YR 2 9/21	2.000% 09/25/2037	50,100,000.00	51,884,355	-51,888,797
C04102	01F0224A0	TBA UMBS SINGLE FAMILY 15YR 2.5 10/19	2.500% 10/25/2035	8,700,000.00	9,089,533	-9,086,082
C04102	01F0224B8	TBA UMBS SINGLE FAMILY 15YR 2.5 11/21	2.500% 11/25/2037	2,200,000.00	2,286,260	-2,291,086
C04102	01F0224C6	TBA UMBS SINGLE FAMILY 15YR 2.5 12/19	2.500% 12/25/2035	8,900,000.00	9,220,189	-9,230,398
C04102	01F0224Z8	TBA UMBS SINGLE FAMILY 15YR 2.5 2/21	2.500% 02/25/2036	24,500,000.00	25,702,383	-25,685,000
C04102	01F022436	TBA UMBS SINGLE FAMILY 15YR 2.5 3/21	2.500% 03/25/2036	10,000,000.00	10,485,156	-10,464,844
C04102	01F022444	TBA UMBS SINGLE FAMILY 15YR 2.5 4/20	2.500% 04/25/2036	21,000,000.00	21,867,383	-21,981,680
C04102	01F022451	TBA UMBS SINGLE FAMILY 15YR 2.5 5/20	2.500% 05/25/2037	1,500,000.00	1,568,203	-1,568,203
C04102	01F022469	TBA UMBS SINGLE FAMILY 15YR 2.5 6/20	2.500% 06/25/2036	6,500,000.00	6,781,328	-6,781,328
C04102	01F022477	TBA UMBS SINGLE FAMILY 15YR 2.5 7/21	2.500% 07/25/2037	1,500,000.00	1,568,203	-1,568,203
C04102	01F022485	TBA UMBS SINGLE FAMILY 15YR 2.5 8/21	2.500% 08/25/2037	1,500,000.00	1,570,547	-1,570,547
C04102	01F022493	TBA UMBS SINGLE FAMILY 15YR 2.5 9/21	2.500% 09/25/2037	6,500,000.00	6,800,625	-6,800,625
C04102	01F0304C9	TBA UMBS SINGLE FAMILY 15YR 3 12/20	3.000% 12/25/2036	1,400,000.00	1,466,391	-1,466,391
C04102	01F030421	TBA UMBS SINGLE FAMILY 15YR 3 2/21	3.000% 02/25/2036	0	0	0
C04102	01F030439	TBA UMBS SINGLE FAMILY 15YR 3 3/21	3.000% 03/25/2036	0	0	0
C04102	01F030454	TBA UMBS SINGLE FAMILY 15YR 3 5/20	3.000% 05/25/2037	1,000,000.00	1,055,469	-1,056,172
C04102	01F030462	TBA UMBS SINGLE FAMILY 15YR 3 6/21	3.000% 06/25/2036	300,000.00	315,563	-315,563
C04102	01F030488	TBA UMBS SINGLE FAMILY 15YR 3 8/21	3.000% 08/25/2037	300,000.00	315,375	-315,375
C04102	01F030496	TBA UMBS SINGLE FAMILY 15YR 3 9/21	3.000% 09/25/2037	300,000.00	315,492	-315,492
C04102	01F0324A9	TBA UMBS SINGLE FAMILY 15YR 3.5 10/21	3.500% 10/25/2037	600,000.00	639,289	-637,297
C04102	01F0324B7	TBA UMBS SINGLE FAMILY 15YR 3.5 11/20	3.500% 11/25/2036	3,200,000.00	3,391,645	-3,388,910
C04102	01F0324C5	TBA UMBS SINGLE FAMILY 15YR 3.5 12/19	3.500% 12/25/2035	3,500,000.00	3,698,789	-3,698,516
C04102	01F0324Z7	TBA UMBS SINGLE FAMILY 15YR 3.5 2/21	3.500% 02/25/2036	35,000,000.00	37,197,656	-37,184,766
C04102	01F032435	TBA UMBS SINGLE FAMILY 15YR 3.5 3/21	3.500% 03/25/2036	23,900,000.00	25,368,656	-25,459,102
C04102	01F032443	TBA UMBS SINGLE FAMILY 15YR 3.5 4/19	3.500% 04/25/2034	42,800,000.00	45,644,523	-45,669,453
C04102	01F032450	TBA UMBS SINGLE FAMILY 15YR 3.5 5/20	3.500% 05/25/2036	4,700,000.00	5,016,688	-5,021,000
C04102	01F032468	TBA UMBS SINGLE FAMILY 15YR 3.5 6/21	3.500% 06/25/2036	4,600,000.00	4,915,711	-4,916,789
C04102	01F032476	TBA UMBS SINGLE FAMILY 15YR 3.5 7/22	3.500% 07/25/2037	2,200,000.00	2,350,906	-2,349,016
C04102	01F032484	TBA UMBS SINGLE FAMILY 15YR 3.5 8/19	3.500% 08/25/2035	0	0	0
C04102	01F032492	TBA UMBS SINGLE FAMILY 15YR 3.5 9/19	3.500% 09/25/2035	2,100,000.00	2,244,488	-2,239,043
C04102	01F012643	TBA UMBS SINGLE FAMILY 30YR 1.5 4/22	1.500% 04/25/2052	48,000,000.00	46,589,063	-46,556,641
C04102	01F012650	TBA UMBS SINGLE FAMILY 30YR 1.5 5/22	1.500% 05/25/2052	0	0	0
C04102	01F012684	TBA UMBS SINGLE FAMILY 30YR 1.5 8/21	1.500% 08/25/2052	9,600,000.00	9,499,031	-9,471,688
C04102	01F012692	TBA UMBS SINGLE FAMILY 30YR 1.5 9/21	1.500% 09/25/2052	7,300,000.00	7,163,125	-7,163,125
C04102	01F020612	TBA UMBS SINGLE FAMILY 30YR 2 1/22	2.000% 01/25/2052	3,600,000.00	3,739,875	-3,739,875
C04102	01F0206A2	TBA UMBS SINGLE FAMILY 30YR 2 10/21	2.000% 10/25/2052	22,000,000.00	22,006,455	-22,071,461
C04102	01F0206B0	TBA UMBS SINGLE FAMILY 30YR 2 11/21	2.000% 11/25/2052	23,080,000.00	23,035,119	-23,085,509
C04102	01F020638	TBA UMBS SINGLE FAMILY 30YR 2 3/22	2.000% 03/25/2052	19,450,000.00	19,613,838	-19,614,160
C04102	01F020646	TBA UMBS SINGLE FAMILY 30YR 2 4/20	2.000% 04/25/2052	700,000.00	-915,109	658,109
C04102	01F020653	TBA UMBS SINGLE FAMILY 30YR 2 5/21	2.000% 05/25/2051	42,850,000.00	43,178,590	-43,309,371
C04102	01F020679	TBA UMBS SINGLE FAMILY 30YR 2 7/21	2.000% 07/25/2052	67,200,000.00	67,952,025	-68,040,629
C04102	01F020687	TBA UMBS SINGLE FAMILY 30YR 2 8/20	2.000% 08/25/2052	15,700,000.00	16,047,256	-16,048,309
C04102	01F020695	TBA UMBS SINGLE FAMILY 30YR 2 9/21	2.000% 09/25/2052	31,500,000.00	31,925,841	-31,889,297
C04102	01F0226A8	TBA UMBS SINGLE FAMILY 30YR 2.5 10/21	2.500% 10/25/2052	38,200,000.00	39,490,336	-39,498,949
C04102	01F0226B6	TBA UMBS SINGLE FAMILY 30YR 2.5 11/20	2.500% 11/25/2051	86,900,000.00	89,136,109	-89,516,164
C04102	01F022634	TBA UMBS SINGLE FAMILY 30YR 2.5 3/22	2.500% 03/25/2052	5,000,000.00	-5,248,940	5,220,254
C04102	01F022642	TBA UMBS SINGLE FAMILY 30YR 2.5 4/22	2.500% 04/25/2052	15,675,000.00	16,117,724	-16,135,676
C04102	01F022659	TBA UMBS SINGLE FAMILY 30YR 2.5 5/21	2.500% 05/25/2051	20,250,000.00	21,013,816	-21,013,816
C04102	01F022667	TBA UMBS SINGLE FAMILY 30YR 2.5 6/21	2.500% 06/25/2051	4,500,000.00	4,655,313	-4,655,313
C04102	01F022683	TBA UMBS SINGLE FAMILY 30YR 2.5 8/20	2.500% 08/25/2052	113,575,000.00	118,220,678	-118,074,488
C04102	01F022691	TBA UMBS SINGLE FAMILY 30YR 2.5 9/20	2.500% 09/25/2051	28,700,000.00	29,784,938	-29,761,000
C04102	01F0306A1	TBA UMBS SINGLE FAMILY 30YR 3 10/19	3.000% 10/25/2050	42,100,000.00	44,019,156	-44,039,512
C04102	01F0306B9	TBA UMBS SINGLE FAMILY 30YR 3 11/21	3.000% 11/25/2052	38,600,000.00	40,299,305	-40,308,352
C04102	01F0306C7	TBA UMBS SINGLE FAMILY 30YR 3 12/21	3.000% 12/25/2052	21,800,000.00	22,611,820	-22,611,820
C04102	01F030629	TBA UMBS SINGLE FAMILY 30YR 3 2/22	3.000% 02/25/2052	38,800,000.00	40,575,522	-40,516,085
C04102	01F030652	TBA UMBS SINGLE FAMILY 30YR 3 5/22	3.000% 05/25/2052	93,256,000.00	97,617,492	-97,598,778
C04102	01F030660	TBA UMBS SINGLE FAMILY 30YR 3 6/20	3.000% 06/25/2051	0	0	0
C04102	01F030678	TBA UMBS SINGLE FAMILY 30YR 3 7/21	3.000% 07/25/2052	62,000,000.00	64,670,344	-64,726,463
C04102	01F030686	TBA UMBS SINGLE FAMILY 30YR 3 8/20	3.000% 08/25/2052	27,300,000.00	28,480,684	-28,467,691
C04102	01F030694	TBA UMBS SINGLE FAMILY 30YR 3 9/21	3.000% 09/25/2052	2,500,000.00	2,682,397	-2,617,234
C04102	01F0326A7	TBA UMBS SINGLE FAMILY 30YR 3.5 10/19	3.500% 10/25/2050	48,194,000.00	50,978,072	-50,959,937
C04102	01F0326B5	TBA UMBS SINGLE FAMILY 30YR 3.5 11/19	3.500% 11/25/2050	51,224,000.00	54,198,535	-54,185,368
C04102	01F0326C3	TBA UMBS SINGLE FAMILY 30YR 3.5 12/21	3.500% 12/25/2052	17,894,000.00	18,842,610	-18,825,821
C04102	01F032625	TBA UMBS SINGLE FAMILY 30YR 3.5 2/21	3.500% 02/25/2051	19,880,000.00	-21,705,517	21,733,694
C04102	01F032641	TBA UMBS SINGLE FAMILY 30YR 3.5 4/20	3.500% 04/25/2052	58,938,000.00	62,281,612	-62,268,412
C04102	01F032658	TBA UMBS SINGLE FAMILY 30YR 3.5 5/20	3.500% 05/25/2052	100,938,000.00	107,330,124	-107,252,574
C04102	01F032666	TBA UMBS SINGLE FAMILY 30YR 3.5 6/21	3.500% 06/25/2051	40,558,000.00	42,913,996	-42,987,650
C04102	01F032674	TBA UMBS SINGLE FAMILY 30YR 3.5 7/20	3.500% 07/25/2052	30,054,000.00	31,699,476	-31,686,911
C04102	01F032682	TBA UMBS SINGLE FAMILY 30YR 3.5 8/21	3.500% 08/25/2052	41,124,000.00	43,506,566	-43,474,719
C04102	01F032690	TBA UMBS SINGLE FAMILY 30YR 3.5 9/21	3.500% 09/25/2052	27,646,000.00	29,243,226	-29,211,420
C04102	01F040610	TBA UMBS SINGLE FAMILY 30YR 4 1/20	4.000% 01/25/2050	54,000,000.00	57,688,390	-57,600,758
C04102	01F0406A0	TBA UMBS SINGLE FAMILY 30YR 4 10/21	4.000% 10/25/2052	33,100,000.00	35,459,834	-35,457,193
C04102	01F0406B8	TBA UMBS SINGLE FAMILY 30YR 4 11/21	4.000% 11/25/2052	41,700,000.00	44,688,229	-44,687,293
C04102	01F0406C6	TBA UMBS SINGLE FAMILY 30YR 4 12/20	4.000% 12/25/2051	5,000,000.00	5,281,287	-5,262,063
C04102	01F040636	TBA UMBS SINGLE FAMILY 30YR 4 3/20	4.000% 03/25/2050	72,000,000.00	77,353,281	-77,426,719
C04102	01F040644	TBA UMBS SINGLE FAMILY 30YR 4 4/22	4.000% 04/25/2052	2,500,000.00	2,689,815	-2,682,695
C04102	01F040651	TBA UMBS SINGLE FAMILY 30YR 4 5/22	4.000% 05/25/2052	19,250,000.00	20,655,058	-20,646,820

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i -
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2021

REPORTING ACCOUNT	SECURITY NUMBER	SECURITY DESCRIPTION		SHARES	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
C 04102	01F040669	TBA UMBS SINGLE FAMILY 30YR 4 6/19	4.000% 06/25/2050	13,050,000.00	13,944,387	-13,951,977
C 04102	01F040677	TBA UMBS SINGLE FAMILY 30YR 4 7/21	4.000% 07/25/2052	20,200,000.00	21,579,570	-21,571,785
C 04102	01F040685	TBA UMBS SINGLE FAMILY 30YR 4 8/20	4.000% 08/25/2052	29,300,000.00	31,338,328	-31,277,266
C 04102	01F040693	TBA UMBS SINGLE FAMILY 30YR 4 9/19	4.000% 09/25/2050	17,580,000.00	18,795,996	-18,815,195
C 04102	01F0426A6	TBA UMBS SINGLE FAMILY 30YR 4.5 10/19	4.500% 10/25/2050	2,201,000.00	2,376,775	-2,377,768
C 04102	01F0426B4	TBA UMBS SINGLE FAMILY 30YR 4.5 11/20	4.500% 11/25/2051	6,300,000.00	6,809,753	-6,820,481
C 04102	01F0426C2	TBA UMBS SINGLE FAMILY 30YR 4.5 12/19	4.500% 12/25/2050	6,500,000.00	7,036,078	-6,989,147
C 04102	01F042624	TBA UMBS SINGLE FAMILY 30YR 4.5 2/21	4.500% 02/25/2051	0	0	0
C 04102	01F042632	TBA UMBS SINGLE FAMILY 30YR 4.5 3/21	4.500% 03/25/2051	12,500,000.00	13,600,023	-13,602,789
C 04102	01F042640	TBA UMBS SINGLE FAMILY 30YR 4.5 4/19	4.500% 04/25/2049	3,200,000.00	3,483,342	-3,483,281
C 04102	01F042657	TBA UMBS SINGLE FAMILY 30YR 4.5 5/20	4.500% 05/25/2052	8,800,000.00	9,582,375	-9,574,266
C 04102	01F042665	TBA UMBS SINGLE FAMILY 30YR 4.5 6/19	4.500% 06/25/2050	3,500,000.00	-3,862,166	3,869,453
C 04102	01F042673	TBA UMBS SINGLE FAMILY 30YR 4.5 7/22	4.500% 07/25/2052	7,600,000.00	8,168,813	-8,168,813
C 04102	01F042681	TBA UMBS SINGLE FAMILY 30YR 4.5 8/21	4.500% 08/25/2052	9,600,000.00	10,350,390	-10,348,482
C 04102	01F042699	TBA UMBS SINGLE FAMILY 30YR 4.5 9/19	4.500% 09/25/2050	5,900,000.00	6,366,069	-6,360,932
C 04102	CCUBSDUS2	UBS COLLATERAL FWCC		15,650,000.00	15,650,000	-15,650,000
C 04102		TOTAL SECURITIES SOLD SHORT			3,432,553,394	-3,433,398,834
C 04102		TOTAL GENERAL INVESTMENTS			2,533,188,696	-2,525,376,951

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Summary of Plan Provisions

Plan Provisions Used in the Actuarial Valuations

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

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

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

Prior Plan

Covered employees

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

- a. Initial Group of Grandfathered Employees – Employees as of 6/30/1999 who were within five years of retirement date as detailed below and who met the One Year of Active Employment requirement.
- b. Supplemental Group of Grandfathered Employees – Employees as of 6/30/1999 who were age 40 with at least ten years of eligibility service and who met the One Year of Active Employment requirement.

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

Definitions

Eligible earnings

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

Normal retirement date (NRD)

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

Eligibility for Benefits

Normal retirement

Retirement on NRD

Early retirement

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

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

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

Benefits Paid Upon the Following Events

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

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

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

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

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

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

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

Maximum Excess Points = 75

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

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

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

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

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

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

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

- (1) **Service and Earnings Benefit:** 1.35% of the greater of the average of the final 60 months of earnings as of 12/31/2000 and the average of the highest five consecutive calendar

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

years of earnings multiplied by years of benefit service.
Benefit service is limited to the greater of:

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

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

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

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

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

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

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

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

Early retirement

- (i) Pension Credit Formula:** The benefit as calculated in (i) under "Normal retirement" above, based on accumulated points

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

and final average earnings as of date of early retirement (or 12/31/2007 if earlier), converted to an annuity by replacing item (i)(5) above with the annuity conversion factors from the following table:

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

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

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

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

Postponed retirement

(i) **Pension Credit Formula:** After 12/31/2007, participants are eligible for a Modified Increased PCF benefit. The Modified Increased PCF benefit is the smaller of (a) benefit determined using points, final average earnings and Social Security

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

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

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

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

Termination

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

If terminating prior to 1/1/2008:

Plan Name:	IBM Personal Pension Plan
EIN / PN:	13-0871985/001
Plan Sponsor:	IBM Corporation
Valuation Date:	January 1, 2021

SCHEDULE SB ATTACHMENTS

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

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

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

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

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

Plan Name: IBM Personal Pension Plan
 EIN / PN: 13-0871985/001
 Plan Sponsor: IBM Corporation
 Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

PRP Annuity Conversion Factors Benefit Payable Prior to Age 65

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

Disability

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

Pre-Retirement Spouse Survivor Benefits:

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

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

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

Pre-Retirement Non-Spouse Survivor Benefits:

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

Other Plan Provisions

Bridge Leave

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

Optional forms of payment

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

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

Personal Pension Account (PPA)

Covered employees

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

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

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

Definitions

Eligible earnings

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

Eligibility for Benefits

Termination

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

Disability

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

Preretirement survivor benefit

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

Benefits Paid Upon the Following Events

Termination

The termination benefit is either:

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

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

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

e.) Transition Pay Credit Rate

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

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

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

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

f.) Interest Credits

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

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

a.) Regular Annuity

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

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

b.) Enhanced Annuity

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

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

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

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

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

Disablement

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

Plan Name: IBM Personal Pension Plan
 EIN / PN: 13-0871985/001
 Plan Sponsor: IBM Corporation
 Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

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

Pre-Retirement Survivor Benefits

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

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

Other Plan Provisions

Protected Benefits

a.) Lump Sums

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

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

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

b.) Annuities

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

Optional forms of payment

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

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

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

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

Future Plan Changes

No future plan changes were recognized in determining funding requirements.

Changes in Benefits Valued Since Prior Year

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

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021

SCHEDULE H - 4i - 1
SCHEDULE OF ASSETS HELD FOR
INVESTMENT PURPOSES AT END OF YEAR

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2021

(a)	(b)	(c)	(d)	(e)	(f)
	Identity of issue, borrower, lessor, or similar party	Description of Investment	Shares/Par	Cost	Current Value
	(CUSIP)				
	88025U109	10X GENOMICS INC COMMON STOCK USD 0.0000	1,393.00	181,768.28	207,501.28
	90229*AA4	2015 ESA PROJ CO LLC	1,980,143.30	1,980,143.30	1,943,451.24
	88581EA03	3650R 2021-PF1 COMMERCIAL MORTGAGE TRUST	292,000.00	300,735.91	296,445.58
	81YW440	3I GROUP PLC COMMON STOCK GBP 73.8636	140,355.00	1,022,094.99	2,754,604.49
	88579YA24	3M CO CALLABLE MEDIUM TERM NOTE FIXED 3.	1,490,000.00	1,476,976.44	1,693,885.16
	88579YBD2	3M CO CALLABLE MEDIUM TERM NOTE FIXED 4%	1,950,000.00	2,228,086.27	2,342,736.57
	88579YBK6	3M CO CALLABLE NOTES FIXED 3.25% 26/AUG/	2,670,000.00	2,628,591.35	2,907,699.87
	88579YBP5	3M CO CALLABLE NOTES FIXED 3.7% 15/APR/2	785,000.00	842,219.75	920,093.67
	88579Y101	3M CO COMMON STOCK USD 0.01	14,143.00	2,409,801.61	2,512,221.09
	33835CAA3	510 ASSET BACKED 2021-NPL1 TRUST 2021-NP	405,234.14	405,234.05	402,134.22
	33835IAA8	510 ASSET BACKED 2021-NPL2 TRUST 2021-NP	2,348,971.89	2,348,970.71	2,317,075.20
	817826AF7	7-ELEVEN INC CALLABLE NOTES FIXED 2.5% 1	2,600,000.00	2,467,812.23	2,398,901.88
	817826AG5	7-ELEVEN INC CALLABLE NOTES FIXED 2.8% 1	1,675,000.00	1,602,820.16	1,553,468.83
	ABG9976K5	8500 HARDWOOD 0.00 01JUL24 CML	5,433,670.92	5,433,670.92	5,433,670.92
	ED23COM	90DAY EURO5 FUTR INTEREST RATE 18/DEC/20	116.00	513.59	-
	831865209	A O SMITH CORP COMMON STOCK USD 1	16,012.00	986,290.99	1,374,630.20
	2992303	A S F CO INVESTMENT L P	100.00	127,596.00	-
	LX193380	AAdvantage Loyalty IP Ltd. (American AI	4,100,000.00	4,264,625.00	4,255,574.50
	375204	ABB LTD ADR USD	17,439.00	634,529.54	665,646.63
	7108899	ABB LTD COMMON STOCK CHF 0.12	106,199.00	3,360,711.35	4,067,766.12
	002824BH2	ABBOTT LABORATORIES CALLABLE NOTES FIXED	9,012,000.00	11,617,022.78	12,321,215.77
	002824BG4	ABBOTT LABORATORIES CALLABLE NOTES FIXED	6,810,000.00	7,053,947.70	8,690,390.21
	002824BN9	ABBOTT LABORATORIES CALLABLE NOTES FIXED	3,905,000.00	3,950,702.87	5,079,271.73
	002824AV2	ABBOTT LABORATORIES CALLABLE NOTES FIXED	2,880,000.00	3,268,779.50	4,156,000.91
	002824AY6	ABBOTT LABORATORIES CALLABLE NOTES FIXED	585,000.00	661,502.28	807,778.05
	2824100	ABBOTT LABORATORIES COMMON STOCK USD 0	43,002.00	3,494,142.45	6,052,101.48
	00287YBM0	ABBVIE INC CALLABLE NOTES FIXED 2.3% 21/	3,601,000.00	3,616,045.06	3,651,282.14
	00287YB21	ABBVIE INC CALLABLE NOTES FIXED 2.6% 21/	16,076,000.00	16,703,204.84	16,680,983.77
	00287YCU1	ABBVIE INC CALLABLE NOTES FIXED 2.8% 15/	527,000.00	528,407.01	537,059.60
	00287YBV0	ABBVIE INC CALLABLE NOTES FIXED 2.95% 21	6,145,000.00	6,169,840.17	6,476,016.28
	00287YAY5	ABBVIE INC CALLABLE NOTES FIXED 3.2% 14/	2,570,000.00	2,668,334.80	2,724,527.75
	00287YBX6	ABBVIE INC CALLABLE NOTES FIXED 3.2% 21/	7,711,000.00	8,010,743.17	8,244,543.29
	BMCF8B3	ABBVIE INC CALLABLE NOTES FIXED 3.2% 21/	2,975,000.00	3,150,517.01	3,180,847.66
	00287YCT4	ABBVIE INC CALLABLE NOTES FIXED 3.25% 01	4,155,000.00	4,176,443.93	4,211,038.40
	00287YQA2	ABBVIE INC CALLABLE NOTES FIXED 3.6% 14/	6,880,000.00	6,915,734.01	7,316,352.37
	00287YCX5	ABBVIE INC CALLABLE NOTES FIXED 3.8% 15/	410,000.00	410,229.64	436,435.44
	00287YCA5	ABBVIE INC CALLABLE NOTES FIXED 4.05% 21	49,629,000.00	51,532,179.83	56,940,841.55
	00287YCB3	ABBVIE INC CALLABLE NOTES FIXED 4.25% 21	23,457,000.00	25,471,603.38	28,199,354.95
	00287YAV1	ABBVIE INC CALLABLE NOTES FIXED 4.3% 14/	3,617,000.00	3,568,022.79	4,263,794.73
	00287YAM1	ABBVIE INC CALLABLE NOTES FIXED 4.4% 06/	10,468,000.00	11,291,822.35	12,490,492.34
	00287YAW9	ABBVIE INC CALLABLE NOTES FIXED 4.45% 14	2,938,000.00	3,120,581.08	3,553,012.72
	00287YAR0	ABBVIE INC CALLABLE NOTES FIXED 4.5% 14/	14,275,000.00	14,644,384.08	17,076,071.91
	00287YCY3	ABBVIE INC CALLABLE NOTES FIXED 4.55% 15	9,711,000.00	9,636,349.24	11,676,398.81
	00287YCY2	ABBVIE INC CALLABLE NOTES FIXED 4.625% 0	250,000.00	231,998.20	305,804.54
	00287YAS8	ABBVIE INC CALLABLE NOTES FIXED 4.7% 14/	4,167,000.00	4,256,292.66	5,169,703.46
	00287YDB2	ABBVIE INC CALLABLE NOTES FIXED 4.75% 15	2,427,000.00	2,619,901.81	3,027,143.69
	00287YDA4	ABBVIE INC CALLABLE NOTES FIXED 4.85% 15	5,791,000.00	6,324,704.68	7,257,134.52
	00287YBD0	ABBVIE INC CALLABLE NOTES FIXED 4.875% 1	9,551,000.00	9,886,915.17	12,341,743.46
	00287Y109	ABBVIE INC COMMON STOCK USD 0.01	45,740.00	3,589,370.59	6,193,196.00
	003009A86	ABERDEEN ASIA-PACIFIC INCOME FUND INC BO	8,000,000.00	8,170,560.00	8,215,840.00
	3009107	ABERDEEN ASIA-PACIFIC INCOME FUND INC CL	1,341,078.00	5,368,037.27	5,122,917.96
	003009H77	ABERDEEN ASIA-PACIFIC INCOME FUND INC SE	3,000,000.00	3,000,000.00	3,210,930.00
	3011103	ABERDEEN AUSTRALIA EQUITY FUND INC CLOSE	12,826.00	73,519.27	77,597.30
	00301W105	ABERDEEN EMERGING MARKETS EQUITY INCOME	73,176.00	570,073.23	579,553.92
	003061109	ABERDEEN JAPAN EQUITY FUND INC CLOSED-EN	165,779.00	1,169,848.52	1,347,783.27
	392075	ABERDEEN JAPAN INVESTMENT TRUST PLC CLOS	86,334.00	647,610.97	844,856.00
	BBM56V2	ABERDEEN NEW DAWN INVESTMENT TRUST PLC C	24,309.00	77,103.04	104,702.53
	00326L100	ABERDEEN TOTAL DYNAMIC DIVIDEND FUND CLO	178,891.00	1,403,787.29	1,828,266.02
	6655	ABERFORTH SMALLER COMPANIES TRUST PLC CL	140,927.00	2,802,976.22	2,794,462.35
	3654100	ABIOMED INC COMMON STOCK USD 0.01	739.00	148,841.07	265,426.63
	00084DAU4	ABN AMRO BANK NV CALLABLE MEDIUM TERM NO	600,000.00	600,000.00	588,127.75
	00084DAW0	ABN AMRO BANK NV CALLABLE NOTES VARIABLE	2,400,000.00	2,400,000.00	2,399,988.55
	00084DAV2	ABN AMRO BANK NV CALLABLE NOTES VARIABLE	1,200,000.00	1,200,000.00	1,198,987.87
	BYQP136	ABN AMRO BANK NV DUTCH CERT EUR 1	1,605.00	35,909.21	23,574.36
	B45L2K9	ABRDN CHINA INVESTMENT CO CLOSED-END FUN	151,274.00	1,081,243.90	1,471,132.24
	BF8QK66	ABRDN PLC COMMON STOCK GBP 13.96825	8,276.00	36,198.38	27,003.51
	3997111	ABRY PARTNERS IV LP IBM	100.00	24,955.94	-
	3996501	ABRY PARTNERS VII LP COMMON STOCK USD	100.00	59,366.96	9,555,249.80
	3992146	ABRY Partners VIII	100.00	314,947.96	7,047,293.16
		ABRY Partners VIII (Cayman AIV), L.P.		70,740.32	1,582,889.31
	3990033	ABRY SENIOR EQUITY II	100.00	149,154.42	426,140.88
	3992278	ABRY SENIOR EQUITY IV LP COMMON STOCK US	100.00	-	4,955,983.32
	00399A916	ABRY V/BULLSHEAD D	100.00	-	114,815.54
	99399B735	ABRY VI	100.00	134,600.51	994,598.15
	00401MA82	ABU DHABI CRUDE OIL PIPELINE LLC CALLABL	8,077,000.00	8,559,207.67	9,547,773.24
	00388WAG6	ABU DHABI NATIONAL ENERGY CO PISC MEDIUM	610,000.00	609,778.85	723,416.08
	00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK US	1,474.00	49,345.11	89,471.80
	G1151C101	ACCENTURE PLC COMMON STOCK USD 0.0000225	17,484.00	3,320,254.26	7,247,992.20
	00081TAK4	ACCO BRANDS CORP CALLABLE NOTES FIXED 4.	435,000.00	429,885.38	431,737.50
	5852842	ACCOR SA COMMON STOCK EUR 3	646.00	25,472.16	20,900.26
	00440FAA2	ACE CAPITAL TRUST II CALLABLE BOND FIXED	355,000.00	437,232.22	521,061.29
	B01ZVZ5	ACERINOX SA COMMON STOCK EUR 0.25	28,626.00	248,435.43	370,621.45
	004CVR031	ACHILLION PHARMACEUTICALS INC COMMON STO	400.00	2,704.00	200.00
	LX194706	ACProducts Holdings, Inc.-Initial Term L	995,000.00	985,050.00	982,562.50
	B01FLQ6	ACS ACTIVIDADES DE CONSTRUCCION Y SERVIC	931.00	27,929.01	24,954.34
	00507YQA2	ACTIVISION BLIZZARD INC CALLABLE NOTES F	7,636,000.00	6,904,838.01	6,687,502.67
	00507YAP4	ACTIVISION BLIZZARD INC CALLABLE NOTES F	3,390,000.00	3,163,607.82	3,126,856.20
	00507YAK5	ACTIVISION BLIZZARD INC CALLABLE NOTES F	1,893,000.00	2,025,131.40	2,025,518.29
	00507YAN9	ACTIVISION BLIZZARD INC CALLABLE NOTES F	200,000.00	242,998.00	239,869.25
	00507Y109	ACTIVISION BLIZZARD INC COMMON STOCK USD	22,439.00	1,647,224.17	1,492,866.67
	00508Y102	ACUTY BRANDS INC COMMON STOCK USD 0.01	593.00	68,123.28	125,549.96
	5996350	ACUPRINT INC PREFERENCE USD	51,721.00	-	-
	6212104	ADAMS DIVERSIFIED EQUITY FUND INC CLOSED	467,270.00	8,203,384.08	9,069,710.70
	00654UAA0	ADANI INTERNATIONAL CONTAINER TERMINAL P	196,000.00	196,991.76	188,893.49
	00652MAG7	ADANI PORTS & SPECIAL ECONOMIC ZONE LTD	366,000.00	366,000.00	379,767.48
	00654CAA0	ADANI RENEWABLE ENERGY RJ LTD/KODANGAL S	745,000.00	745,000.00	751,012.15
	00652XAB4	ADANI TRANSMISSION LTD CALLABLE NOTES FI	452,500.00	452,500.00	460,902.79
	00650F109	ADAPTIVE BIOTECHNOLOGIES CORP COMMON STO	1,829.00	75,153.56	51,321.74
	6754204	ADECCO GROUP AG ADR USD	900.00	30,662.54	23,013.00
	7110720	ADECCO GROUP AG COMMON STOCK CHF 0.1	15,665.00	827,797.17	801,173.25
	L00849AA4	ADECOAGRO SA CALLABLE NOTES FIXED 6% 21/	200,000.00	200,000.00	205,752.00
	6847107	ADELPHIA BUSINESS SOLUTIONS INC CLASS'A'	31,743.00	18,142.47	-
	BUDPA0	ADEVINTA ASA COMMON STOCK	975.00	18,317.22	12,969.34
	4031976	ADIDAS AG COMMON STOCK EUR 0	11,591.00	3,270,242.45	3,337,501.44
	007036EO5	ADJUSTABLE RATE MORTGAGE TRUST 2004-5 20	7,069.44	6,102.91	7,060.42
	007037AE4	ADJUSTABLE RATE MORTGAGE TRUST 2007-1 20	298,296.96	134,962.34	332,231.19
	B02J639	ADMIRAL GROUP PLC COMMON STOCK GBP 0.1	16,995.00	361,078.68	726,705.97

00724F101	ADOBE INC COMMON STOCK USD 0.0001	12,502.00	3,987,606.46	7,089,384.12
00090Q103	ADT INC COMMON STOCK USD 0.01	2,683.00	20,090.88	22,564.03
00751YA6E	ADVANCE AUTO PARTS INC CALLABLE NOTES FI	784,000.00	873,040.59	855,088.29
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD	1,103.00	136,417.06	264,587.64
00790R104	ADVANCED DRAINAGE SYSTEMS INC COMMON STO	1,009.00	113,431.78	137,355.17
7903107	ADVANCED MICRO DEVICES INC COMMON STOCK	30,814.00	2,081,860.95	4,434,134.60
8240395	ADVANCED MICRO DEVICES INC USD0.01	836.00	9,413.36	120,300.40
00769EA23	Advantage Sales & Marketing Inc.-Term B-	1,089,000.00	1,083,555.00	1,091,586.38
6202673	ADVANTECH CO LTD COMMON STOCK TWD 10	17,000.00	221,737.73	243,629.59
6870490	ADVANTEST CORP COMMON STOCK JPY	18,600.00	1,467,323.07	1,760,583.56
007992AG5	ADVENT GPE V-A - BULLSHEAD I	100.00	0.00	2,941,025.00
892994M84	ADVENT INTERNATIONAL GPE VI	100.00	0.00	17,567,873.10
L01996542	ADVENT INTERNATIONAL GPE VII-B- LIMITED	100.00		46,430,876.00
AAE9916D8	ADVENT INTERNATIONAL GPE VIII-B LIMITED	100.00	10,918,761.00	66,791,063.00
89799W164	ADVENTCENTRAL EUROPE IV	100.00	18,367,979.31	727,221.46
00778XAA5	ADVENTHEALTH OBLIGATED GROUP CALLABLE NO	1,211,000.00	1,210,645.31	1,180,478.20
00794AAE1	ADVENTIST HEALTH SYSTEM/WEST CALLABLE BO	3,100,000.00	3,101,448.56	3,143,938.81
00794AG6	ADVENTIST HEALTH SYSTEM/WEST CALLABLE BO	666,000.00	666,000.00	735,584.10
007589AB0	ADVOCATE HEALTH & HOSPITALS CORP CALLABL	2,930,000.00	2,967,900.54	3,624,165.60
007589AA2	ADVOCATE HEALTH & HOSPITALS CORP CALLABL	2,155,000.00	2,155,000.00	2,406,791.58
007589AC8	ADVOCATE HEALTH & HOSPITALS CORP CALLABL	157,000.00	157,000.00	174,802.74
BZ1HM42	ADYEN NV COMMON STOCK EUR 0.01	71.00	76,309.37	186,633.29
00766T100	AECOM COMMON STOCK USD 0.01	2,257.00	84,121.47	174,578.95
5927375	AEGON NV COMMON STOCK EUR 0.12	340,181.00	1,724,098.37	1,699,448.89
BVR28L1	AENA SME SA COMMON STOCK	266.00	46,467.29	41,986.33
6480048	AEON CO LTD COMMON STOCK JPY	2,344.00	38,370.05	55,142.16
6476218	AEON DELIGHT CO LTD COMMON STOCK JPY	3,400.00	108,638.91	99,500.67
00108WAK6	AEP TEXAS INC CALLABLE NOTES FIXED 3.45%	1,990,000.00	2,035,619.49	2,024,161.99
00108WAN0	AEP TEXAS INC CALLABLE NOTES FIXED 3.45%	885,000.00	916,245.47	891,434.55
00108WAF7	AEP TEXAS INC CALLABLE NOTES FIXED 3.8%	710,000.00	702,424.66	759,109.78
00108WAJ9	AEP TEXAS INC CALLABLE NOTES FIXED 4.15%	240,000.00	272,091.05	272,822.15
00115BAB3	AEP TEXAS RESTORATION FUNDING LLC 2019-1	540,000.00	575,289.84	554,790.60
00115AAN9	AEP TRANSMISSION CO LLC CALLABLE NOTES F	11,848,000.00	11,718,926.69	11,270,966.38
00115AJA8	AEP TRANSMISSION CO LLC CALLABLE NOTES F	1,740,000.00	1,739,708.67	2,087,667.28
00115AAF6	AEP TRANSMISSION CO LLC CALLABLE NOTES F	1,550,000.00	1,551,343.44	1,786,705.89
00115AAK5	AEP TRANSMISSION CO LLC CALLABLE NOTES F	1,470,000.00	1,517,286.79	1,659,270.98
00115AAE9	AEP TRANSMISSION CO LLC CALLABLE NOTES F	1,500,000.00	1,512,480.00	1,582,424.10
00115AAL3	AEP TRANSMISSION CO LLC CALLABLE NOTES F	960,000.00	954,403.17	977,330.15
00115AAH2	AEP TRANSMISSION CO LLC CALLABLE NOTES F	850,000.00	848,098.55	954,405.50
00115AAM1	AEP TRANSMISSION CO LLC CALLABLE NOTES F	860,000.00	883,262.42	949,353.33
N00985106	AERCAP HOLDINGS NV COMMON STOCK USD 0.01	10,200.00	550,614.62	667,284.00
00774MAW5	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	21,086,000.00	21,148,967.71	21,384,066.21
00774MAZ8	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	11,273,000.00	11,380,920.31	11,742,385.40
00774MAX3	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	8,590,000.00	8,558,321.23	8,751,248.99
00774MAQ8	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	5,880,000.00	6,000,153.62	6,064,620.77
00774MAY1	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	5,935,000.00	5,922,367.80	6,042,507.30
00774MAK1	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	5,015,000.00	5,002,381.09	5,333,238.41
00774MAU9	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	3,802,000.00	3,797,582.51	3,795,103.55
00774MAB1	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	2,600,000.00	2,762,915.75	2,739,933.53
00774MAV7	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	1,565,000.00	1,568,789.83	1,577,832.92
00774MAT2	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	1,572,000.00	1,572,000.00	1,565,192.80
00774MAP0	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	1,480,000.00	1,475,041.94	1,552,405.26
00774MAE5	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	1,420,000.00	1,439,215.17	1,505,696.28
00774MBB0	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	1,277,000.00	1,275,442.06	1,273,888.13
00774MAM7	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	1,000,000.00	996,540.00	1,028,564.76
00774MAC9	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	595,000.00	575,376.53	621,105.67
BP2DYH6	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	595,000.00	592,805.72	606,169.17
00774MAG0	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	500,000.00	508,980.19	538,143.00
BP2DYK9	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	520,000.00	519,080.17	527,350.58
00774MAS4	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	370,000.00	366,650.48	362,900.33
00774MAN5	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	290,000.00	287,841.45	331,394.50
BP2DYD2	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	305,000.00	304,290.31	317,699.60
B164FY1	AEROPORTS DE PARIS COMMON STOCK EUR 3	113.00	17,019.77	14,559.46
00130KCE3	AES CORP/THE CALLABLE NOTES FIXED 1.375%	1,162,000.00	1,161,449.08	1,127,670.06
00130KCB9	AES CORP/THE CALLABLE NOTES FIXED 3.3% 1	1,041,000.00	1,051,189.96	1,077,851.40
00130KCC7	AES CORP/THE CALLABLE NOTES FIXED 3.95%	1,081,000.00	1,161,158.03	1,151,697.40
00130H105	AES CORP/THE COMMON STOCK USD 0.01	11,005.00	174,148.22	267,421.50
008117AP8	AETNA INC CALLABLE NOTES FIXED 2.75% 15/	610,000.00	602,957.00	617,928.71
00817YAQ1	AETNA INC CALLABLE NOTES FIXED 3.5% 15/N	1,000,000.00	1,098,885.00	1,054,731.23
00817YAZ1	AETNA INC CALLABLE NOTES FIXED 3.875% 15	5,625,000.00	5,780,183.16	6,257,132.38
00817YAM0	AETNA INC CALLABLE NOTES FIXED 4.125% 15	2,874,000.00	2,734,400.36	3,241,510.51
00817YAP3	AETNA INC CALLABLE NOTES FIXED 4.75% 15/	2,794,000.00	2,838,773.68	3,412,889.61
00817YAG3	AETNA INC CALLABLE NOTES FIXED 6.75% 15/	2,231,000.00	2,843,189.99	3,225,700.55
G01997827	AETOS CAPITAL ASIA TE II LP	100.00	92,459,597.12	6,607,399.00
09699N692	AETOS CAPITAL ASIA TE III (P58193)	100.00	90,286,517.00	7,587,700.00
8992620	AEW CORE	100.00	30,338,270.66	418,861,000.00
00109KAA3	AFC GAMMA INC CALLABLE NOTES FIXED 5.75%	2,590,000.00	2,546,641.26	2,559,001.92
8252108	AFFILIATED MANAGERS GROUP INC COMMON STO	2,888.00	241,073.67	475,104.88
00105SAM4	AFLAC INC CALLABLE NOTES FIXED 3.625% 15	1,000,000.00	1,115,060.00	1,067,768.10
00105SAR3	AFLAC INC CALLABLE NOTES FIXED 4% 15/OCT	1,300,000.00	1,290,798.97	1,514,615.90
00105SAY8	AFLAC INC CALLABLE NOTES FIXED 4.75% 15/	370,000.00	498,649.41	490,156.48
1055102	AFLAC INC COMMON STOCK USD 0.1	11,012.00	393,015.37	642,990.68
00831TAB7	AFRICAN EXPORT-IMPORT BANK/THE CALLABLE	790,000.00	790,000.00	792,164.60
6041122	AFRICAN RAINBOW MINERALS LTD COMMON STOC	7,366.00	134,882.40	106,714.69
BF5LBB9	AFTERPAY LTD COMMON STOCK AUD	776.00	25,961.66	46,833.48
00109C103	AGC INC ADR USD	16,100.00	101,083.13	154,801.50
6055208	AGC INC COMMON STOCK JPY	20,668.00	753,481.86	985,344.28
1084102	AGCO CORP COMMON STOCK USD 0.01	1,042.00	67,345.23	120,892.84
88652N0	AGEAS SA/NV COMMON STOCK EUR 0	607.00	28,764.00	31,442.27
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK US	12,095.00	1,574,805.66	1,930,966.75
00857U107	AGILON HEALTH INC COMMON STOCK USD 0.01	2,816.00	84,531.70	76,032.00
001201AW9	AGL ENERGY LIMITED SERIES C	5,000,000.00	5,000,000.00	5,433,350.00
00123Q104	AGNC INVESTMENT CORP REIT USD 0.01	8,799.00	135,295.41	132,336.96
008474D@4	AGNICO EAGLE MINES LIMITED SERIES C	4,000,000.00	4,000,000.00	4,513,400.00
008474D*6	AGNICO EAGLE MINES LTD	4,000,000.00	4,000,000.00	4,404,880.00
2009823	AGNICO EAGLE MINES LTD COMMON STOCK CAD	6,924.00	343,459.48	368,304.29
008513AB9	AGREE LP CALLABLE NOTES FIXED 2% 15/JUN/	1,627,000.00	1,616,114.88	1,593,813.21
008513AC7	AGREE LP CALLABLE NOTES FIXED 2.6% 15/JU	687,000.00	683,557.85	673,798.91
008513AA1	AGREE LP CALLABLE NOTES FIXED 2.9% 01/OC	730,000.00	739,611.56	741,618.94
001306AC3	AHS HOSPITAL CORP CALLABLE BOND FIXED 2.	555,000.00	555,000.00	550,153.37
001306AB5	AHS HOSPITAL CORP CALLABLE BOND FIXED 5.	800,000.00	948,684.06	1,089,829.81
00131LAK1	AIA GROUP LTD CALLABLE MEDIUM TERM NOTE	1,560,000.00	1,557,652.93	1,602,284.31
B4TX851	AIA GROUP LTD COMMON STOCK HKD 0	213,800.00	2,337,561.75	2,155,468.62
00139PAAE	AIG SUNAMERICA GLOBAL FINANCING X NOTES	1,440,000.00	1,857,927.17	2,002,419.36
009090AA9	AIR CANADA 2015-1 CLASS A PASS THROUGH T	4,982,658.54	4,941,142.66	5,019,514.27
00908PAAS	AIR CANADA 2017-1 CLASS AA PASS THROUGH	1,692,800.00	1,638,766.33	1,719,881.41
008911BK4	AIR CANADA CALLABLE NOTES FIXED 3.875% 1	1,500,000.00	1,504,375.00	1,530,000.00
BSDHYK1	AIR CANADA COMMON STOCK CAD 0	40,379.00	760,688.54	675,460.76
00914AAL6	AIR LEASE CORP CALLABLE MEDIUM TERM NOTE	11,110,000.00	11,085,677.02	10,933,793.18
00914AAM4	AIR LEASE CORP CALLABLE MEDIUM TERM NOTE	2,620,000.00	2,602,167.99	2,576,631.98
00914AAH5	AIR LEASE CORP CALLABLE MEDIUM TERM NOTE	2,050,000.00	2,035,416.87	2,139,011.18
00914AAE2	AIR LEASE CORP CALLABLE MEDIUM TERM NOTE	1,042,000.00	1,035,159.59	1,064,376.00
00914AG67	AIR LEASE CORP CALLABLE MEDIUM TERM NOTE	367,000.00	361,885.40	366,302.08
00912XB41	AIR LEASE CORP CALLABLE NOTES FIXED 3.25	1,640,000.00	1,573,644.01	1,701,726.32
00912XBFO	AIR LEASE CORP CALLABLE NOTES FIXED 4.62	2,400,000.00	2,376,276.78	2,647,175.76
00912X302	AIR LEASE CORP COMMON STOCK USD 0.01	1,778.00	55,110.78	78,640.94
B1YXBJ7	AIR LIQUIDE SA COMMON STOCK EUR 5.5	2,837.00	335,388.30	494,646.57
009158AZ9	AIR PRODUCTS AND CHEMICALS INC CALLABLE	474,000.00	472,993.29	477,988.61

009158BA3	AIR PRODUCTS AND CHEMICALS INC CALLABLE	105,000.00	104,639.18	107,578.06
9158106	AIR PRODUCTS AND CHEMICALS INC COMMON ST	3,673.00	801,949.61	1,117,546.98
6441465	AIR WATER INC COMMON STOCK JPY	45,100.00	724,727.93	695,563.37
009279AC4	AIRBUS SE CALLABLE NOTES FIXED 3.95% 10/	850,000.00	840,305.35	972,226.85
4012250	AIRBUS SE COMMON STOCK EUR 1	11,892.00	1,244,264.40	1,519,509.73
009280AR2	AIRCASTE LTD CALLABLE NOTES FIXED 4.4%	1,407,000.00	1,405,898.25	1,474,223.83
6010702	AISIN CORP COMMON STOCK JPY	3,105.00	130,569.67	118,909.73
6010906	AJINOMOTO CO INC COMMON STOCK JPY	1,693.00	31,556.63	51,412.63
B1TNRD8	AJISEN CHINA HOLDINGS LTD COMMON STOCK H	113,000.00	81,377.29	18,262.51
009711T01	AKAMAI TECHNOLOGIES INC COMMON STOCK USD	2,667.00	224,297.02	312,145.68
00973RAG8	AKER BP ASA CALLABLE NOTES FIXED 2.875%	925,000.00	923,061.97	958,761.81
00973RAE3	AKER BP ASA CALLABLE NOTES FIXED 3% 15/J	600,000.00	598,896.05	621,797.01
00973RAF0	AKER BP ASA CALLABLE NOTES FIXED 3.75% 1	540,000.00	576,042.88	571,800.45
00973RAJ2	AKER BP ASA CALLABLE NOTES FIXED 4% 15/J	1,137,000.00	1,204,847.46	1,229,391.66
B1L9G3	AKER BP ASA COMMON STOCK NOK 1	478.00	15,028.13	14,722.20
B1J2K5G2	AKZO NOBEL NV COMMON STOCK EUR 0.5	681.00	53,465.56	74,732.80
01026CAD3	ALABAMA ECONOMIC SETTLEMENT AUTH BP SETT	990,000.00	990,000.00	1,127,105.10
01026CAC5	ALABAMA ECONOMIC SETTLEMENT AUTH BP SETT	845,000.00	845,000.00	884,047.45
010392FW3	ALABAMA POWER CO CALLABLE NOTES FIXED 3%	2,900,000.00	2,897,271.85	2,892,648.23
010392FM5	ALABAMA POWER CO CALLABLE NOTES FIXED 3.	2,740,000.00	2,906,478.43	3,031,876.44
010392FJ2	ALABAMA POWER CO CALLABLE NOTES FIXED 3.	1,567,000.00	1,486,870.01	1,742,226.16
010392FT0	ALABAMA POWER CO CALLABLE NOTES FIXED 3.	1,091,000.00	1,109,084.52	1,155,978.57
010392FR4	ALABAMA POWER CO CALLABLE NOTES FIXED 3.	585,000.00	584,299.52	646,121.33
010392FL7	ALABAMA POWER CO CALLABLE NOTES FIXED 4.	4,374,000.00	4,360,495.17	5,112,069.02
010392FP8	ALABAMA POWER CO CALLABLE NOTES FIXED 4.	2,727,000.00	3,021,317.24	3,264,696.01
010392FG8	ALABAMA POWER CO CALLABLE NOTES FIXED 4.	385,000.00	394,768.38	429,314.35
010392FS2	ALABAMA POWER CO CALLABLE NOTES FIXED 4.	315,000.00	312,794.61	380,755.03
010392FD5	ALABAMA POWER CO CALLABLE NOTES FIXED 5.	250,000.00	310,808.39	325,315.36
010392FF0	ALABAMA POWER CO CALLABLE NOTES FIXED 5.	200,000.00	205,690.40	254,581.27
010392EZ7	ALABAMA POWER CO CALLABLE NOTES FIXED 6.	250,000.00	326,195.66	343,277.61
010831BE4	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE	765,000.00	1,058,047.52	1,258,815.15
01126AA1	ALAMO 6 LLC	2,570,044.30	2,570,044.30	2,899,755.28
11659109	ALASKA AIR GROUP INC COMMON STOCK USD 0.	2,029.00	95,879.25	105,710.90
961401B	ALBANY MOLECULAR RESEARCH, INC TERM LOAN	250,000.00	250,050.22	250,625.00
12653101	ALBEMARLE CORP COMMON STOCK USD 0.01	1,935.00	171,709.55	452,344.95
13091103	ALBERTSONS COS INC COMMON STOCK USD 0.01	2,614.00	44,657.40	78,916.66
13872106	ALCOA CORP COMMON STOCK USD 0.01	3,126.00	111,910.80	186,247.08
013822AG6	ALCOA NEDERLAND HOLDING BV CALLABLE NOTE	585,000.00	568,580.69	602,550.00
01400FAA1	ALCON FINANCE CORP CALLABLE NOTES FIXED	2,323,000.00	2,368,056.46	2,400,777.80
01400EAC7	ALCON FINANCE CORP CALLABLE NOTES FIXED	630,000.00	654,252.34	701,505.62
01400EAD5	ALCON FINANCE CORP CALLABLE NOTES FIXED	200,000.00	203,059.06	201,831.03
B1T1GR5	ALCON INC COMMON STOCK CHF 0.04	1,793.00	100,176.32	158,883.63
014CVR013	ALDER BIOPHARMACEUTICALS INC. COMMON STOC	200.00	-	176.00
015271AX7	ALEXANDRIA REAL ESTATE EQUITIES INC CALL	7,953,000.00	7,805,183.01	7,854,780.14
015271AW9	ALEXANDRIA REAL ESTATE EQUITIES INC CALL	3,010,000.00	2,995,445.96	2,874,571.94
015271AQ2	ALEXANDRIA REAL ESTATE EQUITIES INC CALL	995,000.00	1,126,339.52	1,285,865.85
015271AJ8	ALEXANDRIA REAL ESTATE EQUITIES INC CALL	900,000.00	896,409.00	983,643.04
015271AV1	ALEXANDRIA REAL ESTATE EQUITIES INC CALL	950,000.00	944,657.17	892,666.83
015271AT6	ALEXANDRIA REAL ESTATE EQUITIES INC CALL	700,000.00	698,894.00	721,364.64
015271AS8	ALEXANDRIA REAL ESTATE EQUITIES INC CALL	270,000.00	314,488.09	314,601.30
15271109	ALEXANDRIA REAL ESTATE EQUITIES INC REIT	2,558.00	383,412.56	570,331.68
015387AA3	ALFA DESARROLLO SPA CALLABLE NOTES FIXED	2,720,000.00	2,712,256.36	2,684,640.00
7332687	ALFA LAVAL AB COMMON STOCK SEK 2.84	20,404.00	494,332.85	821,221.65
6687214	ALFRESA HOLDINGS CORP COMMON STOCK JPY	6,600.00	88,908.82	87,862.45
B51BMR7	ALGONQUIN POWER & UTILITIES CORP COMMON	18,957.00	263,482.05	274,191.03
01609WA25	ALIBABA GROUP HOLDING LTD CALLABLE NOTES	7,564,000.00	7,525,515.88	7,080,104.45
01609WAQ5	ALIBABA GROUP HOLDING LTD CALLABLE NOTES	2,875,000.00	3,036,439.66	3,024,278.14
01609WAY6	ALIBABA GROUP HOLDING LTD CALLABLE NOTES	2,545,000.00	2,652,792.24	2,758,707.75
01609WAY8	ALIBABA GROUP HOLDING LTD CALLABLE NOTES	2,740,000.00	2,701,399.39	2,500,910.86
BNKTZD5	ALIBABA GROUP HOLDING LTD CALLABLE NOTES	1,500,000.00	1,497,585.00	1,448,164.04
01609WAW2	ALIBABA GROUP HOLDING LTD CALLABLE NOTES	1,150,000.00	1,351,921.52	1,306,020.71
01609WAR3	ALIBABA GROUP HOLDING LTD CALLABLE NOTES	745,000.00	827,729.28	844,578.83
01609WAO0	ALIBABA GROUP HOLDING LTD CALLABLE NOTES	850,000.00	848,755.36	820,626.29
BF09PC5	ALIBABA GROUP HOLDING LTD CALLABLE NOTES	420,000.00	456,701.34	461,882.84
01609VBA9	ALIBABA GROUP HOLDING LTD CALLABLE NOTES	400,000.00	380,308.98	368,153.60
16255101	ALIGN TECHNOLOGY INC. COMMON STOCK USD 0.	3,034.00	1,340,196.96	1,993,884.12
01627AAAB	ALIGNED DATA CENTERS ISSUER LLC 2021-1A	1,250,000.00	1,250,000.00	1,230,906.13
01627AAB4	ALIGNED DATA CENTERS ISSUER LLC 2021-1A	800,000.00	800,000.00	790,150.56
01626PAH9	ALIMENTATION COUCHE-TARD INC CALLABLE NO	2,000,000.00	2,163,295.70	2,142,641.82
01626PAN6	ALIMENTATION COUCHE-TARD INC CALLABLE NO	455,000.00	453,336.19	492,204.64
2528102	ALIMENTATION COUCHE-TARD INC COMMON STOCK	50,319.00	1,244,784.85	2,111,314.57
017175AF7	ALLEGHANY CORP CALLABLE NOTES FIXED 3.25	1,091,000.00	1,076,293.63	1,074,836.24
17175100	ALLEGHANY CORP COMMON STOCK USD 1	554.00	357,224.18	369,844.86
G01761I09	ALLEGION PLC COMMON STOCK USD 0.01	3,706.00	359,589.47	490,822.64
01748NAD6	ALLEGION US HOLDING CO INC CALLABLE NOTE	1,400,000.00	1,387,566.00	1,455,843.47
01749D105	ALLEGRO MICROSYSTEMS INC COMMON STOCK US	682.00	18,632.24	24,674.76
18581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK	838.00	58,455.11	55,785.66
0A27508	ALLIANCE LAUNDRY SYSTEMS T/L B LX190032	748,095.07	739,248.44	749,456.60
B11V7W9	ALLIANCE TRUST PLC CLOSED-END FUND GBP 2	150,406.00	1,385,883.33	2,102,363.64
01864U106	ALLIANCEBERNSTEIN NATIONAL MUNICIPAL INC	252,828.00	3,234,548.81	3,744,382.68
18802108	ALLIANT ENERGY CORP COMMON STOCK USD 0.0	4,191.00	196,552.26	257,620.77
01882VAC0	ALLIANT ENERGY FINANCE LLC CALLABLE NOTE	230,000.00	229,658.80	221,493.39
5231485	ALLIANZ SE COMMON STOCK EUR 0	15,057.00	3,576,921.21	3,555,553.68
18829101	ALLIANZGI EQUITY & CONVERTIBLE INCOME FU	71,039.00	1,765,263.77	2,141,115.46
01959LAC6	ALLINA HEALTH SYSTEM CALLABLE BOND FIXED	315,000.00	315,000.00	368,955.30
01959LAE2	ALLINA HEALTH SYSTEM CALLABLE BOND FIXED	140,000.00	140,000.00	140,841.99
01973R101	ALLISON TRANSMISSION HOLDINGS INC COMMON	14,609.00	519,287.74	531,037.15
LX194247	Alspring Buyer LLC-Initial Term Loan LI	887,096.77	882,096.74	890,423.38
020002BB6	ALLSTATE CORP/THE CALLABLE BOND VARIABLE	1,573,000.00	1,655,582.81	1,635,920.00
020002AU5	ALLSTATE CORP/THE CALLABLE BOND VARIABLE	265,000.00	347,812.50	347,812.50
020002BH3	ALLSTATE CORP/THE CALLABLE NOTES FIXED 0	7,340,000.00	7,342,239.52	7,152,314.81
020002BI9	ALLSTATE CORP/THE CALLABLE NOTES FIXED 1	988,000.00	955,606.80	934,008.39
020002BA8	ALLSTATE CORP/THE CALLABLE NOTES FIXED 4	660,000.00	801,736.32	802,336.35
20002101	ALLSTATE CORP/THE COMMON STOCK USD 0.01	4,912.00	439,344.56	577,896.80
020077AD7	ALLY AUTO RECEIVABLES TRUST 2019-4 2019-	336,000.00	335,996.61	339,978.91
020077AC9	ALLY AUTO RECEIVABLES TRUST 2019-4 2019-	284,213.88	284,164.93	285,829.49
02005NBL3	ALLY FINANCIAL INC CALLABLE NOTES FIXED	3,440,000.00	3,451,819.90	3,455,785.44
02005NBH8	ALLY FINANCIAL INC CALLABLE NOTES FIXED	860,000.00	983,612.60	970,482.40
02005N100	ALLY FINANCIAL INC COMMON STOCK USD 0.01	25,926.00	1,146,261.42	1,234,336.86
02005NBA7	ALLY FINANCIAL INC NOTES FIXED 4.625% 30	555,000.00	616,382.60	602,902.69
36186CBY8	ALLY FINANCIAL INC NOTES FIXED 8% 01/NOV	2,650,000.00	3,472,833.50	3,751,258.56
02043Q107	ALNYLAM PHARMACEUTICALS INC COMMON STOCK	1,977.00	226,953.77	335,259.66
02079KAJ6	ALPHABET INC CALLABLE NOTES FIXED 0.8% 1	720,000.00	718,043.89	697,151.67
02079KAE7	ALPHABET INC CALLABLE NOTES FIXED 1.9% 1	5,600,000.00	5,509,840.29	5,099,367.56
02079KAF4	ALPHABET INC CALLABLE NOTES FIXED 2.05%	7,350,000.00	6,935,756.65	6,559,390.56
02079KAG2	ALPHABET INC CALLABLE NOTES FIXED 2.25%	11,840,000.00	10,735,692.49	10,550,795.21
02079K305	ALPHABET INC COMMON STOCK USD 0.001	7,525.00	8,741,615.46	21,800,226.00
02079K107	ALPHABET INC COMMON STOCK USD 0.001	7,062.00	8,065,499.68	20,434,532.58
02109TAD4	ALROSA FINANCE SA CALLABLE NOTES FIXED 4	1,000,000.00	1,000,000.00	1,047,172.00
B865ZRS	ALS LTD COMMON STOCK AUD 0	13,764.00	68,613.94	130,893.08
B0DJBQ5	ALSTOM SA COMMON STOCK EUR 7	1,125.00	44,320.51	39,941.31
B43WJCS	ALTAGAS LTD COMMON STOCK CAD 0	8,030.00	159,839.25	173,613.03
5608915	ALTEN SA COMMON STOCK EUR 1.016399	3,470.00	334,557.53	625,454.32
12668BBN2	ALTERNATIVE LOAN TRUST 2005-81 2005-81 A	706,857.08	706,857.08	617,501.58
12668AST3	ALTERNATIVE LOAN TRUST 2005-112 2005-112	606,338.41	331,258.76	400,503.25
02148BAC8	ALTERNATIVE LOAN TRUST 2006-33CB 2006-33	283,224.92	169,235.62	215,938.04
02149CAC5	ALTERNATIVE LOAN TRUST 2006-41CB 2006-41	296,243.56	226,422.98	220,933.06
02149MCL1	ALTERNATIVE LOAN TRUST 2007-11 2007-11 3	50,308.28	19,568.36	73,140.57

02152IAA8	ALTERNATIVE LOAN TRUST RESECURITIZATION	1,529,206.28	835,974.62	474,143.25
021568103	ALTRYX INC COMMON STOCK USD	976.00	107,778.16	59,048.00
LX1748520	Altice France S.A.-USD TLB-13 Incrementa	582,000.00	567,450.00	579,963.00
02156K103	ALTICE USA INC COMMON STOCK USD 0.01	14,373.00	285,349.45	232,555.14
0220958L6	ALTRIA GROUP INC CALLABLE NOTES FIXED 2.	23,456,000.00	23,135,090.07	22,269,504.51
0220958M4	ALTRIA GROUP INC CALLABLE NOTES FIXED 2.	85,000.00	84,964.30	86,995.30
0220958M5	ALTRIA GROUP INC CALLABLE NOTES FIXED 3.	12,897,000.00	12,777,797.85	11,896,657.73
022095AV5	ALTRIA GROUP INC CALLABLE NOTES FIXED 3.	2,670,000.00	2,596,522.41	2,582,555.23
0220958N2	ALTRIA GROUP INC CALLABLE NOTES FIXED 3.	2,140,000.00	2,124,750.33	1,994,736.73
0220958P7	ALTRIA GROUP INC CALLABLE NOTES FIXED 4%	4,445,000.00	4,278,631.45	4,247,533.45
0220958C6	ALTRIA GROUP INC CALLABLE NOTES FIXED 4.	4,036,000.00	4,047,027.99	4,445,677.45
0220958D4	ALTRIA GROUP INC CALLABLE NOTES FIXED 4.	2,250,000.00	2,345,540.93	2,537,865.83
0220958K8	ALTRIA GROUP INC CALLABLE NOTES FIXED 4.	1,425,000.00	1,441,022.71	1,469,989.72
0220958F9	ALTRIA GROUP INC CALLABLE NOTES FIXED 5.	18,540,000.00	20,167,287.61	23,136,636.30
0220958E2	ALTRIA GROUP INC CALLABLE NOTES FIXED 5.	12,225,000.00	13,904,657.85	14,694,224.95
0220958G7	ALTRIA GROUP INC CALLABLE NOTES FIXED 6.	2,038,000.00	2,059,829.12	2,656,452.97
022095103	ALTRIA GROUP INC COMMON STOCK USD 0.333	30,850.00	1,411,659.72	1,461,981.50
022095AH6	ALTRIA GROUP INC NOTES FIXED 10.2% 06/FE	5,851,000.00	9,127,816.48	9,781,971.41
022095AM5	ALTRIA GROUP INC NOTES FIXED 4.25% 09/AU	9,674,000.00	9,333,854.89	9,821,502.57
022095AQ6	ALTRIA GROUP INC NOTES FIXED 4.5% 02/MAY	6,290,000.00	6,554,189.57	6,519,005.75
022095AR4	ALTRIA GROUP INC NOTES FIXED 5.375% 31/J	4,415,000.00	4,879,311.32	5,095,969.86
022095AE3	ALTRIA GROUP INC NOTES FIXED 9.95% 10/NO	875,000.00	1,535,367.21	1,431,925.58
6022105	AMADA CO LTD COMMON STOCK JPY	57,800.00	551,959.47	571,700.75
B3MSM28	AMADEUS IT GROUP SA COMMON STOCK EUR 0.0	1,644.00	103,382.84	111,500.37
023135BX3	AMAZON.COM INC CALLABLE NOTES FIXED 1% 1	1,336,000.00	1,330,228.48	1,323,021.19
023135BR6	AMAZON.COM INC CALLABLE NOTES FIXED 1.2%	1,520,000.00	1,519,611.94	1,499,366.59
023135BY1	AMAZON.COM INC CALLABLE NOTES FIXED 1.65	602,000.00	601,644.82	602,992.73
023135BZ8	AMAZON.COM INC CALLABLE NOTES FIXED 2.1%	2,360,000.00	2,359,591.71	2,392,116.79
023135BT2	AMAZON.COM INC CALLABLE NOTES FIXED 2.5%	24,272,000.00	24,100,284.38	23,110,273.87
023135BU9	AMAZON.COM INC CALLABLE NOTES FIXED 2.7%	6,011,000.00	5,932,616.50	5,792,228.87
023135CA2	AMAZON.COM INC CALLABLE NOTES FIXED 2.87	1,678,000.00	1,686,409.83	1,742,517.28
023135CB0	AMAZON.COM INC CALLABLE NOTES FIXED 3.1%	10,556,000.00	10,676,062.43	11,269,823.00
023135BC9	AMAZON.COM INC CALLABLE NOTES FIXED 3.15	390,000.00	389,484.99	421,208.17
023135CC8	AMAZON.COM INC CALLABLE NOTES FIXED 3.25	14,974,000.00	15,025,914.28	16,118,688.17
023135BF2	AMAZON.COM INC CALLABLE NOTES FIXED 3.87	13,150,000.00	13,206,138.80	15,455,638.94
023135B14	AMAZON.COM INC CALLABLE NOTES FIXED 4.05	5,175,000.00	5,622,019.90	6,274,408.36
023135BM7	AMAZON.COM INC CALLABLE NOTES FIXED 4.25	4,832,000.00	5,524,095.71	6,186,908.26
023135AC9	AMAZON.COM INC CALLABLE NOTES FIXED 4.95	1,847,000.00	2,352,534.50	2,520,946.92
23135106	AMAZON.COM INC COMMON STOCK USD 0.01	9,687.00	19,731,317.71	32,299,751.58
BD9G333	AMBU A/S COMMON STOCK DKK 0.5	636.00	22,050.00	16,823.21
00164VAF0	AMC NETWORKS INC CALLABLE NOTES FIXED 4.	1,100,000.00	1,100,000.00	1,093,125.00
02344AAAE	AMCOR FLEXIBLES NORTH AMERICA INC CALLAB	1,955,000.00	1,954,193.40	1,981,447.49
GO250X107	AMCOR PLC COMMON STOCK USD 0.01	68,773.00	779,013.23	825,963.73
GO2602103	AMDOCS LTD	3,419.00	224,220.23	255,877.96
23436108	AMEDISYS INC COMMON STOCK USD 0.001	538.00	117,987.34	87,091.44
23586100	AMERCO COMMON STOCK USD 0.25	149.00	50,835.27	108,208.27
023608AK8	AMEREN CORP CALLABLE NOTES FIXED 1.75% 1	685,000.00	684,445.88	661,957.44
023608AL6	AMEREN CORP CALLABLE NOTES FIXED 1.95% 1	2,990,000.00	2,990,462.14	2,998,607.67
023608AH5	AMEREN CORP CALLABLE NOTES FIXED 2.5% 15	3,808,000.00	3,807,677.80	3,909,980.60
023608AJ1	AMEREN CORP CALLABLE NOTES FIXED 3.5% 15	1,326,000.00	1,450,937.14	1,430,327.41
23608102	AMEREN CORP COMMON STOCK USD 0.01	4,226.00	296,734.97	376,156.26
02361DAV2	AMEREN ILLINOIS CO CALLABLE BOND FIXED 1	2,000,000.00	1,991,540.00	1,881,587.24
02361DAX8	AMEREN ILLINOIS CO CALLABLE BOND FIXED 2	405,000.00	403,340.91	410,574.91
02361DAU4	AMEREN ILLINOIS CO CALLABLE BOND FIXED 3	130,000.00	129,400.41	138,187.82
02361DAQ3	AMEREN ILLINOIS CO CALLABLE BOND FIXED 4	3,425,000.00	3,549,874.71	4,075,849.98
02361DAT7	AMEREN ILLINOIS CO CALLABLE BOND FIXED 4	445,000.00	512,716.98	566,038.51
02361DAM2	AMEREN ILLINOIS CO CALLABLE NOTES FIXED	855,000.00	923,305.63	1,066,536.84
02364WAW5	AMERICA MOVIL SAB DE CV CALLABLE NOTES F	10,783,000.00	13,430,250.65	15,128,944.84
02364WBH7	AMERICA MOVIL SAB DE CV CALLABLE NOTES F	9,675,000.00	10,389,651.82	10,474,508.52
02364WB84	AMERICA MOVIL SAB DE CV CALLABLE NOTES F	2,823,000.00	3,166,971.83	3,351,309.32
02364WBG9	AMERICA MOVIL SAB DE CV CALLABLE NOTES F	2,565,000.00	2,915,571.63	3,100,828.50
02364WAP0	AMERICA MOVIL SAB DE CV CALLABLE NOTES F	1,677,000.00	1,881,060.32	2,277,157.23
02364WAJ4	AMERICA MOVIL SAB DE CV CALLABLE NOTES F	1,510,000.00	1,668,197.72	2,089,280.94
BK7K124	AMERICA MOVIL SAB DE CV CALLABLE NOTES F	1,005,000.00	1,004,967.71	1,214,944.50
02377AAAE	AMERICAN AIRLINES 2014-1 CLASS A PASS TH	375,219.43	368,653.09	380,664.28
02376WAA9	AMERICAN AIRLINES 2016-1 CLASS A PASS TH	396,169.24	398,043.82	389,395.22
02379KAA2	AMERICAN AIRLINES 2021-1 CLASS A PASS TH	350,000.00	350,000.00	338,447.06
02376LAA3	AMERICAN AIRLINES 2021-1 CLASS B PASS TH	255,000.00	255,000.00	252,621.46
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK	10,664.00	223,879.23	191,525.44
00253XAA9	AMERICAN AIRLINES INC/ADVANTAGE LOYALTY	1,180,000.00	1,186,090.30	1,227,052.50
00253XAB7	AMERICAN AIRLINES INC/ADVANTAGE LOYALTY	1,010,000.00	1,010,427.39	1,078,265.90
24835100	AMERICAN CAMPUS COMMUNITIES INC REIT USD	2,275.00	84,531.54	130,334.75
024836AG3	AMERICAN CAMPUS COMMUNITIES OPERATING PA	1,510,000.00	1,497,044.20	1,672,253.24
024836AF5	AMERICAN CAMPUS COMMUNITIES OPERATING PA	800,000.00	798,480.00	816,172.47
024836AH1	AMERICAN CAMPUS COMMUNITIES OPERATING PA	294,000.00	293,788.32	290,783.90
025291AA3	AMERICAN CREDIT ACCEPTANCE RECEIVABLES T	41,407.89	41,406.12	41,386.38
025537AM3	AMERICAN ELECTRIC POWER CO INC CALLABLE	4,400,000.00	4,387,592.00	4,902,322.52
025537AU5	AMERICAN ELECTRIC POWER CO INC CALLABLE	4,720,000.00	4,720,000.00	4,791,668.01
025537AP6	AMERICAN ELECTRIC POWER CO INC CALLABLE	2,385,000.00	2,381,170.71	2,341,685.58
025537AR2	AMERICAN ELECTRIC POWER CO INC CALLABLE	1,770,000.00	1,765,063.25	1,730,775.52
025537AQ4	AMERICAN ELECTRIC POWER CO INC CALLABLE	1,739,000.00	1,737,539.24	1,727,016.26
25537101	AMERICAN ELECTRIC POWER CO INC COMMON ST	11,911.00	950,614.65	1,059,721.67
025816BW8	AMERICAN EXPRESS CO CALLABLE NOTES FIXED	3,375,000.00	3,374,485.30	3,518,924.34
025816CN7	AMERICAN EXPRESS CO CALLABLE NOTES FIXED	900,000.00	1,007,886.00	964,913.67
025816CH0	AMERICAN EXPRESS CO CALLABLE NOTES VARIA	2,775,000.00	2,775,000.00	2,779,856.25
25816109	AMERICAN EXPRESS CO COMMON STOCK USD 0.2	19,270.00	2,271,603.12	3,152,572.00
025816BF5	AMERICAN EXPRESS CO NOTES FIXED 4.05% 03	420,000.00	470,756.37	498,549.04
025816C16	AMERICAN EXPRESS CO NOTES VARIABLE 03/NO	2,960,000.00	2,960,000.00	2,957,255.40
025821HS2	AMERICAN EXPRESS CREDIT ACCOUNT MASTER T	3,300,000.00	3,300,000.00	3,308,390.91
025821JR2	AMERICAN EXPRESS CREDIT ACCOUNT MASTER T	2,009,000.00	2,008,686.19	1,992,690.74
025932AL8	AMERICAN FINANCIAL GROUP INC/OH CALLABLE	2,595,000.00	2,542,058.95	3,077,988.41
025932AK0	AMERICAN FINANCIAL GROUP INC/OH CALLABLE	1,700,000.00	1,692,853.00	1,818,325.10
25932104	AMERICAN FINANCIAL GROUP INC/OH COMMON S	1,132.00	87,186.09	155,446.24
026667AA5	AMERICAN HOMES 4 RENT LP CALLABLE NOTES	2,580,000.00	2,461,596.75	2,858,127.10
026667AB3	AMERICAN HOMES 4 RENT LP CALLABLE NOTES	1,300,000.00	1,294,785.07	1,501,566.92
026667AD9	AMERICAN HOMES 4 RENT LP CALLABLE NOTES	755,000.00	739,872.55	757,926.99
026667AC1	AMERICAN HOMES 4 RENT LP CALLABLE NOTES	455,000.00	450,870.26	445,916.10
026657306	AMERICAN HOMES 4 RENT REIT USD 0.01	4,657.00	116,743.97	203,091.77
26996504	AMERICAN INDL PARTNERS II IBM LTD PARTNE	9,290,393.00	2,554.64	-
026874DE4	AMERICAN INTERNATIONAL GROUP INC CALLABL	95,000.00	116,771.15	113,303.86
026874DA2	AMERICAN INTERNATIONAL GROUP INC CALLABL	26,354,000.00	28,838,563.90	32,456,266.34
026874DH7	AMERICAN INTERNATIONAL GROUP INC CALLABL	5,125,000.00	5,699,686.80	5,554,502.98
026874DL8	AMERICAN INTERNATIONAL GROUP INC CALLABL	3,600,000.00	4,175,899.17	4,585,284.87
026874DP9	AMERICAN INTERNATIONAL GROUP INC CALLABL	2,735,000.00	3,381,757.16	3,409,219.11
026874DF1	AMERICAN INTERNATIONAL GROUP INC CALLABL	2,425,000.00	2,632,817.25	3,107,226.60
026874DB0	AMERICAN INTERNATIONAL GROUP INC CALLABL	2,191,000.00	2,389,037.62	2,686,905.21
026874CW5	AMERICAN INTERNATIONAL GROUP INC CALLABL	1,487,000.00	1,523,193.03	2,108,086.49
026874DQ7	AMERICAN INTERNATIONAL GROUP INC CALLABL	1,810,000.00	1,818,654.94	1,866,283.35
026874DC8	AMERICAN INTERNATIONAL GROUP INC CALLABL	840,000.00	901,252.76	928,705.08
026874DD6	AMERICAN INTERNATIONAL GROUP INC CALLABL	865,000.00	908,999.57	925,566.74
026874DR5	AMERICAN INTERNATIONAL GROUP INC CALLABL	632,000.00	667,550.61	683,421.47
026874AZ0	AMERICAN INTERNATIONAL GROUP INC CALLABL	75,000.00	105,245.02	104,092.00
26874784	AMERICAN INTERNATIONAL GROUP INC COMMON	14,289.00	577,278.91	812,472.54
03027X8I8	AMERICAN TOWER CORP CALLABLE NOTES FIXED	4,745,000.00	4,699,941.15	4,539,582.45
03027X8K5	AMERICAN TOWER CORP CALLABLE NOTES FIXED	7,575,000.00	7,399,585.23	7,175,143.40
03027XAX8	AMERICAN TOWER CORP CALLABLE NOTES FIXED	6,925,000.00	7,204,285.25	7,137,452.14
03027XAW0	AMERICAN TOWER CORP CALLABLE NOTES FIXED	4,800,000.00	5,056,624.00	5,221,952.98
03027XAQ3	AMERICAN TOWER CORP CALLABLE NOTES FIXED	3,300,000.00	3,291,486.00	3,393,018.32

03027XBR0	AMERICAN TOWER CORP CALLABLE NOTES FIXED	3,300,000.00	3,283,815.08	3,228,973.18
03027XAK6	AMERICAN TOWER CORP CALLABLE NOTES FIXED	3,030,000.00	3,008,728.81	3,219,442.60
03027XAZ3	AMERICAN TOWER CORP CALLABLE NOTES FIXED	2,190,000.00	2,260,737.89	2,248,723.71
03027XAP5	AMERICAN TOWER CORP CALLABLE NOTES FIXED	1,855,000.00	2,062,445.48	1,981,467.11
03027XAY6	AMERICAN TOWER CORP CALLABLE NOTES FIXED	1,840,000.00	1,946,003.65	1,960,969.77
03027XBD1	AMERICAN TOWER CORP CALLABLE NOTES FIXED	1,210,000.00	1,166,992.77	1,176,720.10
03027XAM2	AMERICAN TOWER CORP CALLABLE NOTES FIXED	1,000,000.00	1,099,816.00	1,046,929.32
03027XBL3	AMERICAN TOWER CORP CALLABLE NOTES FIXED	940,000.00	939,347.24	930,382.78
03027XAT7	AMERICAN TOWER CORP CALLABLE NOTES FIXED	285,000.00	302,220.00	297,587.93
03027XBA7	AMERICAN TOWER CORP CALLABLE NOTES FIXED	200,000.00	206,032.00	204,967.48
03027X100	AMERICAN TOWER CORP REIT USD 0.01	8,591.00	1,685,695.94	2,512,867.50
03027WAJ1	AMERICAN TOWER TRUST #1 CALLABLE OTHER S	700,000.00	707,900.00	700,573.79
03028PD@2	AMERICAN TRANSMISSION COMPANY LLC 3.74%	5,000,000.00	5,484,450.00	5,512,550.00
03028BA@8	AMERICAN TRANSMISSION SYSTEMS INC CALLAB	8,071,000.00	8,119,900.98	8,145,968.53
03028BA@8	AMERICAN TRANSMISSION SYSTEMS INC CALLAB	1,845,000.00	1,920,646.83	2,363,077.25
03036OAD3	AMERICAN UNIVERSITY/THE CALLABLE BOND FI	707,000.00	707,000.00	816,914.48
03040WAD7	AMERICAN WATER CAPITAL CORP CALLABLE BON	250,000.00	293,628.74	360,589.70
03040WAR6	AMERICAN WATER CAPITAL CORP CALLABLE NOT	2,901,000.00	2,932,920.11	3,235,118.42
03040WAT2	AMERICAN WATER CAPITAL CORP CALLABLE NOT	1,645,000.00	1,686,409.88	1,962,692.20
03040WAZ8	AMERICAN WATER CAPITAL CORP CALLABLE NOT	1,850,000.00	1,844,804.63	1,921,533.69
03040WAX3	AMERICAN WATER CAPITAL CORP CALLABLE NOT	1,435,000.00	1,471,925.74	1,526,470.35
03040WAS4	AMERICAN WATER CAPITAL CORP CALLABLE NOT	1,000,000.00	1,161,450.00	1,096,717.61
03040WAP0	AMERICAN WATER CAPITAL CORP CALLABLE NOT	550,000.00	545,764.69	629,831.65
03040WAV7	AMERICAN WATER CAPITAL CORP CALLABLE NOT	200,000.00	199,012.21	236,058.74
03040WAJ4	AMERICAN WATER CAPITAL CORP CALLABLE NOT	125,000.00	124,809.56	148,440.52
30420103	AMERICAN WATER WORKS CO INC COMMON STOCK	3,029.00	355,312.56	572,056.94
03060NAD2	AMERICO LIFE INC NOTES FIXED 3.45% 15/AP	1,090,000.00	1,087,292.76	1,059,399.55
03064D108	AMERICOLD REALTY TRUST	4,330.00	149,827.04	141,980.70
03066EA@4	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	1,317,000.00	1,325,365.94	1,319,033.85
03066EA@6	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	667,000.00	666,887.54	667,578.69
03066LA@8	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	386,843.26	386,799.32	387,600.23
03063FAC8	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	354,000.00	353,994.94	352,828.15
03066EAB0	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	107,176.93	107,172.86	107,205.57
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK US	1,896.00	243,438.47	571,947.36
03073EAM7	AMERISOURCEBERGEN CORP CALLABLE NOTES FI	600,000.00	598,035.21	629,351.84
03073EA@4	AMERISOURCEBERGEN CORP CALLABLE NOTES FI	2,500,000.00	2,508,450.00	2,493,458.03
03073EAN5	AMERISOURCEBERGEN CORP CALLABLE NOTES FI	1,700,000.00	1,697,074.16	1,936,653.92
03073EAT2	AMERISOURCEBERGEN CORP CALLABLE NOTES FI	1,435,000.00	1,437,012.84	1,449,844.17
03073EAO8	AMERISOURCEBERGEN CORP CALLABLE NOTES FI	465,000.00	540,988.18	547,870.95
3.07E-108	AMERISOURCEBERGEN CORP COMMON STOCK USD	4,693.00	477,346.81	623,652.77
31100100	AMETEK INC COMMON STOCK USD 0.01	4,809.00	390,895.21	707,115.36
03115AAC7	AMFAM HOLDINGS INC CALLABLE NOTES FIXED	2,300,000.00	2,300,758.07	2,538,608.05
03115AA@1	AMFAM HOLDINGS INC CALLABLE NOTES FIXED	930,000.00	930,468.59	949,592.46
031162DB3	AMGEN INC CALLABLE NOTES FIXED 1.65% 15/	2,561,000.00	2,558,643.88	2,509,651.41
031162C21	AMGEN INC CALLABLE NOTES FIXED 2% 15/AN	2,065,000.00	2,051,665.18	1,999,566.61
031162CT5	AMGEN INC CALLABLE NOTES FIXED 2.2% 21/F	2,805,000.00	2,864,328.43	2,871,211.58
031162CJ7	AMGEN INC CALLABLE NOTES FIXED 2.6% 19/A	5,400,000.00	4,939,756.00	5,629,262.13
031162CY4	AMGEN INC CALLABLE NOTES FIXED 2.77% 01/	7,831,000.00	7,210,135.72	7,316,596.80
031162DA5	AMGEN INC CALLABLE NOTES FIXED 2.8% 15/A	465,000.00	456,691.87	447,379.93
031162DC1	AMGEN INC CALLABLE NOTES FIXED 3% 15/AN	12,595,000.00	12,493,643.24	12,220,862.12
031162CR9	AMGEN INC CALLABLE NOTES FIXED 3.15% 21/	19,002,000.00	19,207,487.06	19,486,816.46
031162CS7	AMGEN INC CALLABLE NOTES FIXED 3.375% 21	3,150,000.00	3,217,681.82	3,276,412.82
031162BV1	AMGEN INC CALLABLE NOTES FIXED 3.625% 22	4,515,000.00	4,680,963.61	4,755,169.47
031162B22	AMGEN INC CALLABLE NOTES FIXED 4.4% 01/M	4,384,000.00	4,578,240.13	5,231,274.67
031162CD0	AMGEN INC CALLABLE NOTES FIXED 4.563% 15	2,313,000.00	2,001,491.80	2,867,194.73
031162CF5	AMGEN INC CALLABLE NOTES FIXED 4.663% 15	5,006,000.00	4,905,133.47	6,403,900.81
031162BE9	AMGEN INC CALLABLE NOTES FIXED 4.95% 01/	2,115,000.00	2,702,906.76	2,642,206.92
031162BK5	AMGEN INC CALLABLE NOTES FIXED 5.15% 15/	1,466,000.00	895,276.40	1,864,541.00
031162BA7	AMGEN INC CALLABLE NOTES FIXED 6.4% 01/F	650,000.00	916,602.18	916,492.50
31162100	AMGEN INC COMMON STOCK USD 0.0001	13,974.00	2,536,930.53	3,143,730.78
6665931	AMOREPACIFIC GROUP COMMON STOCK KRW 500	915.00	45,559.19	34,136.91
6667498	AMOREPACIFIC GROUP PREFERENCE KRW 500	2,524.00	45,850.05	35,882.73
BITLV@0	AMOREPACIFIC GROUP PREFERENCE KRW 500	334.00	9,399.74	9,412.41
6709958	AMP LTD COMMON STOCK AUD 0	127,969.00	139,639.48	93,970.26
032095A10	AMPHENOL CORP CALLABLE NOTES FIXED 2.8%	3,865,000.00	3,765,702.19	3,982,615.62
32095101	AMPHENOL CORP COMMON STOCK USD 0.001	9,693.00	429,881.07	847,749.78
814NU71	AMPUFON SPA COMMON STOCK EUR 0.02	6,421.00	157,542.35	346,478.07
BM91201	AMPOL LTD COMMON STOCK AUD 0	904.00	17,361.55	19,494.13
001807AA4	AMSR 2020-SFR3 TRUST 2020-SFR3 A 1.355%	1,421,845.71	1,421,334.24	1,390,970.90
EOF21DX	AMSTERDAM IDX FUT EQUITY INDEX 21/JAN/20	1.00	1,854.95	-
BYZRO14	AMUNDI SA COMMON STOCK EUR 2.5	231.00	16,057.07	19,058.39
6014908	ANA HOLDINGS INC COMMON STOCK JPY	582.00	18,627.26	12,152.48
032654AX3	ANALOG DEVICES INC CALLABLE NOTES FIXED	13,339,000.00	13,421,047.30	13,698,155.11
032654AW5	ANALOG DEVICES INC CALLABLE NOTES FIXED	3,505,000.00	3,478,258.55	3,545,092.82
032654AU9	ANALOG DEVICES INC CALLABLE NOTES FIXED	1,829,000.00	1,818,117.45	1,823,335.64
032654AV7	ANALOG DEVICES INC CALLABLE NOTES FIXED	391,000.00	388,763.48	391,810.60
32654105	ANALOG DEVICES INC COMMON STOCK USD 0.16	16,047.00	1,785,868.71	2,820,581.19
03272L108	ANAPLAN INC COMMON STOCK USD 0.0001	2,342.00	118,335.73	107,380.70
81WVF68	ANDRITZ AG COMMON STOCK EUR 0	9,857.00	363,074.62	508,681.69
03464RAA1	ANGEL OAK MORTGAGE TRUST 2020-1 2020-1 A	178,342.00	179,233.71	178,271.48
G0369@AV8	ANGLIAN WATER SERVICES FINANCING PLC	7,500,000.00	7,944,450.00	8,166,375.00
034863AY6	ANGLO AMERICAN CAPITAL PLC CALLABLE NOTE	2,805,000.00	2,965,623.18	2,975,793.36
034863BA7	ANGLO AMERICAN CAPITAL PLC CALLABLE NOTE	7,273,000.00	7,332,303.56	7,238,693.55
034863AT7	ANGLO AMERICAN CAPITAL PLC CALLABLE NOTE	2,924,000.00	3,052,339.41	3,143,752.05
034863AU4	ANGLO AMERICAN CAPITAL PLC CALLABLE NOTE	1,740,000.00	2,005,761.59	1,917,713.26
034863AX8	ANGLO AMERICAN CAPITAL PLC CALLABLE NOTE	1,525,000.00	1,526,113.65	1,495,353.89
034863AW0	ANGLO AMERICAN CAPITAL PLC CALLABLE NOTE	900,000.00	1,074,463.15	1,066,362.73
034863AP5	ANGLO AMERICAN CAPITAL PLC CALLABLE NOTE	803,000.00	873,663.11	875,168.83
034863AR1	ANGLO AMERICAN CAPITAL PLC CALLABLE NOTE	400,000.00	401,871.34	444,858.41
6761000	ANGLO AMERICAN PLATINUM LTD COMMON STOCK	934.00	98,473.65	106,319.75
81XZS82	ANGLO AMERICAN PLC COMMON STOCK GBP 0.54	40,403.00	1,238,189.48	1,650,471.12
035127AE1	ANGLOGOLD ASHANTI HOLDINGS PLC CALLABLE	665,000.00	663,128.19	669,641.70
03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH	58,970,000.00	64,353,075.21	74,534,239.29
03522AAH3	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH	41,301,000.00	44,723,837.74	49,842,458.57
03522AAG5	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH	3,870,000.00	3,975,401.24	4,155,041.56
035242AB2	ANHEUSER-BUSCH INBEV FINANCE INC CALLAB	3,649,000.00	3,525,073.15	4,059,795.31
03524BAF3	ANHEUSER-BUSCH INBEV FINANCE INC CALLABL	2,688,000.00	3,001,226.32	3,222,054.26
035242AN6	ANHEUSER-BUSCH INBEV FINANCE INC CALLABL	190,000.00	243,604.91	238,523.47
035242AM8	ANHEUSER-BUSCH INBEV FINANCE INC CALLABL	196,000.00	212,997.43	233,347.79
BYYHL23	ANHEUSER-BUSCH INBEV SA/NV COMMON STOCK	12,718.00	900,597.17	768,992.91
035240AP5	ANHEUSER-BUSCH INBEV WORLDWIDE INC BOND	6,791,000.00	8,105,992.51	8,396,156.95
03523TBU1	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	3,735,000.00	4,037,084.20	4,888,205.31
035240AN0	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	25,085,000.00	26,024,953.84	30,744,150.92
035240AM2	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	14,871,000.00	14,649,809.03	17,414,769.16
035240AQ3	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	13,358,000.00	14,764,380.21	15,547,852.54
03523TBF4	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	6,782,000.00	9,675,559.44	11,012,258.31
03523TBJ6	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	6,030,000.00	8,384,189.30	9,742,602.32
03523TBV9	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	6,603,000.00	7,524,762.31	9,134,972.12
03523TBT4	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	7,018,000.00	6,529,638.97	8,388,064.77
03523TBW7	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	3,530,000.00	3,711,786.21	5,103,839.88
03523TBD0	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	4,026,000.00	4,031,366.41	4,388,373.50
035240AG5	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	1,755,000.00	2,102,576.06	2,201,312.17
03523TAP3	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	1,205,000.00	1,247,783.52	1,690,031.68
035240AJ4	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	1,210,000.00	1,492,292.06	1,497,585.02
035240AT7	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	1,050,000.00	1,207,298.65	1,294,459.08
035240AF7	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	575,000.00	764,012.31	749,555.06
035240AS9	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	275,000.00	318,378.53	323,212.46
035240AV2	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	196,000.00	218,359.68	214,826.09

35710409	ANNALY CAPITAL MANAGEMENT INC REIT USD 0	23,571.00	195,218.09	184,325.22
03662Q105	ANSYS INC COMMON STOCK USD 0.01	1,445.00	344,007.45	579,618.40
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK USD	20,454.00	177,550.48	197,994.72
036752AR4	ANTHEM INC CALLABLE NOTES FIXED 1.5% 15/	565,000.00	563,756.44	564,340.90
036752AN3	ANTHEM INC CALLABLE NOTES FIXED 2.25% 15	1,110,000.00	1,133,413.97	1,106,037.08
036752AJ2	ANTHEM INC CALLABLE NOTES FIXED 2.375% 1	845,000.00	874,230.98	871,331.44
036752AP8	ANTHEM INC CALLABLE NOTES FIXED 2.55% 15	1,740,000.00	1,733,848.42	1,776,461.28
036752AM5	ANTHEM INC CALLABLE NOTES FIXED 3.125% 1	375,000.00	380,319.15	384,233.93
94973VAX5	ANTHEM INC CALLABLE NOTES FIXED 3.125% 1	170,000.00	169,865.32	171,606.74
036752AC7	ANTHEM INC CALLABLE NOTES FIXED 3.35% 01	1,630,000.00	1,645,341.30	1,721,888.53
036752AS2	ANTHEM INC CALLABLE NOTES FIXED 3.6% 15/	12,123,000.00	12,518,808.59	13,455,974.41
036752AB9	ANTHEM INC CALLABLE NOTES FIXED 3.65% 01	4,850,000.00	4,832,187.95	5,320,737.41
036752AK9	ANTHEM INC CALLABLE NOTES FIXED 3.7% 15/	889,000.00	954,121.13	989,224.90
036752AD5	ANTHEM INC CALLABLE NOTES FIXED 4.375% 0	1,082,000.00	1,195,326.26	1,318,152.50
036752AH6	ANTHEM INC CALLABLE NOTES FIXED 4.55% 01	2,090,000.00	2,062,027.80	2,606,603.53
94973WAY3	ANTHEM INC CALLABLE NOTES FIXED 4.625% 1	2,563,000.00	2,651,384.85	3,184,971.72
94973VBB2	ANTHEM INC CALLABLE NOTES FIXED 4.65% 15	5,461,000.00	5,745,580.49	6,823,646.91
94973VBK2	ANTHEM INC CALLABLE NOTES FIXED 4.65% 15	1,500,000.00	1,676,281.91	1,880,200.37
94973VBL0	ANTHEM INC CALLABLE NOTES FIXED 4.85% 15	390,000.00	418,380.31	505,992.40
94973VBF3	ANTHEM INC CALLABLE NOTES FIXED 5.1% 15/	1,666,000.00	1,856,970.19	2,199,395.73
36752103	ANTHEM INC COMMON STOCK USD 0.01	5,838.00	1,424,686.42	2,706,146.52
03702N203	ANTHOUSA LTD GDR (144A)	4,126.00	35,561.99	-
45614	ANTOFAGASTA PLC COMMON STOCK GBP 5	1,496.00	15,802.63	27,121.45
03740LAB8	AON CORP / AON GLOBAL HOLDINGS PLC CALLA	6,879,000.00	6,749,555.90	6,621,662.25
03740LAC6	AON CORP / AON GLOBAL HOLDINGS PLC CALLA	5,123,000.00	5,129,676.72	5,212,100.50
03740LAA0	AON CORP / AON GLOBAL HOLDINGS PLC CALLA	1,400,000.00	1,396,117.95	1,361,025.08
037389BD4	AON CORP CALLABLE NOTES FIXED 2.2% 15/NO	680,000.00	683,861.35	688,761.55
00185AAC8	AON PLC CALLABLE NOTES FIXED 4.45% 24/MA	225,000.00	217,736.10	263,945.19
00185AAG9	AON PLC CALLABLE NOTES FIXED 4.6% 14/JUN	3,580,000.00	3,639,356.21	4,393,657.46
00185AAH7	AON PLC CALLABLE NOTES FIXED 4.75% 15/MA	200,000.00	253,001.46	248,846.82
G0403H108	AON PLC COMMON STOCK USD	3,726.00	620,049.74	1,119,886.56
4253059	AP MOLLER - MAERSK A/S COMMON STOCK DKK	218.00	386,490.48	725,972.25
4253048	AP MOLLER - MAERSK A/S COMMON STOCK DKK	36.00	65,440.93	129,077.64
03743Q108	APA CORP COMMON STOCK USD 0.625	6,287.00	118,297.67	169,057.43
6247306	APA GROUP STAPLED SECURITY AUD 0	4,156.00	27,440.87	30,397.50
037411A28	APACHE CORP CALLABLE NOTES FIXED 3.25% 1	58,000.00	57,975.54	57,927.50
037411BC8	APACHE CORP CALLABLE NOTES FIXED 4.25% 1	1,945,000.00	1,855,409.52	1,969,312.50
037411BA2	APACHE CORP CALLABLE NOTES FIXED 4.75% 1	10,000.00	10,288.88	10,385.30
037411BG0	APACHE CORP CALLABLE NOTES FIXED 5.35% 0	1,140,000.00	1,131,956.47	1,302,450.00
037411AR6	APACHE CORP CALLABLE NOTES FIXED 6% 15/J	78,000.00	90,733.17	95,469.66
03750L109	APARTMENT INCOME REIT CORP REIT	2,613.00	85,076.71	142,852.71
03748R747	APARTMENT INVESTMENT AND MANAGEMENT CO R	1.00	5.02	7.72
037991A06	APAX EUR VI/BULLSHEAD I	100.00	0.00	23,045,007.54
37999851	APAX EUROPE VII/1133 WEST LLC	100.00	-	1,586,101.33
AAL9927E5	APAX IX USD LP COMMON STOCK USD	100.00	11,186,019.85	60,842,796.00
891995219	APAX US VII/1133 WEST	100.00	-	3,484,592.00
F03999657	APAX VIII-A L.P.	100.00	81,694.60	18,513,324.24
3.77E+108	APOLLO ASSET MANAGEMENT INC COMMON STOCK	3,933.00	202,946.15	284,867.19
03762UA81	APOLLO COMMERCIAL REAL ESTATE FINANCE IN	5,316,000.00	5,232,887.79	5,335,935.00
03765HAC5	APOLLO MANAGEMENT HOLDINGS LP CALLABLE N	3,510,000.00	3,513,363.36	4,614,726.34
03765HAA9	APOLLO MANAGEMENT HOLDINGS LP CALLABLE N	2,513,000.00	2,512,329.76	2,661,950.64
03765HAD3	APOLLO MANAGEMENT HOLDINGS LP CALLABLE N	1,745,000.00	1,744,986.38	2,008,953.99
03765HAB7	APOLLO MANAGEMENT HOLDINGS LP CALLABLE N	1,695,000.00	1,697,538.85	1,869,566.36
AAR9951U2	APOLLO OFFSHORE CREDIT STRATEGIES FUND L	100,000.00	100,000,000.00	152,228,173.32
037735CX3	APPALACHIAN POWER CO CALLABLE NOTES FIE	920,000.00	926,729.44	1,105,359.44
037735CT2	APPALACHIAN POWER CO CALLABLE NOTES FIE	2,150,000.00	2,212,478.97	2,488,353.77
037735CM7	APPALACHIAN POWER CO CALLABLE NOTES FIE	1,056,000.00	1,180,186.60	1,517,299.22
037735CV7	APPALACHIAN POWER CO CALLABLE NOTES FIE	855,000.00	851,245.94	997,525.35
037735CK1	APPALACHIAN POWER CO CALLABLE NOTES FIE	600,000.00	630,576.74	830,768.72
037735CZ8	APPALACHIAN POWER CO CALLABLE NOTES FIE	576,000.00	574,537.46	590,408.06
037833EC0	APPLE INC CALLABLE NOTES FIXED 1.2% 08/F	1,145,000.00	1,131,876.33	1,112,227.48
037833EH9	APPLE INC CALLABLE NOTES FIXED 1.4% 05/A	4,573,000.00	4,524,828.24	4,478,120.46
037833EJ5	APPLE INC CALLABLE NOTES FIXED 1.7% 05/A	587,000.00	584,534.60	572,825.96
037833E6	APPLE INC CALLABLE NOTES FIXED 2.375% 08	4,954,000.00	4,941,610.41	4,807,574.13
037833D20	APPLE INC CALLABLE NOTES FIXED 2.4% 20/A	1,920,000.00	1,902,894.18	1,802,564.03
037833B22	APPLE INC CALLABLE NOTES FIXED 2.45% 04/	1,305,000.00	1,250,487.81	1,362,811.45
037833EA4	APPLE INC CALLABLE NOTES FIXED 2.55% 20/	4,284,000.00	4,175,394.76	4,023,124.75
037833EF3	APPLE INC CALLABLE NOTES FIXED 2.65% 08/	6,930,000.00	6,837,017.42	6,813,622.28
037833DW7	APPLE INC CALLABLE NOTES FIXED 2.65% 11/	34,591,000.00	34,676,096.99	34,007,533.90
037833EK2	APPLE INC CALLABLE NOTES FIXED 2.7% 05/A	10,584,000.00	10,611,145.66	10,469,832.19
037833DF4	APPLE INC CALLABLE NOTES FIXED 2.75% 13/	2,500,000.00	2,685,550.00	2,611,754.20
037833EG1	APPLE INC CALLABLE NOTES FIXED 2.8% 08/F	3,370,000.00	3,335,512.81	3,346,176.02
037833EL0	APPLE INC CALLABLE NOTES FIXED 2.85% 05/	4,921,000.00	4,908,853.75	4,930,688.96
037833BU3	APPLE INC CALLABLE NOTES FIXED 2.85% 23/	7,000,000.00	7,168,822.26	7,146,043.38
037833DQ0	APPLE INC CALLABLE NOTES FIXED 2.95% 11/	3,042,000.00	3,052,842.92	3,133,725.85
037833CR9	APPLE INC CALLABLE NOTES FIXED 3.2% 11/M	2,100,000.00	2,100,000.00	2,264,746.11
037833BY5	APPLE INC CALLABLE NOTES FIXED 3.25% 23/	1,615,000.00	1,658,689.20	1,726,360.16
037833BA7	APPLE INC CALLABLE NOTES FIXED 3.45% 09/	15,313,000.00	15,265,164.46	17,087,550.83
037833DD9	APPLE INC CALLABLE NOTES FIXED 3.75% 12/	165,000.00	198,741.10	192,907.99
037833DG2	APPLE INC CALLABLE NOTES FIXED 3.75% 13/	3,100,000.00	3,542,428.32	3,638,280.91
037833AL4	APPLE INC CALLABLE NOTES FIXED 3.85% 04/	12,405,000.00	12,824,883.48	14,607,842.44
037833CD0	APPLE INC CALLABLE NOTES FIXED 3.85% 04/	8,862,000.00	9,112,282.55	10,501,166.04
037833CH1	APPLE INC CALLABLE NOTES FIXED 4.25% 09/	3,095,000.00	3,099,975.05	3,865,167.51
037833BH2	APPLE INC CALLABLE NOTES FIXED 4.375% 13	8,166,000.00	8,257,646.17	10,297,265.08
037833AT7	APPLE INC CALLABLE NOTES FIXED 4.45% 06/	1,525,000.00	1,528,938.48	1,946,195.91
037833BW9	APPLE INC CALLABLE NOTES FIXED 4.5% 23/F	565,000.00	562,674.07	708,859.43
037833BK7	APPLE INC CALLABLE NOTES FIXED 4.65% 23/	13,787,000.00	15,570,089.18	18,084,232.81
378331D0	APPLE INC COMMON STOCK USD 0.00001	362,343.00	23,314,269.68	64,341,246.51
038222AP0	APPLIED MATERIALS INC CALLABLE NOTES FIX	3,157,000.00	3,093,070.78	3,165,512.46
038222AM7	APPLIED MATERIALS INC CALLABLE NOTES FIX	1,300,000.00	1,366,787.39	1,650,605.23
038222AG0	APPLIED MATERIALS INC CALLABLE NOTES FIX	305,000.00	449,688.61	445,981.23
38222105	APPLIED MATERIALS INC COMMON STOCK USD 0	20,496.00	1,132,239.66	3,225,250.56
00205GAB3	APT PIPELINES LTD CALLABLE NOTES FIXED 4	600,000.00	620,430.00	641,677.09
38336103	APTARGROUP INC COMMON STOCK USD 0.01	1,093.00	111,432.43	133,870.64
03835VAJ5	APTIV PLC CALLABLE NOTES FIXED 3.1% 01/O	7,035,000.00	6,881,957.29	6,701,066.48
BLR5N72	APTIV PLC CALLABLE NOTES FIXED 3.1% 01/O	1,490,000.00	1,457,585.84	1,419,273.50
03835VAH9	APTIV PLC CALLABLE NOTES FIXED 5.4% 15/M	1,640,000.00	1,662,453.01	2,172,188.17
G6095L109	APTIV PLC COMMON STOCK USD 0.01	4,489.00	352,714.40	740,460.55
89799V539	AQR OFFSHORE MULTI STRATEGY FUND IV	876.76	92,910,009.14	133,168,955.82
03836WE*0	AQUA AMERICA INC	2,000,000.00	2,000,000.00	2,082,640.00
03852U106	ARAMARK COMMON STOCK USD 0.01	3,818.00	109,829.32	140,693.30
03938LAS3	ARCELORMITTAL SA CALLABLE NOTES FIXED 6.	3,920,000.00	5,372,524.93	5,292,392.00
03938LAP9	ARCELORMITTAL SA CALLABLE NOTES FIXED 7%	3,575,000.00	4,960,258.97	4,925,206.00
BYPB567	ARCELORMITTAL SA COMMON STOCK EUR 0	38,380.00	829,548.89	1,228,409.26
03939AAAS	ARCH CAPITAL GROUP LTD CALLABLE NOTES FI	300,000.00	330,818.09	320,935.86
G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD	32,614.00	1,012,181.87	1,449,692.30
039482AC8	ARCHER-DANIELS-MIDLAND CO CALLABLE NOTES	975,000.00	962,641.18	979,707.67
039483BQ4	ARCHER-DANIELS-MIDLAND CO CALLABLE NOTES	130,000.00	172,799.41	170,890.82
39483102	ARCHER-DANIELS-MIDLAND CO COMMON STOCK U	9,247.00	378,274.76	625,004.73
03966VAA5	ARCONIC CORP CALLABLE NOTES FIXED 6.125%	560,000.00	592,325.56	595,952.00
03966V107	ARCONIC CORP COMMON STOCK USD 0.01	876.00	18,173.72	28,916.76
013817AK7	ARCONIC INC CALLABLE NOTES FIXED 5.4%	365,000.00	427,102.12	431,612.50
03968@AH5	ARCTIC SLOPE REGIONAL CORP	5,000,000.00	5,000,000.00	5,200,150.00
03968@A11	ARCTIC SLOPE REGIONAL CORP 3.620 12/21/2	3,000,000.00	3,000,000.00	3,156,480.00
10223L101	ARDAGH GROUP SA COMMON STOCK EUR 0.01	535.00	8,703.24	13,241.25
04002RAA8	AREIT 2020-CREA TRUST 2020-CREA 4 FLOAT	459,191.78	458,617.79	459,116.01
04010LBC6	ARES CAPITAL CORP CALLABLE NOTES FIXED 3	609,000.00	605,218.11	598,757.94
039908101	ARES MANAGEMENT CORP COMMON STOCK USD	2,295.00	103,770.74	186,514.65

040114HX1	ARGENTINE REPUBLIC/THE CALLABLE BOND FIX	725,408.00	668,392.71	262,967.66
040114HT0	ARGENTINE REPUBLIC/THE CALLABLE BOND STE	7,773,407.00	7,203,080.09	2,487,567.97
040114HV5	ARGENTINE REPUBLIC/THE CALLABLE BOND STE	1,260,000.00	684,666.71	444,150.00
040114HS2	ARGENTINE REPUBLIC/THE CALLABLE BOND STE	867,989.00	820,326.43	303,804.83
0810015	ARGENX SE COMMON STOCK EUR	163.00	38,526.84	57,240.28
40413106	ARISTA NETWORKS INC COMMON STOCK USD 0.0	20,280.00	1,554,010.81	2,915,250.00
6253983	ARISTOCRAT LEISURE LTD COMMON STOCK AUD	6,457.00	160,223.28	204,542.06
040555DA9	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	3,601,000.00	3,713,108.44	3,742,423.94
040555DB7	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	1,450,000.00	1,443,631.49	1,476,184.09
040555CN2	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	1,100,000.00	1,103,999.42	1,280,332.78
040555DC5	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	1,000,000.00	996,261.18	901,763.22
040555CM4	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	150,000.00	175,872.13	183,771.48
040555CY8	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	100,000.00	99,984.17	115,931.09
8025Y22	ARKEMA SA COMMON STOCK EUR 10	216.00	20,060.65	30,421.92
04247X102	ARMSTRONG WORLD INDUSTRIES INC COMMON ST	792.00	53,121.99	91,967.04
BFOCK44	AROUNDTOWN SA COMMON STOCK EUR 0.01	3,791.00	31,456.95	22,935.19
04273WAC5	ARROW ELECTRONICS INC CALLABLE NOTES FIX	1,990,000.00	1,985,243.38	2,009,581.28
042735BG4	ARROW ELECTRONICS INC CALLABLE NOTES FIX	1,200,000.00	1,193,283.10	1,252,454.53
42735100	ARROW ELECTRONICS INC COMMON STOCK USD 1	1,187.00	82,139.51	159,378.49
363576AB5	ARTHUR J GALLAGHER & CO CALLABLE NOTES F	3,852,000.00	4,128,460.54	4,067,668.74
043161AB5	ARTHUR J GALLAGHER & CO CALLABLE NOTES F	2,785,000.00	2,743,953.57	2,693,415.80
363576109	ARTHUR J GALLAGHER & CO COMMON STOCK USD	3,404.00	296,821.06	577,556.68
04317@BS6	ARTHUR J. GALLAGHER & CO	8,000,000.00	8,000,000.00	8,712,400.00
F04058AA9	ARTS ET TECHNIQUES DU 4.22	8,000,000.00	8,000,000.00	8,799,680.00
6054409	ASAHI GROUP HOLDINGS LTD COMMON STOCK JP	1,596.00	64,095.32	62,007.76
B019MQ5	ASAHI INTECC CO LTD COMMON STOCK JPY	800.00	19,199.64	17,166.43
6054603	ASAHI KASEI CORP COMMON STOCK JPY	4,488.00	45,017.05	42,130.42
00216LAE3	ASB BANK LTD MEDIUM TERM NOTE FIXED 2.37	1,906,000.00	1,888,688.79	1,894,510.02
043436AU8	ASBURY AUTOMOTIVE GROUP INC CALLABLE NOT	500,000.00	501,577.57	510,000.00
6563875	ASCENDAS REAL ESTATE INVESTMENT TRUST RE	12,745.00	24,617.32	27,888.40
04352EAA3	ASCENSION HEALTH CALLABLE BOND FIXED 2.5	2,760,000.00	2,760,000.00	2,864,505.50
04352EAB1	ASCENSION HEALTH CALLABLE BOND FIXED 3.1	270,000.00	270,000.00	286,873.99
04351LAB6	ASCENSION HEALTH CALLABLE NOTES FIXED 3.	800,000.00	794,906.44	978,132.13
00215W100	ASE TECHNOLOGY HOLDING CO LTD ADR USD	202.00	966.75	1,577.62
00299A974	ASF COINVEST III/1133 WEST	100.00	-	6,402,636.00
0AH99E788	ASF VI B LP	100.00	319,448.00	13,489,199.00
04499A164	ASF VII B L.P.	100.00	12,400,950.00	33,509,888.00
441861D4	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	912.00	57,765.34	98,185.92
045054AN3	ASHTREAD CAPITAL INC CALLABLE NOTES FIXED	410,000.00	409,025.48	402,475.96
53673	ASHTREAD GROUP PLC COMMON STOCK GBP 10	5,986.00	414,190.63	481,761.78
6057378	ASICS CORP COMMON STOCK JPY	13,300.00	203,276.89	294,516.09
5165294	ASM INTERNATIONAL NV COMMON STOCK EUR 0.	730.00	261,330.65	322,681.64
6002453	ASM PACIFIC TECHNOLOGY LTD COMMON STOCK	7,700.00	118,943.31	83,209.34
8929F46	ASML HOLDING NV COMMON STOCK EUR 0.09	17,211.00	6,859,463.35	13,831,779.28
45327103	ASPEN TECHNOLOGY INC COMMON STOCK USD 0.	1,131.00	122,947.74	172,138.20
267377B	ASPLUNDH TREE EXPERT LLC TLB LX192678 04	1,550,375.00	1,551,609.38	1,546,072.71
BYPC1T4	ASSA ABLOY AB COMMON STOCK SEK 1	79,280.00	1,160,821.46	2,418,544.15
4056719	ASSICURAZIONI GENERALI SPA COMMON STOCK	4,028.00	65,732.28	85,337.35
673123	ASSOCIATED BRITISH FOODS PLC COMMON STOC	1,258.00	40,199.88	34,214.27
04621XAN8	ASSURANT INC CALLABLE NOTES FIXED 2.65%	181,000.00	179,057.87	177,506.17
04621X108	ASSURANT INC COMMON STOCK USD 0.01	972.00	106,669.89	151,495.92
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD 0.	1,173.00	33,125.82	58,884.60
04621WAE0	ASSURED GUARANTY US HOLDINGS INC CALLABL	2,154,000.00	2,189,761.81	2,239,886.40
6985383	ASTELLAS PHARMA INC COMMON STOCK JPY	6,795.00	97,591.62	110,373.39
04636NAA1	ASTRAZENCA FINANCE LLC CALLABLE NOTES F	1,185,000.00	1,184,758.55	1,169,906.29
04636NAC7	ASTRAZENCA FINANCE LLC CALLABLE NOTES F	810,000.00	809,941.76	803,549.65
04636NAE3	ASTRAZENCA FINANCE LLC CALLABLE NOTES F	691,000.00	696,307.95	686,980.67
04636NAB9	ASTRAZENCA FINANCE LLC CALLABLE NOTES F	445,000.00	444,477.38	448,113.71
46353108	ASTRAZENCA PLC ADR USD	26.00	851.05	1,514.50
046353AV0	ASTRAZENCA PLC CALLABLE NOTES FIXED 0.7	1,070,000.00	1,066,744.65	1,034,966.30
046353AW8	ASTRAZENCA PLC CALLABLE NOTES FIXED 1.3	2,560,000.00	2,446,324.55	2,416,796.31
046353AX6	ASTRAZENCA PLC CALLABLE NOTES FIXED 2.1	98,000.00	83,594.98	86,932.49
046353AZ1	ASTRAZENCA PLC CALLABLE NOTES FIXED 3%	2,165,000.00	2,134,840.17	2,269,047.98
046353AL2	ASTRAZENCA PLC CALLABLE NOTES FIXED 3.3	1,210,000.00	1,256,877.18	1,298,608.69
046353AR9	ASTRAZENCA PLC CALLABLE NOTES FIXED 3.5	2,275,000.00	2,271,670.58	2,374,098.14
046353AT5	ASTRAZENCA PLC CALLABLE NOTES FIXED 4%	1,200,000.00	1,428,276.00	1,355,191.93
046353AG3	ASTRAZENCA PLC CALLABLE NOTES FIXED 4%	765,000.00	833,503.72	913,745.01
046353AU2	ASTRAZENCA PLC CALLABLE NOTES FIXED 4.3	4,415,000.00	4,758,222.34	5,697,713.34
046353AM0	ASTRAZENCA PLC CALLABLE NOTES FIXED 4.3	3,941,000.00	4,064,491.23	5,046,804.76
046353AD0	ASTRAZENCA PLC CALLABLE NOTES FIXED 6.4	7,540,000.00	10,510,570.23	11,084,574.88
989529	ASTRAZENCA PLC COMMON STOCK GBP 0.25	36,021.00	3,568,361.90	4,233,878.49
7D8716B	ASURION LLC LOAN/TERM LX171643 BRTFGH8H6	2,030,301.89	1,979,794.64	2,027,764.01
6129222	ASK LTD COMMON STOCK AUD 0	7,631.00	460,606.32	515,420.22
45919107	AT HOME CORP COM STK SER 'A' USD0.01	165,924.00	5,460,390.86	-
00206RFW7	AT&T INC CALLABLE BOND FIXED 4.9% 15/AUG	4,120,000.00	4,899,831.03	4,978,396.60
00206RGX4	AT&T INC CALLABLE BOND FIXED 6.55% 15/JU	2,595,000.00	2,823,830.60	3,491,286.40
00206RMJ8	AT&T INC CALLABLE NOTES FIXED 0.9% 25/MA	2,000,000.00	2,006,000.00	1,990,964.86
00206RK66	AT&T INC CALLABLE NOTES FIXED 1.65% 01/F	5,190,000.00	5,087,906.28	5,080,107.98
00206RML3	AT&T INC CALLABLE NOTES FIXED 1.7% 25/MA	2,500,000.00	2,522,325.00	2,487,087.38
00206RKH4	AT&T INC CALLABLE NOTES FIXED 2.25% 01/F	4,838,000.00	4,746,003.96	4,675,063.70
00206RIX1	AT&T INC CALLABLE NOTES FIXED 2.3% 01/JU	2,030,000.00	2,062,182.49	2,065,228.09
00206RMM1	AT&T INC CALLABLE NOTES FIXED 2.55% 01/D	26,910,000.00	25,510,680.59	26,319,112.91
00206RIY9	AT&T INC CALLABLE NOTES FIXED 2.75% 01/J	500,000.00	503,695.40	510,126.67
00206RKD3	AT&T INC CALLABLE NOTES FIXED 3.1% 01/FE	8,329,000.00	8,276,404.62	8,096,957.90
00206RKE1	AT&T INC CALLABLE NOTES FIXED 3.3% 01/FE	1,350,000.00	1,331,113.20	1,322,039.66
00206RKF8	AT&T INC CALLABLE NOTES FIXED 3.5% 01/FE	3,855,000.00	3,868,352.17	3,790,648.33
00206RIZ6	AT&T INC CALLABLE NOTES FIXED 3.5% 01/JU	2,251,000.00	2,274,649.01	2,313,451.32
00206RKX0	AT&T INC CALLABLE NOTES FIXED 3.5% 15/SE	46,642,000.00	40,204,786.82	47,056,883.39
00206RLI9	AT&T INC CALLABLE NOTES FIXED 3.55% 15/S	49,813,000.00	44,177,058.96	49,993,758.43
00206RKA9	AT&T INC CALLABLE NOTES FIXED 3.65% 01/J	5,037,000.00	5,056,311.79	5,216,542.66
00206RLV2	AT&T INC CALLABLE NOTES FIXED 3.65% 15/S	18,520,000.00	13,736,028.79	18,703,144.66
00206RMN9	AT&T INC CALLABLE NOTES FIXED 3.8% 01/DE	25,994,000.00	22,559,018.98	27,061,360.94
00206RHW5	AT&T INC CALLABLE NOTES FIXED 3.8% 15/FE	1,880,000.00	1,874,797.43	2,041,494.41
00206RKB7	AT&T INC CALLABLE NOTES FIXED 3.85% 01/J	2,090,000.00	2,126,679.64	2,183,137.48
00206RD02	AT&T INC CALLABLE NOTES FIXED 4.25% 01/M	466,000.00	517,431.44	516,904.87
00206RG09	AT&T INC CALLABLE NOTES FIXED 4.3% 15/FE	12,311,000.00	12,002,465.42	13,855,906.90
00206RHJ4	AT&T INC CALLABLE NOTES FIXED 4.35% 01/M	3,056,000.00	3,472,483.67	3,432,731.76
00206RKB7	AT&T INC CALLABLE NOTES FIXED 4.35% 15/J	1,014,000.00	1,008,533.18	1,142,964.69
00206RDJ8	AT&T INC CALLABLE NOTES FIXED 4.5% 09/MA	320,000.00	364,211.40	373,073.52
00206RCP5	AT&T INC CALLABLE NOTES FIXED 4.5% 15/MA	7,994,000.00	8,419,538.50	9,234,647.53
00206RDK5	AT&T INC CALLABLE NOTES FIXED 4.55% 09/M	125,000.00	142,984.37	148,852.60
00206RIK9	AT&T INC CALLABLE NOTES FIXED 4.65% 01/J	579,000.00	617,392.70	678,120.06
00206RCQ3	AT&T INC CALLABLE NOTES FIXED 4.75% 15/M	8,385,000.00	9,424,212.26	10,126,022.41
00206RCG5	AT&T INC CALLABLE NOTES FIXED 4.8% 15/JU	2,079,000.00	1,662,597.28	2,483,976.52
00206RLI7	AT&T INC CALLABLE NOTES FIXED 4.85% 15/J	2,076,000.00	2,076,845.22	2,473,098.90
00206RIH6	AT&T INC CALLABLE NOTES FIXED 4.9% 15/JU	340,000.00	345,860.70	409,595.02
00206RFU1	AT&T INC CALLABLE NOTES FIXED 5.15% 15/F	325,000.00	417,841.85	415,201.90
00206RDH2	AT&T INC CALLABLE NOTES FIXED 5.15% 15/M	4,162,000.00	4,721,058.91	5,211,092.79
00206RHA3	AT&T INC CALLABLE NOTES FIXED 5.15% 15/N	2,564,000.00	3,294,763.83	3,252,765.88
00206RDR0	AT&T INC CALLABLE NOTES FIXED 5.25% 01/M	4,096,000.00	4,427,134.65	5,066,396.59
04650NAB0	AT&T INC CALLABLE NOTES FIXED 5.35% 01/S	2,496,000.00	2,930,300.16	3,162,065.64
00206RDS8	AT&T INC CALLABLE NOTES FIXED 5.45% 01/M	2,338,000.00	3,100,436.78	3,054,816.07
00206RBA9	AT&T INC CALLABLE NOTES FIXED 5.55% 15/A	954,000.00	972,530.02	1,250,779.93
00206RAG7	AT&T INC CALLABLE NOTES FIXED 6.3% 15/JA	6,250,000.00	6,745,852.14	6,509,960.38
00206RDG4	AT&T INC CALLABLE NOTES FIXED 6.375% 01/	1,556,000.00	2,021,627.43	2,199,017.77
00206RAD4	AT&T INC CALLABLE NOTES FIXED 6.5% 01/SE	2,516,000.00	3,223,802.56	3,374,689.36
00206RJC7	AT&T INC CALLABLE NOTES FIXED 6.5% 15/NO	675,000.00	878,748.75	903,252.52
00206RGU0	AT&T INC CALLABLE NOTES FIXED 8.75% 15/N	12,506,000.00	15,886,030.19	18,328,416.92

00206R102	AT&T INC COMMON STOCK USD 1	161,051.00	4,991,758.67	3,961,854.60
00206RH3	AT&T INC NOTES FIXED 6.95% 15/JAN/2028 U	3,750,000.00	4,698,339.33	4,657,620.41
00206RAE2	AT&T INC PUTABLE NOTES ZERO CPN 27/NOV/2	4,000,000.00	3,735,098.87	3,973,525.12
04685A2V6	ATHENE GLOBAL FUNDING MEDIUM TERM NOTE F	9,984,000.00	10,030,096.38	9,891,281.69
04685A3D1	ATHENE GLOBAL FUNDING MEDIUM TERM NOTE F	7,348,000.00	7,348,000.00	7,211,956.49
04685A2V2	ATHENE GLOBAL FUNDING MEDIUM TERM NOTE F	4,171,000.00	4,159,279.49	4,194,594.26
04685A2K6	ATHENE GLOBAL FUNDING MEDIUM TERM NOTE F	2,810,000.00	2,805,588.30	2,937,454.49
04685A3A7	ATHENE GLOBAL FUNDING MEDIUM TERM NOTE F	1,450,000.00	1,450,000.00	1,427,893.79
04685A3E9	ATHENE GLOBAL FUNDING MEDIUM TERM NOTE F	647,000.00	647,000.00	638,354.93
04685A3C3	ATHENE GLOBAL FUNDING MEDIUM TERM NOTE F	490,000.00	490,000.00	476,130.42
04686IAE1	ATHENE HOLDING LTD CALLABLE NOTES FIXED	3,085,000.00	3,084,476.68	3,098,544.51
04686IAA9	ATHENE HOLDING LTD CALLABLE NOTES FIXED	6,830,000.00	7,450,153.03	7,469,887.47
04686IAD3	ATHENE HOLDING LTD CALLABLE NOTES FIXED	5,410,000.00	5,624,440.01	5,836,316.66
04686IAC5	ATHENE HOLDING LTD CALLABLE NOTES FIXED	1,870,000.00	2,008,915.32	1,977,347.28
00684D107	ATHENE HOLDING LTD COMMON STOCK EUR 0.00	1,926.00	72,381.63	160,493.58
7667163	ATLANTIA SPA COMMON STOCK EUR 1	1,750.00	42,405.91	34,737.20
861ND55	ATLANTIS JAPAN GROWTH FUND LTD CLOSED-EN	409,022.00	924,393.56	1,362,839.63
8D97857	ATLAS COPCO AB	32,597.00	1,667,429.85	1,916,104.57
8D978N2	ATLAS COPCO AB COMMON STOCK SEK 0.639	2,410.00	68,890.74	166,578.64
ABE9969J9	ATLAS ENHANCED FUND, LTD	1,000.00	150,000,000.00	161,994,652.47
049421AC5	ATLAS SENIOR LOAN FUND X LTD 2018-10A A	982,202.01	977,579.42	977,438.33
G06242104	ATLASSIAN CORP PLC COMMON STOCK USD 0.1	11,997.00	2,464,511.32	4,574,336.13
049560AW5	ATMOS ENERGY CORP CALLABLE NOTES FIXED 2	1,465,000.00	1,455,666.58	1,423,619.51
049560AS4	ATMOS ENERGY CORP CALLABLE NOTES FIXED 3	417,000.00	416,712.24	442,622.31
049560AQ8	ATMOS ENERGY CORP CALLABLE NOTES FIXED 4	600,000.00	597,798.22	713,268.22
049560AM7	ATMOS ENERGY CORP CALLABLE NOTES FIXED 4	1,810,000.00	1,831,295.69	2,106,638.26
049560AP0	ATMOS ENERGY CORP CALLABLE NOTES FIXED 4	840,000.00	836,084.93	1,025,095.82
49560105	ATMOS ENERGY CORP COMMON STOCK USD 0	2,138.00	195,938.12	223,998.26
04965KAN0	ATRIUM HOTEL PORTFOLIO TRUST 2018-ATRM 2	638,000.00	638,000.00	620,388.01
04965KAA8	ATRIUM HOTEL PORTFOLIO TRUST 2018-ATRM 2	217,000.00	217,000.00	216,588.46
049992A86	ATV VII - BULLSHEAD D	100.00	-	572,885.00
89799Q324	ATV VIII/1133 WEST LLC	100.00	25,528,278.00	6,145,976.00
BKX3XG2	AUCKLAND INTERNATIONAL AIRPORT LTD COMMO	4,750.00	24,819.56	25,041.07
B87CVM3	AURIZON HOLDINGS LTD COMMON STOCK AUD	6,985.00	25,458.25	17,723.77
Q0697#AC0	AUSGRID FIN PTY LTD	4,000,000.00	4,000,000.00	4,423,920.00
Q0697#AA4	AUSGRID FINANCE PTY LTD 3.50% USD SERIES	2,000,000.00	2,000,000.00	2,141,080.00
Q0697#AB2	AUSGRID FINANCE PTY LTD SERIES B	2,000,000.00	2,000,000.00	2,173,700.00
8PVX7J0	AUSNET SERVICES LTD COMMON STOCK AUD 0	7,267.00	8,762.42	13,578.52
G065586	AUSTRALIA & NEW ZEALAND BANKING GROUP LT	61,019.00	1,237,677.95	1,220,449.90
052528AM8	AUSTRALIA & NEW ZEALAND BANKING GROUP LT	875,000.00	875,000.00	837,826.23
AUD	AUSTRALIAN DOLLAR	-	234,218.00	224,297.00
BVYVFW2	AUTO TRADER GROUP PLC COMMON STOCK GBP 1	60,473.00	309,095.30	606,116.65
52769106	AUTODESK INC COMMON STOCK USD 0.01	3,663.00	642,573.17	1,029,998.97
53015103	AUTOMATIC DATA PROCESSING INC COMMON STO	7,080.00	914,291.82	1,745,786.40
05329WAS1	AUTONATION INC CALLABLE NOTES FIXED 2.4%	1,135,000.00	1,132,122.99	1,094,721.82
05329WAM4	AUTONATION INC CALLABLE NOTES FIXED 4.5%	2,000,000.00	2,198,215.87	2,174,290.26
05329WAQ5	AUTONATION INC CALLABLE NOTES FIXED 4.75	197,000.00	230,698.82	225,031.52
05329W102	AUTONATION INC COMMON STOCK USD 0.01	8,231.00	461,308.25	961,792.35
053332AY8	AUTOZONE INC CALLABLE NOTES FIXED 3.625%	850,000.00	856,561.26	906,408.12
053332AZ5	AUTOZONE INC CALLABLE NOTES FIXED 4% 15/	2,500,000.00	2,636,078.19	2,797,109.38
53332102	AUTOZONE INC COMMON STOCK USD 0.01	966.00	953,841.65	2,025,112.74
05338G106	AVALARA INC COMMON STOCK USD 0.0001	1,409.00	164,802.55	181,915.99
05348EAW9	AVALONBAY COMMUNITIES INC CALLABLE MEDIU	1,515,000.00	1,569,536.65	1,619,926.16
05348EBG3	AVALONBAY COMMUNITIES INC CALLABLE MEDIU	310,000.00	311,163.95	313,598.46
05348AC5	AVALONBAY COMMUNITIES INC CALLABLE NOTES	3,100,000.00	3,095,939.00	3,060,748.98
53484101	AVALONBAY COMMUNITIES INC REIT USD 0.01	2,319.00	366,143.66	585,756.21
05351W103	AVANGRID INC	947.00	44,034.74	47,236.36
05351WAB9	AVANGRID INC CALLABLE NOTES FIXED 3.8% 0	860,000.00	943,170.36	935,012.75
05349W207	AVANTI COMMUNICATIONS CORP PFD SER A	106,870.00	-	-
05349W959	AVANTI COMMUNICATIONS CORP RESTRICTED	186,607.00	-	-
05352A100	AVANTOR INC COMMON STOCK USD 0.01	14,345.00	314,362.23	604,498.30
53611109	AVERY DENNISON CORP COMMON STOCK USD 1	2,166.00	284,877.96	469,090.62
B869JN7	AVIVA GROUP PLC COMMON STOCK GBP 3.55556	457.00	18,627.10	21,070.20
133508	AVI GLOBAL TRUST PLC CLOSED-END FUND	97,737.00	736,906.00	1,432,350.30
05369AAH4	AVIATION CAPITAL GROUP LLC CALLABLE NOTE	2,173,000.00	2,316,717.30	2,377,452.88
05369AAL5	AVIATION CAPITAL GROUP LLC CALLABLE NOTE	990,000.00	987,661.67	961,571.37
05369AAK7	AVIATION CAPITAL GROUP LLC CALLABLE NOTE	490,000.00	486,214.88	477,934.53
05369AA9	AVIATION CAPITAL GROUP LLC CALLABLE NOTE	200,000.00	198,936.00	205,034.50
05377RER1	AVIS BUDGET RENTAL CAR FUNDING AESOP LLC	888,000.00	887,946.63	879,919.29
05377RD04	AVIS BUDGET RENTAL CAR FUNDING AESOP LLC	489,000.00	488,991.25	499,847.73
05377RDU5	AVIS BUDGET RENTAL CAR FUNDING AESOP LLC	449,000.00	461,530.16	459,715.74
216238	AVIVA PLC COMMON STOCK GBP 25	14,209.00	77,700.09	78,983.05
53807103	AVNET INC COMMON STOCK USD 1	1,637.00	47,630.35	67,493.51
05401AAL5	AVOLON HOLDINGS FUNDING LTD CALLABLE NOT	5,890,000.00	6,110,697.78	6,241,602.50
05401AAH4	AVOLON HOLDINGS FUNDING LTD CALLABLE NOT	2,665,000.00	2,685,962.83	2,722,322.29
05401AA8	AVOLON HOLDINGS FUNDING LTD CALLABLE NOT	2,244,000.00	2,224,927.71	2,351,260.35
05401AAG6	AVOLON HOLDINGS FUNDING LTD CALLABLE NOT	1,325,000.00	1,359,755.26	1,419,152.71
05401AAJ0	AVOLON HOLDINGS FUNDING LTD CALLABLE NOT	700,000.00	699,358.52	704,888.21
05401AAR2	AVOLON HOLDINGS FUNDING LTD CALLABLE NOT	672,000.00	632,509.74	652,788.33
LX196768	Avolon TLB Borrower 1 (US) LLC-Term B-5	1,188,000.00	1,177,476.44	1,191,065.04
05499A930	AXA EARLY SECONDARY FUND III 2/1133 WEST	100.00	-	37,686.71
54994579	AXA EARLY SECONDARY FUND IV LP	100.00	-	564,305.51
05499A590	AXA EARLY SECONDARY FUND V LP LTD PART U	100.00	3,691,489.00	18,244,891.00
7088429	AXA SA COMMON STOCK EUR 2.29	49,023.00	1,150,406.70	1,459,786.43
2993657	AXA SECONDARY FD V LP.	100.00	-	563,188.00
2997906	AXA SECONDARY FUND III - BULLSHEAD I	100.00	2,759,439.00	242,138.00
54990072	AXA SECONDARY FUND IV/1133 WEST LLC	100.00	-	827,276.00
G0750C108	AXALTA COATING SYSTEMS LTD COMMON STOCK	3,446.00	83,977.17	114,131.52
G0692U109	AXIS CAPITAL HOLDINGS LTD COMMON STOCK U	1,286.00	62,099.35	70,048.42
05464HAB6	AXIS SPECIALTY FINANCE PLC CALLABLE NOTE	1,590,000.00	1,733,160.30	1,925,006.10
05464C101	AXON ENTERPRISE INC COMMON STOCK USD 0.0	1,080.00	106,975.09	169,560.00
6985543	AZBL CORP COMMON STOCK JPY	400.00	17,975.30	18,201.55
05478C105	AZEK CO INC/THE COMMON STOCK USD	1,872.00	71,366.24	86,561.28
114340102	AZENTA INC COMMON STOCK USD 0.01	1,219.00	114,915.13	125,691.09
B5MN1W0	AZRIELI GROUP LTD COMMON STOCK ILS 0.1	161.00	9,156.42	15,363.39
05522RDC9	BA CREDIT CARD TRUST 2020-A1 A1 0.34% 15	110,000.00	109,974.61	108,549.47
05522RBD7	BA CREDIT CARD TRUST 2021-A1 A1 0.44% 15	356,000.00	355,993.84	350,812.83
067316AD1	BACARDI LTD CALLABLE NOTES FIXED 2.75% 1	3,300,000.00	3,454,054.60	3,392,089.87
067316AE9	BACARDI LTD CALLABLE NOTES FIXED 4.45% 1	2,700,000.00	2,699,495.00	2,925,896.53
067316AF6	BACARDI LTD CALLABLE NOTES FIXED 4.7% 15	207,000.00	240,755.49	234,113.12
067316AH2	BACARDI LTD CALLABLE NOTES FIXED 5.3% 15	396,000.00	522,490.37	516,581.54
7155884	BACHEM HOLDING AG COMMON STOCK CHF 0.05	24.00	17,224.11	18,859.68
05523UAK6	BAE SYSTEMS HOLDINGS INC CALLABLE BOND F	3,514,000.00	3,520,886.39	3,731,644.51
05523RAF4	BAE SYSTEMS PLC CALLABLE NOTES FIXED 1.9	450,000.00	446,979.17	426,968.36
05523RAE7	BAE SYSTEMS PLC CALLABLE NOTES FIXED 3%	765,000.00	754,298.03	744,604.72
05523RAD9	BAE SYSTEMS PLC CALLABLE NOTES FIXED 3.4	1,415,000.00	1,406,763.99	1,510,311.70
263494	BAE SYSTEMS PLC COMMON STOCK GBP 2.5	87,501.00	427,686.15	651,599.48
56752108	BAIDU INC ADR USD 0.00005	1,718.00	246,964.94	255,621.22
BMC7T38	BAILLIE GIFFORD EUROPEAN GROWTH TRUST PL	539,684.00	543,624.12	1,086,959.82
BFXHY24	BAILLIE GIFFORD SHIN NIPPON PLC CLOSED-E	6,907.00	20,970.66	20,674.96
56999311	Bain Capital XI	100.00	479,824.06	52,826,107.00
05684BAC1	BNP Paribas Holdings II Luxembourg, SCSp	-	20,175.94	2,221,265.00
892994P81	BAIN CAPITAL SPECIALTY FINANCE INC CALLA	401,000.00	396,772.33	389,733.21
05722G100	BAIN CAPITAL X	100.00	0.00	16,579,641.00
05724BD10	BAKER HUGHES CO COMMON STOCK USD 0.0001	12,270.00	260,865.69	295,216.20
05724BAD1	BAKER HUGHES HOLDINGS LLC / BAKER HUGHES	4,120,000.00	4,120,000.00	4,156,972.14
05723KAF7	BAKER HUGHES HOLDINGS LLC / BAKER HUGHES	605,000.00	567,381.68	687,514.66
05723KAE0	BAKER HUGHES HOLDINGS LLC / BAKER HUGHES	385,000.00	370,009.65	410,362.68

05724BAB5	BAKER HUGHES HOLDINGS LLC / BAKER HUGHES	350,000.00	350,000.00	351,592.57
057224A20	BAKER HUGHES HOLDINGS LLC CALLABLE NOTES	1,085,000.00	1,262,013.29	1,354,298.44
058498AV8	BALL CORP CALLABLE BOND FIXED 4.875% 15/	2,000,000.00	2,225,479.72	2,203,000.00
058498AX4	BALL CORP CALLABLE NOTES FIXED 3.125% 15	3,350,000.00	3,350,000.00	3,308,125.00
58498106	BALL CORP COMMON STOCK USD 0	5,356.00	352,834.49	515,622.12
2072717	BALLARD POWER SYSTEMS INC COMMON STOCK C	6,872.00	188,022.50	86,447.44
7124594	BALOISE HOLDING AG COMMON STOCK CHF 0.1	176.00	27,267.11	28,800.53
059165EK2	BALTIMORE GAS AND ELECTRIC CO CALLABLE N	800,000.00	799,374.91	973,960.29
059165EL0	BALTIMORE GAS AND ELECTRIC CO CALLABLE N	3,605,000.00	3,665,768.92	3,764,423.38
059165EM8	BALTIMORE GAS AND ELECTRIC CO CALLABLE N	975,000.00	966,022.33	968,706.63
059165EH9	BALTIMORE GAS AND ELECTRIC CO CALLABLE N	845,000.00	780,032.02	912,178.33
059165EN6	BALTIMORE GAS AND ELECTRIC CO CALLABLE N	292,000.00	291,480.24	292,229.44
059165EC0	BALTIMORE GAS AND ELECTRIC CO CALLABLE N	40,000.00	41,086.75	56,414.73
059475AF0	BANC OF AMERICA ALTERNATIVE LOAN TRUST 2	258,212.81	175,967.09	254,216.48
05951EAM9	BANC OF AMERICA FUNDING 2006 J TRUST 200	27,426.51	26,106.13	26,632.56
05950HAA9	BANC OF AMERICA FUNDING 2006-F TRUST 200	71,771.84	71,262.12	74,218.00
8GRFX88	BANCO BILBAO VIZCAYA ARGENTARIA SA CALLA	2,600,000.00	2,871,056.20	3,137,819.12
5501906	BANCO BILBAO VIZCAYA ARGENTARIA SA COMMO	116,271.00	405,588.53	694,172.76
05946KHA4	BANCO BILBAO VIZCAYA ARGENTARIA SA NOTES	2,400,000.00	2,398,517.68	2,390,344.68
05946KAU0	BANCO BILBAO VIZCAYA ARGENTARIA SA NOTES	1,000,000.00	994,927.94	979,446.58
05947KAZ3	BANCO BRADESCO SA/CAYMAN ISLANDS MEDIUM	500,000.00	500,000.00	506,500.00
05971BAD1	BANCO BTG PACTUAL SA/CAYMAN ISLANDS CALL	2,300,000.00	2,272,424.00	2,377,648.00
059520AC0	BANCO DE CHILE CALLABLE NOTES FIXED 2.99	304,000.00	296,637.12	299,671.04
05890PZ47	BANCO DE CREDITO E INVERSIONES SA CALLAB	200,000.00	198,172.13	213,502.00
059578AE4	BANCO DO BRASIL SA/CAYMAN CALLABLE MEDIU	800,000.00	840,800.00	836,008.00
059578AF1	BANCO DO BRASIL SA/CAYMAN CALLABLE NOTES	600,000.00	600,000.00	584,016.00
4058061	BANCO ESPIRITO SANTO SA COMMON STOCK 0	925,173.00	950,580.78	0.01
BM5G6V9	BANCO ESPIRITO SANTO SA MEDIUM TERM NOTE	1,900,000.00	2,016,452.77	313,298.60
05971PAC2	BANCO MERCANTIL DEL NORTE SA/GRAND CAYMA	1,210,000.00	1,210,000.00	1,388,487.10
05971PAB4	BANCO MERCANTIL DEL NORTE SA/GRAND CAYMA	500,000.00	500,000.00	532,005.00
05969BAD5	BANCO SANTANDER MEXICO SA INSTITUCION DE	3,530,000.00	3,818,189.43	3,852,147.80
05964HAN5	BANCO SANTANDER SA CALLABLE NOTES VARIAB	8,490,000.00	8,490,000.00	8,335,506.62
05971KAL3	BANCO SANTANDER SA CALLABLE NOTES VARIAB	400,000.00	400,000.00	400,376.08
5705946	BANCO SANTANDER SA COMMON STOCK EUR 0.5	172,066.00	526,258.88	575,377.80
05971KAA7	BANCO SANTANDER SA NOTES	1,200,000.00	1,356,833.31	1,335,757.79
05964HAL9	BANCO SANTANDER SA NOTES FIXED 1.849% 25	4,200,000.00	4,261,551.54	4,180,736.15
05971KAD1	BANCO SANTANDER SA NOTES FIXED 2.706% 27	3,600,000.00	3,590,571.04	3,727,360.48
05971KAE9	BANCO SANTANDER SA NOTES FIXED 2.746% 28	1,000,000.00	1,000,000.00	1,033,590.03
05971KAG4	BANCO SANTANDER SA NOTES FIXED 2.749% 03	5,200,000.00	5,155,144.00	5,088,522.97
05971KAC3	BANCO SANTANDER SA NOTES FIXED 3.306% 27	4,200,000.00	4,309,071.83	4,439,004.69
05971KAF6	BANCO SANTANDER SA NOTES FIXED 3.49% 28/	200,000.00	200,000.00	211,128.80
05964HAG0	BANCO SANTANDER SA NOTES FIXED 3.848% 12	800,000.00	816,583.50	827,474.14
05968LAM4	BANCOLOMBIA SA CALLABLE NOTES FIXED 3% 2	700,000.00	695,051.00	702,620.33
80IDQD4	BANDAI NAMCO HOLDINGS INC COMMON STOCK J	3,814.00	88,035.63	297,886.47
06541FBF5	BANK 2017-BNK4 2017-BNK4 C VARIABLE 15/M	500,000.00	527,149.89	525,343.30
06541FBB4	BANK 2017-BNK4 2017-BNK4 XA VARIABLE 15/	5,183,203.43	268,789.00	270,734.78
060352AG6	BANK 2017-BNK6 2017-BNK6 XA VARIABLE 15/	8,906,688.41	310,421.71	304,545.51
06541XAD2	BANK 2017-BNK7 2017-BNK7 ASB 3.265% 15/S	1,637,000.00	1,750,677.81	1,712,412.17
06650AAC1	BANK 2017-BNK8 2017-BNK8 ASB 3.314% 15/N	1,896,000.00	1,937,668.11	2,002,447.13
065404BF1	BANK 2018-BNK10 2018-BN10 XA VARIABLE 15	9,344,880.78	355,965.56	352,958.02
06540WB2E	BANK 2019-BNK19 2019-BN19 AS 3.446% 15/A	679,000.00	695,081.08	721,085.78
06540WBG7	BANK 2019-BNK19 2019-BN19 C VARIABLE 15/	850,000.00	908,492.95	884,665.55
06540WBH5	BANK 2019-BNK19 2019-BN19 XA VARIABLE 15	7,590,359.40	459,666.68	460,653.60
06540AAG6	BANK 2019-BNK20 2019-BN20 AS VARIABLE 15	811,000.00	859,241.47	855,370.13
06540AAJ0	BANK 2019-BNK20 2019-BN20 C VARIABLE 15/	500,000.00	512,756.25	507,552.85
06540BB0D	BANK 2019-BNK21 2019-BN21 AS 2.851% 17/O	1,511,000.00	1,555,583.84	1,587,184.62
06539WBE5	BANK 2020-BNK25 2020-BN25 AS 2.841% 15/I	811,000.00	830,588.29	837,002.20
06540IAZ5	BANK 2020-BNK26 2020-BN26 A2 2.041% 15/M	1,771,000.00	1,783,981.36	1,772,133.79
06539XAH7	BANK 2020-BNK27 2020-BN27 AS 2.144% 15/A	713,000.00	734,348.65	712,040.80
06540YAH2	BANK 2020-BNK28 2020-BN28 A4 1.844% 15/M	921,000.00	948,616.19	897,773.95
06541CBL9	BANK 2021-BNK33 2021-BN33 AS 2.556% 15/M	3,837,000.00	3,952,106.16	3,949,715.33
06541JAL5	BANK 2021-BNK34 2021-BN34 AS 2.438% 15/I	2,040,000.00	2,101,130.64	2,079,605.78
06540DBH7	BANK 2021-BNK36 2021-BN36 AS 2.47% 15/SE	3,033,000.00	3,123,817.12	3,099,536.74
06540EAK9	BANK 2021-BNK38 2021-BN38 AS 2.521% 15/O	1,730,000.00	1,781,537.20	1,776,977.29
801C1P6	BANK CENTRAL ASIA TBE PK COMMON STOCK ID	557,700.00	251,121.54	285,648.83
6075808	BANK HAPQALIM BM COMMON STOCK ILS 1	64,020.00	612,969.07	660,275.67
6076425	BANK LEUMI LE-ISRAEL BM COMMON STOCK ILS	68,087.00	490,105.48	731,753.68
06051GFX2	BANK OF AMERICA CORP BOND FIXED 3.5% 19/	100,000.00	113,058.15	107,718.81
06051GFM6	BANK OF AMERICA CORP BOND FIXED 4% 22/JA	7,970,000.00	8,563,179.84	8,511,864.20
06051GGG8	BANK OF AMERICA CORP BOND VARIABLE 20/JA	2,685,000.00	2,685,000.00	3,336,453.52
06051GGM5	BANK OF AMERICA CORP BOND VARIABLE 24/AP	8,380,000.00	8,564,718.82	9,832,565.06
060505FL3	BANK OF AMERICA CORP CALLABLE BOND VARIA	3,800,000.00	3,840,620.00	4,227,500.00
060505EH3	BANK OF AMERICA CORP CALLABLE BOND VARIA	2,702,000.00	2,734,117.76	2,908,027.50
060505FQ2	BANK OF AMERICA CORP CALLABLE BOND VARIA	2,150,000.00	2,157,466.76	2,174,187.50
060505FP4	BANK OF AMERICA CORP CALLABLE BOND VARIA	600,000.00	600,000.00	627,750.00
06051GJ0E	BANK OF AMERICA CORP CALLABLE MEDIUM TER	47,871,000.00	48,133,137.93	46,079,128.16
06051GJ48	BANK OF AMERICA CORP CALLABLE MEDIUM TER	15,290,000.00	16,580,878.89	18,391,219.79
06051GHU6	BANK OF AMERICA CORP CALLABLE MEDIUM TER	15,616,000.00	17,505,187.19	17,940,279.82
06051GHV4	BANK OF AMERICA CORP CALLABLE MEDIUM TER	12,120,000.00	12,556,207.40	12,781,616.01
06051GGL7	BANK OF AMERICA CORP CALLABLE MEDIUM TER	11,663,000.00	11,646,076.92	12,657,059.89
06051GGC7	BANK OF AMERICA CORP CALLABLE MEDIUM TER	10,300,000.00	10,772,720.83	11,269,672.69
06051GHM4	BANK OF AMERICA CORP CALLABLE MEDIUM TER	7,485,000.00	7,485,000.00	8,345,337.27
06051GHS1	BANK OF AMERICA CORP CALLABLE MEDIUM TER	5,241,000.00	5,490,382.80	6,483,691.42
06051GGF0	BANK OF AMERICA CORP CALLABLE MEDIUM TER	5,187,000.00	5,659,898.75	5,616,876.73
06051GIF7	BANK OF AMERICA CORP CALLABLE MEDIUM TER	5,670,000.00	5,627,023.04	5,426,617.40
06051GJG5	BANK OF AMERICA CORP CALLABLE MEDIUM TER	5,000,000.00	5,030,950.00	4,939,286.15
06051GIZ3	BANK OF AMERICA CORP CALLABLE MEDIUM TER	4,880,000.00	4,831,874.92	4,845,699.26
06051GJL4	BANK OF AMERICA CORP CALLABLE MEDIUM TER	4,818,000.00	4,780,352.13	4,613,027.69
06051GKE8	BANK OF AMERICA CORP CALLABLE MEDIUM TER	4,075,000.00	4,075,000.00	4,081,641.40
06051GHZ5	BANK OF AMERICA CORP CALLABLE MEDIUM TER	3,251,000.00	3,145,773.60	3,259,385.69
06051GHX0	BANK OF AMERICA CORP CALLABLE MEDIUM TER	2,635,000.00	2,695,751.87	2,720,762.69
06051GJM2	BANK OF AMERICA CORP CALLABLE MEDIUM TER	1,785,000.00	1,785,000.00	1,752,505.13
06051GGR4	BANK OF AMERICA CORP CALLABLE MEDIUM TER	810,000.00	810,000.00	871,786.16
06051GHP9	BANK OF AMERICA CORP CALLABLE MEDIUM TER	700,000.00	700,000.00	720,805.46
06051GIY6	BANK OF AMERICA CORP CALLABLE MEDIUM TER	536,000.00	533,180.64	532,443.02
06051GHT9	BANK OF AMERICA CORP CALLABLE MEDIUM TER	484,000.00	530,111.12	517,566.38
06051GJK6	BANK OF AMERICA CORP CALLABLE MEDIUM TER	440,000.00	442,674.77	431,218.58
06051GJD2	BANK OF AMERICA CORP CALLABLE MEDIUM TER	262,000.00	265,613.91	259,217.33
BFM3F84	BANK OF AMERICA CORP CALLABLE MEDIUM TER	105,000.00	120,738.75	117,068.86
59022CAJ2	BANK OF AMERICA CORP CALLABLE NOTES FIXE	11,626,000.00	13,537,018.28	15,638,984.68
59023VAA8	BANK OF AMERICA CORP CALLABLE NOTES FIXE	3,085,000.00	4,828,227.60	4,833,753.62
06051GIB6	BANK OF AMERICA CORP CALLABLE NOTES VARI	31,103,000.00	32,147,316.03	31,419,468.36
06051GJT7	BANK OF AMERICA CORP CALLABLE NOTES VARI	9,531,000.00	9,588,731.36	9,672,309.66
06051GIW0	BANK OF AMERICA CORP CALLABLE NOTES VARI	13,580,000.00	13,585,441.99	14,272,852.95
06051GKA6	BANK OF AMERICA CORP CALLABLE NOTES VARI	10,919,000.00	10,877,425.00	10,735,636.36
06051GKD0	BANK OF AMERICA CORP CALLABLE NOTES VARI	10,346,000.00	10,362,486.20	10,395,703.23
06051GHD4	BANK OF AMERICA CORP CALLABLE NOTES VARI	8,358,000.00	8,040,673.38	8,923,541.98
06051GIS9	BANK OF AMERICA CORP CALLABLE NOTES VARI	8,890,000.00	8,930,043.05	8,825,257.06
06051GKC2	BANK OF AMERICA CORP CALLABLE NOTES VARI	8,330,000.00	8,330,000.00	8,069,019.10
06051GKB4	BANK OF AMERICA CORP CALLABLE NOTES VARI	4,465,000.00	4,469,118.45	4,478,277.70
06051GHC6	BANK OF AMERICA CORP CALLABLE NOTES VARI	4,129,000.00	4,257,685.79	4,214,344.37
06051GGJ2	BANK OF AMERICA CORP CALLABLE NOTES VARI	4,000,000.00	4,018,600.00	4,009,303.40
06051GGZ6	BANK OF AMERICA CORP CALLABLE NOTES VARI	3,765,000.00	3,769,491.57	3,960,763.55
06051GJP5	BANK OF AMERICA CORP CALLABLE NOTES VARI	3,540,000.00	3,574,117.12	3,585,482.66
06051GJN0	BANK OF AMERICA CORP CALLABLE NOTES VARI	2,454,000.00	2,474,546.54	2,707,880.95
06051GJR1	BANK OF AMERICA CORP CALLABLE NOTES VARI	2,000,000.00	2,013,420.00	1,983,966.90
06051GJQ3	BANK OF AMERICA CORP CALLABLE NOTES VARI	1,976,000.00	1,982,646.89	1,962,124.98
06051GHA0	BANK OF AMERICA CORP CALLABLE NOTES VARI	1,100,000.00	1,036,599.71	1,284,117.66

60505104	BANK OF AMERICA CORP COMMON STOCK USD 0.	152,409.00	3,454,297.18	6,780,676.41
06051GFC8	BANK OF AMERICA CORP MEDIUM TERM NOTE FI	8,217,000.00	8,702,553.65	10,790,302.12
06051GFF1	BANK OF AMERICA CORP MEDIUM TERM NOTE FI	6,509,000.00	6,958,762.40	6,919,385.09
06051GFQ7	BANK OF AMERICA CORP MEDIUM TERM NOTE FI	3,095,000.00	3,389,766.30	3,856,753.91
06051GLF8	BANK OF AMERICA CORP MEDIUM TERM NOTE FI	3,157,000.00	3,300,441.99	3,483,440.05
06051GFU8	BANK OF AMERICA CORP MEDIUM TERM NOTE FI	1,130,000.00	1,287,250.80	1,244,081.90
06051GEN5	BANK OF AMERICA CORP MEDIUM TERM NOTE FI	775,000.00	920,786.89	1,100,427.62
060501T26	BANK OF AMERICA NA NOTES FIXED 6% 15/OCT	12,680,000.00	15,551,005.56	17,377,763.63
62540109	BANK OF HAWAII CORP COMMON STOCK USD 0.0	668.00	40,831.80	55,951.68
062791AB5	BANK OF IRELAND GROUP PLC CALLABLE NOTES	2,006,000.00	2,006,000.00	1,970,024.92
BD1RP61	BANK OF IRELAND GROUP PLC COMMON STOCK E	135,276.00	576,937.07	767,025.64
06368FAC3	BANK OF MONTREAL CALLABLE MEDIUM TERM NO	3,800,000.00	3,793,977.62	3,718,738.75
06368FAC36	BANK OF MONTREAL CALLABLE MEDIUM TERM NO	1,570,000.00	1,569,081.95	1,554,797.28
2076009	BANK OF MONTREAL COMMON STOCK CAD 0	18,368.00	1,204,125.12	1,980,396.56
06367WHH9	BANK OF MONTREAL MEDIUM TERM NOTE FIXED	1,620,000.00	1,618,808.09	1,695,010.36
064058AU9	BANK OF NEW YORK MELLON CORP/THE CALLABL	1,125,000.00	1,125,000.00	1,150,312.50
64058100	BANK OF NEW YORK MELLON CORP/THE COMMON	13,189.00	490,000.49	766,017.12
06406RAG2	BANK OF NEW YORK MELLON CORP/THE MEDIUM	1,185,000.00	1,235,578.48	1,227,088.87
064159YM2	BANK OF NOVA SCOTIA/THE CALLABLE NOTES F	1,410,000.00	1,412,142.76	1,401,850.57
6.42E+06	BANK OF NOVA SCOTIA/THE CALLABLE NOTES F	1,055,000.00	1,054,195.92	1,041,761.37
064159VJ2	BANK OF NOVA SCOTIA/THE CALLABLE NOTES V	10,080,000.00	10,565,182.47	10,801,350.00
064159N9	BANK OF NOVA SCOTIA/THE CALLABLE NOTES V	2,611,000.00	2,605,307.67	2,522,332.63
2076281	BANK OF NOVA SCOTIA/THE COMMON STOCK CAD	48,167.00	2,546,889.67	3,414,760.60
064159VL7	BANK OF NOVA SCOTIA/THE NOTES FIXED 1.3%	1,545,000.00	1,542,647.91	1,536,035.31
06417N103	BANK OZK COMMON STOCK USD	2,050.00	57,436.68	95,386.50
BN4NDR3	BANKERS INVESTMENT TRUST PLC/THE CLOSED-	124,390.00	190,152.32	207,230.44
06652KAA1	BANKUNITED INC CALLABLE NOTES FIXED 4.87	1,990,000.00	2,184,003.49	2,187,137.84
06654DAC1	BANNER HEALTH CALLABLE BOND FIXED 3.181%	714,000.00	723,632.82	754,171.32
06654DAG2	BANNER HEALTH CALLABLE NOTES FIXED 2.907	4,880,000.00	4,900,128.73	4,974,691.42
06654DAE7	BANNER HEALTH CALLABLE NOTES FIXED 2.913	80,000.00	80,000.00	80,825.04
06675FAV9	BANQUE FEDERATIVE DU CREDIT MUTUEL SA ME	4,105,000.00	4,099,211.95	4,054,091.14
06683GAC1	BAPTIST HEALTH SOUTH FLORIDA OBLIGATED G	210,000.00	210,000.00	200,792.14
06684QAB8	BAPTIST HEALTHCARE SYSTEM OBLIGATED GROU	2,490,000.00	2,490,000.00	2,714,633.01
06740LBC2	BARCLAYS BANK PLC NOTES FIXED 7.625% 21/	732,000.00	750,734.62	772,259.39
05550M5A3	BARCLAYS COMMERCIAL MORTGAGE TRUST 2019-	67,000.00	73,773.28	71,555.01
06699C270	BARCLAYS JPM/BONY TRI-PARTY REPO REUSE	125,000,000.00	125,000,000.00	125,000,000.00
BY0ZLF8	BARCLAYS PLC CALLABLE BOND VARIABLE GBP	1,000,000.00	1,496,663.29	1,410,321.07
BF01224	BARCLAYS PLC CALLABLE BOND VARIABLE GBP	200,000.00	256,851.80	283,080.05
06738EBA2	BARCLAYS PLC CALLABLE BOND VARIABLE USD	1,600,000.00	1,708,532.32	1,716,992.00
BD68738	BARCLAYS PLC CALLABLE BOND VARIABLE USD	200,000.00	208,900.00	202,250.00
06738EBB0	BARCLAYS PLC CALLABLE MEDIUM TERM NOTE V	5,854,000.00	5,854,000.00	6,093,870.69
06738EBD6	BARCLAYS PLC CALLABLE MEDIUM TERM NOTE V	1,610,000.00	1,634,665.68	1,836,398.06
8IL9NB0	BARCLAYS PLC CALLABLE MEDIUM TERM NOTE V	700,000.00	934,106.13	853,300.76
06738EAW5	BARCLAYS PLC CALLABLE NOTES FIXED 4.836%	3,695,000.00	3,725,679.68	4,070,328.98
06738EAV7	BARCLAYS PLC CALLABLE NOTES FIXED 4.95%	2,350,000.00	2,331,979.49	3,042,730.68
06738EBL8	BARCLAYS PLC CALLABLE NOTES VARIABLE 07/	805,000.00	828,560.87	803,242.02
06738EB53	BARCLAYS PLC CALLABLE NOTES VARIABLE 10/	548,000.00	545,337.11	584,221.56
06738EBQ7	BARCLAYS PLC CALLABLE NOTES VARIABLE 10/	500,000.00	500,000.00	496,352.05
06738EBR5	BARCLAYS PLC CALLABLE NOTES VARIABLE 10/	420,000.00	425,855.74	416,542.84
06738EBK0	BARCLAYS PLC CALLABLE NOTES VARIABLE 20/	5,395,000.00	5,573,181.79	6,119,722.70
06738EBP9	BARCLAYS PLC CALLABLE NOTES VARIABLE 23/	1,295,000.00	1,340,903.36	1,326,253.43
06738EBV6	BARCLAYS PLC CALLABLE NOTES VARIABLE 24/	5,246,000.00	5,254,207.33	5,283,162.40
06738EBU8	BARCLAYS PLC CALLABLE NOTES VARIABLE 24/	10,089,000.00	10,101,418.22	10,106,987.38
06738EBW4	BARCLAYS PLC CALLABLE NOTES VARIABLE 24/	5,235,000.00	5,237,783.81	5,327,239.39
06738EBN4	BARCLAYS PLC CALLABLE NOTES VARIABLE USD	2,900,000.00	2,916,900.00	3,138,090.00
3134865	BARCLAYS PLC COMMON STOCK GBP 25	922,703.00	2,398,597.38	2,337,042.00
BYM5X34	BARCLAYS PLC MEDIUM TERM NOTE FIXED 3.25	4,456,000.00	5,405,863.23	6,372,789.80
06738EAE5	BARCLAYS PLC NOTES FIXED 3.65% 16/MAR/20	2,445,000.00	2,396,282.09	2,582,418.49
06738EAC9	BARCLAYS PLC NOTES FIXED 4.375% 11/SEP/2	3,083,000.00	3,119,248.03	3,294,426.34
06738EAN5	BARCLAYS PLC NOTES FIXED 4.375% 12/JAN/2	5,840,000.00	6,489,014.45	6,384,272.82
06738EAP0	BARCLAYS PLC NOTES FIXED 5.2% 12/MAY/202	771,000.00	840,528.95	860,335.77
06738EAU4	BARCLAYS PLC NOTES FIXED 5.25% 17/AUG/20	100,000.00	94,862.56	132,396.82
06759JAA1	BARINGS BDC INC CALLABLE NOTES FIXED 3.3	1,823,000.00	1,808,748.67	1,803,004.46
81180	BARRATT DEVELOPMENTS PLC COMMON STOCK GB	49,833.00	316,849.07	504,852.11
067901AH1	BARRICK GOLD CORP CALLABLE NOTES FIXED 5	955,000.00	1,113,275.74	1,238,455.15
2024644	BARRICK GOLD CORP COMMON STOCK CAD 0	121,236.00	1,954,185.34	2,308,297.36
06849AAB5	BARRICK INTERNATIONAL BARBADOS CORP CALL	1,010,000.00	1,417,291.42	1,357,117.18
06849RAK8	BARRICK NORTH AMERICA FINANCE LLC CALLAB	6,775,000.00	8,267,044.52	9,204,667.72
06849RAG7	BARRICK NORTH AMERICA FINANCE LLC CALLAB	2,394,000.00	2,764,182.24	3,253,540.97
06849RAC6	BARRICK NORTH AMERICA FINANCE LLC CALLAB	2,000,000.00	2,402,792.79	2,962,977.98
06849UAD7	BARRICK PD AUSTRALIA FINANCE PTY LTD CAL	5,472,000.00	6,247,578.72	7,445,055.95
5476929	BARRY CALLEBAUT AG COMMON STOCK CHF 0.02	13.00	26,693.43	31,617.19
5086577	BASF SE COMMON STOCK EUR 0	40,654.00	2,821,550.31	2,856,196.22
05526DBR5	BAT CAPITAL CORP CALLABLE NOTES FIXED 2.	4,645,000.00	4,659,824.89	4,526,252.02
05526DBS3	BAT CAPITAL CORP CALLABLE NOTES FIXED 2.	11,792,000.00	11,814,970.87	11,443,210.10
05526DBG9	BAT CAPITAL CORP CALLABLE NOTES FIXED 2.	580,000.00	605,873.99	597,542.15
05526DBJ3	BAT CAPITAL CORP CALLABLE NOTES FIXED 3.	7,141,000.00	7,224,523.59	7,431,209.03
05526DBT1	BAT CAPITAL CORP CALLABLE NOTES FIXED 3.	4,933,000.00	4,875,273.25	4,738,334.69
05526DAZ8	BAT CAPITAL CORP CALLABLE NOTES FIXED 3.	1,805,000.00	1,766,229.39	1,876,015.60
05526DBU8	BAT CAPITAL CORP CALLABLE NOTES FIXED 3.	305,000.00	289,863.85	293,179.06
05526DBD6	BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	9,160,000.00	9,254,672.80	9,651,416.97
05526DBF1	BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	6,592,000.00	6,774,347.15	6,894,060.01
05526DBP9	BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	3,490,000.00	3,927,235.23	3,839,168.18
05526DBK0	BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	2,073,000.00	2,115,743.89	2,225,888.09
8G5QT52	BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	660,000.00	702,173.89	695,407.77
05526DBQ7	BAT CAPITAL CORP CALLABLE NOTES FIXED 5.	791,000.00	840,572.20	894,782.41
05526DBB0	BAT CAPITAL CORP FIXED	13,012,000.00	13,472,493.23	13,646,994.59
055300JAN0	BAT INTERNATIONAL FINANCE PLC CALLABLE N	3,230,000.00	3,231,122.75	3,170,726.66
70830104	BATH & BODY WORKS INC COMMON STOCK USD 0	10,318.00	301,523.03	720,093.22
91911XAV6	BAUSCH HEALTH AMERICAS INC CALLABLE NOTE	500,000.00	500,000.00	528,125.00
91911KAN2	BAUSCH HEALTH COS INC CALLABLE NOTES FIX	845,000.00	842,734.52	858,731.25
071734AN7	BAUSCH HEALTH COS INC CALLABLE NOTES FIX	345,000.00	347,941.13	351,900.00
BFYF52	BAUSCH HEALTH COS INC COMMON STOCK CAD 0	8,807.00	161,341.96	243,610.48
07177MAL7	BAXALTA INC CALLABLE NOTES FIXED 3.6% 23/	5,295,000.00	5,297,142.84	5,339,418.06
07177MAB9	BAXALTA INC CALLABLE NOTES FIXED 4% 23/1	387,000.00	384,383.88	417,280.32
071813CM9	BAXTER INTERNATIONAL INC CALLABLE NOTES	8,107,000.00	8,127,773.20	8,165,720.78
071813CJ6	BAXTER INTERNATIONAL INC CALLABLE NOTES	4,140,000.00	4,140,622.92	4,155,176.29
071813CQ0	BAXTER INTERNATIONAL INC CALLABLE NOTES	1,520,000.00	1,523,943.79	1,535,531.00
071813CT4	BAXTER INTERNATIONAL INC CALLABLE NOTES	1,425,000.00	1,435,379.31	1,466,083.35
071813BQ1	BAXTER INTERNATIONAL INC CALLABLE NOTES	870,000.00	904,911.53	901,569.50
071813BP3	BAXTER INTERNATIONAL INC CALLABLE NOTES	15,000.00	16,449.93	16,323.77
71813109	BAXTER INTERNATIONAL INC COMMON STOCK US	8,371.00	602,548.56	718,566.64
072024ND0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV R	480,000.00	549,522.27	767,116.80
072024NV0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV T	600,000.00	840,907.41	1,049,520.00
072722AE1	BAYCARE HEALTH SYSTEM INC CALLABLE BOND	1,230,000.00	1,230,000.00	1,457,546.93
5069211	BAYER AG	6,961.00	456,527.43	372,054.31
07274NAL7	BAYER US FINANCE II LLC CALLABLE NOTES F	7,625,000.00	7,545,019.46	8,516,663.92
07274NAN3	BAYER US FINANCE II LLC CALLABLE NOTES F	6,650,000.00	6,557,271.20	7,764,945.59
07274NBG7	BAYER US FINANCE II LLC CALLABLE NOTES F	6,038,000.00	5,320,860.71	6,496,862.40
07274NBH5	BAYER US FINANCE II LLC CALLABLE NOTES F	3,285,000.00	3,011,698.77	3,818,608.18
07274NAE3	BAYER US FINANCE II LLC CALLABLE NOTES F	2,200,000.00	2,192,828.00	2,299,057.71
07274NAJ2	BAYER US FINANCE II LLC CALLABLE NOTES F	870,000.00	890,190.94	940,981.90
07274NAQ6	BAYER US FINANCE II LLC CALLABLE NOTES F	360,000.00	444,398.50	442,440.98
5756029	BAYERISCHE MOTOREN WERKE AG COMMON STOCK	20,991.00	1,616,689.01	2,112,341.72
5756030	BAYERISCHE MOTOREN WERKE AG PREFERENCE E	16,199.00	1,143,215.96	1,350,296.17
072863AJ2	BAYLOR SCOTT & WHITE HOLDINGS CALLABLE B	2,765,000.00	2,779,716.66	2,766,207.46
072863AF0	BAYLOR SCOTT & WHITE HOLDINGS CALLABLE N	110,000.00	123,188.04	120,448.97
07325QAC9	BAYVIEW FINANCIAL ASSET TRUST 2007-SSR1	856,409.11	477,021.42	859,993.61

05491UBA5	BBCMS MORTGAGE TRUST 2018-C2 2018-C2 ASB	134,000.00	148,541.09	147,189.89
05493MAG9	BBCMS MORTGAGE TRUST 2011-C11 2011-C11 X	8,132,901.51	829,379.32	826,044.17
05552XBG2	BBCMS MORTGAGE TRUST 2011-C12 2011-C12 A	391,000.00	402,702.24	405,309.43
05552XBJ6	BBCMS MORTGAGE TRUST 2011-C12 2011-C12 X	11,632,616.37	850,056.95	851,950.72
05493EAY8	BBCMS MORTGAGE TRUST 2011-C9 2011-C9 A5	1,666,000.00	1,711,619.50	1,666,209.25
05491RAA3	BBCMS TRUST 2018-BX1 2018-BX1 A FLOATING	207,811.49	207,811.49	207,162.54
05549RAA5	BBCMS TRUST 2018-CBM 2018-CBM A FLOATING	431,000.00	431,000.00	430,300.06
05551VBK8	BBCMS TRUST 2011-C10 2011-C10 XA VARIABLE	8,459,552.21	809,150.51	799,658.63
P16259AH9	BBVA BANCOMER SA/TEXAS CALLABLE NOTES FI	300,000.00	327,750.00	310,503.00
54995170	BC EUROPEAN CAPITAL IX	100.00	-	61,642,440.19
56993942	BC EUROPEAN CAPITAL VII L P IBM	100.00	-	657,218.37
AAH9962E6	BC EUROPEAN CAPITAL X COMMON STOCK USD	100.00	29,168,029.94	45,594,551.48
054998904	BC EUROPEAN CAPITAL VIII/BULLSHEAD I LLC	100.00	0.00	3,149,837.65
81887H2	BCE INC COMMON STOCK CAD 0	11,973.00	549,310.68	623,792.21
6088204	BEACH ENERGY LTD COMMON STOCK AUD 0	119,053.00	146,365.37	109,062.43
07386HSY8	BEAR STEARNS ALT-A TRUST 2005-4 2005-4 2	40,672.29	40,576.97	40,932.87
07386HF71	BEAR STEARNS ALT-A TRUST 2006-2 2006-2 2	1,876,986.01	986,248.13	1,618,227.72
073868BE0	BEAR STEARNS ALT-A TRUST 2006-6 2006-6 3	807,073.81	686,744.20	520,581.57
07387QAM2	BEAR STEARNS ALT-A TRUST 2006-8 2006-8 2	1,765,421.34	724,609.03	1,385,107.57
07384MM82	BEAR STEARNS ARM TRUST 2004-2 2004-2 21A	4,218.90	4,196.33	3,874.75
07401EAA7	BEAR STEARNS ARM TRUST 2007-2 2007-2 1A1	424,493.82	376,505.07	410,171.87
073881AA2	BEAR STEARNS ARM TRUST 2007-3 2007-3 1A1	14,424.57	11,875.55	14,315.52
07389NAA3	BEAR STEARNS ASSET BACKED SECURITIES TRU	308,617.59	306,477.34	310,144.07
07402FAA3	BEAR STEARNS STRUCTURED PRODUCTS INC TRU	173,904.28	160,827.08	148,277.57
07402FAC9	BEAR STEARNS STRUCTURED PRODUCTS INC TRU	139,376.82	129,700.02	123,829.75
5932409	BECHTLE AG COMMON STOCK EUR 0	311.00	22,660.44	22,259.94
07586PAA9	BECLE SAB DE CV CALLABLE NOTES FIXED 2.5	1,020,000.00	1,005,021.14	1,003,618.80
075887AV1	BECTON DICKINSON AND CO CALLABLE BOND FI	2,975,000.00	3,383,295.50	3,985,414.04
075887BX6	BECTON DICKINSON AND CO CALLABLE NOTES F	10,757,000.00	11,724,660.50	13,562,760.36
075887BG3	BECTON DICKINSON AND CO CALLABLE NOTES F	2,964,000.00	3,020,879.06	3,731,926.05
075887BW8	BECTON DICKINSON AND CO CALLABLE NOTES F	3,248,000.00	3,260,915.10	3,539,582.29
075887CK3	BECTON DICKINSON AND CO CALLABLE NOTES F	1,605,000.00	1,609,642.33	1,800,925.84
075887CJ6	BECTON DICKINSON AND CO CALLABLE NOTES F	1,620,000.00	1,660,821.21	1,676,811.33
075887CL1	BECTON DICKINSON AND CO CALLABLE NOTES F	1,595,000.00	1,595,000.00	1,533,256.64
075887BV0	BECTON DICKINSON AND CO CALLABLE NOTES F	1,088,000.00	1,061,021.35	1,139,079.09
075887BM0	BECTON DICKINSON AND CO CALLABLE NOTES F	882,000.00	963,151.37	1,054,191.44
75887J09	BECTON DICKINSON AND CO COMMON STOCK USD	4,753.00	1,017,114.50	1,195,284.44
075887CE7	BECTON DICKINSON AND CO NOTES FIXED 6.7%	1,845,000.00	2,221,361.55	2,226,875.37
075896AA8	BED BATH & BEYOND INC CALLABLE NOTES FIX	1,810,000.00	1,834,712.82	1,825,837.50
8D2RZG3	BEFESA SA COMMON STOCK EUR	349.00	24,738.79	26,749.90
5107401	BEIERSDORF AG COMMON STOCK EUR 0	357.00	37,136.03	36,692.51
0778FPAAT	BELL TELEPHONE CO OF CANADA OR BELL CANA	700,000.00	700,000.00	866,032.25
0778FPA85	BELL TELEPHONE CO OF CANADA OR BELL CANA	645,000.00	684,773.95	783,242.04
0778FPAF6	BELL TELEPHONE CO OF CANADA OR BELL CANA	690,000.00	733,484.93	757,547.11
0778FPAG4	BELL TELEPHONE CO OF CANADA OR BELL CANA	285,000.00	283,950.45	277,952.60
08161CAB7	BENCHMARK 2018-B2 MORTGAGE TRUST 2018-B2	1,215,000.00	1,236,716.31	1,238,658.97
08161B8C6	BENCHMARK 2018-B3 MORTGAGE TRUST 2018-B3	375,000.00	393,901.48	403,954.20
08161NAG2	BENCHMARK 2020-B16 MORTGAGE TRUST 2020-B	10,326,910.47	663,012.80	658,082.37
08161NFA4	BENCHMARK 2020-B16 MORTGAGE TRUST 2020-B	219,000.00	223,080.59	227,337.11
08162MAX6	BENCHMARK 2020-B17 MORTGAGE TRUST 2020-B	1,994,000.00	1,947,655.08	2,005,329.51
08162WBC9	BENCHMARK 2020-B19 MORTGAGE TRUST 2020-B	1,899,000.00	1,955,883.22	1,846,914.61
08162WBF2	BENCHMARK 2020-B19 MORTGAGE TRUST 2020-B	6,110,903.36	643,333.37	632,837.82
08162XBG8	BENCHMARK 2020-B20 MORTGAGE TRUST 2020-B	1,653,000.00	1,702,583.88	1,628,322.86
08163LAG4	BENCHMARK 2020-B21 MORTGAGE TRUST 2020-B	2,308,000.00	2,377,235.38	2,263,541.69
08163BBA8	BENCHMARK 2020-B22 MORTGAGE TRUST 2020-B	1,967,000.00	2,025,871.54	1,927,676.33
08163CE8	BENCHMARK 2021-B24 MORTGAGE TRUST 2021-B	9,494,083.56	771,061.84	773,406.09
08163DAE7	BENCHMARK 2021-B25 MORTGAGE TRUST 2021-B	937,000.00	965,108.13	963,771.78
08163EBD6	BENCHMARK 2021-B26 MORTGAGE TRUST 2021-B	987,000.00	1,016,581.47	1,018,153.37
08163HA8	BENCHMARK 2021-B27 MORTGAGE TRUST 2021-B	1,266,000.00	1,303,892.27	1,282,182.01
08163GAU4	BENCHMARK 2021-B28 MORTGAGE TRUST 2021-B	1,611,000.00	1,659,326.78	1,608,404.20
08163JAE4	BENCHMARK 2021-B29 MORTGAGE TRUST 2021-B	3,845,000.00	3,960,342.31	3,892,311.19
08163JAK0	BENCHMARK 2021-B29 MORTGAGE TRUST 2021-B	1,089,000.00	1,088,995.03	1,061,154.92
08163BGG5	BENCHMARK 2021-B30 MORTGAGE TRUST 2021-B	435,000.00	448,043.34	447,384.15
08163MAE7	BENCHMARK 2021-B31 MORTGAGE TRUST 2021-B	3,991,000.00	4,110,439.45	4,137,326.42
802JVE6	BENEFIT ONE INC COMMON STOCK JPY	300.00	14,058.91	12,856.58
08265T208	BENTLEY SYSTEMS INC COMMON STOCK USD 0.0	2,298.00	139,833.30	111,062.34
BLJNLX8	BERKELEY GROUP HOLDINGS PLC COMMON STOCK	426.28	19,453.42	27,569.75
AAD993408	BERKSHIRE FUND IX, L.P.	100.00	22,157,064.00	43,027,227.00
G10996356	BERKSHIRE FUND VIII, L.P.	100.00	-	27,860,560.00
59562VAM9	BERKSHIRE HATHAWAY ENERGY CO CALLABLE BO	13,034,000.00	14,428,704.96	17,739,993.36
084659AV3	BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	8,595,000.00	8,729,551.34	9,492,089.72
084659AF8	BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	1,775,000.00	1,782,956.61	2,149,358.63
084659BC4	BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	2,080,000.00	2,069,044.61	2,001,815.58
084659AR2	BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	980,000.00	990,167.99	1,210,381.38
084659BD2	BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	970,000.00	967,674.04	921,397.82
084659AX9	BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	740,000.00	926,835.21	903,972.82
59562VBD8	BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	190,000.00	198,671.44	244,827.74
084664CV1	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	14,891,000.00	15,083,227.01	14,672,066.85
084664CR0	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	5,110,000.00	5,446,173.90	6,274,500.79
084664CQ2	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	4,610,000.00	4,707,725.29	5,594,232.09
084664BU4	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	2,934,000.00	3,129,375.29	3,575,806.40
084664BV2	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	2,795,000.00	2,795,329.32	3,344,128.65
084664CX7	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	3,337,000.00	3,080,095.72	3,097,849.41
084664BL4	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	800,000.00	791,374.40	1,123,888.01
084670BK3	BERKSHIRE HATHAWAY INC CALLABLE NOTES FI	415,000.00	417,617.68	512,116.29
84670702	BERKSHIRE HATHAWAY INC COMMON STOCK USD	44,624.00	9,159,811.97	13,342,576.00
83990010	BERKSHIRE VII/1133 WEST LLC	100.00	-	2,664,820.00
085209AG9	BERMUDA CALLABLE BOND FIXED 2.375% 20/AU	1,660,000.00	1,658,353.19	1,655,850.00
08579WJ03	BERRY GLOBAL GROUP INC COMMON STOCK USD	2,245.00	104,777.52	165,636.10
08576PAG6	BERRY GLOBAL INC CALLABLE NOTES FIXED 0.	1,930,000.00	1,928,318.94	1,912,630.00
08576PAH4	BERRY GLOBAL INC CALLABLE NOTES FIXED 1.	2,785,000.00	2,781,077.42	2,725,178.20
08579JBG6	Berry Global, Inc.-Term Z Loan LIBOR+1.7	880,199.84	878,395.47	875,578.79
085808AA4	BERRY PETROLEUM CO LLC CALLABLE NOTES FI	3,410,000.00	3,303,880.75	3,375,900.00
84990928	BERKSHIRE FUND VI - BULLSHEAD D'LLC	100.00	-	8,876,214.00
08652BAB5	BEST BUY CO INC CALLABLE NOTES FIXED 1.9	530,000.00	528,201.92	508,472.52
86516101	BEST BUY CO INC COMMON STOCK USD 0.1	4,181.00	344,814.06	424,789.60
08661UAB2	BETH ISRAEL LAHEY HEALTH INC CALLABLE BO	443,000.00	443,000.00	436,725.18
8.86E+112	BEYOND MEAT INC COMMON STOCK USD 0.0001	958.00	103,889.54	62,423.28
62954PAL4	BF 2019-NYT MORTGAGE TRUST 2019-NYT D FL	866,000.00	863,364.60	860,413.61
05541TAM3	BGC PARTNERS INC CALLABLE NOTES FIXED 3.	1,200,000.00	1,196,953.30	1,247,371.36
5739585	BGP HOLDINGS PLC COMMON STOCK EUR	17,582,870.00	-	0.13
055451AV0	BHP BILLITON FINANCE USA LTD CALLABLE NO	3,497,000.00	3,948,492.50	4,624,538.37
055451AR9	BHP BILLITON FINANCE USA LTD NOTES FIXED	135,000.00	161,751.42	159,784.89
6144690	BHP GROUP LTD	86,668.00	2,465,424.33	2,614,996.73
88606108	BHP GROUP LTD ADR USD	21,225.00	1,315,034.79	1,280,928.75
BHOP329	BHP GROUP PLC	126,082.00	2,136,429.26	3,756,125.00
84765EAA6	BHSH SYSTEM OBLIGATED GROUP CALLABLE BON	100,000.00	100,000.00	110,454.84
BZBFKT7	BID CORP LTD COMMON STOCK ZAR	6,566.00	142,051.45	134,294.45
08888@AA6	BIF II SAFE HARBOR HOLDINGS LLC	10,000,000.00	10,000,000.00	10,851,200.00
90043100	BILL.COM HOLDINGS INC COMMON STOCK USD 0	3,228.00	442,310.60	804,256.20
7240371	BILLERUDKORSNAS AB COMMON STOCK SEK 7.38	15.00	97.35	282.81
09031VAA1	BIMBO BAKERIES USA INC CALLABLE NOTES FI	890,000.00	875,341.04	963,202.29
09062VAB6	BIOGEN INC CALLABLE NOTES FIXED 2.25% 01	3,049,000.00	3,034,305.51	3,002,012.93
09062XAG8	BIOGEN INC CALLABLE NOTES FIXED 3.15% 01	3,206,000.00	3,150,180.93	3,081,489.83
09062XJ03	BIOGEN INC COMMON STOCK USD 0.0005	2,473.00	654,813.24	593,322.16
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK	3,040.00	242,431.03	268,584.00
BFOLBK7	BIOMERIEUX COMMON STOCK EUR 0	157.00	13,411.90	22,299.70
90572207	BIO-RAD LABORATORIES INC COMMON STOCK US	353.00	136,373.41	266,716.21

	09073M104	BIO-TECHNE CORP COMMON STOCK USD 0.01	643.00	129,177.30	332,649.62
	ABI9929B1	BIRMINGHAM DEVELOPMENT 2.95% 01DEC31 CML	3,000,000.00	3,000,000.00	3,057,870.00
	092113AU3	BLACK HILLS CORP CALLABLE NOTES FIXED 1.	245,000.00	245,000.00	241,938.63
	092113AS8	BLACK HILLS CORP CALLABLE NOTES FIXED 3.	1,364,000.00	1,364,697.22	1,491,888.83
	092113AQ2	BLACK HILLS CORP CALLABLE NOTES FIXED 4.	1,545,000.00	1,540,094.18	1,756,761.94
	09215C105	BLACK KNIGHT INC COMMON STOCK USD 0.0001	2,525.00	167,093.71	209,297.25
	092174AA9	BLACK KNIGHT INFOSERV LLC CALLABLE NOTES	100,000.00	100,000.00	99,869.00
	BCBZH31	BLACKBERRY LTD COMMON STOCK CAD 0	15,581.00	112,676.82	145,800.12
	09228YAB8	BLACKBIRD CAPITAL AIRCRAFT LEASE SECURIT	3,466,441.19	3,466,427.28	3,403,572.77
*	92508100	BLACKROCK CREDIT ALLOCATION INCOME TRUST	367,800.00	4,650,741.94	5,535,390.00
*	92524107	BLACKROCK ENHANCED INTERNATIONAL DIVIDEN	242,201.00	1,343,648.67	1,521,022.28
*	09247YAS0	BLACKROCK INC CALLABLE NOTES FIXED 2.21%	15,499,000.00	15,361,058.90	15,377,595.25
*	09247XJ01	BLACKROCK INC COMMON STOCK USD 0.01	3,316.00	1,689,222.50	3,035,996.96
*	09257P105	BLACKROCK MUNICIPAL 2030 TARGET TERM TRU	314,918.00	6,938,434.25	8,165,823.74
*	09253X102	BLACKROCK MUNICIPAL INCOME FUND INC CLOS	392,201.00	5,392,461.15	5,949,689.17
*	09254V105	BLACKROCK MUNIYIELD MICHIGAN QUALITY FUN	16,372.00	225,985.83	251,146.48
*	87W0XJ6	BLACKROCK SUSTAINABLE AMERICAN INCOME TR	275,910.00	699,210.08	759,558.06
*	09259EAB4	BLACKROCK TCP CAPITAL CORP CALLABLE NOTE	1,163,000.00	1,159,136.02	1,167,348.07
	91990192	Blackstone Real Estate Partners (DC) IV.TE.3-A L.P.	100.00	-	6,130,943.00
		Blackstone Real Estate Partners IV.TE.3-A L.P.		-	329,383.00
		Blackstone Real Estate Partners (Europe) IV.TE.3-A L.P.		-	311,936.00
		Blackstone Real Estate Partners (Alberta) IV.TE.3 L.P.		-	32,856.00
	91998773	BLACKSTONE CAPITAL IV-IBM	100.00	-	1,037,563.00
	92990944	BLACKSTONE COMMS PARTNERS I IBM	100.00	-	461,618.00
	09260D107	BLACKSTONE GROUP INC/THE COMMON STOCK US	11,345.00	1,118,049.75	1,467,929.55
	09261BAD2	BLACKSTONE HOLDINGS FINANCE CO LLC CALLA	6,175,000.00	6,068,974.55	5,944,366.09
	09256BAD9	BLACKSTONE HOLDINGS FINANCE CO LLC CALLA	3,114,000.00	3,203,369.69	3,239,359.39
	09256BAG2	BLACKSTONE HOLDINGS FINANCE CO LLC CALLA	1,700,000.00	1,862,979.00	2,214,775.67
	09256BAH0	BLACKSTONE HOLDINGS FINANCE CO LLC CALLA	1,041,000.00	979,796.07	1,275,047.30
	09256BAL1	BLACKSTONE HOLDINGS FINANCE CO LLC CALLA	1,100,000.00	1,086,074.00	1,116,048.56
	09256BAE7	BLACKSTONE HOLDINGS FINANCE CO LLC CALLA	480,000.00	554,856.85	704,290.38
	09256BAM9	BLACKSTONE HOLDINGS FINANCE CO LLC CALLA	450,000.00	435,441.11	486,434.34
	09261BAF7	BLACKSTONE HOLDINGS FINANCE CO LLC CALLA	58,000.00	57,848.62	56,452.76
	09257WAB6	BLACKSTONE MORTGAGE TRUST INC CONVERTIBL	7,640,000.00	7,620,699.26	7,678,200.00
	09257WAC4	BLACKSTONE MORTGAGE TRUST INC CONVERTIBL	160,000.00	157,365.13	163,296.00
	09261HAA5	BLACKSTONE PRIVATE CREDIT FUND CALLABLE	7,790,000.00	7,772,784.10	7,662,104.24
	09261HAC1	BLACKSTONE PRIVATE CREDIT FUND CALLABLE	1,688,000.00	1,676,167.12	1,645,725.44
	09261HAG2	BLACKSTONE PRIVATE CREDIT FUND CALLABLE	1,602,000.00	1,600,894.62	1,600,764.86
	09261HAU6	BLACKSTONE PRIVATE CREDIT FUND CALLABLE	703,000.00	701,243.74	710,351.13
	92999036	BLACKSTONE REAL ESTATE DEBT STRATEGIES I	100.00	-	101,142.00
	57994162	Blackstone Real Estate Partners VII.TE.1-NQ L.P.		68,021.51	38,939,942.00
		BREP VII Alberta Feeder (Offshore) TE.1-NQ L.P.		15,851.35	9,074,344.00
		Blackstone Real Estate Partners VII.TE.1 L.P.		11,532.51	6,601,960.00
		BREP VII Alberta Feeder (Offshore) TE.1 L.P.		2,376.06	1,360,213.00
		Blackstone BREP VII	100.00	11,513.47	6,591,058.00
	09261IAC2	BLACKSTONE SECURED LENDING FUND CALLABLE	4,110,000.00	4,222,940.80	4,288,104.63
	09261XAF9	BLACKSTONE SECURED LENDING FUND CALLABLE	508,000.00	504,551.17	495,240.71
	09257R101	BLACKSTONE STRATEGIC CREDIT FUND CLOSED-	86,735.00	1,173,774.98	1,170,055.15
	852234103	BLOCK INC COMMON STOCK USD 0.000001	6,965.00	763,373.64	1,124,917.15
	05490LAA7	BLUE CROSS AND BLUE SHIELD OF MINNESOTA	775,000.00	767,753.00	817,141.61
	09539*AA9	BLUE DOLPHIN FRAC LLC NOTES FIXED 4.65%	1,498,426.03	1,498,426.03	1,575,535.03
	09581IAA4	BLUE OWL FINANCE LLC CALLABLE NOTES FIXE	2,129,000.00	2,103,528.28	2,083,367.06
	09581IAC0	BLUE OWL FINANCE LLC CALLABLE NOTES FIXE	84,000.00	81,892.44	84,160.01
	6533232	BLUESCOPE STEEL LTD COMMON STOCK AUD 0	147,127.00	2,095,562.84	2,235,645.53
	BKLDX97	BMO GLOBAL SMALLER COMPANIES PLC/FUND CL	322,571.00	493,395.07	757,595.51
	05565EBL8	BMW US CAPITAL LLC CALLABLE NOTES FIXED	4,700,000.00	4,694,330.17	5,321,846.19
	09661RAE1	BMW VEHICLE OWNER TRUST 2020-A 2020-A A4	853,000.00	852,762.78	848,010.72
	09659W2P8	BNP PARIBAS SA CALLABLE MEDIUM TERM NOTE	1,175,000.00	1,175,000.00	1,191,351.68
	09659W2Q6	BNP PARIBAS SA CALLABLE MEDIUM TERM NOTE	6,035,000.00	6,015,950.00	5,933,228.78
	09659W2R4	BNP PARIBAS SA CALLABLE MEDIUM TERM NOTE	5,350,000.00	5,326,121.18	5,244,784.71
	09659W2N3	BNP PARIBAS SA CALLABLE MEDIUM TERM NOTE	1,680,000.00	1,678,382.86	1,634,741.44
	09659W2J2	BNP PARIBAS SA CALLABLE MEDIUM TERM NOTE	1,210,000.00	1,214,902.41	1,245,263.13
	09659W2I7	BNP PARIBAS SA CALLABLE MEDIUM TERM NOTE	1,100,000.00	1,100,000.00	1,110,232.01
	09659W2M5	BNP PARIBAS SA CALLABLE MEDIUM TERM NOTE	960,000.00	960,000.00	937,134.46
	05565AGF4	BNP PARIBAS SA CALLABLE NOTES VARIABLE U	1,600,000.00	1,611,484.00	1,872,720.00
	05565ASK0	BNP PARIBAS SA CALLABLE NOTES VARIABLE U	1,500,000.00	1,500,000.00	1,504,500.00
	05565AHN6	BNP PARIBAS SA CALLABLE NOTES VARIABLE U	1,000,000.00	1,000,000.00	1,076,300.00
	05565ALQ4	BNP PARIBAS SA CALLABLE NOTES VARIABLE U	1,000,000.00	1,000,000.00	1,001,050.00
	7309681	BNP PARIBAS SA COMMON STOCK EUR 2	30,498.00	1,643,022.91	2,107,644.94
	09659T2C4	BNP PARIBAS SA MEDIUM TERM NOTE FIXED 2.	2,540,000.00	2,532,752.73	2,427,017.93
	09659W2D5	BNP PARIBAS SA MEDIUM TERM NOTE FIXED 3.	2,790,000.00	2,786,997.01	2,929,493.50
	05581KAA9	BNP PARIBAS SA MEDIUM TERM NOTE FIXED 4.	6,825,000.00	6,767,366.58	7,394,403.47
	05579T5G7	BNP PARIBAS SA MEDIUM TERM NOTE FIXED 4.	5,000,000.00	5,004,057.28	5,392,277.65
	05581KAC5	BNP PARIBAS SA NOTES FIXED 4.625% 13/MAR	2,500,000.00	2,496,933.34	2,771,038.00
	05568YAA6	BNSF RAILWAY CO 2007-1 PASS THROUGH TRUS	575,154.78	575,154.78	612,443.73
	05581IAA2	BNSF RAILWAY CO 2015-1 PASS THROUGH TRUS	664,852.58	732,999.97	723,285.48
	096630AH1	BOARDWALK PIPELINES LP CALLABLE NOTES FI	800,000.00	799,210.09	825,782.54
	09681IAJ9	BOC AVIATION LTD CALLABLE MEDIUM TERM NO	2,200,000.00	2,190,584.00	2,301,084.98
	09681LAD2	BOC AVIATION LTD CALLABLE MEDIUM TERM NO	700,000.00	696,213.00	705,369.62
	BYZJV17	BOC AVIATION LTD COMMON STOCK HKD	13,200.00	109,941.71	96,676.63
	66980P2A6	BOC AVIATION USA CORP CALLABLE MEDIUM TE	1,390,000.00	1,392,084.89	1,387,898.47
	6536112	BOC HONG KONG HOLDINGS LTD COMMON STOCK	143,280.00	492,722.60	469,556.59
	097023AN5	BOEING CO/THE BOND FIXED 6.875% 15/OCT/2	580,000.00	797,575.46	813,706.78
	097023BK0	BOEING CO/THE CALLABLE BOND FIXED 3.3% 0	2,502,000.00	2,359,498.76	2,508,631.26
	097023BA2	BOEING CO/THE CALLABLE BOND FIXED 5.875%	1,725,000.00	1,955,478.22	2,208,264.93
	097023DG7	BOEING CO/THE CALLABLE NOTES FIXED 2.19%	16,047,000.00	16,089,983.29	16,043,175.52
	097023BR5	BOEING CO/THE CALLABLE NOTES FIXED 2.25%	1,241,000.00	1,139,302.36	1,242,779.33
	097023CM5	BOEING CO/THE CALLABLE NOTES FIXED 2.7%	1,865,000.00	1,881,016.38	1,896,313.97
	097023DA0	BOEING CO/THE CALLABLE NOTES FIXED 2.75%	790,000.00	789,509.14	812,577.47
	097023CN3	BOEING CO/THE CALLABLE NOTES FIXED 2.95%	2,250,000.00	2,260,459.26	2,292,354.68
	097023CH6	BOEING CO/THE CALLABLE NOTES FIXED 3.1%	6,240,000.00	6,228,014.75	6,501,902.28
	097023CD5	BOEING CO/THE CALLABLE NOTES FIXED 3.2%	10,270,000.00	10,594,267.19	10,569,706.74
	097023CP8	BOEING CO/THE CALLABLE NOTES FIXED 3.25%	2,915,000.00	2,801,008.42	2,937,285.51
	097023DB8	BOEING CO/THE CALLABLE NOTES FIXED 3.25%	2,630,000.00	2,642,957.70	2,740,433.05
	097023CE3	BOEING CO/THE CALLABLE NOTES FIXED 3.5%	990,000.00	873,077.90	1,004,495.34
	097023BL8	BOEING CO/THE CALLABLE NOTES FIXED 3.5%	170,000.00	164,189.00	164,548.38
	097023BV0	BOEING CO/THE CALLABLE NOTES FIXED 3.55%	1,319,000.00	1,262,291.98	1,341,321.50
	097023CJ2	BOEING CO/THE CALLABLE NOTES FIXED 3.6%	6,542,000.00	6,707,773.24	6,853,490.53
	097023BZ7	BOEING CO/THE CALLABLE NOTES FIXED 3.625	2,020,000.00	1,885,926.67	2,000,365.95
	097023DC6	BOEING CO/THE CALLABLE NOTES FIXED 3.625	1,222,000.00	1,283,082.56	1,303,122.16
	097023BV6	BOEING CO/THE CALLABLE NOTES FIXED 3.65%	1,060,000.00	945,839.03	1,063,280.04
	097023CQ6	BOEING CO/THE CALLABLE NOTES FIXED 3.75%	4,209,000.00	4,150,557.96	4,374,571.99
	097023CF0	BOEING CO/THE CALLABLE NOTES FIXED 3.825	1,261,000.00	1,178,304.55	1,266,397.43
	097023CB9	BOEING CO/THE CALLABLE NOTES FIXED 3.85%	1,732,000.00	1,621,878.85	1,797,620.21
	097023CK9	BOEING CO/THE CALLABLE NOTES FIXED 3.9%	1,191,000.00	1,145,337.25	1,248,680.92
	097023CR4	BOEING CO/THE CALLABLE NOTES FIXED 3.95%	6,275,000.00	6,259,683.86	6,517,898.71
	097023CS2	BOEING CO/THE CALLABLE NOTES FIXED 4.508	10,365,000.00	10,391,054.11	10,825,875.16
	097023CT0	BOEING CO/THE CALLABLE NOTES FIXED 4.875	1,314,000.00	1,374,106.90	1,437,608.88
	097023CU7	BOEING CO/THE CALLABLE NOTES FIXED 5.04%	715,000.00	713,343.58	805,086.16
	097023CY9	BOEING CO/THE CALLABLE NOTES FIXED 5.15%	10,980,000.00	12,009,019.77	12,792,808.66
	097023CV5	BOEING CO/THE CALLABLE NOTES FIXED 5.705	16,371,000.00	17,472,928.80	21,027,034.03
	097023CW3	BOEING CO/THE CALLABLE NOTES FIXED 5.805	27,426,000.00	33,421,594.34	37,138,256.12
	097023CK1	BOEING CO/THE CALLABLE NOTES FIXED 5.93%	15,285,000.00	18,293,604.90	21,210,747.81
	097023AJ9	BOEING CO/THE CALLABLE NOTES FIXED 6.125	510,000.00	642,339.09	644,582.71
	097023AX3	BOEING CO/THE CALLABLE NOTES FIXED 6.875	940,000.00	1,052,022.20	1,301,725.89
	97023105	BOEING CO/THE COMMON STOCK USD 5	8,919.00	1,501,798.19	1,795,573.08
	05561Q201	BOK FINANCIAL CORP COMMON STOCK USD 0.00	512.00	30,446.78	54,010.88
	BMWPW33	BOULDEN AB COMMON STOCK SEK 2.11	1,766.00	54,865.02	68,269.30

4572709	BOLLORE SA COMMON STOCK EUR 0.16	3,356.00	13,164.01	18,776.90
097751BX8	BOMBARDIER INC CALLABLE NOTES FIXED 6% 1	800,000.00	800,000.00	802,423.99
09778PAC9	BON SECOURS MERCY HEALTH INC CALLABLE BO	2,475,000.00	2,475,000.00	2,607,371.93
09778PAB1	BON SECOURS MERCY HEALTH INC CALLABLE BO	1,760,000.00	1,750,779.20	1,728,080.64
09778PAA3	BON SECOURS MERCY HEALTH INC CALLABLE NO	1,830,000.00	1,830,000.00	1,988,899.95
222360IB	BOND OPTION - BOP .97	2,000,000.00 -	11,250.00 -	181.40
222359IB	BOND OPTION - BOP .97	2,000,000.00 -	11,250.00 -	192.80
222363IB	BOND OPTION - BOP .97	2,500,000.00 -	12,500.00 -	221.25
222348IB	BOND OPTION - BOP .98	1,500,000.00 -	7,031.25 -	308.40
222365IB	BOND OPTION - BOP .98	3,000,000.00 -	14,296.88 -	444.90
222371IB	BOND OPTION - BOP .98	2,000,000.00 -	10,000.00 -	574.40
222374IB	BOND OPTION - BOP .98	1,500,000.00 -	6,093.75 -	615.90
222384IB	BOND OPTION - BOP .98	2,000,000.00 -	13,125.00 -	7,616.10
222361IB	BOND OPTION - BOP .99	2,000,000.00 -	7,500.00 -	3,659.60
222358IB	BOND OPTION - BOP .99	2,000,000.00 -	7,500.00 -	4,036.60
222362IB	BOND OPTION - BOP .99	2,500,000.00 -	9,375.00 -	5,242.00
222368IB	BOND OPTION - BOP 1.00	1,500,000.00 -	3,750.00 -	11.10
222373IB	BOND OPTION - BOP 1.00	1,500,000.00 -	4,570.31 -	21.45
222378IB	BOND OPTION - BOP 1.00	1,500,000.00 -	2,871.09 -	70.50
222375IB	BOND OPTION - BOP 1.00	1,500,000.00 -	3,750.00 -	80.70
222383IB	BOND OPTION - BOP 1.00	1,500,000.00 -	2,402.34 -	92.10
222351IB	BOND OPTION - BOP 1.00	2,000,000.00 -	5,312.50 -	145.80
222382IB	BOND OPTION - BOP 1.00	4,000,000.00 -	6,562.50 -	224.80
222370IB	BOND OPTION - BOP 1.00	2,000,000.00 -	5,625.00 -	322.40
222356IB	BOND OPTION - BOP 1.00	1,000,000.00 -	2,968.75 -	527.90
222346IB	BOND OPTION - BOP 1.00	1,500,000.00 -	4,218.75 -	586.05
222355IB	BOND OPTION - BOP 1.00	1,500,000.00 -	6,796.88 -	1,780.95
222354IB	BOND OPTION - BOP 1.00	2,000,000.00 -	8,906.25 -	2,212.60
222364IB	BOND OPTION - BOP 1.00	3,000,000.00 -	9,375.00 -	2,460.90
222425IB	BOND OPTION - BOP 1.00	1,000,000.00 -	3,359.38 -	2,688.80
222443IB	BOND OPTION - BOP 1.00	1,500,000.00 -	3,398.44 -	2,871.15
222385IB	BOND OPTION - BOP 1.00	3,000,000.00 -	7,968.75 -	3,288.90
222437IB	BOND OPTION - BOP 1.00	1,500,000.00 -	4,042.97 -	3,362.10
222392IB	BOND OPTION - BOP 1.00	1,500,000.00 -	4,921.88 -	3,440.85
222439IB	BOND OPTION - BOP 1.00	1,500,000.00 -	3,984.38 -	3,580.20
222404IB	BOND OPTION - BOP 1.00	2,000,000.00 -	5,625.00 -	3,944.80
222399IB	BOND OPTION - BOP 1.00	2,000,000.00 -	6,328.13 -	4,080.00
222433IB	BOND OPTION - BOP 1.00	2,000,000.00 -	5,468.75 -	4,302.40
222450IB	BOND OPTION - BOP 1.00	2,000,000.00 -	4,062.50 -	4,362.00
222391IB	BOND OPTION - BOP 1.00	2,000,000.00 -	7,500.00 -	4,363.20
222429IB	BOND OPTION - BOP 1.00	2,000,000.00 -	5,312.50 -	4,437.00
222432IB	BOND OPTION - BOP 1.00	2,000,000.00 -	5,468.75 -	4,462.40
222401IB	BOND OPTION - BOP 1.00	2,000,000.00 -	8,046.88 -	4,511.80
222440IB	BOND OPTION - BOP 1.00	2,000,000.00 -	5,312.50 -	4,902.20
222400IB	BOND OPTION - BOP 1.00	2,000,000.00 -	8,125.00 -	5,327.60
222394IB	BOND OPTION - BOP 1.00	2,000,000.00 -	7,656.25 -	5,416.20
222445IB	BOND OPTION - BOP 1.00	1,500,000.00 -	4,453.13 -	5,595.30
222395IB	BOND OPTION - BOP 1.00	2,000,000.00 -	7,343.75 -	5,597.80
222390IB	BOND OPTION - BOP 1.00	3,500,000.00 -	12,304.69 -	8,028.65
222398IB	BOND OPTION - BOP 1.00	5,500,000.00 -	16,757.82 -	11,033.00
222444IB	BOND OPTION - BOP 1.00	3,800,000.00 -	11,578.13 -	15,247.50
222403IB	BOND OPTION - BOP 1.00	7,500,000.00 -	21,093.75 -	17,061.00
222397IB	BOND OPTION - BOP 1.00	9,000,000.00 -	27,421.88 -	20,905.20
222367IB	BOND OPTION - BOP 1.01	1,500,000.00 -	4,687.50 -	27.90
222389IB	BOND OPTION - BOP 1.01	1,500,000.00 -	3,281.25 -	655.65
222406IB	BOND OPTION - BOP 1.01	11,000,000.00 -	26,640.63 -	11,430.10
222372IB	BOND OPTION - BOP 1.02	1,500,000.00 -	2,343.75 -	52.35
222387IB	BOND OPTION - BOP 1.02	3,000,000.00 -	10,312.50 -	8,487.00
222446IB	BOND OPTION - BOP 1.02	4,200,000.00 -	5,906.25 -	8,613.78
222386IB	BOND OPTION - BOP 1.03	3,000,000.00 -	5,976.56 -	5.40
222366IB	BOND OPTION - BOP 1.03	1,500,000.00 -	2,695.31 -	34.50
222447IB	BOND OPTION - BOP 1.03	1,000,000.00 -	1,093.75 -	527.40
222449IB	BOND OPTION - BOP 1.03	1,400,000.00 -	1,531.25 -	893.34
222448IB	BOND OPTION - BOP 1.03	2,700,000.00 -	2,953.13 -	1,447.47
222353IB	BOND OPTION - BOP 1.04	2,500,000.00 -	4,296.88 -	10,259.00
693999880	BOND ZERO CPN 01/DEC/2049 USD	1.00	0.07	
8037815	BONOS DEL TESORO NACIONAL EN PESOS BADLA	1,800,000.00	13,814.51	17,396.73
098571108	BOOKING HOLDINGS INC COMMON STOCK USD 0.	1,399.00	2,819,038.04	3,356,522.77
99502106	BOOZ ALLEN HAMILTON HOLDING CORP COMMON	10,125.00	822,878.10	858,498.75
99724106	BORGWARNER INC COMMON STOCK USD 0.01	3,981.00	139,699.54	179,423.67
81XF882	BOSKALIS WESTMINSTER COMMON STOCK EUR 0.	11,053.00	250,371.60	322,029.86
100557107	BOSTON BEER CO INC/THE COMMON STOCK USD	157.00	113,032.84	79,300.70
100743AL7	BOSTON GAS CO CALLABLE NOTES FIXED 3.001	1,585,000.00	1,585,000.00	1,615,572.32
101121101	BOSTON PROPERTIES INC REIT USD 0.01	2,599.00	247,459.93	299,352.82
10112RBD5	BOSTON PROPERTIES LP CALLABLE NOTES FIXE	4,625,000.00	4,707,664.40	4,845,608.85
10112RAW4	BOSTON PROPERTIES LP CALLABLE NOTES FIXE	3,625,000.00	3,642,007.93	3,791,121.61
10112RBE3	BOSTON PROPERTIES LP CALLABLE NOTES FIXE	1,860,000.00	1,852,604.62	1,846,091.68
10112RBA1	BOSTON PROPERTIES LP CALLABLE NOTES FIXE	1,370,000.00	1,366,186.73	1,543,962.56
10112RAY0	BOSTON PROPERTIES LP CALLABLE NOTES FIXE	1,264,000.00	1,180,839.03	1,315,242.18
101137AR8	BOSTON SCIENTIFIC CORP CALLABLE BOND FIX	1,831,000.00	1,869,523.79	1,967,768.45
101137BA4	BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	5,450,000.00	5,443,200.46	5,555,785.05
101137AT4	BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	3,340,000.00	3,386,409.07	3,995,002.22
101137AV9	BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	3,695,000.00	3,706,633.15	3,863,911.38
101137AU1	BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	2,660,000.00	2,786,259.33	3,369,085.16
101137AW7	BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	1,485,000.00	1,603,367.74	1,595,272.67
101137AZ0	BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	800,000.00	799,616.00	809,001.04
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD	31,208.00	975,498.03	1,325,715.84
4002121	BOUYGUES SA COMMON STOCK EUR 1	805.00	30,068.07	28,827.39
103304101	BOYD GAMING CORP COMMON STOCK USD 0.01	1,366.00	83,407.96	89,568.62
103557AC8	BOYNE USA INC CALLABLE NOTES FIXED 4.75%	100,000.00	100,000.00	103,000.00
10373QB13	BP CAPITAL MARKETS AMERICA INC CALLABLE	185,000.00	185,000.00	204,116.07
10373QB64	BP CAPITAL MARKETS AMERICA INC CALLABLE	13,385,000.00	13,175,639.79	13,176,429.71
10373QB80	BP CAPITAL MARKETS AMERICA INC CALLABLE	12,412,000.00	12,424,638.57	12,561,039.57
10373QB84	BP CAPITAL MARKETS AMERICA INC CALLABLE	6,535,000.00	6,254,951.41	6,272,715.17
10373QB58	BP CAPITAL MARKETS AMERICA INC CALLABLE	5,380,000.00	5,383,082.85	5,264,683.79
10373QB02	BP CAPITAL MARKETS AMERICA INC CALLABLE	4,033,000.00	4,030,967.53	4,143,296.30
10373QBN9	BP CAPITAL MARKETS AMERICA INC CALLABLE	3,590,000.00	3,512,314.18	3,381,765.79
10373QAT7	BP CAPITAL MARKETS AMERICA INC CALLABLE	3,030,000.00	3,031,577.70	3,204,497.22
10373QAV2	BP CAPITAL MARKETS AMERICA INC CALLABLE	1,879,000.00	1,796,838.83	1,983,441.75
10373QAD2	BP CAPITAL MARKETS AMERICA INC CALLABLE	380,000.00	380,000.00	400,018.39
05565QDV7	BP CAPITAL MARKETS PLC CALLABLE NOTES VA	2,952,000.00	3,063,788.92	3,188,160.00
05565QDU9	BP CAPITAL MARKETS PLC CALLABLE NOTES VA	339,000.00	339,000.00	354,255.00
55622104	BP PLC ADR USD	41,675.00	902,144.38	1,109,805.25
798059	BP PLC COMMON STOCK GBP 0.25	1,244,293.00	5,785,967.46	5,570,024.44
05578QAF0	BPCE SA CALLABLE MEDIUM TERM NOTE VARIAB	5,202,000.00	5,201,151.76	5,218,622.68
055831AH5	BPCE SA CALLABLE MEDIUM TERM NOTE VARIAB	3,280,000.00	3,292,326.27	3,236,157.72
055831AK8	BPCE SA CALLABLE MEDIUM TERM NOTE VARIAB	1,775,000.00	1,775,000.00	1,759,748.28
05578QAG8	BPCE SA CALLABLE MEDIUM TERM NOTE VARIAB	1,125,000.00	1,125,000.00	1,149,293.24
055831AJ1	BPCE SA CALLABLE MEDIUM TERM NOTE VARIAB	750,000.00	750,000.00	722,657.01
05578AAP3	BPCE SA MEDIUM TERM NOTE FIXED 1% 20/JAN	1,675,000.00	1,661,884.25	1,620,200.33
05578AAN8	BPCE SA MEDIUM TERM NOTE FIXED 2.7% 01/O	1,100,000.00	1,093,856.15	1,122,888.95
05578QAD5	BPCE SA MEDIUM TERM NOTE FIXED 4.5% 15/M	880,000.00	898,252.88	948,244.33
05578QAC7	BPCE SA MEDIUM TERM NOTE FIXED 4.625% 11	4,510,000.00	4,604,494.52	4,820,099.57
05578QAE3	BPCE SA MEDIUM TERM NOTE FIXED 4.875% 01	600,000.00	641,667.07	661,811.83
05578QAB9	BPCE SA MEDIUM TERM NOTE FIXED 5.15% 21/	3,660,000.00	3,971,519.50	3,963,581.12
05578QAA1	BPCE SA MEDIUM TERM NOTE FIXED 5.7% 22/O	1,000,000.00	1,097,210.00	1,074,946.32
104827AA0	BRAEMAR HOTELS & RESORTS TRUST 2018-PRIM	1,256,000.00	1,256,000.00	1,254,566.28
81FJOCD	BRAMBLES LTD COMMON STOCK AUD 0	32,917.00	254,057.61	254,400.40

105340AQ6	BRANDYWINE OPERATING PARTNERSHIP LP CALL	600,000.00	622,518.93	644,879.45
105368203	BRANDYWINE REALTY TRUST REIT USD 0.01	1.00	12.80	13.42
10537L104	BRANDYWINEGLOBAL GLOBAL INCOME OPPORTUNI	321,318.00	4,025,051.93	3,762,633.78
10553YAF2	BRASKEM FINANCE LTD CALLABLE NOTES FIXED	400,000.00	447,800.00	437,204.00
N15516AB8	BRASKEM NETHERLANDS FINANCE BV CALLABLE	200,000.00	198,491.81	212,000.00
B4YVF56	BRENNTAG SE COMMON STOCK EUR 0	12,180.00	700,975.43	1,102,270.23
895990453	Blackstone BREP V	100.00	-	8,135,979.00
	Blackstone Real Estate Partners V.TE.1 L.P.			423,190.00
	BREP V Alberta Feeder (Offshore) TE.1 L.P.		-	53,435.00
892990576	Blackstone BREP VI	100.00	0.00	1,200,903.00
	Blackstone Real Estate Partners VI.TE.1 - NQ L.P.			1,399,016.00
	Blackstone Real Estate Partners VI.TE.1 L.P.			105,522.00
	BREP VI Alberta Feeder (Offshore) TE.1 L.P.			6,781,715.00
	BREP VI Alberta Feeder (Offshore) TE.1-Q.L.P.			546.00
ABC992015	BREYAN HOWARD FG MACRO FUND LIMITED	527,944.93	75,000,000.00	71,092,163.89
6132101	BRIDGESTONE CORP COMMON STOCK JPY	7,700.00	300,249.95	330,921.80
Q17998453	BRIDGEWATER ALL WEATHER PORTFOLIO IV LTD	286,546.84	232,232,312.64	663,378,397.46
G1358A932	BRIDGEWATER PURE ALPHA FUND 11 SERIES CC	42,725.76	70,653,814.41	133,893,863.40
109194100	BRIGHT HORIZONS FAMILY SOLUTIONS INC COM	1,013.00	122,643.30	127,516.44
10921U2G2	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING MED	779,000.00	778,618.29	780,316.77
10921U2C1	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING MED	1,820,000.00	1,817,148.38	1,795,145.93
10921U2A5	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING MED	1,020,000.00	1,020,504.95	1,011,261.75
10921U2E7	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING MED	545,000.00	544,410.60	535,924.73
10922NAFO	BRIGHTHOUSE FINANCIAL INC CALLABLE NOTES	3,060,000.00	2,886,816.70	3,358,204.87
10922NAH6	BRIGHTHOUSE FINANCIAL INC CALLABLE NOTES	2,934,000.00	2,927,827.77	2,893,838.29
10922NAG8	BRIGHTHOUSE FINANCIAL INC CALLABLE NOTES	760,000.00	766,690.84	906,866.57
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK U	1,392.00	49,497.79	72,105.60
110122DC9	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	2,492,000.00	2,574,899.57	2,696,784.61
110122CP1	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	12,550,000.00	13,004,843.32	13,742,301.33
110122CR7	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	10,880,000.00	11,713,323.36	13,445,127.32
110122DL9	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	8,078,000.00	8,046,518.32	10,316,381.72
110122DR6	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	9,211,000.00	8,769,578.02	8,734,864.44
110122CQ9	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	5,491,000.00	6,030,414.34	6,495,046.15
110122DS4	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	6,805,000.00	6,512,449.33	6,437,324.28
110122DES	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	3,335,000.00	3,353,730.01	3,717,107.66
110122D14	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	2,456,000.00	2,566,831.83	3,262,571.36
110122DK1	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	1,720,000.00	1,936,382.56	2,118,609.55
110122DH8	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	1,580,000.00	1,524,829.40	2,016,759.04
110122CM8	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	724,000.00	722,192.21	757,615.55
110122AU2	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	630,000.00	639,343.58	670,511.70
110122CN6	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	465,000.00	484,462.65	500,028.85
110122DN5	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	500,000.00	496,808.68	486,939.17
110122I08	BRISTOL-MYERS SQUIBB CO COMMON STOCK USD	58,380.00	3,162,677.41	3,639,993.00
11043XAA1	BRITISH AIRWAYS 2019-1 CLASS AA PASS THR	746,206.75	746,206.75	768,254.70
11044MAA4	BRITISH AIRWAYS 2020-1 CLASS AA PASS THRO	3,933,192.12	4,176,990.49	4,184,420.83
110448I07	BRITISH AMERICAN TOBACCO PLC ADR USD	30,092.00	1,203,829.33	1,125,741.72
287580	BRITISH AMERICAN TOBACCO PLC COMMON STOC	11,242.00	521,298.00	416,222.58
136701	BRITISH LAND CO PLC/THE REIT GBP 25	3,341.00	24,149.48	24,028.90
GBP	BRITISH POUND		5,504,171.00	5,594,913.00
111021AE1	BRITISH TELECOMMUNICATIONS PLC CALLABLE	2,691,000.00	3,864,638.59	3,940,621.72
111021AL5	BRITISH TELECOMMUNICATIONS PLC CALLABLE	2,200,000.00	2,220,313.08	2,491,409.51
11120VAC7	BRIXMOR OPERATING PARTNERSHIP LP CALLABL	415,000.00	443,676.73	449,513.06
11120VAF0	BRIXMOR OPERATING PARTNERSHIP LP CALLABL	4,250,000.00	4,239,298.08	4,452,705.24
11120VAA1	BRIXMOR OPERATING PARTNERSHIP LP CALLABL	1,825,000.00	1,578,789.25	1,929,524.87
11120VAH6	BRIXMOR OPERATING PARTNERSHIP LP CALLABL	1,045,000.00	1,042,032.67	1,157,682.63
11120VAJ2	BRIXMOR OPERATING PARTNERSHIP LP CALLABL	545,000.00	578,503.49	594,694.91
11120VAL7	BRIXMOR OPERATING PARTNERSHIP LP CALLABL	502,000.00	500,402.18	491,250.42
11120VAK9	BRIXMOR OPERATING PARTNERSHIP LP CALLABL	487,000.00	486,184.30	484,407.17
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD 0.01	4,941.00	67,968.75	125,550.81
11134LAH2	BROADCOM CORP / BROADCOM CAYMAN FINANCE	1,678,000.00	1,751,283.22	1,819,441.16
11134LAF6	BROADCOM CORP / BROADCOM CAYMAN FINANCE	680,000.00	734,167.70	711,187.94
11135FBH3	BROADCOM INC CALLABLE NOTES FIXED 2.45%	3,607,000.00	3,585,086.51	3,536,710.68
11135FBF7	BROADCOM INC CALLABLE NOTES FIXED 2.6%	19,985,000.00	19,554,290.44	19,483,293.97
11135FBP5	BROADCOM INC CALLABLE NOTES FIXED 3.137%	9,130,000.00	8,910,253.40	9,184,399.10
11135FB86	BROADCOM INC CALLABLE NOTES FIXED 3.13%	9,709,000.00	6,021,364.56	5,977,017.40
11135FBQ3	BROADCOM INC CALLABLE NOTES FIXED 3.187%	9,101,000.00	9,083,390.74	9,085,147.43
11135FBK6	BROADCOM INC CALLABLE NOTES FIXED 3.419%	6,145,000.00	6,062,323.39	6,441,815.67
11135FAN1	BROADCOM INC CALLABLE NOTES FIXED 3.459%	2,000,000.00	2,130,400.37	2,129,147.96
11135FBL4	BROADCOM INC CALLABLE NOTES FIXED 3.469%	7,962,000.00	8,068,250.18	8,333,583.67
11135FB19	BROADCOM INC CALLABLE NOTES FIXED 3.5% 1	19,662,000.00	19,539,166.66	20,173,573.59
11135FBG5	BROADCOM INC CALLABLE NOTES FIXED 3.75%	5,725,000.00	5,741,848.99	5,985,507.02
11135FALS	BROADCOM INC CALLABLE NOTES FIXED 4.11%	2,838,000.00	2,721,747.19	3,111,300.20
11135FAQ4	BROADCOM INC CALLABLE NOTES FIXED 4.15%	17,310,000.00	18,676,753.22	19,197,762.31
11135FAZ4	BROADCOM INC CALLABLE NOTES FIXED 4.25%	2,435,000.00	2,490,655.29	2,655,422.99
11135FAS0	BROADCOM INC CALLABLE NOTES FIXED 4.3% 1	9,712,000.00	9,992,468.16	10,914,112.51
11135FBA8	BROADCOM INC CALLABLE NOTES FIXED 4.75%	230,000.00	235,475.01	261,809.26
11135F101	BROADCOM INC COMMON STOCK USD	9,035.00	2,598,890.52	6,011,979.35
11133T103	BROADRIDGE FINANCIAL SOLUTIONS INC COMMO	1,919.00	200,656.98	350,831.58
11135EAA2	BROADSTONE NET LEASE LLC CALLABLE NOTES	3,055,000.00	3,049,552.49	2,964,763.09
2092599	BROOKFIELD ASSET MANAGEMENT INC COMMON S	84,435.00	2,000,690.33	5,106,273.72
BM94WM2	BROOKFIELD ASSET MANAGEMENT REINSURANCE	2.53	68.47	158.83
11272BAA1	BROOKFIELD FINANCE I UK PLC CALLABLE NOT	1,062,000.00	1,062,000.00	1,035,926.59
112711AE2	BROOKFIELD FINANCE INC CALLABLE NOTES FI	3,100,000.00	3,097,120.12	3,494,478.22
112711AF9	BROOKFIELD FINANCE INC CALLABLE NOTES FI	2,174,000.00	2,238,882.05	2,278,212.33
112711AB8	BROOKFIELD FINANCE INC CALLABLE NOTES FI	1,100,000.00	1,091,409.00	1,350,806.57
112711AD4	BROOKFIELD FINANCE INC CALLABLE NOTES FI	650,000.00	664,878.25	749,410.80
112711AB5	BROOKFIELD FINANCE LLC CALLABLE NOTES FI	2,160,000.00	2,231,164.93	2,248,966.15
11283AE1	BROOKFIELD POWER NEW YORK FINANCE LP SER	8,000,000.00	8,000,000.00	9,089,760.00
G1624R107	BROOKFIELD PROPERTY PREFERRED LP PUBLIC	56.00	2,094.07	1,452.64
11284DA3	BROOKFIELD PROPERTY REIT INC / BPR CUMUL	500,000.00	500,000.00	517,500.00
BMXWR83	BROOKFIELD RENEWABLE CORP COMMON STOCK U	3,690.00	191,506.15	135,985.04
11284V105	BROOKFIELD RENEWABLE CORP COMMON STOCK U	2,124.00	85,660.92	78,216.92
Q1842AH1	BROOKFIELD WASHINGTON LLC BOND FIXED 4.7	8,000,000.00	8,071,680.00	8,939,680.00
1G78878	BROOKFIELD WEC T/L LX192094 11284EAM5	997,487.44	981,860.60	991,457.63
11283*AA3	BROOKFIELD WHITE PINE HYDRO LLC	5,000,000.00	5,000,000.00	5,779,450.00
114259AQ2	BROOKLYN UNION GAS CO/THE CALLABLE NOTES	595,000.00	691,397.34	680,044.44
114259AT1	BROOKLYN UNION GAS CO/THE CALLABLE NOTES	570,000.00	584,116.39	613,532.16
6146500	BROTHER INDUSTRIES LTD COMMON STOCK JPY	18,541.00	328,939.25	355,991.07
115236AC5	BROWN & BROWN INC CALLABLE NOTES FIXED 2	200,000.00	199,780.00	194,802.52
115236101	BROWN & BROWN INC COMMON STOCK USD 0.1	3,871.00	138,205.10	272,053.88
346340	BROWN ADVISORY US SMALLER COMPANIES PLC	129,322.00	1,915,509.98	2,592,370.71
115637209	BROWN-FORMAN CORP COMMON STOCK USD 0.15	3,030.00	179,784.18	220,765.80
115637100	BROWN-FORMAN CORP COMMON STOCK USD 0.15	785.00	47,459.79	53,215.15
116794108	BRUKER CORP COMMON STOCK USD 0.01	6,265.00	215,811.45	525,696.15
149000	BRUNNER INVESTMENT TRUST PLC/THE CLOSED-	108,114.00	1,313,577.39	1,625,428.59
117043109	BRUNSWICK CORP/DE COMMON STOCK USD 0.75	1,298.00	70,212.66	130,747.54
3091357	BT GROUP PLC COMMON STOCK GBP 5	32,399.00	105,412.08	74,403.32
BKDXJH5	BUDWEISER BREWING CO APAC LTD COMMON STO	6,500.00	23,808.24	17,049.75
12008RAP2	BUILDERS FIRSTSOURCE INC CALLABLE NOTES	500,000.00	503,717.70	517,600.00
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK US	3,410.00	154,166.10	292,271.10
120996483	BULLSHEAD D-FS EQUITY V	100.00	-	4,139,048.00
893990492	BULLSHEAD HLDGS/COLONY V	100.00	21,269,251.35	
G16962105	BUNGE LTD COMMON STOCK USD 0.01	2,293.00	129,041.29	213,981.12
120568AY6	BUNGE LTD FINANCE CORP CALLABLE NOTES FI	1,830,000.00	1,825,458.61	1,858,784.12
120568BB5	BUNGE LTD FINANCE CORP CALLABLE NOTES FI	1,841,000.00	1,847,026.73	1,834,356.20
120568AZ3	BUNGE LTD FINANCE CORP CALLABLE NOTES FI	991,000.00	1,089,826.28	1,075,076.73
120568BC3	BUNGE LTD FINANCE CORP CALLABLE NOTES FI	730,000.00	727,970.60	740,864.63
12061RAA9	BUNKER HILL LOAN DEPOSITARY TRUST 2019-2	347,787.80	350,315.60	349,842.81

B0744B3	BUNZL PLC COMMON STOCK GBP 32.14286	27,620.00	372,721.61	1,079,275.87
3174300	BURBERRY GROUP PLC COMMON STOCK GBP 0.05	1,431.00	31,705.07	35,227.12
12117HAA9	BUREAU VERITAS HOLDINGS, INC 3.67% GTD S	5,000,000.00	5,000,000.00	5,344,200.00
B28DTJ6	BUREAU VERITAS SA COMMON STOCK EUR 0.12	1,633.00	37,475.92	54,188.65
12189PAJ1	BURLINGTON NORTHERN AND SANTA FE RAILWAY	223,919.21	223,961.26	226,076.60
12189LAG6	BURLINGTON NORTHERN SANTA FE LLC CALLABL	1,070,000.00	1,124,545.41	1,369,122.46
12189LBG5	BURLINGTON NORTHERN SANTA FE LLC CALLABL	11,134,000.00	11,577,980.07	12,087,241.98
12189LAN1	BURLINGTON NORTHERN SANTA FE LLC CALLABL	8,166,000.00	8,207,591.39	10,037,081.13
12189TAZ7	BURLINGTON NORTHERN SANTA FE LLC CALLABL	5,815,000.00	6,923,438.94	8,238,954.84
12189LAK7	BURLINGTON NORTHERN SANTA FE LLC CALLABL	3,945,000.00	3,975,170.56	4,793,791.81
12189LAE1	BURLINGTON NORTHERN SANTA FE LLC CALLABL	3,400,000.00	3,420,142.57	4,589,777.10
12189LH3	BURLINGTON NORTHERN SANTA FE LLC CALLABL	4,350,000.00	4,343,982.05	4,350,835.77
12189LAJ9	BURLINGTON NORTHERN SANTA FE LLC CALLABL	2,475,000.00	2,941,985.02	3,435,458.33
12189LAJ0	BURLINGTON NORTHERN SANTA FE LLC CALLABL	2,450,000.00	2,367,402.57	2,981,391.97
12189LAS0	BURLINGTON NORTHERN SANTA FE LLC CALLABL	2,235,000.00	2,506,160.36	2,919,816.25
12189LAP6	BURLINGTON NORTHERN SANTA FE LLC CALLABL	1,615,000.00	1,720,964.03	2,162,869.51
12189TAX2	BURLINGTON NORTHERN SANTA FE LLC CALLABL	1,495,000.00	1,617,259.22	2,122,389.69
12189LAU5	BURLINGTON NORTHERN SANTA FE LLC CALLABL	995,000.00	1,225,018.33	1,254,854.03
12189LAR2	BURLINGTON NORTHERN SANTA FE LLC CALLABL	1,000,000.00	1,097,170.00	1,051,906.65
12189LAX9	BURLINGTON NORTHERN SANTA FE LLC CALLABL	585,000.00	757,953.42	749,101.16
12189LBC4	BURLINGTON NORTHERN SANTA FE LLC CALLABL	565,000.00	658,019.32	679,452.64
12189LAW1	BURLINGTON NORTHERN SANTA FE LLC CALLABL	550,000.00	596,152.35	661,048.80
12189LAZ4	BURLINGTON NORTHERN SANTA FE LLC CALLABL	385,000.00	424,430.01	446,702.68
12189LBE0	BURLINGTON NORTHERN SANTA FE LLC CALLABL	250,000.00	282,622.84	280,015.65
12189LBD2	BURLINGTON NORTHERN SANTA FE LLC CALLABL	175,000.00	199,797.46	215,281.26
12189TAD6	BURLINGTON NORTHERN SANTA FE LLC PUTABLE	750,000.00	816,536.80	1,125,023.72
12201PAN6	BURLINGTON RESOURCES LLC CALLABLE BOND F	1,854,000.00	2,056,993.31	2,659,532.37
20825VAB8	BURLINGTON RESOURCES LLC CALLABLE NOTES	735,000.00	869,969.70	999,794.44
122017106	BURLINGTON STORES INC COMMON STOCK USD 0	1,107.00	181,782.61	322,701.77
05604FAC9	BWAY 2013-1515 MORTGAGE TRUST 2013-1515	2,500,000.00	2,473,580.64	2,616,116.50
12430YAA8	BWAY 2021-1450 MORTGAGE TRUST 2021-1450	100,000.00	100,000.00	100,000.00
05605H100	BWX TECHNOLOGIES INC COMMON STOCK USD 0.	1,581.00	81,610.45	75,698.28
05609KAA7	BX COML MTG TR 2021-XL2	628,000.00	624,858.56	624,104.01
05608KAA8	BX COMMERCIAL MORTGAGE TRUST 2021-VINO 2	945,000.00	942,056.19	940,875.45
05609WAA3	BX COMMERCIAL MORTGAGE TRUST 2021-VOLT 2	1,254,000.00	1,254,000.00	1,249,721.73
12433WAA9	BX TRUST 2018-EXCL 2018-EXCL A FLOATING	888,148.77	885,169.69	883,862.65
12433JUA3	BX TRUST 2018-GW 2018-GW A FLOATING 15/M	558,000.00	557,393.45	556,939.69
05606KAI1	BX TRUST 2019-MM 2019-MM C FLOATING 15	856,712.85	854,347.20	848,108.88
05606FAE3	BX TRUST 2019-OC11 2019-OC11 VB VARIABLE	36,529,000.00	578,392.01	568,756.53
12468P104	C3 AI INC COMMON STOCK USD 0.001	466.00	34,730.05	14,562.50
12685J105	CABLE ONE INC COMMON STOCK USD 0.01	90.00	138,099.44	158,710.50
CF2DIX	CAC40 10 EURO FUT EQUITY INDEX 21/IAN/20	2.00	3,449.11	-
127190304	CACI INTERNATIONAL INC COMMON STOCK USD	386.00	82,630.15	103,915.06
127387108	CADENCE DESIGN SYSTEMS INC COMMON STOCK	4,564.00	337,838.10	850,501.40
2162760	CAE INC COMMON STOCK CAD 0	9,060.00	149,227.49	228,875.91
28470RAH5	CAESARS ENTERTAINMENT INC CALLABLE NOTES	600,000.00	604,875.00	629,775.00
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK U	3,390.00	347,237.70	317,066.70
LX1687840	Caesars Resort Collection, LLC-Term B Lo	1,488,372.11	1,478,449.63	1,482,560.02
LX1888230	Caesars Resort Collection, LLC-Term B-1	1,785,464.76	1,771,056.16	1,789,035.69
B283W97	CAIXABANK SA COMMON STOCK EUR 1	574,387.60	2,090,424.64	1,576,809.31
163992	CALEDONIA INVESTMENTS PLC CLOSED-END FUN	56,192.00	1,937,109.12	3,097,646.66
129900106	CALIFORNIA AMPLIFIER INC.	13.00	-	91.78
130990310	CALIFORNIA DEVICES INC SER 1 CONV PFDRES	2,520,049.00	-	0.03
1301ETA00	CALIFORNIA ENDOWMENT/THE CALLABLE MEDIUM	82,000.00	82,000.00	80,451.65
13034VAD6	CALIFORNIA INSTITUTE OF TECHNOLOGY CALLA	3,446,000.00	3,437,456.93	4,009,259.11
13034VAA2	CALIFORNIA INSTITUTE OF TECHNOLOGY CALLA	1,300,000.00	1,337,118.09	1,913,283.15
13063A7D0	CALIFORNIA ST GO BDS 15/OCT/2009 01/OCT/	3,795,000.00	6,090,898.69	5,953,671.90
13063ASE0	CALIFORNIA ST GO BDS 28/APR/2009 01/APR/	14,905,000.00	16,779,249.94	22,809,270.55
13063ASG5	CALIFORNIA ST GO BDS 28/APR/2009 01/APR/	710,000.00	906,860.91	1,184,890.60
131993164	CALLAN DATA SYS INC VENTURE CAP	480,769.00	-	-
131347CK0	CALPINE CORP NOTES	577,000.00	549,223.26	591,996.23
133131AY8	CAMDEN PROPERTY TRUST CALLABLE NOTES FIX	1,010,000.00	1,029,682.69	1,106,885.69
133131102	CAMDEN PROPERTY TRUST REIT USD 0.01	1,622.00	137,956.57	289,818.96
2166160	CAMECO CORP COMMON STOCK CAD 0	11,266.00	106,315.66	245,985.25
13342BAF2	CAMERON INTERNATIONAL CORP CALLABLE NOTE	3,400,000.00	3,782,771.80	4,318,685.27
13343AAA8	CAMERON LNG LLC CALLABLE NOTES FIXED 2.9	737,000.00	737,000.00	767,315.60
13343AAB6	CAMERON LNG LLC CALLABLE NOTES FIXED 3.3	380,000.00	388,962.47	396,644.00
13343AAD2	CAMERON LNG LLC CALLABLE NOTES FIXED 3.7	4,215,000.00	4,219,515.31	4,539,762.22
134429B17	CAMPBELL SOUP CO CALLABLE NOTES FIXED 2.	835,000.00	843,797.01	828,955.26
134429BK4	CAMPBELL SOUP CO CALLABLE NOTES FIXED 3.	640,000.00	624,776.82	629,934.30
134429BF5	CAMPBELL SOUP CO CALLABLE NOTES FIXED 3.	340,000.00	382,027.40	363,524.93
134429109	CAMPBELL SOUP CO COMMON STOCK USD 0.0375	3,269.00	160,038.15	142,070.74
2117599	CANADIAN APARTMENT PROPERTIES REIT REIT	2,422.00	98,046.39	114,969.02
CAD	CANADIAN DOLLAR	-	360,347.00	363,962.00
2170525	CANADIAN IMPERIAL BANK OF COMMERCE COMM	12,808.00	1,002,762.45	1,495,103.20
13607GAP9	CANADIAN IMPERIAL BANK OF COMMERCE NOTES	2,512,000.00	2,511,083.17	2,618,992.66
13607GRR7	CANADIAN IMPERIAL BANK OF COMMERCE NOTES	2,745,000.00	2,725,841.45	2,687,338.56
136375CP5	CANADIAN NATIONAL RAILWAY CO CALLABLE NO	2,838,000.00	3,140,792.66	3,237,842.27
136375CZ3	CANADIAN NATIONAL RAILWAY CO CALLABLE NO	725,000.00	648,786.03	674,531.92
2180632	CANADIAN NATIONAL RAILWAY CO COMMON STOC	20,096.00	1,474,577.45	2,472,007.67
136385AL5	CANADIAN NATURAL RESOURCES LTD CALLABLE	5,590,000.00	6,789,305.11	7,354,837.46
136385AJ0	CANADIAN NATURAL RESOURCES LTD CALLABLE	1,790,000.00	2,222,594.76	2,331,764.55
136385AY7	CANADIAN NATURAL RESOURCES LTD CALLABLE	1,503,000.00	1,766,017.43	1,844,294.31
136385AP6	CANADIAN NATURAL RESOURCES LTD CALLABLE	852,000.00	1,105,232.87	1,175,407.90
136385AE1	CANADIAN NATURAL RESOURCES LTD CALLABLE	870,000.00	1,001,546.72	1,118,360.79
136385AW1	CANADIAN NATURAL RESOURCES LTD CALLABLE	880,000.00	918,596.80	896,756.75
136385AG6	CANADIAN NATURAL RESOURCES LTD CALLABLE	705,000.00	877,215.53	876,002.49
136385AZ4	CANADIAN NATURAL RESOURCES LTD CALLABLE	250,000.00	259,502.50	252,389.76
2171273	CANADIAN NATURAL RESOURCES LTD COMMON ST	71,498.00	2,189,327.52	3,025,426.99
13645RAD6	CANADIAN PACIFIC RAILWAY CO CALLABLE BON	230,000.00	307,278.66	319,466.10
13645RBG8	CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	10,503,000.00	10,508,841.77	10,740,046.20
13645RBH6	CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	8,046,000.00	8,009,128.78	8,273,867.70
13645RAF1	CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	4,325,000.00	4,943,097.69	5,929,401.61
13645RAQ7	CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	3,125,000.00	3,895,274.52	4,251,470.75
13645RBF0	CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	3,693,000.00	3,691,721.57	3,765,306.38
13645RBE3	CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	3,040,000.00	3,035,900.56	3,050,970.45
13645RAT1	CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	1,840,000.00	1,923,695.83	1,970,007.57
13645RBD5	CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	1,456,000.00	1,454,078.08	1,457,749.81
BP39MC4	CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	720,000.00	719,751.09	734,097.10
BIN5013	CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	680,000.00	666,331.83	670,210.68
2793115	CANADIAN PACIFIC RAILWAY LTD COMMON STOC	44,509.00	1,761,396.22	3,205,817.85
13645T100	CANADIAN PACIFIC RAILWAY LTD COMMON STOC	4,349.00	144,098.13	312,867.06
13645RAV6	CANADIAN PACIFIC RR CO 4.8% 15/SEP/2035	393,000.00	431,928.21	485,994.63
13645RAX2	CANADIAN PACIFIC RR CO 6.125% 15/SEP/211	3,178,000.00	3,312,331.88	4,729,608.12
2172286	CANADIAN TIRE CORP LTD COMMON STOCK CAD	1,638.00	168,623.99	235,283.79
2172639	CANADIAN UTILITIES LTD COMMON STOCK CAD	12,921.00	356,812.98	375,308.94
6172323	CANON INC COMMON STOCK JPY	82,344.00	2,052,415.17	2,002,913.84
BYTN3W0	CANOPY GROWTH CORP COMMON STOCK CAD 0	6,817.00	252,007.86	59,580.95
138616AE7	CANTOR FITZGERALD LP CALLABLE NOTES FIXE	1,820,000.00	1,818,478.20	1,943,675.83
6173694	CAPCOM CO LTD COMMON STOCK JPY 8	600.00	16,920.19	14,109.68
4163437	CAPGEMINI SE COMMON STOCK EUR 8	1,317.00	205,066.03	322,752.72
B23KDM2	CAPITA PLC COMMON STOCK GBP 2.0667	521,018.00	493,883.40	257,577.88
140420NB2	CAPITAL ONE BANK USA NA NOTES FIXED 3.37	8,520,000.00	8,627,100.24	8,755,799.26
14040HCN6	CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	14,185,000.00	14,183,437.96	14,112,481.46
14040HB13	CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	3,150,000.00	3,207,502.90	3,431,173.60
14040HCA1	CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	3,100,000.00	3,172,088.22	3,262,216.74
14040HCG8	CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	780,000.00	781,130.50	738,430.44
14040HBN4	CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	440,000.00	502,167.60	476,344.48

14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK	13,824.00	1,004,671.82	2,005,724.16
14041NFX4	CAPITAL ONE MULTI-ASSET EXECUTION TRUST	2,503,000.00	2,501,844.86	2,460,868.50
14041NFP1	CAPITAL ONE MULTI-ASSET EXECUTION TRUST	2,000,000.00	2,008,545.48	2,019,820.00
14041NFU0	CAPITAL ONE MULTI-ASSET EXECUTION TRUST	436,000.00	435,875.29	439,599.35
14044CAC6	CAPITAL ONE PRIME AUTO RECEIVABLES TRUST	293,000.00	292,994.46	290,794.59
14043TAF3	CAPITAL ONE PRIME AUTO RECEIVABLES TRUST	205,979.93	205,968.35	207,442.28
6420129	CAPITALAND INTEGRATED COMMERCIAL TRUST R	18,438.74	28,965.88	27,901.22
BNHXFJ6	CAPITALAND INVESTMENT LTD/SINGAPORE COMM	10,019.00	16,769.48	25,341.98
6440859	CAPITEC BANK HOLDINGS LTD COMMON STOCK Z	981.00	115,746.36	125,378.68
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK USD 0	9,525.00	450,209.92	618,267.75
ABA9905Y7	CAPSTONE BLUE FUND LTD	25,000.00	30,000,000.00	39,207,608.00
140755109	CARA THERAPEUTICS INC COMMON STOCK USD 0	40,311.00	1,094,443.65	490,987.98
14149YBB3	CARDINAL HEALTH INC CALLABLE NOTES FIXED	455,000.00	481,435.42	515,356.35
14149YBM9	CARDINAL HEALTH INC CALLABLE NOTES FIXED	270,000.00	301,214.67	304,268.20
14149YBD9	CARDINAL HEALTH INC CALLABLE NOTES FIXED	180,000.00	217,021.19	216,299.84
14149YI08	CARDINAL HEALTH INC COMMON STOCK USD 0	4,857.00	257,606.34	250,086.93
14166N209	CAREADVANTAGE INC USDO.001	5,546,367.00	99,834.61	0.06
141781BN3	CARGILL INC CALLABLE NOTES FIXED 0.75% 0	1,365,000.00	1,341,321.95	1,322,653.06
141781BS2	CARGILL INC CALLABLE NOTES FIXED 2.125%	1,570,000.00	1,563,085.81	1,547,941.93
141781BR4	CARGILL INC CALLABLE NOTES FIXED 3.125%	490,000.00	540,471.48	523,537.49
141781BF0	CARGILL INC CALLABLE NOTES FIXED 4.76% 2	645,000.00	740,826.64	848,257.68
5922961	CARL ZEISS MEDITEC AG COMMON STOCK EUR 0	142.00	14,667.75	29,850.02
142339AL4	CARLISLE COS INC CALLABLE NOTES FIXED 2.	4,520,000.00	4,498,922.91	4,353,003.94
142339I00	CARLISLE COS INC COMMON STOCK USD 1	1,775.00	276,796.05	440,413.00
14268HAA2	CARLSBAD ENERGY HLDGS LLC	2,000,000.00	2,000,000.00	2,143,160.00
4169219	CARLSBERG AS COMMON STOCK DKK 20	9,258.00	1,152,428.13	1,598,854.95
14312HUA0	CARLYLE GLOBAL MARKET STRATEGIES CLO 201	1,000,000.00	1,000,000.00	998,366.00
143161I08	CARLYLE GROUP INC/THE COMMON STOCK USD 1	2,717.00	86,513.90	148,511.22
14310FAA0	CARLYLE HOLDINGS II FINANCE LLC CALLABLE	1,880,000.00	1,919,723.32	2,447,097.58
14314XAD1	CARMAX AUTO OWNER TRUST 2018-2 2018-2 A4	558,184.16	558,182.20	561,720.20
14315NAD2	CARMAX AUTO OWNER TRUST 2019-1 2019-1 A4	560,000.00	559,984.88	573,243.05
14315FAE7	CARMAX AUTO OWNER TRUST 2020-3 2020-3 A4	1,362,000.00	1,361,528.20	1,357,175.52
14316NAC3	CARMAX AUTO OWNER TRUST 2021-1 2021-1 A3	165,000.00	164,967.40	163,544.85
14316NAD1	CARMAX AUTO OWNER TRUST 2021-1 2021-1 A4	391,000.00	390,978.81	383,968.61
14314QAD6	CARMAX AUTO OWNER TRUST 2021-2 2021-2 A4	289,000.00	288,982.57	285,119.74
14317DAC4	CARMAX AUTO OWNER TRUST 2021-3 2021-3 A3	545,000.00	544,910.35	540,256.65
14317JAD9	CARMAX AUTO OWNER TRUST 2021-4 2021-4 A3	241,000.00	240,972.48	237,615.61
14313YAB9	CARMAX AUTO SUPERSTORES INC SERIES B	3,500,000.00	3,687,165.00	3,826,340.00
14313YAC7	CARMAX AUTO SUPERSTORES INC SERIES C	1,000,000.00	1,076,830.00	1,123,050.00
14310I012	CARMAX INC COMMON STOCK USD 0.5	2,732.00	192,535.80	355,788.36
143658BG6	CARNIVAL CORP CALLABLE NOTES FIXED 10.5%	300,000.00	342,000.00	342,448.50
143658300	CARNIVAL CORP COMMON STOCK USD 0.01	14,179.00	385,706.51	285,281.48
4G53078	CARNIVAL CORP TL 1L B BL3625631	972,594.46	975,566.32	970,162.97
LX199153	Carnival Corporation-2021 Incremental Te	1,000,000.00	995,224.98	993,335.00
LX188690	Carnival Corporation-Initial Advance (Eu	985,000.00	1,059,261.12	1,117,044.82
LX188670	Carnival Corporation-Initial Advance (US	98,500.00	94,560.00	97,884.38
3121522	CARNIVAL PLC COMMON STOCK GBP 1.66	9,755.00	342,323.71	182,810.36
5641567	CARREFOUR SA COMMON STOCK EUR 2.5	2,233.00	45,883.30	40,896.52
14448CAS3	CARRIER GLOBAL CORP CALLABLE NOTES FIXED	11,618,000.00	12,196,762.83	12,352,573.95
14448CAP9	CARRIER GLOBAL CORP CALLABLE NOTES FIXED	11,333,000.00	11,342,013.26	11,642,686.01
14448CAR5	CARRIER GLOBAL CORP CALLABLE NOTES FIXED	3,110,000.00	3,161,618.57	3,249,381.96
14448CAN4	CARRIER GLOBAL CORP CALLABLE NOTES FIXED	2,775,000.00	2,804,176.58	2,841,546.48
14448CAQ7	CARRIER GLOBAL CORP CALLABLE NOTES FIXED	250,000.00	249,957.12	255,310.25
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD 0.0	14,466.00	343,604.14	784,635.84
14456HAE6	CARRIX INC SERIES D NOTES FIXED 3.94% 31	1,000,000.00	1,000,000.00	1,095,390.00
14456HAA4	CARRIX, INC SERIES A	5,000,000.00	5,000,000.00	5,673,600.00
BW0BGZ3	CARSALES.COM LTD COMMON STOCK AUD	13,695.00	133,168.77	249,819.87
146229109	CARTER'S INC COMMON STOCK USD 0.01	6,323.00	589,621.94	640,014.06
14686KAC1	CARVANA AUTO RECEIVABLES TRUST 2021-N2 2	461,000.00	460,992.90	458,028.44
14687JAF6	CARVANA AUTO RECEIVABLES TRUST 2021-P3 2	571,000.00	570,894.88	559,037.09
14687JAE9	CARVANA AUTO RECEIVABLES TRUST 2021-P3 2	382,000.00	381,912.90	377,019.48
146869102	CARVANA CO COMMON STOCK USD 0.001	1,286.00	231,922.95	298,081.94
147528103	CASEY'S GENERAL STORES INC COMMON STOCK	621.00	91,861.67	122,554.35
1475286Y8	CASEY'S GENERAL STORES INC SERIES E	10,000,000.00	10,000,000.00	10,001,000.00
6178967	CASIO COMPUTER CO LTD COMMON STOCK JPY	9,100.00	131,943.22	116,876.38
LX198931	Castlelake Aviation One Designated Activ	983,450.70	975,283.06	980,534.77
148806102	CATALENT INC COMMON STOCK USD 0.01	2,700.00	181,531.34	345,681.00
14913R2C0	CATERPILLAR FINANCIAL SERVICES CORP CALL	1,500,000.00	1,497,921.98	1,504,367.13
149123CB5	CATERPILLAR INC CALLABLE BOND FIXED 3.80	740,000.00	599,091.93	863,397.10
149123BN0	CATERPILLAR INC CALLABLE BOND FIXED 6.05	155,000.00	188,488.32	218,698.54
149123CE9	CATERPILLAR INC CALLABLE MEDIUM TERM NOT	336,000.00	428,096.41	482,518.13
149123CJ8	CATERPILLAR INC CALLABLE NOTES FIXED 3.2	2,300,000.00	2,291,354.70	2,541,075.99
149123CF6	CATERPILLAR INC CALLABLE NOTES FIXED 3.2	495,000.00	541,664.72	542,517.54
149123BS9	CATERPILLAR INC CALLABLE NOTES FIXED 5.2	485,000.00	672,839.25	667,224.40
149123101	CATERPILLAR INC COMMON STOCK USD 1	9,130.00	1,161,947.92	1,887,536.20
ABG998717	CAXTON MACRO LIMITED	75,000.00	75,000,000.00	77,096,211.21
BNBTR05	CAZOO GROUP LTD COMMON STOCK USD	6,159.00	64,397.33	37,138.77
92918XAA3	CB144A VOYAGER AVIATIO D05/10/21 08.500%	302,000.00	302,000.00	281,240.85
1248MGAJ3	C-BASS 2007-CB1 TRUST 2007-CB1 AF1A FLOA	523,453.37	523,453.37	203,436.23
12503MAA6	CBOE GLOBAL MARKETS INC CALLABLE NOTES F	300,000.00	299,277.00	326,191.16
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK USD	7,799.00	764,468.09	1,016,989.60
12504L109	CBRE GROUP INC COMMON STOCK USD 0.01	14,809.00	1,121,298.87	1,606,924.59
BYSRMH1	CC JAPAN INCOME & GROWTH TRUST PLC CLOSE	48,659.00	102,879.04	99,188.81
2159795	CCL INDUSTRIES INC COMMON STOCK CAD 0	4,291.00	157,388.19	230,422.77
1248EPCN1	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL	7,525,000.00	7,751,244.17	7,741,343.75
1248EPCP6	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL	4,105,000.00	4,110,239.72	4,038,611.89
1248EPPB9	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL	2,835,000.00	2,852,341.88	2,920,050.00
1248EPCF1	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL	2,095,000.00	2,158,889.24	2,143,583.05
1248EPCD3	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL	1,457,000.00	1,524,875.29	1,515,280.00
12515GA16	CD 2017-CD3 MORTGAGE TRUST 2017-CD3 XA V	8,074,010.95	336,211.31	342,719.16
125150AS3	CD 2017-CD4 MORTGAGE TRUST 2017-CD4 XA V	5,693,771.00	283,004.29	271,563.27
12515BAE8	CD 2019-CD8 MORTGAGE TRUST 2019-CD8 A4 2	246,000.00	260,913.75	258,149.33
12508EAF8	CDK GLOBAL INC CALLABLE NOTES FIXED 4.87	250,000.00	257,032.77	258,750.00
1.25E-105	CDK GLOBAL INC COMMON STOCK USD 0.01	2,053.00	89,275.62	85,692.22
12514G108	CDW CORP/DE COMMON STOCK USD 0.01	2,278.00	217,272.43	466,488.84
12513GBG3	CDW LLC / CDW FINANCE CORP CALLABLE NOTE	3,860,000.00	3,860,000.00	3,954,975.31
12513GBH1	CDW LLC / CDW FINANCE CORP CALLABLE NOTE	1,620,000.00	1,623,207.76	1,659,908.70
B87X2L2	CECEP COSTIN NEW MATERIALS GROUP LTD COM	237,000.00	18,229.72	-
15005HAA7	CED UPTON COUNTY SOLAR LLC	854,527.01	854,527.01	987,593.96
150870103	CELANESE CORP COMMON STOCK USD 0.0001	2,795.00	330,555.42	469,727.70
15089QAK0	CELANESE US HOLDINGS LLC CALLABLE NOTES	3,140,000.00	3,137,098.51	3,063,705.06
15089QAD6	CELANESE US HOLDINGS LLC CALLABLE NOTES	2,000,000.00	2,042,054.74	2,064,336.66
BX90C05	CELLNEX TELECOM SA COMMON STOCK EUR 0.25	1,861.00	78,966.49	108,313.73
151191BB8	CELULOSA ARAUCO Y CONSTITUCION SA CALLAB	6,000,000.00	6,455,700.00	6,375,060.00
151191BD4	CELULOSA ARAUCO Y CONSTITUCION SA CALLAB	1,000,000.00	1,180,813.20	1,161,250.00
151290BX0	CEMEX SAB DE CV CALLABLE NOTES FIXED 5.2	7,067,000.00	7,605,058.41	7,588,191.25
15135UAR0	CENOVUS ENERGY INC CALLABLE NOTES FIXED	7,560,000.00	8,833,375.25	9,411,689.17
15135UAF6	CENOVUS ENERGY INC CALLABLE NOTES FIXED	6,378,000.00	7,457,501.67	8,653,723.72
15135UAS8	CENOVUS ENERGY INC CALLABLE NOTES FIXED	7,046,000.00	7,993,463.85	7,775,433.20
15135UAX7	CENOVUS ENERGY INC CALLABLE NOTES FIXED	3,570,000.00	3,541,485.11	3,578,694.74
15135UAP4	CENOVUS ENERGY INC CALLABLE NOTES FIXED	2,950,000.00	2,949,844.96	3,485,559.46
44805SAP8	CENOVUS ENERGY INC CALLABLE NOTES FIXED	1,820,000.00	1,819,129.31	2,013,599.68
15135UAW9	CENOVUS ENERGY INC CALLABLE NOTES FIXED	350,000.00	348,513.23	342,430.18
B57FGD4	CENOVUS ENERGY INC COMMON STOCK CAD 0	37,130.00	387,779.85	455,912.84
15135BAV7	CENTENE CORP CALLABLE NOTES FIXED 2.45%	9,266,000.00	9,323,286.14	9,127,010.00
15135BAK9	CENTENE CORP CALLABLE NOTES FIXED 2.5% 0	5,101,000.00	5,072,135.68	4,965,900.02
15135BAW1	CENTENE CORP CALLABLE NOTES FIXED 3% 15/	215,000.00	219,031.25	218,549.65
15135BAV3	CENTENE CORP CALLABLE NOTES FIXED 3.375%	5,835,000.00	5,839,255.04	5,942,305.65

15135BAR2	CENTENE CORP CALLABLE NOTES FIXED 4.25%	4,810,000.00	4,879,693.89	5,014,425.05
15135BAT8	CENTENE CORP CALLABLE NOTES FIXED 4.625%	2,795,000.00	2,864,952.76	3,014,295.70
15135B101	CENTENE CORP COMMON STOCK USD 0.001	9,633.00	504,680.09	793,759.20
15189XAN8	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	3,450,000.00	3,437,104.00	4,326,584.94
15189XAW8	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	2,300,000.00	2,291,450.16	2,527,903.76
15189XAT5	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	815,000.00	810,393.77	1,012,311.50
15189XAS7	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	774,000.00	768,121.54	922,464.73
15189XAU2	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	350,000.00	376,302.78	352,620.29
15189TAS6	CENTERPOINT ENERGY INC CALLABLE BOND VAR	600,000.00	600,000.00	624,000.00
15189TB82	CENTERPOINT ENERGY INC CALLABLE NOTES FI	1,590,000.00	1,587,112.76	1,611,549.48
15189TAW7	CENTERPOINT ENERGY INC CALLABLE NOTES FI	1,155,000.00	1,168,200.70	1,186,951.09
15189TAY3	CENTERPOINT ENERGY INC CALLABLE NOTES FI	595,000.00	616,953.74	642,652.05
15189TAX5	CENTERPOINT ENERGY INC CALLABLE NOTES FI	558,000.00	577,045.20	575,631.01
15189TBA4	CENTERPOINT ENERGY INC CALLABLE NOTES FI	355,000.00	354,782.01	348,267.30
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD	9,871.00	212,575.53	275,499.61
15189VAF3	CENTERPOINT ENERGY RESOURCES CORP CALLAB	1,300,000.00	1,299,285.00	1,231,265.69
15189WAH3	CENTERPOINT ENERGY RESOURCES CORP CALLAB	325,000.00	371,448.09	439,429.82
15189WAJ9	CENTERPOINT ENERGY RESOURCES CORP CALLAB	270,000.00	268,539.92	308,610.00
15200NAC9	CENTERPOINT ENERGY RESTORATION BOND CO L	742,067.02	771,285.93	751,688.66
153436100	CENTRAL AND EASTERN EUROPE FUND INC CLOS	12,563.00	460,723.39	331,537.57
6183552	CENTRAL JAPAN RAILWAY CO COMMON STOCK JP	500.00	92,524.50	66,627.59
15639K300	CENTRICA PLC ADR USD	28,000.00	137,871.45	107,800.00
8033F22	CENTRICA PLC COMMON STOCK GBP 6.1728	349,627.00	506,721.63	338,589.90
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK US	2,148.00	152,130.79	224,380.08
156782104	CERNER CORP COMMON STOCK USD 0.01	10,764.00	772,307.94	999,652.68
15687V109	CERTARA INC COMMON STOCK USD 0.01	837.00	25,903.48	23,787.54
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK	3,571.00	104,565.30	252,755.38
12527GAC7	CF INDUSTRIES INC CALLABLE NOTES FIXED 3	7,015,000.00	6,894,218.17	7,232,535.15
12527GAD5	CF INDUSTRIES INC CALLABLE NOTES FIXED 4	3,950,000.00	4,042,546.83	4,768,210.50
12527GAE3	CF INDUSTRIES INC CALLABLE NOTES FIXED 5	455,000.00	530,297.87	573,800.50
12527GAF0	CF INDUSTRIES INC CALLABLE NOTES FIXED 5	397,000.00	458,519.99	479,572.03
12531YQ11	CF CRE COMMERCIAL MORTGAGE TRUST 2016-C4	4,391,610.10	249,027.52	251,836.44
12532CB4	CF CRE COMMERCIAL MORTGAGE TRUST 2017-C8	9,207,426.49	662,247.99	595,783.10
12532CAY1	CF CRE COMMERCIAL MORTGAGE TRUST 2017-C8	39,000.00	41,778.75	40,858.37
12529QAC3	CFIP CLO LTD	500,000.00	500,000.00	500,202.50
BJZLS75	CGI INC COMMON STOCK CAD 0	13,896.00	1,034,421.28	1,230,469.55
12541W209	CH ROBINSON WORLDWIDE INC COMMON STOCK U	2,200.00	172,850.76	236,786.00
858JLS8	CHALASE HOLDING CO LTD COMMON STOCK TW	21,350.00	181,624.50	203,337.01
6726300	CHALLENGER LTD COMMON STOCK AUD 0	18,489.00	89,021.01	87,779.05
15912K100	CHANGE HEALTHCARE INC COMMON STOCK USD 0	4,199.00	56,612.39	89,774.62
15961R105	CHARGEPOINT HOLDINGS INC COMMON STOCK US	87,639.00	1,924,084.33	1,669,522.95
159864107	CHARLES RIVER LABORATORIES INTERNATIONAL	829.00	131,788.84	312,350.62
159864AE7	CHARLES RIVER LABORATORIES INTERNATIONAL	200,000.00	200,000.00	208,000.00
808513B13	CHARLES SCHWAB CORP/THE CALLABLE BOND VA	6,320,000.00	6,310,000.00	6,383,200.00
808513AR6	CHARLES SCHWAB CORP/THE CALLABLE BOND VA	1,900,000.00	1,905,812.44	1,968,290.44
808513BD6	CHARLES SCHWAB CORP/THE CALLABLE BOND VA	900,000.00	900,000.00	981,000.00
808513BF1	CHARLES SCHWAB CORP/THE CALLABLE NOTES F	1,785,000.00	1,780,353.53	1,740,762.40
808513BP9	CHARLES SCHWAB CORP/THE CALLABLE NOTES F	1,030,000.00	1,028,457.09	1,043,634.94
808513BK0	CHARLES SCHWAB CORP/THE CALLABLE NOTES V	3,100,000.00	3,100,000.00	3,162,000.00
808513105	CHARLES SCHWAB CORP/THE COMMON STOCK USD	25,059.00	1,019,956.99	2,107,461.90
16119P108	CHARTER COMMUNICATIONS INC COMMON STOCK	2,133.00	1,018,943.83	1,390,652.01
161175BK9	CHARTER COMMUNICATIONS OPERATING LLC / C	2,100,000.00	2,083,085.00	2,299,795.26
161175AZ7	CHARTER COMMUNICATIONS OPERATING LLC / C	16,842,000.00	17,872,318.78	21,755,574.01
161175BN3	CHARTER COMMUNICATIONS OPERATING LLC / C	16,502,000.00	18,394,610.90	20,578,959.04
161175AY0	CHARTER COMMUNICATIONS OPERATING LLC / C	15,729,000.00	17,153,774.02	17,319,331.66
161175BA1	CHARTER COMMUNICATIONS OPERATING LLC / C	12,649,000.00	13,438,333.50	17,273,312.37
161175BC7	CHARTER COMMUNICATIONS OPERATING LLC / C	10,248,000.00	11,146,685.20	14,655,932.48
161175BT0	CHARTER COMMUNICATIONS OPERATING LLC / C	12,704,000.00	13,261,201.94	14,223,831.10
161175BL7	CHARTER COMMUNICATIONS OPERATING LLC / C	9,964,000.00	10,247,981.37	11,893,087.30
161175BY9	CHARTER COMMUNICATIONS OPERATING LLC / C	8,711,000.00	8,251,960.48	8,214,556.62
161175CE2	CHARTER COMMUNICATIONS OPERATING LLC / C	7,632,000.00	7,555,818.48	7,402,185.52
161175CA0	CHARTER COMMUNICATIONS OPERATING LLC / C	6,796,000.00	6,622,639.80	6,814,801.20
161175BR4	CHARTER COMMUNICATIONS OPERATING LLC / C	5,902,000.00	6,586,225.37	6,756,634.68
161175CD4	CHARTER COMMUNICATIONS OPERATING LLC / C	6,605,000.00	6,510,438.85	6,444,482.64
161175BI2	CHARTER COMMUNICATIONS OPERATING LLC / C	6,000,000.00	5,955,719.32	6,427,706.16
161175BZ6	CHARTER COMMUNICATIONS OPERATING LLC / C	6,214,000.00	6,219,985.67	6,058,550.51
161175CG7	CHARTER COMMUNICATIONS OPERATING LLC / C	6,110,000.00	6,058,221.89	5,886,249.78
161175BS2	CHARTER COMMUNICATIONS OPERATING LLC / C	4,632,000.00	4,967,252.15	5,372,979.79
161175BV5	CHARTER COMMUNICATIONS OPERATING LLC / C	4,073,000.00	4,077,835.99	3,937,722.48
161175BU7	CHARTER COMMUNICATIONS OPERATING LLC / C	3,179,000.00	3,174,891.81	3,145,595.96
161175CC6	CHARTER COMMUNICATIONS OPERATING LLC / C	2,254,000.00	2,262,104.27	2,331,779.05
161175BX1	CHARTER COMMUNICATIONS OPERATING LLC / C	2,300,000.00	2,184,753.15	2,183,234.17
161175BM5	CHARTER COMMUNICATIONS OPERATING LLC / C	1,645,000.00	1,665,673.89	1,963,022.83
161175BB9	CHARTER COMMUNICATIONS OPERATING LLC / C	542,000.00	556,314.10	549,999.98
161175BQ6	CHARTER COMMUNICATIONS OPERATING LLC / C	200,000.00	199,786.00	212,696.16
161546DQ6	CHASE FUNDING TRUST SERIES 2002-4 2002-4	8,603.76	8,594.33	8,562.06
16162XAH0	CHASE MORTGAGE FINANCE TRUST SERIES 2006	257,969.89	226,349.94	134,541.95
16162YAC9	CHASE MORTGAGE FINANCE TRUST SERIES 2006	189,846.75	176,322.89	123,626.91
161630AQ1	CHASE MORTGAGE FINANCE TRUST SERIES 2007	250,926.49	238,143.00	255,539.17
M22465104	CHECK POINT SOFTWARE TECHNOLOGIES LTD CO	5,908.00	697,776.06	688,636.48
163092109	CHEGG INC COMMON STOCK USD 0.001	2,403.00	165,021.10	73,772.10
16359R103	CHEMED CORP COMMON STOCK USD 1	973.00	384,434.08	514,755.92
163851108	CHEMOURS CO/THE COMMON STOCK USD	23,237.00	671,171.30	779,833.72
16412XAJ4	CHENIERE CORPUS CHRISTI HOLDINGS LLC CAL	8,302,000.00	8,851,857.77	8,892,735.70
16412XAG0	CHENIERE CORPUS CHRISTI HOLDINGS LLC CAL	7,042,000.00	7,816,239.77	7,945,612.40
16412XAK1	CHENIERE CORPUS CHRISTI HOLDINGS LLC CAL	2,515,000.00	2,515,000.00	2,453,622.60
16412XAD7	CHENIERE CORPUS CHRISTI HOLDINGS LLC CAL	1,200,000.00	1,317,425.71	1,327,469.23
16411BAK5	CHENIERE ENERGY INC CALLABLE NOTES FIXED	2,300,000.00	2,415,743.86	2,446,556.00
16411R208	CHENIERE ENERGY INC COMMON STOCK USD 0.0	7,111.00	433,234.33	721,197.62
16411QAL5	CHENIERE ENERGY PARTNERS LP CALLABLE NOT	3,811,000.00	3,812,053.13	3,849,110.00
16411QAG6	CHENIERE ENERGY PARTNERS LP CALLABLE NOT	600,000.00	633,910.45	636,000.00
16411QAK7	CHENIERE ENERGY PARTNERS LP CALLABLE NOT	600,000.00	600,000.00	629,370.00
166764CA6	CHEVRON CORP CALLABLE NOTES FIXED 3.078%	200,000.00	205,255.80	212,312.55
166764100	CHEVRON CORP COMMON STOCK USD 0.75	44,910.00	3,969,803.92	5,270,188.50
166756AH9	CHEVRON USA INC CALLABLE NOTES FIXED 2.3	1,025,000.00	992,549.55	945,610.19
166756AR7	CHEVRON USA INC CALLABLE NOTES FIXED 3.8	2,982,000.00	3,135,944.31	3,301,484.29
6190563	CHIBA BANK LTD/THE COMMON STOCK JPY	16,683.00	104,797.61	95,472.17
167725AF7	CHICAGO ILL TRAN AUTH SALES & TRANSFER T	4,590,000.00	5,432,033.40	6,464,647.80
167725AC4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T	105,000.00	142,184.18	147,884.10
16772PAQ9	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE	5,440,000.00	6,011,508.23	7,437,840.00
16876HAB5	CHILDREN'S HEALTH SYSTEM OF TEXAS CALLAB	510,000.00	510,000.00	481,356.97
16876BAB8	CHILDREN'S HOSPITAL CORP/THE CALLABLE BO	405,000.00	405,000.00	387,371.73
16876BAAD	CHILDREN'S HOSPITAL CORP/THE CALLABLE BO	185,000.00	231,882.81	228,400.59
16877PAA8	CHILDREN'S HOSPITAL OF PHILADELPHIA/THE	1,001,000.00	1,001,000.00	973,838.91
16876DAA6	CHILDREN'S HOSPITAL/DC CALLABLE BOND FIX	570,000.00	570,000.00	561,102.78
2D87635	CHINA FORESTRY HOLDINGS CO LTD	1,279,700.00	2.13	127.97
169373107	CHINA FUND INC/THE CLOSED-END FUND USD 0	4,904.00	101,259.13	89,645.12
8512B03	CHINA LUMENA NEW MATERIALS CORP COMMON S	54,400.00	445,573.74	-
2F7406W	CHINA LUMENA NEW MATERIALS CORP RIGHT	54,400.00	-	173,604.40
80181L9	CHINA MENGNIU DAIRY CO LTD COMMON STOCK	45,000.00	139,361.00	255,121.02
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK	467.00	405,764.46	486,432.75
12669PN82	CHL MORTGAGE PASS-THROUGH TRUST 2004-12	39.98	39.42	39.96
12669F3A9	CHL MORTGAGE PASS-THROUGH TRUST 2004-HB	807.83	794.66	807.38
12669CPN5	CHL MORTGAGE PASS-THROUGH TRUST 2005-2.2	388,354.72	388,377.84	345,317.87
12669ACE6	CHL MORTGAGE PASS-THROUGH TRUST 2005-2.1	230,892.74	205,616.16	182,560.31
12669GTU5	CHL MORTGAGE PASS-THROUGH TRUST 2005-2.2	2,909,644.05	5,178.77	125,373.94
12669GY1	CHL MORTGAGE PASS-THROUGH TRUST 2005-9.2	449,161.49	449,139.07	373,544.03
12669GZQ7	CHL MORTGAGE PASS-THROUGH TRUST 2005-9.2	411,483.49	411,933.56	356,257.59

126670LE6	CHL MORTGAGE PASS-THROUGH TRUST 2005-HYB	554,215.91	528,474.08	557,737.95
126670IY5	CHL MORTGAGE PASS-THROUGH TRUST 2005-HYB	276,067.82	247,251.10	243,514.15
126694BQ0	CHL MORTGAGE PASS-THROUGH TRUST 2005-HYB	185,063.64	153,479.04	185,147.51
5962280	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG C	4.00	25,715.28	55,446.41
169905106	CHOICE HOTELS INTERNATIONAL INC COMMON S	571.00	41,913.28	89,070.29
B4R39F7	CHOW TAI FOOK JEWELLERY GROUP LTD COMMON	7,600.00	13,652.86	13,667.00
B573M11	CHR HANSEN HOLDING A/S COMMON STOCK DKK	371.00	29,694.26	29,236.41
12543DBJ8	CHS/COMMUNITY HEALTH SYSTEMS INC CALLABL	1,060,000.00	1,061,791.40	1,079,875.00
12543DBF6	CHS/COMMUNITY HEALTH SYSTEMS INC CALLABL	950,000.00	965,000.00	983,250.02
12543DBK5	CHS/COMMUNITY HEALTH SYSTEMS INC CALLABL	100,000.00	100,000.00	100,875.00
171232AQ4	CHUBB CORP/THE CALLABLE NOTES FIXED 6% 1	360,000.00	513,223.84	511,054.03
171232AS0	CHUBB CORP/THE CALLABLE NOTES FIXED 6.5%	530,000.00	739,379.49	789,826.82
171239AH9	CHUBB INA HOLDINGS INC CALLABLE NOTES FI	7,777,000.00	7,889,129.30	7,800,943.75
171239AJ5	CHUBB INA HOLDINGS INC CALLABLE NOTES FI	6,389,000.00	6,355,743.30	6,518,087.01
0040E0A00	CHUBB INA HOLDINGS INC CALLABLE NOTES FI	700,000.00	790,022.34	838,489.82
0040E0AH0	CHUBB INA HOLDINGS INC CALLABLE NOTES FI	255,000.00	323,990.97	373,329.65
0040E0AW7	CHUBB INA HOLDINGS INC CALLABLE NOTES FI	175,000.00	219,054.62	216,399.60
H14671I04	CHUBB LTD COMMON STOCK USD 24.15	8,120.00	1,053,731.55	1,569,677.20
6195609	CHUBU ELECTRIC POWER CO INC COMMON STOCK	2,292.00	32,600.89	24,123.17
6196408	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK	2,893.00	63,249.67	93,833.14
171340AL6	CHURCH & DWIGHT CO INC CALLABLE NOTES FI	245,000.00	227,689.67	285,146.86
171340I02	CHURCH & DWIGHT CO INC COMMON STOCK USD	4,077.00	284,604.79	417,892.50
171484AE8	CHURCHILL DOWNS INC CALLABLE NOTES FIXED	1,000,000.00	1,032,500.00	1,035,000.00
171484I08	CHURCHILL DOWNS INC COMMON STOCK USD 0	612.00	125,545.68	147,430.80
125491ANO	CI FINANCIAL CORP CALLABLE NOTES FIXED 3	12,005,000.00	12,146,670.25	12,317,240.70
125491AP5	CI FINANCIAL CORP CALLABLE NOTES FIXED 4	8,585,000.00	8,649,601.88	9,304,216.36
7380482	CIE DE SAINT-GOBAIN COMMON STOCK EUR 4	16,390.00	1,070,403.77	1,153,176.88
BCRWZ18	CIE FINANCIERE RICHEMONT SA COMMON STOCK	20,986.00	1,413,076.67	3,154,291.50
BKXB946	CIE FINANCIERE RICHEMONT SA EQUITY WRT	26,258.00	-	2,467.86
B3DXNG3	CIE FINANCIERE RICHEMONT SA RECEIPT ZAR	13,314.00	94,329.69	201,345.05
4588364	CIE GENERALE DES ETABLISSEMENTS MICHELIN	3,264.00	480,157.16	535,058.97
171779309	CIENA CORP COMMON STOCK USD 0.01	2,568.00	104,485.90	197,658.96
125523CP3	CIENA CORP CALLABLE NOTES FIXED 1.25% 15	980,000.00	979,763.06	965,850.31
125523CL2	CIENA CORP CALLABLE NOTES FIXED 2.4% 15/	3,645,000.00	3,639,993.13	3,678,214.70
125523CJ7	CIENA CORP CALLABLE NOTES FIXED 3.2% 15/	10,361,000.00	10,494,355.24	10,733,236.84
125523AV2	CIENA CORP CALLABLE NOTES FIXED 3.25% 15	1,665,000.00	1,744,965.53	1,748,815.45
125523CB4	CIENA CORP CALLABLE NOTES FIXED 3.4% 01/	5,831,000.00	5,681,732.38	6,262,364.38
125523CK4	CIENA CORP CALLABLE NOTES FIXED 3.4% 15/	3,725,000.00	3,790,724.70	3,893,685.88
125523CQ1	CIENA CORP CALLABLE NOTES FIXED 3.4% 15/	3,355,000.00	3,375,347.10	3,508,059.67
125523AF7	CIENA CORP CALLABLE NOTES FIXED 3.75% 15/	2,674,000.00	2,716,367.90	2,780,719.74
125523BK5	CIENA CORP CALLABLE NOTES FIXED 3.875% 1	3,735,000.00	3,673,892.32	4,170,190.17
125523AG5	CIENA CORP CALLABLE NOTES FIXED 4.125% 1	2,709,000.00	2,710,621.23	2,962,608.02
125523AH3	CIENA CORP CALLABLE NOTES FIXED 4.375% 1	2,770,000.00	2,910,503.89	3,148,106.80
125523B22	CIENA CORP CALLABLE NOTES FIXED 4.5% 25/	1,381,000.00	1,565,120.52	1,525,401.99
125523AI9	CIENA CORP CALLABLE NOTES FIXED 4.8% 15/	17,045,000.00	18,092,718.57	20,965,364.15
125523CF5	CIENA CORP CALLABLE NOTES FIXED 4.8% 15/	5,125,000.00	5,542,827.99	6,468,132.39
125523AK6	CIENA CORP CALLABLE NOTES FIXED 4.9% 15/	13,804,000.00	16,279,390.48	17,836,494.33
125523CD0	CIENA CORP CALLABLE NOTES FIXED 6.125% 1	2,089,000.00	2,459,099.77	3,010,578.62
125523I00	CIENA CORP COMMON STOCK USD 0.01	5,556.00	908,317.69	1,275,824.28
171798AE1	CIMAREX ENERGY CO CALLABLE NOTES FIXED 4	1,720,000.00	1,848,458.52	1,826,969.59
172062AF8	CINCINNATI FINANCIAL CORP BOND FIXED 6.9	2,276,000.00	2,774,850.05	2,923,327.38
172062I01	CINCINNATI FINANCIAL CORP COMMON STOCK U	2,494.00	181,695.45	284,141.42
ABE998B16	CINCTIVE GLOBAL FUND LTD	69,308.32	70,000,000.00	71,108,647.77
172908I05	CINTAS CORP COMMON STOCK USD 0	1,541.00	357,608.01	682,924.97
178995429	CINVEN - THIRD FUND/BULLSHEAD D LLC	100.00	-	455,013.37
171990039	CINVEN CAPITAL IV CO-INVEST/1133 WEST	100.00	-	258,167.10
891992445	CINVEN FOURTH FUND/1133 WEST LLC	100.00	0.00	88,279.03
172576100	CIRCLE K CORP COM	2,200.00	-	-
172755I00	CIRRUS LOGIC INC COMMON STOCK USD 0.001	967.00	61,755.13	88,983.34
17275RAD4	CISCO SYSTEMS INC/DELAWARE CALLABLE NOTE	3,181,000.00	4,346,540.90	4,566,999.80
17275RAF9	CISCO SYSTEMS INC/DELAWARE CALLABLE NOTE	2,957,000.00	4,162,786.24	4,117,297.64
17275RI02	CISCO SYSTEMS INC/DELAWARE COMMON STOCK	128,081.00	5,063,556.44	8,116,492.97
125581GU6	CIT GROUP INC CALLABLE BOND VARIABLE USD	200,000.00	200,000.00	202,750.00
17287HA48	CITADEL FINANCE LLC CALLABLE NOTES FIXED	2,773,000.00	2,770,575.27	2,768,371.28
17288AB80	CITADEL LP CALLABLE NOTES FIXED 4.875% 1	3,010,000.00	3,001,785.62	3,207,332.80
17305ELG3	CITIBANK CREDIT CARD ISSUANCE TRUST 2018	2,770,000.00	2,770,000.00	2,776,678.19
17305HAA6	CITIGROUP CAPITAL III BOND FIXED 7.625%	3,930,000.00	4,694,152.26	5,765,690.89
29425AAE3	CITIGROUP COMMERCIAL MORTGAGE TRUST 2015	11,025,623.98	11,356,382.78	11,463,126.25
17323YAE9	CITIGROUP COMMERCIAL MORTGAGE TRUST 2015	1,056,144.41	1,083,414.40	1,093,347.10
29425AAD5	CITIGROUP COMMERCIAL MORTGAGE TRUST 2015	232,000.00	239,213.75	248,473.00
17290YAV0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016	800,000.00	819,492.60	860,812.48
17290XAS9	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016	3,882,502.57	3,908,313.10	3,983,104.42
17291EAW1	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016	1,047,000.00	1,090,849.73	1,130,998.40
17325GAD8	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016	1,056,000.00	1,062,022.50	1,113,202.78
29429EAU0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016	864,000.00	909,071.45	889,867.04
17326DAC6	CITIGROUP COMMERCIAL MORTGAGE TRUST 2017	5,000,000.00	5,036,608.14	5,255,015.00
17325HB8P	CITIGROUP COMMERCIAL MORTGAGE TRUST 2017	793,860.00	905,620.60	857,934.58
17325HBUT	CITIGROUP COMMERCIAL MORTGAGE TRUST 2017	3,188,314.47	145,162.77	147,157.29
29429MAA1	CITIGROUP COMMERCIAL MORTGAGE TRUST 2019	800,000.00	823,988.72	838,758.88
17328CAD4	CITIGROUP COMMERCIAL MORTGAGE TRUST 2019	754,000.00	776,591.87	802,242.35
17328TAA3	CITIGROUP COMMERCIAL MORTGAGE TRUST 2020	3,222,903.15	3,181,309.23	3,243,559.38
172967KN0	CITIGROUP INC BOND FIXED 3.4% 01/MAY/202	726,000.00	707,663.76	778,460.37
172967J19	CITIGROUP INC BOND FIXED 4.4% 01/JUN/202	7,435,000.00	7,605,010.78	8,096,919.32
172967MK4	CITIGROUP INC CALLABLE BOND VARIABLE USD	3,025,000.00	3,025,000.00	3,055,855.00
172967MU2	CITIGROUP INC CALLABLE BOND VARIABLE USD	1,798,000.00	1,823,239.57	1,811,485.00
172967MG3	CITIGROUP INC CALLABLE BOND VARIABLE USD	1,100,000.00	1,100,000.00	1,133,000.00
172967KY6	CITIGROUP INC CALLABLE NOTES FIXED 3.2%	6,130,000.00	5,900,724.05	6,495,888.98
172967MD0	CITIGROUP INC CALLABLE NOTES FIXED 4.65%	2,925,000.00	3,146,014.96	3,755,824.73
172967AS0	CITIGROUP INC CALLABLE NOTES FIXED 6.875	155,000.00	205,851.51	272,307.28
172967MY4	CITIGROUP INC CALLABLE NOTES VARIABLE 01	18,515,000.00	18,522,727.68	18,611,013.98
172967NE7	CITIGROUP INC CALLABLE NOTES VARIABLE 03	9,930,000.00	9,921,340.00	9,918,239.10
172967MS7	CITIGROUP INC CALLABLE NOTES VARIABLE 03	5,889,000.00	5,933,283.81	5,939,932.84
172967NF4	CITIGROUP INC CALLABLE NOTES VARIABLE 03	4,920,000.00	4,920,000.00	4,871,432.61
17308CSC3	CITIGROUP INC CALLABLE NOTES VARIABLE 05	18,815,000.00	19,120,583.81	19,538,532.90
172967NA5	CITIGROUP INC CALLABLE NOTES VARIABLE 09	5,850,000.00	5,827,950.00	5,750,205.73
172967LD1	CITIGROUP INC CALLABLE NOTES VARIABLE 10	10,995,000.00	12,304,453.33	11,920,439.80
172967ME8	CITIGROUP INC CALLABLE NOTES VARIABLE 20	2,075,000.00	2,138,046.64	2,290,571.31
172967LW9	CITIGROUP INC CALLABLE NOTES VARIABLE 23	2,720,000.00	2,786,805.20	2,999,605.58
172967LJ8	CITIGROUP INC CALLABLE NOTES VARIABLE 24	4,187,000.00	4,391,881.52	5,137,236.38
172967LU3	CITIGROUP INC CALLABLE NOTES VARIABLE 24	2,205,000.00	2,260,100.87	2,507,457.53
172967MF5	CITIGROUP INC CALLABLE NOTES VARIABLE 24	1,715,000.00	1,759,304.49	1,790,715.24
172967LV1	CITIGROUP INC CALLABLE NOTES VARIABLE 24	610,000.00	610,000.00	610,771.47
172967MM0	CITIGROUP INC CALLABLE NOTES VARIABLE 26	7,788,000.00	9,754,262.63	10,293,173.91
17327CAM5	CITIGROUP INC CALLABLE NOTES VARIABLE 28	1,020,000.00	1,020,000.00	993,464.94
172967ML2	CITIGROUP INC CALLABLE NOTES VARIABLE 29	6,855,000.00	6,912,605.00	6,958,757.83
172967MP3	CITIGROUP INC CALLABLE NOTES VARIABLE 31	13,380,000.00	15,699,327.44	15,280,757.58
172967NB3	CITIGROUP INC CALLABLE NOTES VARIABLE US	5,270,000.00	5,270,000.00	5,355,637.50
172967MV0	CITIGROUP INC CALLABLE NOTES VARIABLE US	2,299,000.00	2,309,200.00	2,299,000.00
172967424	CITIGROUP INC COMMON STOCK USD 0.01	46,059.00	2,427,298.45	2,781,503.02
172967HS3	CITIGROUP INC MEDIUM TERM NOTE FIXED 5.3	150,000.00	197,694.50	195,724.92
172967JP7	CITIGROUP INC NOTES FIXED 3.3% 27/APR/20	1,990,000.00	2,148,006.00	2,113,516.26
172967GK1	CITIGROUP INC NOTES FIXED 4.05% 30/JUL/2	4,185,000.00	4,303,448.60	4,270,276.03
172967JC6	CITIGROUP INC NOTES FIXED 4.3% 20/NOV/20	1,313,000.00	1,399,825.98	1,452,802.49
172967KA8	CITIGROUP INC NOTES FIXED 4.45% 29/SEP/2	4,811,000.00	5,133,206.92	5,364,361.56
172967JU6	CITIGROUP INC NOTES FIXED 4.65% 30/JUL/2	9,364,000.00	10,269,378.96	11,807,443.66
172967KR1	CITIGROUP INC NOTES FIXED 4.75% 18/MAY/2	9,144,000.00	9,862,352.40	11,243,879.55
172967HB0	CITIGROUP INC NOTES FIXED 5.5% 13/SEP/20	3,690,000.00	4,131,527.76	4,173,109.30
172967BU4	CITIGROUP INC NOTES FIXED 5.875% 22/FEB/	270,000.00	345,930.12	342,451.71

172967FX4	CITIGROUP INC NOTES FIXED 5.875% 30/JAN/	5,127,000.00	6,036,187.70	7,245,892.09
172967CC3	CITIGROUP INC NOTES FIXED 6% 31/OCT/2033	890,000.00	1,002,828.72	1,147,609.05
172967DR9	CITIGROUP INC NOTES FIXED 6.125% 25/AUG/	1,725,000.00	1,806,334.30	2,349,384.71
172967BL4	CITIGROUP INC NOTES FIXED 6.625% 15/JUN/	11,017,000.00	12,791,313.90	14,615,106.48
172967HA2	CITIGROUP INC NOTES FIXED 6.675% 13/SEP/	1,570,000.00	2,382,021.86	2,360,443.41
172967EW7	CITIGROUP INC NOTES FIXED 8.125% 15/JUL/	14,112,000.00	20,556,237.08	23,859,321.54
17307GTJ7	CITIGROUP MORTGAGE LOAN TRUST 2005-3 200	18,098.73	17,807.46	18,750.62
17307GE20	CITIGROUP MORTGAGE LOAN TRUST 2005-8 200	348,505.14	246,529.55	311,529.93
17313FAA0	CITIGROUP MORTGAGE LOAN TRUST 2007-AR8 2	245,159.64	189,130.16	239,381.86
17311FAD6	CITIGROUP MORTGAGE LOAN TRUST 2007-OPX1	978,233.89	481,800.75	614,792.12
17329RAY4	CITIGROUP MORTGAGE LOAN TRUST 2021-INV2	627,257.62	692,760.48	676,790.99
17307GXK6	CITIGROUP MORTGAGE LOAN TRUST INC 2005-6	37,409.42	36,006.58	39,157.11
18976GAL0	CITIMORTGAGE ALTERNATIVE LOAN TRUST SERI	424,572.13	306,037.62	439,124.21
125667AD9	CITIMORTGAGE ALTERNATIVE LOAN TRUST SERI	417,479.62	286,559.05	418,034.12
174610BD6	CITIZENS FINANCIAL GROUP INC CALLABLE NO	3,700,000.00	3,700,000.00	3,700,000.00
174610AU9	CITIZENS FINANCIAL GROUP INC CALLABLE NO	1,000,000.00	991,500.00	1,093,750.00
174610105	CITIZENS FINANCIAL GROUP INC COMMON STOCK	10,957.00	356,163.42	517,718.25
177376AG5	CITRIX SYSTEMS INC CALLABLE NOTES FIXED	1,400,000.00	1,397,465.00	1,363,431.34
177376100	CITRIX SYSTEMS INC COMMON STOCK USD 0.00	2,066.00	239,868.77	195,422.94
6197928	CITY DEVELOPMENTS LTD COMMON STOCK SGD 0	1,542.00	9,708.72	7,789.21
17858PAA9	CITY OF HOPE CALLABLE NOTES FIXED 5.623%	2,210,000.00	2,375,036.91	3,147,610.18
178778106	CITYSCAPE FINANCIAL CORP COM STK USD0.00	9,677.00	87.09	-
BF2R877	CIUDAD AUTONOMA DE BUENOS AIRES/GOVERNME	23,700,000.00	296,339.41	197,423.66
BYZQ077	CK ASSET HOLDINGS LTD COMMON STOCK HKD 1	7,324.00	52,947.05	46,172.49
12562Y100	CK HUTCHISON HOLDINGS LTD ADR USD	11,100.00	82,970.25	71,262.00
BW9P816	CK HUTCHISON HOLDINGS LTD COMMON STOCK H	32,426.00	304,347.78	209,205.36
12563DAB1	CK HUTCHISON INTERNATIONAL 19 II LTD CAL	1,095,000.00	1,083,206.63	1,190,023.62
12564HAB1	CK HUTCHISON INTERNATIONAL 20 LTD CALLAB	220,000.00	218,214.69	239,400.68
12565WAC5	CK HUTCHISON INTERNATIONAL 21 LTD CALLAB	4,108,000.00	4,041,121.42	4,234,691.83
BYVS611	CK INFRASTRUCTURE HOLDINGS LTD COMMON ST	2,519.00	19,490.76	16,042.01
7113990	CLARIANT AG COMMON STOCK CHF 3	819.00	15,293.25	17,078.42
180999203	ClarionValue	100.00	176,504,077.88	711,539,850.00
	ClarionValue LLC - Value Add Portfolio		6,485,049.67	26,143,150.00
G21810109	CLARIVATE PLC COMMON STOCK USD 0.01	7,222.00	194,921.78	169,861.44
18085PM18	CLARK CNTY NEV ARPT REV ARPT SYS REV BDS	447,000.00	623,601.91	701,682.72
184496107	CLEAN HARBORS INC COMMON STOCK USD 0.01	848.00	49,070.14	84,604.96
8YQK8W7	CLEANAWAY WASTE MANAGEMENT LTD COMMON ST	147,932.00	139,096.71	336,643.90
9E18248	CLEAR CHANNEL OUTDOOR HOLDINGS III LX1821	997,455.47	972,754.20	985,092.01
18551PAD1	CLECO CORPORATE HOLDINGS LLC CALLABLE NO	2,828,000.00	2,891,554.58	3,415,338.84
18551PAC3	CLECO CORPORATE HOLDINGS LLC CALLABLE NO	2,600,000.00	2,611,476.00	2,772,417.34
185508B78	CLECO POWER LLC BOND FIXED 3.47% 16/DEC/	4,000,000.00	4,000,000.00	4,254,400.00
185508AG3	CLECO POWER LLC CALLABLE NOTES FIXED 6%	750,000.00	758,289.63	1,021,524.30
184996890	CLERESTORY - OCULUS SMALL CAP REAL ESTAT	100.00	122,388.08	39,241.00
186007AA0	CLEVELAND CLINIC FOUNDATION/THE CALLABLE	310,000.00	310,000.00	460,851.21
186108CE4	CLEVELAND ELECTRIC ILLUMINATING CO/THE C	1,798,000.00	1,765,009.10	2,399,916.66
186108CJ3	CLEVELAND ELECTRIC ILLUMINATING CO/THE C	2,000,000.00	2,221,371.46	2,201,234.90
186108CL8	CLEVELAND ELECTRIC ILLUMINATING CO/THE C	385,000.00	384,764.46	441,880.40
18589AK7	CLEVELAND-CLIFFS INC CALLABLE NOTES FIXE	500,000.00	504,312.25	510,000.00
185899101	CLEVELAND-CLIFFS INC COMMON STOCK USD 0.	7,605.00	61,226.00	165,560.85
6105578	CLICKS GROUP LTD COMMON STOCK ZAR 1	7,084.00	138,402.56	140,051.04
12565DAA1	CLNC 2019-FL1 LTD 2019-FL1 A FLOATING 20	593,999.92	593,999.92	593,802.71
189054AX7	CLOROX CO/THE CALLABLE NOTES FIXED 1.8%	1,870,000.00	1,856,095.53	1,812,248.49
189054109	CLOROX CO/THE COMMON STOCK USD 1	2,047.00	352,928.66	356,914.92
766807	CLOSE BROTHERS GROUP PLC COMMON STOCK GB	8,983.00	139,861.50	170,825.02
18915M107	CLOUDFLARE INC COMMON STOCK USD 0.001	4,300.00	320,894.33	565,450.00
6097017	CLP HOLDINGS LTD COMMON STOCK HKD 0	6,096.00	64,342.51	61,575.36
12572QAH8	CME GROUP INC CALLABLE NOTES FIXED 4.15%	335,000.00	371,926.74	433,443.00
12572QAF2	CME GROUP INC CALLABLE NOTES FIXED 5.3%	1,905,000.00	2,033,035.96	2,647,707.27
12572Q105	CME GROUP INC COMMON STOCK USD 0.01	6,147.00	945,157.43	1,404,343.62
125820100	CML GROUP INC COM STK USD0.10	37,050.00	103.74	-
1258968R0	CMS ENERGY CORP CALLABLE NOTES FIXED 2.9	3,595,000.00	3,621,805.24	3,730,154.96
125896S58	CMS ENERGY CORP CALLABLE NOTES FIXED 3.4	4,200,000.00	4,195,387.42	4,504,212.26
125896BL3	CMS ENERGY CORP CALLABLE NOTES FIXED 4.7	1,117,000.00	1,111,294.26	1,340,690.62
125896BN9	CMS ENERGY CORP CALLABLE NOTES FIXED 4.8	1,810,000.00	1,913,895.21	2,277,713.52
125896BV1	CMS ENERGY CORP CALLABLE NOTES VARIABLE	975,000.00	975,000.00	957,937.50
125896BU3	CMS ENERGY CORP CALLABLE NOTES VARIABLE	893,000.00	926,369.40	971,137.50
125896100	CMS ENERGY CORP COMMON STOCK USD 0.01	4,809.00	264,920.81	312,825.45
126117AV2	CNA FINANCIAL CORP CALLABLE NOTES FIXED	2,500,000.00	2,497,697.30	2,766,934.28
126117100	CNA FINANCIAL CORP COMMON STOCK USD 2.5	451.00	15,653.08	19,880.08
12592BAI3	CNH INDUSTRIAL CAPITAL LLC CALLABLE NOTE	2,940,000.00	2,931,862.42	3,103,036.64
8DSV2V0	CNH INDUSTRIAL NV COMMON STOCK USD 0.01	176,375.00	1,879,052.87	3,423,792.23
12621EAL7	CNO FINANCIAL GROUP INC CALLABLE NOTES F	1,400,000.00	1,400,000.00	1,607,758.14
18977W2A7	CNO GLOBAL FUNDING MEDIUM TERM NOTE FIXE	608,000.00	607,914.88	600,642.40
5543986	CNP ASSURANCES COMMON STOCK EUR 1	651.00	13,069.94	16,101.90
19075Q862	COBANK ACB	40,650.00	4,069,250.00	4,349,550.00
191216DE7	COCA-COLA CO/THE CALLABLE NOTES FIXED 1.	1,100,000.00	1,099,816.84	1,037,520.57
191216CU2	COCA-COLA CO/THE CALLABLE NOTES FIXED 1.	-	-	-
191216DP2	COCA-COLA CO/THE CALLABLE NOTES FIXED 2.	7,035,000.00	7,198,672.54	7,149,754.57
191216DQ0	COCA-COLA CO/THE CALLABLE NOTES FIXED 2.	6,259,000.00	6,245,487.18	6,514,830.56
191216CW8	COCA-COLA CO/THE CALLABLE NOTES FIXED 2.	4,720,000.00	4,716,726.58	4,737,763.58
191216DC1	COCA-COLA CO/THE CALLABLE NOTES FIXED 2.	4,185,000.00	4,011,280.04	4,015,784.67
191216CX6	COCA-COLA CO/THE CALLABLE NOTES FIXED 2.	1,110,000.00	1,112,354.82	1,083,790.02
191216DL1	COCA-COLA CO/THE CALLABLE NOTES FIXED 3%	2,520,000.00	2,477,863.44	2,666,937.01
191216100	COCA-COLA CO/THE COMMON STOCK USD 0.25	96,119.00	4,375,160.99	5,691,205.99
G25839104	COCA-COLA EUROPACIFIC PARTNERS PLC COMMO	32,225.00	1,772,223.10	1,802,344.25
8D40942	COCA-COLA EUROPACIFIC PARTNERS PLC COMMO	297.00	10,744.15	16,576.69
191241AH1	COCA-COLA FEMSA SAB DE CV CALLABLE NOTES	505,000.00	500,833.57	516,493.80
191241AF5	COCA-COLA FEMSA SAB DE CV CALLABLE NOTES	370,000.00	414,497.84	482,343.10
89895B7	COCA-COLA HBC AG COMMON STOCK GBP 6.7	22,942.00	821,992.83	793,935.38
6211798	COCHLEAR LTD COMMON STOCK AUD 0	733.00	27,473.36	36,611.30
192422103	COGNEX CORP COMMON STOCK USD 0.002	2,851.00	151,679.47	221,693.76
192446102	COGNIZANT TECHNOLOGY SOLUTIONS CORP COMM	21,248.00	1,362,753.81	1,885,122.56
192479103	COHERENT INC COMMON STOCK USD 0.01	407.00	59,031.63	108,481.78
192714AE3	COLBUN SA CALLABLE NOTES FIXED 3.15% 19/	6,593,000.00	6,581,636.05	6,523,773.50
BYWR0T5	COLES GROUP LTD COMMON STOCK AUD	4,758.00	44,887.45	62,059.91
194014106	COLFAX CORP COMMON STOCK USD 0.001	1,945.00	61,228.75	89,411.65
19416QEK2	COLGATE-PALMOLIVE CO CALLABLE MEDIUM TER	1,020,000.00	1,013,549.02	1,231,823.74
194162103	COLGATE-PALMOLIVE CO COMMON STOCK USD 1	17,144.00	1,233,037.37	1,463,068.96
19423DAB6	COLLEGE AVE STUDENT LOANS 2018-A LLC 201	198,795.13	201,946.82	206,031.81
19421UA80	COLLEGE AVE STUDENT LOANS 2019-A LLC 201	315,613.72	320,047.83	324,733.69
19424KAB9	COLLEGE AVE STUDENT LOANS 2021-A LLC 202	445,183.29	445,094.53	436,339.50
194204AA1	COLLEGE AVENUE STUDENT LOANS LLC 2017-A	266,177.25	267,338.97	269,198.55
194830204	COLLINS & AIKMAN COM STK USD0.01	6,840.00	34.20	-
192996726	COLONY INVESTORS VI - BULLSHEAD I	100.00	8,280,863.73	-
19599C902	COLONY INVESTORS VI CO-INVEST - RIH	100.00	38,237,541.00	-
19599C936	COLONY INVESTORS VII/1133 WEST LLC	100.00	132,616,300.74	5,662,610.00
192996742	COLONY VI - LVH/BULLSHEAD I	100.00	12,587,508.36	-
195994116	COLONY VIII/1133 WEST LLC	100.00	118,243,857.00	249,556.00
8BFMRX8	COLOPLAST A/S COMMON STOCK DKK 1	10,405.00	174,577.31	1,831,146.36
192996353	COLORP, INC.	304,555.00	-	-
198280AH2	COLUMBIA PIPELINE GROUP INC CALLABLE NOT	3,372,000.00	3,571,825.37	4,457,702.60
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK USD	665.00	58,986.53	64,797.60
20030NCC3	COMCAST CORP CALLABLE BOND FIXED 3.969%	11,952,000.00	11,026,195.07	13,760,990.59
20030N823	COMCAST CORP CALLABLE BOND FIXED 4% 15/A	545,000.00	641,343.38	626,853.30
20030NBK6	COMCAST CORP CALLABLE BOND FIXED 4.75% 0	1,257,000.00	1,549,028.28	1,569,423.83
20030NDM0	COMCAST CORP CALLABLE NOTES FIXED 1.95%	6,300,000.00	6,280,218.00	6,172,676.43
20030NBW0	COMCAST CORP CALLABLE NOTES FIXED 2.35%	2,505,000.00	2,296,994.21	2,594,401.50
20030NDP3	COMCAST CORP CALLABLE NOTES FIXED 2.45%	1,595,000.00	1,508,668.75	1,428,144.21

20030NDQ1	COMCAST CORP CALLABLE NOTES FIXED 2.65%	2,770,000.00	2,745,841.80	2,458,240.30
20030ND46	COMCAST CORP CALLABLE NOTES FIXED 2.65%	1,220,000.00	1,247,008.09	1,265,256.42
20030NDL2	COMCAST CORP CALLABLE NOTES FIXED 2.8% 1	1,350,000.00	1,343,411.50	1,300,593.20
20030NDR9	COMCAST CORP CALLABLE NOTES FIXED 2.887%	43,635,000.00	37,701,242.46	42,238,064.30
20030NDT5	COMCAST CORP CALLABLE NOTES FIXED 2.937%	52,282,000.00	45,063,819.54	49,800,347.56
20030NDV0	COMCAST CORP CALLABLE NOTES FIXED 2.987%	23,406,000.00	18,176,225.51	22,212,895.53
20030NB59	COMCAST CORP CALLABLE NOTES FIXED 3.15%	415,000.00	397,118.00	442,478.93
20030NB77	COMCAST CORP CALLABLE NOTES FIXED 3.2% 1	155,000.00	149,399.98	165,303.38
20030NCY5	COMCAST CORP CALLABLE NOTES FIXED 3.25%	840,000.00	929,070.97	886,234.77
20030NBV6	COMCAST CORP CALLABLE NOTES FIXED 3.3% 0	3,995,000.00	4,347,736.25	4,291,845.20
20030NBL4	COMCAST CORP CALLABLE NOTES FIXED 3.375%	725,000.00	781,690.58	769,297.23
20030NDG3	COMCAST CORP CALLABLE NOTES FIXED 3.4% 0	2,815,000.00	3,109,935.85	3,072,202.92
20030NB14	COMCAST CORP CALLABLE NOTES FIXED 3.4% 1	2,937,000.00	2,508,314.74	3,110,751.54
20030NC22	COMCAST CORP CALLABLE NOTES FIXED 3.45%	355,000.00	395,828.55	379,076.94
20030NC42	COMCAST CORP CALLABLE NOTES FIXED 3.55%	400,000.00	381,508.00	438,557.63
20030NCR0	COMCAST CORP CALLABLE NOTES FIXED 3.7% 1	165,000.00	171,231.23	175,298.38
20030NDH1	COMCAST CORP CALLABLE NOTES FIXED 3.75%	5,116,000.00	5,639,144.74	5,727,496.59
20030NC18	COMCAST CORP CALLABLE NOTES FIXED 3.9% 0	4,585,000.00	4,584,056.91	5,188,837.76
20030NC58	COMCAST CORP CALLABLE NOTES FIXED 3.95%	1,375,000.00	1,407,880.84	1,501,129.41
20030NCE9	COMCAST CORP CALLABLE NOTES FIXED 3.999%	8,586,000.00	7,951,150.83	9,948,965.59
20030NCG4	COMCAST CORP CALLABLE NOTES FIXED 4.049%	7,601,000.00	7,614,344.43	8,877,481.23
20030NBM2	COMCAST CORP CALLABLE NOTES FIXED 4.2% 1	2,505,000.00	2,665,119.07	2,946,084.08
20030NCU3	COMCAST CORP CALLABLE NOTES FIXED 4.25%	1,635,000.00	1,735,429.46	1,886,906.10
20030NBP5	COMCAST CORP CALLABLE NOTES FIXED 4.4% 1	370,000.00	438,557.52	443,378.23
20030NBQ3	COMCAST CORP CALLABLE NOTES FIXED 4.6% 1	555,000.00	542,884.92	690,243.55
20030NCL3	COMCAST CORP CALLABLE NOTES FIXED 4.6% 1	500,000.00	567,331.18	606,689.33
20030NAF8	COMCAST CORP CALLABLE NOTES FIXED 5.65%	4,910,000.00	5,722,498.44	6,492,379.09
20030NAK7	COMCAST CORP CALLABLE NOTES FIXED 6.5% 1	1,421,000.00	1,861,112.75	2,039,972.80
20030N101	COMCAST CORP COMMON STOCK USD 0.01	85,885.00	3,443,641.01	4,322,592.05
20030NBH3	COMCAST CORP NOTES FIXED 4.25% 15/JAN/20	12,564,000.00	12,189,610.58	14,703,001.02
20034DIA8	COMERICA BANK MEDIUM TERM NOTE FIXED 2.5	1,465,000.00	1,464,236.18	1,512,535.50
200340107	COMERICA INC COMMON STOCK USD 5	4,785.00	214,459.35	416,295.00
200447AJ9	COMISION FEDERAL DE ELECTRICIDAD CALLABL	1,460,000.00	1,460,000.00	1,370,575.00
200447AH3	COMISION FEDERAL DE ELECTRICIDAD CALLABL	1,080,000.00	1,080,000.00	1,057,017.60
200447AD2	COMISION FEDERAL DE ELECTRICIDAD CALLABL	700,000.00	697,978.20	742,875.00
200447AK6	COMISION FEDERAL DE ELECTRICIDAD CALLABL	212,000.00	212,000.00	207,868.12
12624PAE5	COMM 2012-CCRE3 MORTGAGE TRUST 2012-CR3	285,540.96	288,307.14	287,069.75
12624PAF2	COMM 2012-CCRE3 MORTGAGE TRUST 2012-CR3	17,366,893.19	165,904.25	104,923.82
12626BAD6	COMM 2013-CCRE10 MORTGAGE TRUST 2013-CR1	11,000.00	11,827.15	11,429.49
12626IAE2	COMM 2013-CCRE11 MORTGAGE TRUST 2013-CR1	1,108,000.00	1,195,800.19	1,160,212.84
12591KAD7	COMM 2013-CCRE12 MORTGAGE TRUST 2013-CR1	1,077,482.33	1,133,713.44	1,106,826.59
12630B8F4	COMM 2013-CCRE13 MORTGAGE TRUST 2013-CR1	638,000.00	646,405.73	663,709.29
12624XAD0	COMM 2013-CCRE6 MORTGAGE TRUST 2013-CR6	875,000.00	907,504.88	883,771.00
12625FAE6	COMM 2013-CCRE7 MORTGAGE TRUST 2013-CR7	181,413.15	186,352.42	184,580.15
12630DAV6	COMM 2014-CR14 MORTGAGE TRUST 2014-CR14	755,023.65	754,586.63	757,024.84
12591QA05	COMM 2014-UBS4 MORTGAGE TRUST 2014-UBS4	451,000.00	477,002.97	464,578.93
12592TAA3	COMM 2015-3BP MORTGAGE TRUST 2015-3BP A	8,370,000.00	8,315,071.88	8,705,104.67
12593QB3	COMM 2015-CCRE26 MORTGAGE TRUST 2015-CR2	3,742,757.00	3,854,986.56	3,873,253.46
12593FBD5	COMM 2015-LC21 MORTGAGE TRUST 2015-LC21	207,000.00	222,250.08	220,049.76
12636FBJ1	COMM 2015-LC23 MORTGAGE TRUST 2015-LC23	1,500,000.00	1,535,565.56	1,608,231.00
12636FBH5	COMM 2015-LC23 MORTGAGE TRUST 2015-LC23	225,000.00	244,687.50	236,179.13
12595HAG3	COMM 2017-PANW MORTGAGE TRUST 2017-PANW	580,000.00	584,609.79	586,380.35
20048FAA6	COMM 2021-2400 MORTGAGE TRUST 2021-2400	350,000.00	350,000.00	350,012.60
200525103	COMMERCE BANCSHARES INC/MO COMMON STOCK	1,856.00	88,301.54	127,581.44
12651PAC5	COMMERCIAL MBS VARIABLE 05/APR/2033	18,839,000.00	3,127,113.76	376.78
B90LKT4	COMMERZBANK AG COMMON STOCK EUR 0	3,802.00	30,049.89	28,920.79
AAW9915F4	COMMINGLED PENSION TRUST FUND (GLOBAL EM	3,414,738.14	61,566,226.81	88,475,865.16
199990581	COMMITMENT TO PURCHASE FUND	25,000,000.00	25,000,000.00	25,000,000.00
20268JAG8	COMMONSPIRIT HEALTH CALLABLE BOND FIXED	7,277,000.00	7,300,463.92	8,095,919.75
20268JAC7	COMMONSPIRIT HEALTH CALLABLE BOND FIXED	5,318,000.00	5,720,638.70	6,187,602.03
14916RAD6	COMMONSPIRIT HEALTH CALLABLE BOND FIXED	5,170,000.00	5,209,115.91	5,932,352.69
20268JAE3	COMMONSPIRIT HEALTH CALLABLE BOND FIXED	3,475,000.00	3,533,377.29	3,442,083.97
20268JAA1	COMMONSPIRIT HEALTH CALLABLE BOND FIXED	1,535,000.00	1,548,553.40	1,583,105.49
20268JAD5	COMMONSPIRIT HEALTH CALLABLE BOND FIXED	1,276,000.00	1,276,000.00	1,442,398.09
20268JAF0	COMMONSPIRIT HEALTH CALLABLE BOND FIXED	670,000.00	670,000.00	685,759.71
6215035	COMMONWEALTH BANK OF AUSTRALIA COMMON ST	14,302.00	950,621.64	1,050,225.18
202712BL8	COMMONWEALTH BANK OF AUSTRALIA MEDIUM TE	4,450,000.00	4,450,000.00	4,768,288.61
202712BN4	COMMONWEALTH BANK OF AUSTRALIA NOTES FIX	1,915,000.00	1,915,187.75	1,883,236.18
202712BQ7	COMMONWEALTH BANK OF AUSTRALIA NOTES FIX	1,410,000.00	1,410,000.00	1,437,353.27
202795IB7	COMMONWEALTH EDISON CO CALLABLE BOND FIX	9,435,000.00	9,314,392.21	11,697,322.41
202795JM3	COMMONWEALTH EDISON CO CALLABLE BOND FIX	6,610,000.00	6,621,115.93	7,720,660.25
202795JD3	COMMONWEALTH EDISON CO CALLABLE BOND FIX	4,345,000.00	4,422,009.17	5,466,000.87
202795IS0	COMMONWEALTH EDISON CO CALLABLE BOND FIX	3,420,000.00	3,416,656.09	3,469,621.32
202795IL5	COMMONWEALTH EDISON CO CALLABLE BOND FIX	2,980,000.00	3,048,158.15	3,360,221.06
202795IP6	COMMONWEALTH EDISON CO CALLABLE BOND FIX	2,200,000.00	2,600,873.43	2,610,442.54
202795IT8	COMMONWEALTH EDISON CO CALLABLE BOND FIX	2,500,000.00	2,497,963.30	2,591,760.65
202795IG6	COMMONWEALTH EDISON CO CALLABLE BOND FIX	1,860,000.00	1,912,599.16	2,254,165.77
202795IJ0	COMMONWEALTH EDISON CO CALLABLE BOND FIX	1,750,000.00	1,716,169.06	1,937,692.62
202795IH4	COMMONWEALTH EDISON CO CALLABLE BOND FIX	1,630,000.00	1,673,540.35	1,703,669.71
202795HT0	COMMONWEALTH EDISON CO CALLABLE BOND FIX	890,000.00	1,135,142.99	1,283,557.23
202795JN1	COMMONWEALTH EDISON CO CALLABLE BOND FIX	1,000,000.00	1,106,655.04	1,097,063.21
202795JF8	COMMONWEALTH EDISON CO CALLABLE BOND FIX	940,000.00	1,033,347.35	1,048,472.00
202795JUS	COMMONWEALTH EDISON CO CALLABLE BOND FIX	190,000.00	184,970.58	183,682.74
202795IQ4	COMMONWEALTH EDISON CO CALLABLE BOND FIX	165,000.00	164,003.59	173,102.38
20337X109	COMMSCOPE HOLDING CO INC COMMON STOCK US	3,462.00	58,816.11	38,220.48
1X1784540	Commscope, Inc.-Initial Term Loan LIBOR+	488,750.00	483,862.50	483,354.20
20369EAE2	COMMUNITY HEALTH NETWORK INC CALLABLE BO	2,195,000.00	2,195,000.00	2,190,689.11
B06K457	COMPASS GROUP PLC COMMON STOCK GBP 11.05	80,339.00	826,383.43	1,796,538.27
205199102	COMPUTER LEARNING CENTERS COMMON STOCK U	2,163.00	2.16	
6180412	COMPUTERSHARE LTD COMMON STOCK AUD 0	2,062.00	22,307.15	29,983.54
22304LAA8	COMSTOCK RESOURCES INC CALLABLE NOTES FI	1,388,000.00	1,423,848.52	1,431,374.97
205887CD2	CONAGRA BRANDS INC CALLABLE NOTES FIXED	1,531,000.00	1,833,398.40	1,934,551.01
205887CE0	CONAGRA BRANDS INC CALLABLE NOTES FIXED	1,305,000.00	1,514,460.20	1,757,484.41
205887CB6	CONAGRA BRANDS INC CALLABLE NOTES FIXED	1,525,000.00	1,605,415.20	1,676,698.89
205887CA8	CONAGRA BRANDS INC CALLABLE NOTES FIXED	505,000.00	546,806.67	537,364.95
205887AR3	CONAGRA BRANDS INC CALLABLE NOTES FIXED	175,000.00	229,505.50	226,954.72
205887I02	CONAGRA BRANDS INC COMMON STOCK USD 5	7,772.00	257,900.00	265,413.80
20602D101	CONCENTRIX CORP COMMON STOCK USD	4,471.00	258,786.83	798,610.02
BD97JW7	CONCORDIA FINANCIAL GROUP LTD COMMON STO	22,735.00	89,187.61	82,525.56
207597EG6	CONNECTICUT LIGHT AND POWER CO/THE CALLA	1,000,000.00	1,019,839.11	1,201,286.74
207597EL5	CONNECTICUT LIGHT AND POWER CO/THE CALLA	500,000.00	512,302.39	598,119.45
207758KM4	CONNECTICUT ST SPL TAX OBLIG REV SPL TAX	120,000.00	134,418.79	141,945.60
20825UAC8	CONOCO FUNDING CO BOND FIXED 7.25% 15/OC	455,000.00	495,484.31	641,566.23
20825CAP9	CONOCOPHILLIPS CALLABLE BOND FIXED 5.9%	3,753,000.00	4,692,738.40	5,163,856.47
20825CAZ7	CONOCOPHILLIPS CALLABLE NOTES FIXED 2.4%	500,000.00	498,963.36	501,589.35
20825CAV6	CONOCOPHILLIPS CALLABLE NOTES FIXED 3.75	4,850,000.00	5,024,522.93	5,316,534.01
20825CAX2	CONOCOPHILLIPS CALLABLE NOTES FIXED 4.3%	15,329,000.00	16,031,465.88	17,284,848.11
20825CBD5	CONOCOPHILLIPS CALLABLE NOTES FIXED 4.85	1,665,000.00	2,065,794.63	2,178,946.13
20825CB89	CONOCOPHILLIPS CALLABLE NOTES FIXED 4.87	5,762,000.00	7,479,166.67	7,587,890.16
20825CAQ7	CONOCOPHILLIPS CALLABLE NOTES FIXED 6.5%	6,686,000.00	8,482,663.67	9,712,350.57
20826FAC0	CONOCOPHILLIPS CO CALLABLE NOTES FIXED 4	215,000.00	243,797.50	257,639.20
20826FAF3	CONOCOPHILLIPS CO CALLABLE NOTES FIXED 4	153,000.00	152,909.14	173,087.94
20825C104	CONOCOPHILLIPS COMMON STOCK USD 0.01	36,906.00	1,916,426.65	2,663,875.08
209111GB3	CONSOLIDATED EDISON CO OF NEW YORK INC C	1,475,000.00	1,486,724.12	1,556,728.76
209111GC1	CONSOLIDATED EDISON CO OF NEW YORK INC C	6,354,000.00	6,354,000.00	6,367,221.78
209111FA6	CONSOLIDATED EDISON CO OF NEW YORK INC C	4,358,000.00	4,915,195.73	5,798,723.99
209111FZ1	CONSOLIDATED EDISON CO OF NEW YORK INC C	5,503,000.00	5,446,439.69	5,129,578.47
209111EU3	CONSOLIDATED EDISON CO OF NEW YORK INC C	3,150,000.00	3,555,043.57	4,552,124.00

209111FW8	CONSOLIDATED EDISON CO OF NEW YORK INC C	3,786,000.00	3,878,546.79	4,040,614.94
209111EY5	CONSOLIDATED EDISON CO OF NEW YORK INC C	2,125,000.00	2,389,936.94	2,731,259.46
209111FK4	CONSOLIDATED EDISON CO OF NEW YORK INC C	1,415,000.00	1,627,765.37	1,681,383.75
209111HF1	CONSOLIDATED EDISON CO OF NEW YORK INC C	1,320,000.00	1,420,287.61	1,432,356.60
209111FC2	CONSOLIDATED EDISON CO OF NEW YORK INC C	1,130,000.00	1,181,744.21	1,227,245.45
209111FD0	CONSOLIDATED EDISON CO OF NEW YORK INC C	1,000,000.00	999,229.55	1,171,692.55
209111FG3	CONSOLIDATED EDISON CO OF NEW YORK INC C	825,000.00	936,413.23	973,912.99
209111FQ1	CONSOLIDATED EDISON CO OF NEW YORK INC C	672,000.00	692,208.16	821,920.64
209111FF5	CONSOLIDATED EDISON CO OF NEW YORK INC C	550,000.00	548,677.99	686,541.61
209111FT5	CONSOLIDATED EDISON CO OF NEW YORK INC C	505,000.00	529,587.21	624,699.63
209111FY4	CONSOLIDATED EDISON CO OF NEW YORK INC C	500,000.00	496,885.04	571,198.70
209111EL3	CONSOLIDATED EDISON CO OF NEW YORK INC C	410,000.00	492,397.23	540,214.43
209111FB4	CONSOLIDATED EDISON CO OF NEW YORK INC C	430,000.00	479,455.83	484,833.78
209115AE4	CONSOLIDATED EDISON INC CALLABLE NOTES F	4,961,000.00	4,959,446.70	4,920,398.88
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD	5,877.00	454,549.10	501,425.64
21036PB83	CONSTELLATION BRANDS INC CALLABLE NOTES	6,110,000.00	6,660,915.38	6,697,220.31
21036PBH0	CONSTELLATION BRANDS INC CALLABLE NOTES	3,830,000.00	3,793,750.87	3,743,312.12
21036PBD9	CONSTELLATION BRANDS INC CALLABLE NOTES	2,452,000.00	2,715,092.64	3,213,587.57
21036PAN8	CONSTELLATION BRANDS INC CALLABLE NOTES	2,000,000.00	2,145,544.00	2,181,399.18
21036PBG2	CONSTELLATION BRANDS INC CALLABLE NOTES	1,775,000.00	1,793,789.04	1,938,733.15
21036PAZ1	CONSTELLATION BRANDS INC CALLABLE NOTES	1,591,000.00	1,633,242.39	1,803,671.78
21036PAT5	CONSTELLATION BRANDS INC CALLABLE NOTES	1,175,000.00	1,137,156.86	1,403,547.01
21036PBF4	CONSTELLATION BRANDS INC CALLABLE NOTES	639,000.00	637,943.10	655,772.76
21036PBE7	CONSTELLATION BRANDS INC CALLABLE NOTES	600,000.00	627,473.21	632,825.08
21036PAQ1	CONSTELLATION BRANDS INC CALLABLE NOTES	370,000.00	369,760.64	399,678.15
21036PAS7	CONSTELLATION BRANDS INC CALLABLE NOTES	220,000.00	218,084.27	236,408.81
21036PI08	CONSTELLATION BRANDS INC COMMON STOCK US	4,235.00	738,220.15	1,062,857.95
30161MAG8	CONSTELLATION ENERGY GENERATION LLC CALL	4,775,000.00	5,713,018.35	5,963,229.29
30161MAJ2	CONSTELLATION ENERGY GENERATION LLC CALL	1,148,000.00	1,407,730.09	1,364,609.92
30161MAN3	CONSTELLATION ENERGY GENERATION LLC CALL	1,141,000.00	1,278,639.24	1,348,395.14
B15C4L6	CONSTELLATION SOFTWARE INC/CANADA COMMON	2,340.00	1,776,649.04	4,347,733.53
21055MAA9	CONSUMER LOAN UNDERLYING BOND CLUB CERTI	47,484.37	47,479.66	47,648.05
210518DJ2	CONSUMERS ENERGY CO CALLABLE BOND FIXED	5,456,000.00	5,328,941.75	4,809,788.75
210518CUB	CONSUMERS ENERGY CO CALLABLE BOND FIXED	2,070,000.00	2,143,029.34	2,370,585.43
210518DH6	CONSUMERS ENERGY CO CALLABLE BOND FIXED	1,625,000.00	1,655,809.46	1,820,010.54
210518DB9	CONSUMERS ENERGY CO CALLABLE BOND FIXED	1,440,000.00	1,649,451.01	1,717,540.00
210518DF0	CONSUMERS ENERGY CO CALLABLE BOND FIXED	985,000.00	993,631.42	1,025,607.52
210518DN3	CONSUMERS ENERGY CO CALLABLE BOND FIXED	820,000.00	819,742.23	797,620.47
210518CZ7	CONSUMERS ENERGY CO CALLABLE BOND FIXED	365,000.00	406,413.23	386,251.21
210518DA1	CONSUMERS ENERGY CO CALLABLE BOND FIXED	295,000.00	359,171.80	346,000.14
210518DE3	CONSUMERS ENERGY CO CALLABLE BOND FIXED	170,000.00	168,149.66	194,804.61
459S8S9	CONTINENTAL AG COMMON STOCK EUR 0	1,590.00	183,318.39	168,356.66
21079NAA9	CONTINENTAL AIRLINES 2007-1 CLASS A PASS	925,717.12	924,192.90	936,291.68
21079SBB9	CONTINENTAL AIRLINES 2012-2 CLASS A PASS	920,427.31	936,524.27	954,032.02
212015AS0	CONTINENTAL RESOURCES INC/OK CALLABLE NO	10,966,000.00	12,045,242.64	11,854,794.41
212015AUS	CONTINENTAL RESOURCES INC/OK CALLABLE NO	7,115,000.00	7,115,000.00	7,061,637.50
212015AQ4	CONTINENTAL RESOURCES INC/OK CALLABLE NO	4,728,000.00	5,304,050.61	5,239,806.00
212015ALS	CONTINENTAL RESOURCES INC/OK CALLABLE NO	2,920,000.00	3,050,409.17	3,008,972.40
212015AV3	CONTINENTAL RESOURCES INC/OK CALLABLE NO	2,424,000.00	2,411,907.46	2,371,290.12
212015AN1	CONTINENTAL RESOURCES INC/OK CALLABLE NO	1,815,000.00	1,879,371.74	1,893,888.98
212015101	CONTINENTAL RESOURCES INC/OK COMMON STOC	1,101.00	20,170.03	49,280.76
BD3VFV7	CONVATEC GROUP PLC COMMON STOCK GBP 10	257,875.00	626,952.79	674,631.99
216648A02	COOPER COS INC/THE COMMON STOCK USD 0.1	807.00	223,795.84	338,084.58
74977RDL5	COOPERATIVE RABOBANK UA CALLABLE MEDIUM	782,000.00	782,000.00	782,210.82
21685WC14	COOPERATIVE RABOBANK UA MEDIUM TERM NOT	1,100,000.00	1,211,919.56	1,542,314.54
74977RCM4	COOPERATIVE RABOBANK UA MEDIUM TERM NOT	700,000.00	707,413.58	1,105,740.90
BMNB2M9	COOPERATIVE RABOBANK UA MEDIUM TERM NOT	200,000.00	272,433.24	314,004.58
21684AAD8	COOPERATIVE RABOBANK UA NOTES FIXED 5.2	830,000.00	977,020.23	1,091,487.47
21684AAB2	COOPERATIVE RABOBANK UA NOTES FIXED 5.7	1,730,000.00	1,967,821.38	2,413,600.31
P31076105	COPA HOLDINGS SA COMMON STOCK USD 0	528.00	35,868.29	43,644.48
217204106	COPART INC COMMON STOCK USD 0	3,470.00	258,927.83	526,121.40
21874C102	CORE & MAIN INC COMMON STOCK USD 0.01	617.00	15,918.60	18,719.78
LX193695	Cornetzone Building Brands, Inc - Tranch	2,534,393.95	2,478,600.44	2,533,608.29
219350BP9	CORNING INC CALLABLE NOTES FIXED 3.0% 15	2,080,000.00	2,092,773.30	2,239,799.49
219350AX3	CORNING INC CALLABLE NOTES FIXED 4.7% 15	335,000.00	324,549.05	394,498.36
219350BQ7	CORNING INC CALLABLE NOTES FIXED 5.45% 1	1,190,000.00	1,337,405.35	1,570,979.30
219350105	CORNING INC COMMON STOCK USD 0.5	12,646.00	354,000.60	470,810.58
21987BBC1	CORP NACIONAL DEL COBRE DE CHILE CALLABL	2,225,000.00	2,221,546.31	2,369,908.95
BKPGV69	CORP NACIONAL DEL COBRE DE CHILE CALLABL	1,180,000.00	1,153,593.33	1,203,029.10
21987BAY4	CORP NACIONAL DEL COBRE DE CHILE CALLABL	1,000,000.00	935,323.58	1,136,989.40
21987BAX6	CORP NACIONAL DEL COBRE DE CHILE CALLABL	790,000.00	769,545.74	908,500.00
21987BBA5	CORP NACIONAL DEL COBRE DE CHILE CALLABL	660,000.00	645,230.17	672,880.69
22003BAM8	CORPORATE OFFICE PROPERTIES LP CALLABLE	3,045,000.00	3,014,449.71	3,027,553.13
22003BAN6	CORPORATE OFFICE PROPERTIES LP CALLABLE	1,725,000.00	1,724,560.25	1,658,468.79
4F76588	CORRECTIONS CORP TL 1L B 21871QAF1	1,065,782.48	1,017,070.76	1,017,822.27
22052L104	CORTEVA INC COMMON STOCK USD 0.01	12,270.00	359,269.96	580,125.60
B036QP1	COSMOS PHARMACEUTICAL CORP COMMON STOCK	100.00	17,940.72	14,701.92
22160NAA7	COSTAR GROUP INC CALLABLE NOTES FIXED 2.	2,990,000.00	2,987,697.69	2,990,706.81
22160N109	COSTAR GROUP INC COMMON STOCK USD 0.01	6,515.00	405,403.67	514,880.45
22160KAP0	COSTCO WHOLESALE CORP CALLABLE NOTES FIX	920,000.00	918,901.67	891,258.02
22160KAQ8	COSTCO WHOLESALE CORP CALLABLE NOTES FIX	300,000.00	299,472.62	291,468.55
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD 0	9,699.00	2,529,221.53	5,506,122.30
127097AE3	COTERRA ENERGY INC CALLABLE NOTES FIXED	3,915,000.00	3,809,538.54	4,207,154.48
127097AB9	COTERRA ENERGY INC CALLABLE NOTES FIXED	2,790,000.00	2,807,451.73	2,950,490.17
127097AH6	COTERRA ENERGY INC CALLABLE NOTES FIXED	340,000.00	352,816.79	379,909.96
127097103	COTERRA ENERGY INC COMMON STOCK USD 0.1	57,183.00	964,002.51	1,086,477.00
22170QA48	COTTAGE HEALTH OBLIGATED GROUP CALLABLE	8,202,000.00	8,265,945.72	8,812,001.44
222070203	COTY INC COMMON STOCK USD 0.01	5,708.00	45,876.21	59,934.00
BMVNU48	COUNTRY GARDEN HOLDINGS CO LTD CALLABLE	2,200,000.00	2,186,250.00	1,936,550.00
222661106	COUPA SOFTWARE INC COMMON STOCK USD 0.00	1,218.00	247,849.26	192,504.90
22279MAC8	COUSINS PPTY INC SERIES 2019-A	3,000,000.00	3,000,000.00	3,242,550.00
222795S02	COUSINS PROPERTIES INC REIT USD 1	2,455.00	77,950.95	98,887.40
22304D207	COVESTRO AG ADR USD	20,572.00	535,376.98	635,674.80
BYTBWY9	COVESTRO AG COMMON STOCK EUR 0	2,520.00	160,852.48	155,323.32
7745638	COVIVIO REIT EUR 3	197.00	18,581.90	16,174.85
224044BV8	COX COMMUNICATIONS INC CALLABLE NOTES FI	4,965,000.00	6,537,742.90	8,222,421.51
224044CP0	COX COMMUNICATIONS INC CALLABLE NOTES FI	2,575,000.00	2,632,572.92	2,696,635.02
224044CF2	COX COMMUNICATIONS INC CALLABLE NOTES FI	1,755,000.00	1,887,823.17	2,065,087.35
224044BY2	COX COMMUNICATIONS INC CALLABLE NOTES FI	904,000.00	814,242.58	1,088,080.39
224044CC9	COX COMMUNICATIONS INC CALLABLE NOTES FI	550,000.00	520,257.45	639,400.15
224044CH8	COX COMMUNICATIONS INC CALLABLE NOTES FI	327,000.00	337,595.83	340,782.99
224044CN5	COX COMMUNICATIONS INC CALLABLE NOTES FI	195,000.00	194,293.93	194,778.63
12656CAC9	CPS AUTO RECEIVABLES TRUST 2020-B 2020-B	242,975.48	242,952.91	243,210.53
12656QAA2	CPS AUTO RECEIVABLES TRUST 2021-B 2021-B	68,811.08	68,807.86	68,764.89
224399105	CRANE CO COMMON STOCK USD 1	832.00	49,592.38	84,639.36
22535BAA1	CREDIT ACCEPTANCE AUTO LOAN TRUST 2021-4	431,000.00	430,939.27	427,624.45
225310101	CREDIT ACCEPTANCE CORP COMMON STOCK USD	147.00	41,177.30	101,088.96
BMFZNS2	CREDIT AGRICOLE SA CALLABLE BOND VARIAB	100,000.00	146,096.16	155,084.53
22535WAH0	CREDIT AGRICOLE SA CALLABLE MEDIUM TERM	14,870,000.00	14,861,850.40	14,469,391.79
225313AJ4	CREDIT AGRICOLE SA CALLABLE NOTES VARIAB	2,960,000.00	3,209,973.94	3,505,380.00
225313AL9	CREDIT AGRICOLE SA CALLABLE NOTES VARIAB	250,000.00	250,000.00	272,812.50
7262610	CREDIT AGRICOLE SA COMMON STOCK EUR 3	4,411.00	55,134.36	62,953.17
22535WAG2	CREDIT AGRICOLE SA/LONDON CALLABLE MEDIU	3,065,000.00	3,091,006.15	3,070,888.48
222033B8	CREDIT DEFAULT SWAP - CDS	500,000.00	0.00	8,726.17
222427B8	CREDIT DEFAULT SWAP - CDS	600,000.00	0.00	4,364.00
222279B8	CREDIT DEFAULT SWAP - CDS	400,000.00	0.00	495.47
222322B8	CREDIT DEFAULT SWAP - CDS	800,000.00	0.00	154,408.53
211457B8	CREDIT DEFAULT SWAP - CDS	1,300,000.00	0.00	125,934.47

2223451B	CREDIT DEFAULT SWAP - CDS	3,100,000.00	0.00	63,656.43
2112831B	CREDIT DEFAULT SWAP - CDS	1,000,000.00	0.00	62,199.67
2221121B	CREDIT DEFAULT SWAP - CDS	3,400,000.00	0.00	59,337.93
2223771B	CREDIT DEFAULT SWAP - CDS	300,000.00	0.00	57,903.20
2219021B	CREDIT DEFAULT SWAP - CDS	2,100,000.00	0.00	57,439.61
2105881B	CREDIT DEFAULT SWAP - CDS	5,300,000.00	0.00	45,120.67
2212381B	CREDIT DEFAULT SWAP - CDS	2,420,000.00	0.00	43,541.45
2220121B	CREDIT DEFAULT SWAP - CDS	2,300,000.00	0.00	40,032.27
2221201B	CREDIT DEFAULT SWAP - CDS	2,300,000.00	0.00	40,032.27
2110811B	CREDIT DEFAULT SWAP - CDS	3,100,000.00	0.00	34,354.05
2117901B	CREDIT DEFAULT SWAP - CDS	2,400,000.00	0.00	33,989.60
2224281B	CREDIT DEFAULT SWAP - CDS	4,300,000.00	0.00	32,814.73
2223571B	CREDIT DEFAULT SWAP - CDS	2,500,000.00	0.00	29,898.33
2224311B	CREDIT DEFAULT SWAP - CDS	4,200,000.00	0.00	29,472.80
2220541B	CREDIT DEFAULT SWAP - CDS	1,600,000.00	0.00	27,848.53
2220261B	CREDIT DEFAULT SWAP - CDS	1,500,000.00	0.00	26,108.00
2116681B	CREDIT DEFAULT SWAP - CDS	1,300,000.00	0.00	25,939.79
2115211B	CREDIT DEFAULT SWAP - CDS	1,800,000.00	0.00	23,913.88
2031311B	CREDIT DEFAULT SWAP - CDS	2,000,000.00	0.00	23,069.70
2223811B	CREDIT DEFAULT SWAP - CDS	1,100,000.00	0.00	22,911.17
2110851B	CREDIT DEFAULT SWAP - CDS	2,000,000.00	0.00	22,163.90
2104701B	CREDIT DEFAULT SWAP - CDS	2,600,000.00	0.00	20,690.12
2212741B	CREDIT DEFAULT SWAP - CDS	1,300,000.00	0.00	20,616.78
2105101B	CREDIT DEFAULT SWAP - CDS	4,100,000.00	0.00	19,591.17
2223761B	CREDIT DEFAULT SWAP - CDS	100,000.00	0.00	19,301.07
2110821B	CREDIT DEFAULT SWAP - CDS	1,600,000.00	0.00	17,731.12
2213691B	CREDIT DEFAULT SWAP - CDS	1,000,000.00	0.00	16,600.33
2105141B	CREDIT DEFAULT SWAP - CDS	1,700,000.00	0.00	14,839.87
2224171B	CREDIT DEFAULT SWAP - CDS	1,000,000.00	0.00	13,625.33
2115221B	CREDIT DEFAULT SWAP - CDS	1,000,000.00	0.00	13,285.49
2224381B	CREDIT DEFAULT SWAP - CDS	1,200,000.00	0.00	13,271.20
2213001B	CREDIT DEFAULT SWAP - CDS	1,000,000.00	0.00	12,699.63
2106021B	CREDIT DEFAULT SWAP - CDS	2,800,000.00	0.00	12,021.33
2222571B	CREDIT DEFAULT SWAP - CDS	2,800,000.00	0.00	11,720.98
2222921B	CREDIT DEFAULT SWAP - CDS	700,000.00	0.00	11,110.63
2220841B	CREDIT DEFAULT SWAP - CDS	1,000,000.00	0.00	10,518.34
2219221B	CREDIT DEFAULT SWAP - CDS	800,000.00	0.00	10,457.09
2114491B	CREDIT DEFAULT SWAP - CDS	700,000.00	0.00	9,882.83
2212121B	CREDIT DEFAULT SWAP - CDS	600,000.00	0.00	9,795.80
2105041B	CREDIT DEFAULT SWAP - CDS	4,200,000.00	0.00	9,686.60
2111791B	CREDIT DEFAULT SWAP - CDS	700,000.00	0.00	9,560.70
2212841B	CREDIT DEFAULT SWAP - CDS	700,000.00	0.00	9,110.94
2108061B	CREDIT DEFAULT SWAP - CDS	200,000.00	0.00	8,684.73
2223881B	CREDIT DEFAULT SWAP - CDS	400,000.00	0.00	8,200.53
2114451B	CREDIT DEFAULT SWAP - CDS	600,000.00	0.00	7,971.30
2213171B	CREDIT DEFAULT SWAP - CDS	600,000.00	0.00	7,809.38
2212011B	CREDIT DEFAULT SWAP - CDS	500,000.00	0.00	7,643.68
2220101B	CREDIT DEFAULT SWAP - CDS	400,000.00	0.00	6,980.93
2220061B	CREDIT DEFAULT SWAP - CDS	400,000.00	0.00	6,962.13
2213701B	CREDIT DEFAULT SWAP - CDS	400,000.00	0.00	6,640.13
2212731B	CREDIT DEFAULT SWAP - CDS	500,000.00	0.00	6,349.81
2220791B	CREDIT DEFAULT SWAP - CDS	700,000.00	0.00	6,134.55
2105121B	CREDIT DEFAULT SWAP - CDS	1,400,000.00	0.00	5,648.07
2219121B	CREDIT DEFAULT SWAP - CDS	1,000,000.00	0.00	5,495.33
2105051B	CREDIT DEFAULT SWAP - CDS	3,200,000.00	0.00	5,492.27
2219501B	CREDIT DEFAULT SWAP - CDS	300,000.00	0.00	5,487.70
2220621B	CREDIT DEFAULT SWAP - CDS	300,000.00	0.00	5,235.70
2220721B	CREDIT DEFAULT SWAP - CDS	300,000.00	0.00	5,221.60
2212391B	CREDIT DEFAULT SWAP - CDS	280,000.00	0.00	5,037.85
2222911B	CREDIT DEFAULT SWAP - CDS	300,000.00	0.00	4,761.70
2222581B	CREDIT DEFAULT SWAP - CDS	1,100,000.00	0.00	4,604.67
2212041B	CREDIT DEFAULT SWAP - CDS	300,000.00	0.00	4,586.20
2220891B	CREDIT DEFAULT SWAP - CDS	800,000.00	0.00	4,303.47
2221761B	CREDIT DEFAULT SWAP - CDS	800,000.00	0.00	4,303.47
2116151B	CREDIT DEFAULT SWAP - CDS	300,000.00	0.00	4,287.83
2220251B	CREDIT DEFAULT SWAP - CDS	200,000.00	0.00	3,481.07
2220551B	CREDIT DEFAULT SWAP - CDS	200,000.00	0.00	3,481.07
2220571B	CREDIT DEFAULT SWAP - CDS	200,000.00	0.00	3,481.07
2105411B	CREDIT DEFAULT SWAP - CDS	800,000.00	0.00	3,467.47
2117191B	CREDIT DEFAULT SWAP - CDS	200,000.00	0.00	3,321.47
2221271B	CREDIT DEFAULT SWAP - CDS	500,000.00	0.00	3,295.17
2212001B	CREDIT DEFAULT SWAP - CDS	200,000.00	0.00	3,057.47
2115971B	CREDIT DEFAULT SWAP - CDS	200,000.00	0.00	2,858.55
2116211B	CREDIT DEFAULT SWAP - CDS	200,000.00	0.00	2,858.55
2105191B	CREDIT DEFAULT SWAP - CDS	600,000.00	0.00	2,831.60
2105151B	CREDIT DEFAULT SWAP - CDS	600,000.00	0.00	2,758.40
2219061B	CREDIT DEFAULT SWAP - CDS	500,000.00	0.00	2,747.67
2221301B	CREDIT DEFAULT SWAP - CDS	400,000.00	0.00	2,636.13
2222091B	CREDIT DEFAULT SWAP - CDS	300,000.00	0.00	2,629.09
2219151B	CREDIT DEFAULT SWAP - CDS	200,000.00	0.00	2,614.27
2105211B	CREDIT DEFAULT SWAP - CDS	600,000.00	0.00	2,576.00
2219881B	CREDIT DEFAULT SWAP - CDS	300,000.00	0.00	2,461.17
2104171B	CREDIT DEFAULT SWAP - CDS	1,000,000.00	0.00	2,362.83
2101961B	CREDIT DEFAULT SWAP - CDS	100,000.00	0.00	2,107.75
2102031B	CREDIT DEFAULT SWAP - CDS	100,000.00	0.00	2,107.75
2224051B	CREDIT DEFAULT SWAP - CDS	750,000.00	0.00	2,029.00
2219491B	CREDIT DEFAULT SWAP - CDS	100,000.00	0.00	1,829.23
2105861B	CREDIT DEFAULT SWAP - CDS	200,000.00	0.00	1,745.87
2116921B	CREDIT DEFAULT SWAP - CDS	100,000.00	0.00	1,660.73
2117091B	CREDIT DEFAULT SWAP - CDS	100,000.00	0.00	1,660.73
2219131B	CREDIT DEFAULT SWAP - CDS	300,000.00	0.00	1,648.60
2219291B	CREDIT DEFAULT SWAP - CDS	300,000.00	0.00	1,648.60
2212031B	CREDIT DEFAULT SWAP - CDS	100,000.00	0.00	1,528.73
2111771B	CREDIT DEFAULT SWAP - CDS	100,000.00	0.00	1,365.81
2222221B	CREDIT DEFAULT SWAP - CDS	300,000.00	0.00	1,261.90
2224121B	CREDIT DEFAULT SWAP - CDS	400,000.00	0.00	1,082.13
2106001B	CREDIT DEFAULT SWAP - CDS	200,000.00	0.00	919.47
2219891B	CREDIT DEFAULT SWAP - CDS	100,000.00	0.00	820.39
2105921B	CREDIT DEFAULT SWAP - CDS	200,000.00	0.00	129.47
2224241B	CREDIT DEFAULT SWAP - CDS	1,000,000.00	0.00	-101.67
2117291B	CREDIT DEFAULT SWAP - CDS	100,000.00	0.00 -	321.57
2115911B	CREDIT DEFAULT SWAP - CDS	200,000.00	0.00 -	1,544.98
2211321B	CREDIT DEFAULT SWAP - CDS	500,000.00	0.00 -	1,607.81
2219301B	CREDIT DEFAULT SWAP - CDS	100,000.00	0.00 -	2,168.95
2219541B	CREDIT DEFAULT SWAP - CDS	100,000.00	0.00 -	2,168.95
2211701B	CREDIT DEFAULT SWAP - CDS	200,000.00	0.00 -	2,234.37
2115241B	CREDIT DEFAULT SWAP - CDS	1,200,000.00	0.00 -	2,818.17
2222271B	CREDIT DEFAULT SWAP - CDS	100,000.00	0.00 -	3,405.31
2222281B	CREDIT DEFAULT SWAP - CDS	100,000.00	0.00 -	3,405.31
2212281B	CREDIT DEFAULT SWAP - CDS	500,000.00	0.00 -	4,039.71
2219241B	CREDIT DEFAULT SWAP - CDS	200,000.00	0.00 -	4,337.88
2219251B	CREDIT DEFAULT SWAP - CDS	200,000.00	0.00 -	4,337.88
2213601B	CREDIT DEFAULT SWAP - CDS	500,000.00	0.00 -	4,678.05
2117261B	CREDIT DEFAULT SWAP - CDS	1,800,000.00	0.00 -	5,788.12
2219211B	CREDIT DEFAULT SWAP - CDS	300,000.00	0.00 -	6,506.83
2222241B	CREDIT DEFAULT SWAP - CDS	300,000.00	0.00 -	10,215.92
2222291B	CREDIT DEFAULT SWAP - CDS	300,000.00	0.00 -	10,215.92
2219331B	CREDIT DEFAULT SWAP - CDS	500,000.00	0.00 -	10,844.71

222143IB	CREDIT DEFAULT SWAP - CDS	1,000,000.00	0.00 -	16,905.24
221196IB	CREDIT DEFAULT SWAP - CDS	2,000,000.00	0.00	-20,990.67
221362IB	CREDIT DEFAULT SWAP - CDS	500,000.00	0.00 -	25,953.04
222234IB	CREDIT DEFAULT SWAP - CDS	1,000,000.00	0.00 -	46,895.48
222260IB	CREDIT DEFAULT SWAP - CDS	2,200,000.00	0.00 -	82,941.22
222350IB	CREDIT INDEX SWAP - CDI	900,000.00	0.00	83,762.70
211349IB	CREDIT INDEX SWAP - CDI	400,000.00	0.00	5,763.33
934088IB	CREDIT INDEX SWAP - CDI	69,230,000.00	0.00	1,681,804.39
222414IB	CREDIT INDEX SWAP - CDI	9,100,000.00	0.00	271,838.37
222411IB	CREDIT INDEX SWAP - CDI	4,900,000.00	0.00	146,374.51
222413IB	CREDIT INDEX SWAP - CDI	4,300,000.00	0.00	128,451.10
222302IB	CREDIT INDEX SWAP - CDI	900,000.00	0.00	122,529.66
210509IB	CREDIT INDEX SWAP - CDI	3,000,000.00	0.00	86,495.43
222280IB	CREDIT INDEX SWAP - CDI	3,400,000.00	0.00	83,729.53
222290IB	CREDIT INDEX SWAP - CDI	2,800,000.00	0.00	64,028.47
222316IB	CREDIT INDEX SWAP - CDI	2,100,000.00	0.00	51,715.30
222323IB	CREDIT INDEX SWAP - CDI	1,600,000.00	0.00	39,402.13
222299IB	CREDIT INDEX SWAP - CDI	1,500,000.00	0.00	36,939.50
222344IB	CREDIT INDEX SWAP - CDI	2,700,000.00	0.00	27,729.90
222426IB	CREDIT INDEX SWAP - CDI	1,100,000.00	0.00	27,088.97
222430IB	CREDIT INDEX SWAP - CDI	1,100,000.00	0.00	27,088.97
222304IB	CREDIT INDEX SWAP - CDI	1,000,000.00	0.00	24,626.33
222343IB	CREDIT INDEX SWAP - CDI	1,000,000.00	0.00	24,626.33
222369IB	CREDIT INDEX SWAP - CDI	900,000.00	0.00	22,163.70
222402IB	CREDIT INDEX SWAP - CDI	900,000.00	0.00	22,163.70
222198IB	CREDIT INDEX SWAP - CDI	700,000.00	0.00	17,241.23
222287IB	CREDIT INDEX SWAP - CDI	100,000.00	0.00	13,614.41
222288IB	CREDIT INDEX SWAP - CDI	100,000.00	0.00	13,614.41
210520IB	CREDIT INDEX SWAP - CDI	2,300,000.00	0.00	9,357.17
222303IB	CREDIT INDEX SWAP - CDI	100,000.00	0.00	9,306.97
222317IB	CREDIT INDEX SWAP - CDI	100,000.00	0.00	9,306.97
222318IB	CREDIT INDEX SWAP - CDI	100,000.00	0.00	9,306.97
222324IB	CREDIT INDEX SWAP - CDI	100,000.00	0.00	9,306.97
222331IB	CREDIT INDEX SWAP - CDI	100,000.00	0.00	9,306.97
222334IB	CREDIT INDEX SWAP - CDI	100,000.00	0.00	9,306.97
222336IB	CREDIT INDEX SWAP - CDI	100,000.00	0.00	9,306.97
222337IB	CREDIT INDEX SWAP - CDI	100,000.00	0.00	9,306.97
222342IB	CREDIT INDEX SWAP - CDI	100,000.00	0.00	9,306.97
2221962IB	CREDIT INDEX SWAP - CDI	300,000.00	0.00	7,234.30
222196IB	CREDIT INDEX SWAP - CDI	200,000.00	0.00	4,926.07
211680IB	CREDIT INDEX SWAP - CDI	500,000.00	0.00	-2,122.36
222300IB	CREDIT INDEX SWAP - CDI	100,000.00	0.00	-3,986.87
222301IB	CREDIT INDEX SWAP - CDI	100,000.00	0.00	-3,986.87
222307IB	CREDIT INDEX SWAP - CDI	100,000.00	0.00	-3,986.87
222325IB	CREDIT INDEX SWAP - CDI	100,000.00	0.00	-3,986.87
222335IB	CREDIT INDEX SWAP - CDI	100,000.00	0.00	-3,986.87
221905IB	CREDIT INDEX SWAP - CDI	100,000.00	0.00	-4,336.97
221923IB	CREDIT INDEX SWAP - CDI	100,000.00	0.00	-4,336.97
221947IB	CREDIT INDEX SWAP - CDI	100,000.00	0.00	-4,336.97
222283IB	CREDIT INDEX SWAP - CDI	200,000.00	0.00	-7,973.73
222286IB	CREDIT INDEX SWAP - CDI	200,000.00	0.00	-7,973.73
221927IB	CREDIT INDEX SWAP - CDI	200,000.00	0.00	-8,673.93
222285IB	CREDIT INDEX SWAP - CDI	400,000.00	0.00	-15,947.47
934089IB	CREDIT INDEX SWAP - CDI	18,240,000.00	0.00	-442,428.45
222341IB	CREDIT INDEX SWAP - CDI	65,000,000.00	0.00	-1,600,711.67
BCW3H43	CREDIT SUISSE AG NOTES FIXED 6.5% 08/AUG	1,500,000.00	1,683,375.00	1,614,375.00
22550L2G5	CREDIT SUISSE AG/NEW YORK NY MEDIUM TERM	3,188,000.00	3,180,726.13	3,107,767.45
225460AP2	CREDIT SUISSE AG/NEW YORK NY MEDIUM TERM	1,940,000.00	1,933,731.24	2,057,083.52
22550L2B6	CREDIT SUISSE AG/NEW YORK NY MEDIUM TERM	810,000.00	809,995.71	814,914.99
22541NZ77	CREDIT SUISSE FIRST BOSTON MORTGAGE SECU	739,507.24	643,528.80	745,303.65
22541NU23	CREDIT SUISSE FIRST BOSTON MORTGAGE SECU	980,153.31	551,870.83	593,201.48
22541NW96	CREDIT SUISSE FIRST BOSTON MORTGAGE SECU	35,846.43	37,005.83	37,336.29
22541NLG2	CREDIT SUISSE FIRST BOSTON MORTGAGE SECU	13,284.58	13,826.38	13,284.58
225401AJ7	CREDIT SUISSE GROUP AG CALLABLE BOND VAR	2,520,000.00	2,543,820.54	2,664,900.00
8D069Q7	CREDIT SUISSE GROUP AG CALLABLE BOND VAR	600,000.00	634,500.00	615,000.00
225401AC2	CREDIT SUISSE GROUP AG CALLABLE NOTES FI	1,255,000.00	1,380,160.61	1,362,309.13
225401AB4	CREDIT SUISSE GROUP AG CALLABLE NOTES FI	1,250,000.00	1,230,133.33	1,250,352.95
225401AM0	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	19,286,000.00	19,286,000.00	19,693,965.63
225401AU2	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	18,585,000.00	18,665,533.29	18,911,197.79
225401AR9	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	8,240,000.00	8,315,852.08	8,507,800.00
225401AT5	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	7,220,000.00	7,091,191.88	6,975,689.49
225436AA2	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	2,190,000.00	2,221,023.06	2,332,350.00
225401AF5	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	1,900,000.00	2,074,011.32	2,033,806.49
225401AK4	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	1,760,000.00	1,758,033.19	1,934,028.80
225401AL2	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	1,200,000.00	1,200,000.00	1,293,360.00
225401AQ1	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	965,000.00	972,535.61	970,393.40
225401AN8	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	675,000.00	675,000.00	675,843.75
225401AG3	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	250,000.00	264,155.00	260,117.83
7171589	CREDIT SUISSE GROUP AG COMMON STOCK CHF	9,663.00	117,860.78	94,090.04
225401AP3	CREDIT SUISSE GROUP AG NOTES	2,375,000.00	2,375,000.00	2,619,240.70
225433AC5	CREDIT SUISSE GROUP AG NOTES FIXED 3.75%	3,210,000.00	3,160,029.37	3,406,145.12
225433AT8	CREDIT SUISSE GROUP AG NOTES FIXED 3.8%	630,000.00	629,248.29	652,711.04
225433AF8	CREDIT SUISSE GROUP AG NOTES FIXED 4.875	3,565,000.00	3,946,784.44	4,513,701.34
22541LAE3	CREDIT SUISSE USA INC CALLABLE NOTES FIX	1,100,000.00	1,330,492.68	1,563,157.72
7135251	CREDITO EMILIANO SPA COMMON STOCK EUR 1	7.00	43.32	46.33
12636YAD4	CRH AMERICA FINANCE INC CALLABLE NOTES F	720,000.00	678,417.75	877,971.56
12626PAN3	CRH AMERICA INC CALLABLE NOTES FIXED 5.1	8,050,000.00	7,970,658.36	10,496,965.10
182704	CRH PLC COMMON STOCK EUR 0.32	3,848.00	93,725.06	203,265.02
4182249	CRH PLC COMMON STOCK EUR 0.32	2,795.00	94,354.88	147,862.61
8JFFLV0	CRODA INTERNATIONAL PLC COMMON STOCK GBP	506.00	27,410.75	69,357.59
22788C105	CROWDSTRIKE HOLDINGS INC COMMON STOCK US	4,796.00	722,053.49	981,981.00
238023AB3	CROWLEY CONRO LLC CALLABLE BOND FIXED 4	321,463.01	321,463.01	373,091.10
22822VAV3	CROWN CASTLE INTERNATIONAL CORP CALLABLE	2,507,000.00	2,495,124.80	2,421,043.62
22822VAY7	CROWN CASTLE INTERNATIONAL CORP CALLABLE	10,282,000.00	10,279,424.27	10,205,722.05
22822VAK7	CROWN CASTLE INTERNATIONAL CORP CALLABLE	6,600,000.00	6,927,898.00	7,181,418.29
22822VAX9	CROWN CASTLE INTERNATIONAL CORP CALLABLE	5,439,000.00	5,266,532.56	5,289,571.97
22822VAJ0	CROWN CASTLE INTERNATIONAL CORP CALLABLE	3,791,000.00	3,911,089.70	3,905,169.23
22822VAW1	CROWN CASTLE INTERNATIONAL CORP CALLABLE	2,400,000.00	2,285,684.13	2,296,668.10
22822VAN1	CROWN CASTLE INTERNATIONAL CORP CALLABLE	1,700,000.00	1,696,787.00	1,774,996.33
22822VAL5	CROWN CASTLE INTERNATIONAL CORP CALLABLE	1,450,000.00	1,652,013.87	1,618,623.62
22822VAH4	CROWN CASTLE INTERNATIONAL CORP CALLABLE	1,330,000.00	1,473,744.65	1,428,774.51
22822VAM3	CROWN CASTLE INTERNATIONAL CORP CALLABLE	980,000.00	1,016,571.05	1,257,346.65
22822VAP6	CROWN CASTLE INTERNATIONAL CORP CALLABLE	1,125,000.00	1,157,422.51	1,237,260.31
22822VAQ4	CROWN CASTLE INTERNATIONAL CORP CALLABLE	665,000.00	728,692.09	747,805.12
22822VAU5	CROWN CASTLE INTERNATIONAL CORP CALLABLE	705,000.00	699,572.79	692,749.87
22822VAR2	CROWN CASTLE INTERNATIONAL CORP CALLABLE	505,000.00	501,563.78	532,676.99
22822VAT8	CROWN CASTLE INTERNATIONAL CORP CALLABLE	450,000.00	458,001.00	438,412.32
22822VAG6	CROWN CASTLE INTERNATIONAL CORP CALLABLE	210,000.00	207,972.55	219,176.69
22822VAE1	CROWN CASTLE INTERNATIONAL CORP CALLABLE	98,000.00	106,657.32	106,508.95
22822VAF8	CROWN CASTLE INTERNATIONAL CORP CALLABLE	50,000.00	62,001.00	61,305.37
22822VJ01	CROWN CASTLE INTERNATIONAL CORP REIT USD	7,871.00	1,142,907.55	1,642,992.54
22822RBD1	CROWN CASTLE TOWERS LLC CALLABLE OTHER S	1,940,000.00	1,945,415.44	2,018,533.92
G28999425	CROWN EUROPE SMALL BUYOUTS III PLC	100.00	-	21,329,739.64
G2689W908	CROWN EUROPEAN BUYOUT OPP II/1133 CHESTE	100.00	-	8,185,444.94
228368106	CROWN HOLDINGS INC COMMON STOCK USD 5	2,106.00	140,136.77	232,965.72
B29LCJ0	CROWN RESORTS LTD COMMON STOCK AUD 0	1,413.00	12,141.22	12,286.77
89799W255	CS STRATEGIC PARTNERS IV LP	100.00	20,537.60	5,575,323.00
839992597	CS STRATEGIC PARTNERS V LP	100.00	48,378.09	5,698,281.00

06699D385	CS/IPM BONY REPO	200,000,000.00	200,000,000.00	200,000,000.00
12634NAT5	CSAIL 2015-C2 COMMERCIAL MORTGAGE TRUST	257,000.00	281,937.03	270,845.95
12635FAY0	CSAIL 2015-C3 COMMERCIAL MORTGAGE TRUST	721,000.00	744,561.43	741,556.00
12635RAW8	CSAIL 2015-C4 COMMERCIAL MORTGAGE TRUST	4,964,953.76	5,011,138.96	5,209,657.96
12637UBB4	CSAIL 2016-C7 COMMERCIAL MORTGAGE TRUST	864,000.00	940,320.19	920,847.40
12637UAW9	CSAIL 2016-C7 COMMERCIAL MORTGAGE TRUST	741,000.00	751,687.99	792,512.47
12652UAT6	CSAIL 2018-CX11 COMMERCIAL MORTGAGE TRUS	3,000,000.00	3,022,348.74	3,233,001.30
12596WAC8	CSAIL 2019-C16 COMMERCIAL MORTGAGE TRUST	628,000.00	646,834.98	671,760.86
22945EAU5	CSAIL 2021-C20 COMMERCIAL MORTGAGE TRUST	146,000.00	150,378.83	151,737.19
126307BH9	CSC HOLDINGS LLC CALLABLE NOTES FIXED 4.	3,530,000.00	3,522,500.00	3,485,875.00
126307AS6	CSC HOLDINGS LLC CALLABLE NOTES FIXED 5.	350,000.00	363,932.45	362,379.50
64072UAK8	CSC Holdings, LLC-September 2019 Initial	388,087.50	386,147.08	383,721.52
22541QFC1	CSFB MORTGAGE-BACKED PASS-THROUGH CERTIF	19,662.87	19,421.98	20,424.03
126992CS3	CSFB STRATEGIC III-B/BULLSHEAD D	100.00	8,595.62	360,458.00
892991050	CSFB STRATEGIC PARTNERS III RE LP/BULLSH	100.00	27,182,855.13	246,341.00
89699H846	CSFB STRATEGIC PARTNERS IV REAL ESTATE	100.00	2,072,168.42	1,575,926.00
12737AA9	CSFV CORE II LLC	2,000,000.00	2,000,000.00	2,043,220.00
Q1297HAL2	CSL FIN PTY LTD	1,000,000.00	1,000,000.00	1,092,230.00
6185495	CSL LTD COMMON STOCK AUD 0	1,638.00	201,299.44	346,220.75
126438AA8	CSMC 2020-NET 2020-NET A 2.2569% 15/AUG/	775,000.00	796,307.13	781,152.34
12658WAA7	CSMC 2021-833 2021-833 A1 3.0525% 10/OCT	189,000.00	194,609.10	193,267.96
12658WAC3	CSMC 2021-833 2021-833 A2 3.1671% 10/OCT	674,000.00	694,002.15	696,085.03
22942MAC0	CSMC MORTGAGE-BACKED TRUST 2006-8 2006-8	8,873.91	5,489.32	5,253.66
12651XAJ3	CSMC TRUST 2017-MOON 2017-MOON D VARIABLE	669,000.00	662,805.10	669,774.97
12644VAD0	CSN RESOURCES SA CALLABLE NOTES FIXED 4.	2,170,000.00	2,170,000.00	2,064,234.20
12641UBU6	CSX CORP CALLABLE MEDIUM TERM NOTE FIXED	2,000,000.00	2,232,860.29	2,575,416.16
12640HHH7	CSX CORP CALLABLE NOTES FIXED 3.25% 01/J	876,000.00	837,028.54	939,336.99
12640HR7	CSX CORP CALLABLE NOTES FIXED 3.35% 15/S	2,719,000.00	2,701,403.09	2,872,075.81
12640HJ5	CSX CORP CALLABLE NOTES FIXED 3.8% 01/MA	6,900,000.00	6,731,663.99	7,582,419.18
12640HF3	CSX CORP CALLABLE NOTES FIXED 3.8% 01/NO	343,000.00	400,167.76	385,515.69
12640GY3	CSX CORP CALLABLE NOTES FIXED 4.1% 15/MA	830,000.00	884,212.63	960,278.75
12640HK2	CSX CORP CALLABLE NOTES FIXED 4.3% 01/MA	4,410,000.00	4,495,110.53	5,382,960.13
12640GX5	CSX CORP CALLABLE NOTES FIXED 4.4% 01/MA	406,000.00	413,869.90	479,893.81
12640HHA4	CSX CORP CALLABLE NOTES FIXED 4.5% 01/AU	2,190,000.00	2,184,200.42	2,755,255.60
12640HL0	CSX CORP CALLABLE NOTES FIXED 4.65% 01/M	150,000.00	192,030.54	194,534.53
12640HNE6	CSX CORP CALLABLE NOTES FIXED 4.75% 15/N	62,000.00	61,462.26	79,772.87
12640HGW7	CSX CORP CALLABLE NOTES FIXED 4.75% 30/M	565,000.00	588,396.57	706,992.23
12640HGU1	CSX CORP CALLABLE NOTES FIXED 5.5% 15/AP	2,245,000.00	2,539,707.35	2,987,246.82
12640GH0	CSX CORP CALLABLE NOTES FIXED 6% 01/OCT/	1,030,000.00	1,462,783.04	1,391,088.42
12640G56	CSX CORP CALLABLE NOTES FIXED 6.22% 30/A	301,000.00	362,150.64	428,815.85
12640H103	CSX CORP COMMON STOCK USD 1	37,678.00	813,708.65	1,416,692.80
5881857	CTS EVENTIM AG & CO KGAA COMMON STOCK EU	5,866.00	179,858.77	429,333.67
22966RAD8	CUBESMART LP CALLABLE BOND FIXED 3.125%	100,000.00	99,504.00	104,927.01
22966RAF3	CUBESMART LP CALLABLE NOTES FIXED 3% 15/	800,000.00	796,984.00	833,730.40
22966RAE6	CUBESMART LP CALLABLE NOTES FIXED 4.375%	1,375,000.00	1,371,743.00	1,553,017.69
229663109	CUBESMART REIT USD 0.01	4,611.00	136,157.77	262,412.01
229899109	CULLEN/FROST BANKERS INC COMMON STOCK US	950.00	67,216.53	119,766.50
231021AS5	CUMMINS INC CALLABLE NOTES FIXED 2.6% 01	375,000.00	372,631.08	345,477.92
231021106	CUMMINS INC COMMON STOCK USD 2.5	3,336.00	638,561.42	727,715.04
N2451R105	CUREVAC NV COMMON STOCK USD 0.12	894.00	56,554.44	30,673.14
USD	Currency Contracts			55,991.82
USD	Currency Contracts			22,588.12
USD	Currency Contracts			8,545.19
USD	Currency Contracts			4,603.84
USD	Currency Contracts			2,884.81
USD	Currency Contracts			597.91
USD	Currency Contracts			490.40
USD	Currency Contracts		-	1,574.63
USD	Currency Contracts		-	2,350.21
USD	Currency Contracts		-	4,104.54
USD	Currency Contracts		-	7,339.97
USD	Currency Contracts		-	10,935.50
USD	Currency Contracts		-	12,528.91
USD	Currency Contracts		-	62,643.83
USD	Currency Contracts		-	136,016.86
USD	Currency Contracts		-	189,948.06
USD	Currency Contracts			722,655.72
USD	Currency Contracts			705,210.39
USD	Currency Contracts			666,327.89
USD	Currency Contracts			542,264.33
USD	Currency Contracts			331,074.87
USD	Currency Contracts			320,834.37
USD	Currency Contracts			315,600.63
USD	Currency Contracts			311,169.37
USD	Currency Contracts			301,369.56
USD	Currency Contracts			295,892.97
USD	Currency Contracts			281,464.69
USD	Currency Contracts			273,993.12
USD	Currency Contracts			248,221.02
USD	Currency Contracts			223,990.09
USD	Currency Contracts			223,761.73
USD	Currency Contracts			217,293.92
USD	Currency Contracts			205,820.41
USD	Currency Contracts			197,917.59
USD	Currency Contracts			177,962.72
USD	Currency Contracts			168,368.53
USD	Currency Contracts			162,816.71
USD	Currency Contracts			154,731.28
USD	Currency Contracts			148,961.59
USD	Currency Contracts			147,748.04
USD	Currency Contracts			145,835.25
USD	Currency Contracts			143,495.83
USD	Currency Contracts			141,972.24
USD	Currency Contracts			135,730.96
USD	Currency Contracts			119,834.16
USD	Currency Contracts			119,700.30
USD	Currency Contracts			115,397.71
USD	Currency Contracts			111,364.55
USD	Currency Contracts			108,582.73
USD	Currency Contracts			108,089.79
USD	Currency Contracts			105,329.62
USD	Currency Contracts			104,430.81
USD	Currency Contracts			102,131.28
USD	Currency Contracts			99,155.70
USD	Currency Contracts			88,079.67
USD	Currency Contracts			87,770.74
USD	Currency Contracts			85,945.81
USD	Currency Contracts			79,488.97
USD	Currency Contracts			77,719.91
USD	Currency Contracts			74,701.12
USD	Currency Contracts			73,736.67
USD	Currency Contracts			72,749.74
USD	Currency Contracts			71,955.82
USD	Currency Contracts			70,631.77
USD	Currency Contracts			69,784.34
USD	Currency Contracts			69,381.85
USD	Currency Contracts			69,372.78
USD	Currency Contracts			68,491.12

USD	Currency Contracts	64,683.48
USD	Currency Contracts	64,587.56
USD	Currency Contracts	62,403.82
USD	Currency Contracts	62,282.08
USD	Currency Contracts	57,806.95
USD	Currency Contracts	57,329.00
USD	Currency Contracts	56,781.79
USD	Currency Contracts	56,261.89
USD	Currency Contracts	55,709.00
USD	Currency Contracts	55,443.02
USD	Currency Contracts	55,398.93
USD	Currency Contracts	55,294.68
USD	Currency Contracts	54,645.06
USD	Currency Contracts	54,043.99
USD	Currency Contracts	53,773.46
USD	Currency Contracts	53,086.97
USD	Currency Contracts	49,340.67
USD	Currency Contracts	49,037.65
USD	Currency Contracts	48,817.78
USD	Currency Contracts	48,739.17
USD	Currency Contracts	48,620.72
USD	Currency Contracts	47,964.86
USD	Currency Contracts	47,886.04
USD	Currency Contracts	47,739.03
USD	Currency Contracts	47,666.80
USD	Currency Contracts	46,882.33
USD	Currency Contracts	46,514.10
USD	Currency Contracts	45,140.21
USD	Currency Contracts	44,228.87
USD	Currency Contracts	43,765.80
USD	Currency Contracts	43,068.74
USD	Currency Contracts	42,727.01
USD	Currency Contracts	40,707.81
USD	Currency Contracts	39,939.35
USD	Currency Contracts	39,826.38
USD	Currency Contracts	39,692.82
USD	Currency Contracts	39,634.95
USD	Currency Contracts	39,099.51
USD	Currency Contracts	39,020.32
USD	Currency Contracts	38,965.65
USD	Currency Contracts	38,269.11
USD	Currency Contracts	38,256.29
USD	Currency Contracts	37,995.25
USD	Currency Contracts	37,898.74
USD	Currency Contracts	37,124.53
USD	Currency Contracts	36,897.98
USD	Currency Contracts	36,871.11
USD	Currency Contracts	36,463.88
USD	Currency Contracts	36,301.29
USD	Currency Contracts	35,514.55
USD	Currency Contracts	35,385.18
USD	Currency Contracts	35,289.50
USD	Currency Contracts	32,243.86
USD	Currency Contracts	31,859.38
USD	Currency Contracts	31,034.38
USD	Currency Contracts	30,943.02
USD	Currency Contracts	30,483.47
USD	Currency Contracts	30,274.25
USD	Currency Contracts	30,176.12
USD	Currency Contracts	30,049.89
USD	Currency Contracts	29,514.38
USD	Currency Contracts	28,892.95
USD	Currency Contracts	28,800.73
USD	Currency Contracts	28,587.37
USD	Currency Contracts	28,208.37
USD	Currency Contracts	27,552.65
USD	Currency Contracts	27,541.63
USD	Currency Contracts	26,167.76
USD	Currency Contracts	25,609.34
USD	Currency Contracts	25,513.00
USD	Currency Contracts	25,465.76
USD	Currency Contracts	25,357.24
USD	Currency Contracts	25,202.57
USD	Currency Contracts	25,129.34
USD	Currency Contracts	24,997.40
USD	Currency Contracts	24,661.17
USD	Currency Contracts	24,590.56
USD	Currency Contracts	24,435.09
USD	Currency Contracts	24,429.10
USD	Currency Contracts	24,279.82
USD	Currency Contracts	24,249.86
USD	Currency Contracts	23,131.55
USD	Currency Contracts	22,688.64
USD	Currency Contracts	22,544.96
USD	Currency Contracts	22,513.90
USD	Currency Contracts	22,403.61
USD	Currency Contracts	22,271.15
USD	Currency Contracts	22,226.98
USD	Currency Contracts	22,081.05
USD	Currency Contracts	21,826.77
USD	Currency Contracts	21,511.13
USD	Currency Contracts	21,430.15
USD	Currency Contracts	21,208.96
USD	Currency Contracts	21,089.21
USD	Currency Contracts	20,885.15
USD	Currency Contracts	20,773.05
USD	Currency Contracts	20,765.98
USD	Currency Contracts	20,505.04
USD	Currency Contracts	20,045.02
USD	Currency Contracts	19,938.31
USD	Currency Contracts	19,931.72
USD	Currency Contracts	19,900.63
USD	Currency Contracts	19,873.02
USD	Currency Contracts	19,670.14
USD	Currency Contracts	19,666.60
USD	Currency Contracts	19,644.75
USD	Currency Contracts	19,217.21
USD	Currency Contracts	18,860.50
USD	Currency Contracts	18,544.35
USD	Currency Contracts	18,442.87
USD	Currency Contracts	17,985.23
USD	Currency Contracts	17,983.65
USD	Currency Contracts	17,927.05
USD	Currency Contracts	17,820.83
USD	Currency Contracts	17,785.64
USD	Currency Contracts	17,568.92
USD	Currency Contracts	17,437.64
USD	Currency Contracts	17,295.29

USD	Currency Contracts	17,287.75
USD	Currency Contracts	17,269.14
USD	Currency Contracts	17,154.09
USD	Currency Contracts	17,152.69
USD	Currency Contracts	17,104.99
USD	Currency Contracts	17,082.14
USD	Currency Contracts	17,075.56
USD	Currency Contracts	17,070.63
USD	Currency Contracts	16,978.30
USD	Currency Contracts	16,770.54
USD	Currency Contracts	16,646.12
USD	Currency Contracts	16,617.63
USD	Currency Contracts	16,507.09
USD	Currency Contracts	16,320.13
USD	Currency Contracts	16,098.58
USD	Currency Contracts	15,873.32
USD	Currency Contracts	15,843.30
USD	Currency Contracts	15,642.61
USD	Currency Contracts	15,399.86
USD	Currency Contracts	15,385.52
USD	Currency Contracts	15,155.36
USD	Currency Contracts	14,952.17
USD	Currency Contracts	14,948.56
USD	Currency Contracts	14,840.31
USD	Currency Contracts	14,476.65
USD	Currency Contracts	14,356.03
USD	Currency Contracts	14,283.21
USD	Currency Contracts	14,275.70
USD	Currency Contracts	14,205.54
USD	Currency Contracts	14,163.69
USD	Currency Contracts	14,049.30
USD	Currency Contracts	13,977.95
USD	Currency Contracts	13,878.52
USD	Currency Contracts	13,829.51
USD	Currency Contracts	13,647.53
USD	Currency Contracts	13,511.76
USD	Currency Contracts	13,431.93
USD	Currency Contracts	13,419.23
USD	Currency Contracts	13,204.47
USD	Currency Contracts	13,162.72
USD	Currency Contracts	13,125.40
USD	Currency Contracts	13,123.05
USD	Currency Contracts	13,122.28
USD	Currency Contracts	13,071.02
USD	Currency Contracts	13,047.62
USD	Currency Contracts	13,045.26
USD	Currency Contracts	13,036.28
USD	Currency Contracts	12,987.51
USD	Currency Contracts	12,980.23
USD	Currency Contracts	12,976.13
USD	Currency Contracts	12,844.57
USD	Currency Contracts	12,730.84
USD	Currency Contracts	12,563.70
USD	Currency Contracts	12,493.97
USD	Currency Contracts	12,380.85
USD	Currency Contracts	12,308.93
USD	Currency Contracts	11,977.26
USD	Currency Contracts	11,866.26
USD	Currency Contracts	11,772.22
USD	Currency Contracts	11,590.80
USD	Currency Contracts	11,578.27
USD	Currency Contracts	11,474.74
USD	Currency Contracts	11,451.29
USD	Currency Contracts	11,447.48
USD	Currency Contracts	11,244.86
USD	Currency Contracts	10,701.87
USD	Currency Contracts	10,700.74
USD	Currency Contracts	10,699.06
USD	Currency Contracts	10,612.60
USD	Currency Contracts	10,439.89
USD	Currency Contracts	10,432.98
USD	Currency Contracts	10,427.70
USD	Currency Contracts	10,358.62
USD	Currency Contracts	10,052.62
USD	Currency Contracts	9,986.21
USD	Currency Contracts	9,844.27
USD	Currency Contracts	9,745.94
USD	Currency Contracts	9,710.74
USD	Currency Contracts	9,697.66
USD	Currency Contracts	9,539.11
USD	Currency Contracts	9,431.20
USD	Currency Contracts	9,327.51
USD	Currency Contracts	9,309.88
USD	Currency Contracts	9,157.35
USD	Currency Contracts	9,112.89
USD	Currency Contracts	9,059.66
USD	Currency Contracts	9,012.76
USD	Currency Contracts	9,006.65
USD	Currency Contracts	8,954.26
USD	Currency Contracts	8,922.63
USD	Currency Contracts	8,921.31
USD	Currency Contracts	8,864.85
USD	Currency Contracts	8,804.54
USD	Currency Contracts	8,785.04
USD	Currency Contracts	8,770.61
USD	Currency Contracts	8,748.99
USD	Currency Contracts	8,734.85
USD	Currency Contracts	8,686.53
USD	Currency Contracts	8,667.76
USD	Currency Contracts	8,652.87
USD	Currency Contracts	8,645.60
USD	Currency Contracts	8,627.33
USD	Currency Contracts	8,580.38
USD	Currency Contracts	8,415.93
USD	Currency Contracts	8,389.59
USD	Currency Contracts	8,367.57
USD	Currency Contracts	8,257.51
USD	Currency Contracts	8,252.58
USD	Currency Contracts	8,203.38
USD	Currency Contracts	8,152.47
USD	Currency Contracts	8,143.54
USD	Currency Contracts	7,999.51
USD	Currency Contracts	7,807.11
USD	Currency Contracts	7,774.32
USD	Currency Contracts	7,700.25
USD	Currency Contracts	7,652.24
USD	Currency Contracts	7,634.30
USD	Currency Contracts	7,566.66

USD	Currency Contracts	7,524.01
USD	Currency Contracts	7,513.42
USD	Currency Contracts	7,365.40
USD	Currency Contracts	7,114.21
USD	Currency Contracts	7,014.98
USD	Currency Contracts	6,953.10
USD	Currency Contracts	6,913.04
USD	Currency Contracts	6,739.79
USD	Currency Contracts	6,593.67
USD	Currency Contracts	6,531.99
USD	Currency Contracts	6,449.03
USD	Currency Contracts	6,438.21
USD	Currency Contracts	6,272.18
USD	Currency Contracts	6,252.40
USD	Currency Contracts	6,146.79
USD	Currency Contracts	6,134.58
USD	Currency Contracts	6,027.89
USD	Currency Contracts	5,931.56
USD	Currency Contracts	5,877.16
USD	Currency Contracts	5,846.44
USD	Currency Contracts	5,726.44
USD	Currency Contracts	5,629.88
USD	Currency Contracts	5,608.12
USD	Currency Contracts	5,546.80
USD	Currency Contracts	5,535.06
USD	Currency Contracts	5,500.16
USD	Currency Contracts	5,460.08
USD	Currency Contracts	5,389.58
USD	Currency Contracts	5,343.03
USD	Currency Contracts	5,314.24
USD	Currency Contracts	5,273.76
USD	Currency Contracts	5,262.65
USD	Currency Contracts	5,111.17
USD	Currency Contracts	5,016.07
USD	Currency Contracts	4,965.76
USD	Currency Contracts	4,936.32
USD	Currency Contracts	4,789.29
USD	Currency Contracts	4,786.12
USD	Currency Contracts	4,521.05
USD	Currency Contracts	4,475.98
USD	Currency Contracts	4,342.74
USD	Currency Contracts	4,283.16
USD	Currency Contracts	4,192.72
USD	Currency Contracts	4,114.72
USD	Currency Contracts	4,049.54
USD	Currency Contracts	4,045.78
USD	Currency Contracts	3,993.16
USD	Currency Contracts	3,916.17
USD	Currency Contracts	3,882.14
USD	Currency Contracts	3,737.02
USD	Currency Contracts	3,632.18
USD	Currency Contracts	3,584.68
USD	Currency Contracts	3,551.11
USD	Currency Contracts	3,493.25
USD	Currency Contracts	3,448.93
USD	Currency Contracts	3,430.46
USD	Currency Contracts	3,401.48
USD	Currency Contracts	3,331.15
USD	Currency Contracts	3,310.86
USD	Currency Contracts	3,299.95
USD	Currency Contracts	3,282.16
USD	Currency Contracts	3,262.44
USD	Currency Contracts	3,177.04
USD	Currency Contracts	3,172.69
USD	Currency Contracts	3,159.03
USD	Currency Contracts	3,157.20
USD	Currency Contracts	3,119.84
USD	Currency Contracts	3,021.26
USD	Currency Contracts	3,021.07
USD	Currency Contracts	3,008.95
USD	Currency Contracts	2,994.04
USD	Currency Contracts	2,982.09
USD	Currency Contracts	2,968.02
USD	Currency Contracts	2,937.36
USD	Currency Contracts	2,926.39
USD	Currency Contracts	2,924.22
USD	Currency Contracts	2,920.27
USD	Currency Contracts	2,911.59
USD	Currency Contracts	2,899.34
USD	Currency Contracts	2,875.09
USD	Currency Contracts	2,842.86
USD	Currency Contracts	2,827.47
USD	Currency Contracts	2,784.73
USD	Currency Contracts	2,740.13
USD	Currency Contracts	2,680.87
USD	Currency Contracts	2,666.52
USD	Currency Contracts	2,661.61
USD	Currency Contracts	2,615.20
USD	Currency Contracts	2,609.36
USD	Currency Contracts	2,553.88
USD	Currency Contracts	2,496.74
USD	Currency Contracts	2,495.18
USD	Currency Contracts	2,471.55
USD	Currency Contracts	2,450.82
USD	Currency Contracts	2,447.56
USD	Currency Contracts	2,432.80
USD	Currency Contracts	2,379.61
USD	Currency Contracts	2,291.77
USD	Currency Contracts	2,240.40
USD	Currency Contracts	2,224.35
USD	Currency Contracts	2,152.22
USD	Currency Contracts	2,147.62
USD	Currency Contracts	2,128.49
USD	Currency Contracts	2,097.41
USD	Currency Contracts	2,046.64
USD	Currency Contracts	1,997.89
USD	Currency Contracts	1,987.45
USD	Currency Contracts	1,967.51
USD	Currency Contracts	1,952.34
USD	Currency Contracts	1,939.68
USD	Currency Contracts	1,895.34
USD	Currency Contracts	1,894.37
USD	Currency Contracts	1,879.41
USD	Currency Contracts	1,854.97
USD	Currency Contracts	1,839.97
USD	Currency Contracts	1,830.71
USD	Currency Contracts	1,731.23
USD	Currency Contracts	1,664.90

USD	Currency Contracts	1,647.40
USD	Currency Contracts	1,640.86
USD	Currency Contracts	1,611.77
USD	Currency Contracts	1,595.80
USD	Currency Contracts	1,586.09
USD	Currency Contracts	1,556.57
USD	Currency Contracts	1,526.39
USD	Currency Contracts	1,523.98
USD	Currency Contracts	1,492.07
USD	Currency Contracts	1,482.94
USD	Currency Contracts	1,482.05
USD	Currency Contracts	1,481.05
USD	Currency Contracts	1,472.84
USD	Currency Contracts	1,462.02
USD	Currency Contracts	1,461.72
USD	Currency Contracts	1,400.37
USD	Currency Contracts	1,399.43
USD	Currency Contracts	1,397.70
USD	Currency Contracts	1,386.74
USD	Currency Contracts	1,377.91
USD	Currency Contracts	1,357.11
USD	Currency Contracts	1,356.62
USD	Currency Contracts	1,334.33
USD	Currency Contracts	1,333.87
USD	Currency Contracts	1,317.39
USD	Currency Contracts	1,317.23
USD	Currency Contracts	1,316.84
USD	Currency Contracts	1,288.36
USD	Currency Contracts	1,248.89
USD	Currency Contracts	1,222.92
USD	Currency Contracts	1,216.79
USD	Currency Contracts	1,190.72
USD	Currency Contracts	1,178.89
USD	Currency Contracts	1,129.84
USD	Currency Contracts	1,127.30
USD	Currency Contracts	1,095.09
USD	Currency Contracts	1,080.11
USD	Currency Contracts	1,078.04
USD	Currency Contracts	1,042.11
USD	Currency Contracts	943.53
USD	Currency Contracts	913.44
USD	Currency Contracts	843.61
USD	Currency Contracts	838.56
USD	Currency Contracts	804.62
USD	Currency Contracts	799.43
USD	Currency Contracts	790.66
USD	Currency Contracts	783.86
USD	Currency Contracts	780.90
USD	Currency Contracts	746.31
USD	Currency Contracts	720.82
USD	Currency Contracts	712.93
USD	Currency Contracts	699.49
USD	Currency Contracts	694.95
USD	Currency Contracts	679.31
USD	Currency Contracts	662.75
USD	Currency Contracts	638.64
USD	Currency Contracts	633.62
USD	Currency Contracts	632.50
USD	Currency Contracts	626.43
USD	Currency Contracts	608.28
USD	Currency Contracts	605.37
USD	Currency Contracts	588.56
USD	Currency Contracts	584.16
USD	Currency Contracts	563.59
USD	Currency Contracts	553.34
USD	Currency Contracts	535.76
USD	Currency Contracts	524.36
USD	Currency Contracts	509.61
USD	Currency Contracts	503.86
USD	Currency Contracts	493.28
USD	Currency Contracts	489.27
USD	Currency Contracts	468.00
USD	Currency Contracts	466.64
USD	Currency Contracts	440.47
USD	Currency Contracts	439.83
USD	Currency Contracts	438.68
USD	Currency Contracts	435.04
USD	Currency Contracts	426.48
USD	Currency Contracts	411.04
USD	Currency Contracts	383.22
USD	Currency Contracts	379.49
USD	Currency Contracts	344.34
USD	Currency Contracts	328.13
USD	Currency Contracts	289.00
USD	Currency Contracts	260.71
USD	Currency Contracts	255.00
USD	Currency Contracts	240.55
USD	Currency Contracts	237.90
USD	Currency Contracts	237.15
USD	Currency Contracts	236.57
USD	Currency Contracts	234.04
USD	Currency Contracts	233.81
USD	Currency Contracts	229.54
USD	Currency Contracts	215.37
USD	Currency Contracts	214.80
USD	Currency Contracts	213.45
USD	Currency Contracts	212.65
USD	Currency Contracts	207.64
USD	Currency Contracts	194.85
USD	Currency Contracts	178.14
USD	Currency Contracts	176.95
USD	Currency Contracts	176.19
USD	Currency Contracts	172.98
USD	Currency Contracts	145.65
USD	Currency Contracts	143.42
USD	Currency Contracts	139.37
USD	Currency Contracts	117.19
USD	Currency Contracts	84.14
USD	Currency Contracts	80.05
USD	Currency Contracts	79.30
USD	Currency Contracts	75.72
USD	Currency Contracts	68.50
USD	Currency Contracts	56.23
USD	Currency Contracts	44.15
USD	Currency Contracts	41.70
USD	Currency Contracts	41.45
USD	Currency Contracts	33.43
USD	Currency Contracts	25.36

USD	Currency Contracts	22.85
USD	Currency Contracts	19.02
USD	Currency Contracts	15.84
USD	Currency Contracts	12.52
USD	Currency Contracts	12.33
USD	Currency Contracts	12.09
USD	Currency Contracts	6.36
USD	Currency Contracts	6.25
USD	Currency Contracts	3.47
USD	Currency Contracts	2.45
USD	Currency Contracts	0.95
USD	Currency Contracts	- 0.10
USD	Currency Contracts	- 1.10
USD	Currency Contracts	- 2.18
USD	Currency Contracts	- 5.84
USD	Currency Contracts	- 7.27
USD	Currency Contracts	- 7.56
USD	Currency Contracts	- 7.86
USD	Currency Contracts	- 8.02
USD	Currency Contracts	- 11.00
USD	Currency Contracts	- 11.97
USD	Currency Contracts	- 14.84
USD	Currency Contracts	- 19.54
USD	Currency Contracts	- 19.82
USD	Currency Contracts	- 25.31
USD	Currency Contracts	- 28.68
USD	Currency Contracts	- 38.32
USD	Currency Contracts	- 40.11
USD	Currency Contracts	- 41.80
USD	Currency Contracts	- 43.77
USD	Currency Contracts	- 47.69
USD	Currency Contracts	- 56.80
USD	Currency Contracts	- 71.17
USD	Currency Contracts	- 85.63
USD	Currency Contracts	- 86.56
USD	Currency Contracts	- 90.56
USD	Currency Contracts	- 95.74
USD	Currency Contracts	- 98.50
USD	Currency Contracts	- 116.07
USD	Currency Contracts	- 119.64
USD	Currency Contracts	- 122.66
USD	Currency Contracts	- 154.42
USD	Currency Contracts	- 167.84
USD	Currency Contracts	- 181.83
USD	Currency Contracts	- 191.90
USD	Currency Contracts	- 198.26
USD	Currency Contracts	- 205.92
USD	Currency Contracts	- 236.15
USD	Currency Contracts	- 238.51
USD	Currency Contracts	- 248.87
USD	Currency Contracts	- 290.12
USD	Currency Contracts	- 302.38
USD	Currency Contracts	- 324.03
USD	Currency Contracts	- 334.49
USD	Currency Contracts	- 352.77
USD	Currency Contracts	- 354.13
USD	Currency Contracts	- 361.09
USD	Currency Contracts	- 382.17
USD	Currency Contracts	- 402.39
USD	Currency Contracts	- 406.23
USD	Currency Contracts	- 411.22
USD	Currency Contracts	- 427.08
USD	Currency Contracts	- 432.61
USD	Currency Contracts	- 437.60
USD	Currency Contracts	- 443.37
USD	Currency Contracts	- 481.82
USD	Currency Contracts	- 486.38
USD	Currency Contracts	- 489.94
USD	Currency Contracts	- 508.94
USD	Currency Contracts	- 542.43
USD	Currency Contracts	- 547.73
USD	Currency Contracts	- 552.34
USD	Currency Contracts	- 558.89
USD	Currency Contracts	- 559.04
USD	Currency Contracts	- 586.13
USD	Currency Contracts	- 589.91
USD	Currency Contracts	- 598.90
USD	Currency Contracts	- 603.67
USD	Currency Contracts	- 606.49
USD	Currency Contracts	- 627.37
USD	Currency Contracts	- 640.53
USD	Currency Contracts	- 646.65
USD	Currency Contracts	- 663.00
USD	Currency Contracts	- 666.76
USD	Currency Contracts	- 671.55
USD	Currency Contracts	- 677.03
USD	Currency Contracts	- 677.90
USD	Currency Contracts	- 703.92
USD	Currency Contracts	- 704.22
USD	Currency Contracts	- 718.18
USD	Currency Contracts	- 722.19
USD	Currency Contracts	- 728.14
USD	Currency Contracts	- 731.34
USD	Currency Contracts	- 734.93
USD	Currency Contracts	- 759.09
USD	Currency Contracts	- 772.45
USD	Currency Contracts	- 789.25
USD	Currency Contracts	- 793.09
USD	Currency Contracts	- 846.39
USD	Currency Contracts	- 869.83
USD	Currency Contracts	- 900.28
USD	Currency Contracts	- 928.71
USD	Currency Contracts	- 937.27
USD	Currency Contracts	- 984.41
USD	Currency Contracts	- 1,019.86
USD	Currency Contracts	- 1,024.47
USD	Currency Contracts	- 1,026.70
USD	Currency Contracts	- 1,036.49
USD	Currency Contracts	- 1,054.33
USD	Currency Contracts	- 1,073.95
USD	Currency Contracts	- 1,130.03
USD	Currency Contracts	- 1,132.15
USD	Currency Contracts	- 1,159.92
USD	Currency Contracts	- 1,183.21
USD	Currency Contracts	- 1,222.72
USD	Currency Contracts	- 1,233.09
USD	Currency Contracts	- 1,319.28
USD	Currency Contracts	- 1,335.58

USD	Currency Contracts	-	1,358.74
USD	Currency Contracts	-	1,372.46
USD	Currency Contracts	-	1,376.61
USD	Currency Contracts	-	1,385.82
USD	Currency Contracts	-	1,408.42
USD	Currency Contracts	-	1,425.04
USD	Currency Contracts	-	1,433.11
USD	Currency Contracts	-	1,553.81
USD	Currency Contracts	-	1,580.00
USD	Currency Contracts	-	1,594.99
USD	Currency Contracts	-	1,597.94
USD	Currency Contracts	-	1,600.95
USD	Currency Contracts	-	1,610.02
USD	Currency Contracts	-	1,636.03
USD	Currency Contracts	-	1,655.13
USD	Currency Contracts	-	1,658.79
USD	Currency Contracts	-	1,673.77
USD	Currency Contracts	-	1,699.67
USD	Currency Contracts	-	1,726.92
USD	Currency Contracts	-	1,735.29
USD	Currency Contracts	-	1,736.75
USD	Currency Contracts	-	1,747.33
USD	Currency Contracts	-	1,756.38
USD	Currency Contracts	-	1,795.10
USD	Currency Contracts	-	1,810.46
USD	Currency Contracts	-	1,826.91
USD	Currency Contracts	-	1,853.11
USD	Currency Contracts	-	1,904.46
USD	Currency Contracts	-	1,907.17
USD	Currency Contracts	-	1,961.38
USD	Currency Contracts	-	1,996.34
USD	Currency Contracts	-	2,008.62
USD	Currency Contracts	-	2,044.47
USD	Currency Contracts	-	2,093.53
USD	Currency Contracts	-	2,105.76
USD	Currency Contracts	-	2,129.48
USD	Currency Contracts	-	2,162.35
USD	Currency Contracts	-	2,168.18
USD	Currency Contracts	-	2,209.79
USD	Currency Contracts	-	2,216.24
USD	Currency Contracts	-	2,224.82
USD	Currency Contracts	-	2,228.42
USD	Currency Contracts	-	2,244.79
USD	Currency Contracts	-	2,260.60
USD	Currency Contracts	-	2,270.13
USD	Currency Contracts	-	2,295.81
USD	Currency Contracts	-	2,333.10
USD	Currency Contracts	-	2,333.44
USD	Currency Contracts	-	2,341.47
USD	Currency Contracts	-	2,354.99
USD	Currency Contracts	-	2,447.17
USD	Currency Contracts	-	2,485.07
USD	Currency Contracts	-	2,536.35
USD	Currency Contracts	-	2,599.81
USD	Currency Contracts	-	2,663.51
USD	Currency Contracts	-	2,670.93
USD	Currency Contracts	-	2,679.80
USD	Currency Contracts	-	2,714.32
USD	Currency Contracts	-	2,729.70
USD	Currency Contracts	-	2,760.77
USD	Currency Contracts	-	2,859.24
USD	Currency Contracts	-	2,893.18
USD	Currency Contracts	-	2,911.87
USD	Currency Contracts	-	2,935.77
USD	Currency Contracts	-	2,947.77
USD	Currency Contracts	-	2,954.36
USD	Currency Contracts	-	2,980.55
USD	Currency Contracts	-	2,985.30
USD	Currency Contracts	-	2,989.29
USD	Currency Contracts	-	3,013.49
USD	Currency Contracts	-	3,017.47
USD	Currency Contracts	-	3,057.31
USD	Currency Contracts	-	3,082.84
USD	Currency Contracts	-	3,087.51
USD	Currency Contracts	-	3,088.36
USD	Currency Contracts	-	3,096.14
USD	Currency Contracts	-	3,104.28
USD	Currency Contracts	-	3,114.51
USD	Currency Contracts	-	3,119.92
USD	Currency Contracts	-	3,133.78
USD	Currency Contracts	-	3,147.03
USD	Currency Contracts	-	3,148.08
USD	Currency Contracts	-	3,159.92
USD	Currency Contracts	-	3,162.38
USD	Currency Contracts	-	3,173.98
USD	Currency Contracts	-	3,207.24
USD	Currency Contracts	-	3,219.80
USD	Currency Contracts	-	3,227.92
USD	Currency Contracts	-	3,268.80
USD	Currency Contracts	-	3,279.26
USD	Currency Contracts	-	3,389.81
USD	Currency Contracts	-	3,406.30
USD	Currency Contracts	-	3,430.60
USD	Currency Contracts	-	3,452.41
USD	Currency Contracts	-	3,459.92
USD	Currency Contracts	-	3,496.14
USD	Currency Contracts	-	3,517.39
USD	Currency Contracts	-	3,522.88
USD	Currency Contracts	-	3,557.16
USD	Currency Contracts	-	3,608.88
USD	Currency Contracts	-	3,664.78
USD	Currency Contracts	-	3,668.38
USD	Currency Contracts	-	3,669.07
USD	Currency Contracts	-	3,682.87
USD	Currency Contracts	-	3,690.80
USD	Currency Contracts	-	3,696.60
USD	Currency Contracts	-	3,701.69
USD	Currency Contracts	-	3,770.55
USD	Currency Contracts	-	3,783.49
USD	Currency Contracts	-	3,821.54
USD	Currency Contracts	-	3,987.12
USD	Currency Contracts	-	3,989.09
USD	Currency Contracts	-	4,018.05
USD	Currency Contracts	-	4,031.16
USD	Currency Contracts	-	4,050.59
USD	Currency Contracts	-	4,050.65
USD	Currency Contracts	-	4,054.66
USD	Currency Contracts	-	4,096.47

USD	Currency Contracts	-	4,136.40
USD	Currency Contracts	-	4,264.48
USD	Currency Contracts	-	4,272.81
USD	Currency Contracts	-	4,432.26
USD	Currency Contracts	-	4,442.44
USD	Currency Contracts	-	4,461.92
USD	Currency Contracts	-	4,473.91
USD	Currency Contracts	-	4,561.95
USD	Currency Contracts	-	4,571.00
USD	Currency Contracts	-	4,615.25
USD	Currency Contracts	-	4,621.87
USD	Currency Contracts	-	4,625.53
USD	Currency Contracts	-	4,657.67
USD	Currency Contracts	-	4,754.69
USD	Currency Contracts	-	4,758.14
USD	Currency Contracts	-	4,761.98
USD	Currency Contracts	-	4,823.62
USD	Currency Contracts	-	4,841.97
USD	Currency Contracts	-	4,907.15
USD	Currency Contracts	-	4,959.15
USD	Currency Contracts	-	4,980.71
USD	Currency Contracts	-	4,985.04
USD	Currency Contracts	-	5,111.35
USD	Currency Contracts	-	5,137.98
USD	Currency Contracts	-	5,175.77
USD	Currency Contracts	-	5,204.08
USD	Currency Contracts	-	5,206.91
USD	Currency Contracts	-	5,216.22
USD	Currency Contracts	-	5,227.99
USD	Currency Contracts	-	5,249.32
USD	Currency Contracts	-	5,255.60
USD	Currency Contracts	-	5,286.38
USD	Currency Contracts	-	5,287.16
USD	Currency Contracts	-	5,296.04
USD	Currency Contracts	-	5,341.62
USD	Currency Contracts	-	5,357.95
USD	Currency Contracts	-	5,365.93
USD	Currency Contracts	-	5,407.99
USD	Currency Contracts	-	5,427.53
USD	Currency Contracts	-	5,432.86
USD	Currency Contracts	-	5,433.61
USD	Currency Contracts	-	5,484.63
USD	Currency Contracts	-	5,541.99
USD	Currency Contracts	-	5,607.85
USD	Currency Contracts	-	5,616.96
USD	Currency Contracts	-	5,664.13
USD	Currency Contracts	-	5,683.78
USD	Currency Contracts	-	5,693.61
USD	Currency Contracts	-	5,738.08
USD	Currency Contracts	-	5,788.42
USD	Currency Contracts	-	5,796.13
USD	Currency Contracts	-	5,813.75
USD	Currency Contracts	-	5,854.50
USD	Currency Contracts	-	5,862.60
USD	Currency Contracts	-	5,895.14
USD	Currency Contracts	-	5,901.63
USD	Currency Contracts	-	6,078.03
USD	Currency Contracts	-	6,210.35
USD	Currency Contracts	-	6,312.84
USD	Currency Contracts	-	6,329.04
USD	Currency Contracts	-	6,330.99
USD	Currency Contracts	-	6,420.68
USD	Currency Contracts	-	6,436.35
USD	Currency Contracts	-	6,554.42
USD	Currency Contracts	-	6,564.98
USD	Currency Contracts	-	6,618.68
USD	Currency Contracts	-	6,686.19
USD	Currency Contracts	-	6,700.99
USD	Currency Contracts	-	6,720.16
USD	Currency Contracts	-	6,769.56
USD	Currency Contracts	-	6,791.03
USD	Currency Contracts	-	6,854.17
USD	Currency Contracts	-	6,867.65
USD	Currency Contracts	-	6,893.97
USD	Currency Contracts	-	6,959.51
USD	Currency Contracts	-	7,030.41
USD	Currency Contracts	-	7,220.55
USD	Currency Contracts	-	7,223.32
USD	Currency Contracts	-	7,238.68
USD	Currency Contracts	-	7,249.08
USD	Currency Contracts	-	7,359.73
USD	Currency Contracts	-	7,361.93
USD	Currency Contracts	-	7,379.62
USD	Currency Contracts	-	7,389.64
USD	Currency Contracts	-	7,400.10
USD	Currency Contracts	-	7,513.35
USD	Currency Contracts	-	7,525.13
USD	Currency Contracts	-	7,563.90
USD	Currency Contracts	-	7,584.25
USD	Currency Contracts	-	7,638.76
USD	Currency Contracts	-	7,713.90
USD	Currency Contracts	-	7,726.87
USD	Currency Contracts	-	7,747.24
USD	Currency Contracts	-	7,753.79
USD	Currency Contracts	-	7,778.14
USD	Currency Contracts	-	7,806.62
USD	Currency Contracts	-	7,838.36
USD	Currency Contracts	-	8,019.71
USD	Currency Contracts	-	8,028.45
USD	Currency Contracts	-	8,130.39
USD	Currency Contracts	-	8,134.08
USD	Currency Contracts	-	8,328.09
USD	Currency Contracts	-	8,373.86
USD	Currency Contracts	-	8,423.57
USD	Currency Contracts	-	8,551.84
USD	Currency Contracts	-	8,565.06
USD	Currency Contracts	-	8,568.62
USD	Currency Contracts	-	8,644.09
USD	Currency Contracts	-	8,705.66
USD	Currency Contracts	-	8,708.47
USD	Currency Contracts	-	8,768.61
USD	Currency Contracts	-	8,858.42
USD	Currency Contracts	-	8,928.98
USD	Currency Contracts	-	8,964.15
USD	Currency Contracts	-	8,988.61
USD	Currency Contracts	-	9,149.02
USD	Currency Contracts	-	9,264.39
USD	Currency Contracts	-	9,373.83

USD	Currency Contracts	-	9,391.67
USD	Currency Contracts	-	9,450.84
USD	Currency Contracts	-	9,452.76
USD	Currency Contracts	-	9,523.79
USD	Currency Contracts	-	9,530.21
USD	Currency Contracts	-	9,533.34
USD	Currency Contracts	-	9,592.30
USD	Currency Contracts	-	9,621.12
USD	Currency Contracts	-	9,677.81
USD	Currency Contracts	-	9,750.11
USD	Currency Contracts	-	9,751.11
USD	Currency Contracts	-	9,769.10
USD	Currency Contracts	-	9,772.79
USD	Currency Contracts	-	9,779.44
USD	Currency Contracts	-	9,833.28
USD	Currency Contracts	-	9,847.55
USD	Currency Contracts	-	9,899.70
USD	Currency Contracts	-	9,976.73
USD	Currency Contracts	-	10,110.88
USD	Currency Contracts	-	10,292.15
USD	Currency Contracts	-	10,329.34
USD	Currency Contracts	-	10,350.11
USD	Currency Contracts	-	10,361.53
USD	Currency Contracts	-	10,375.70
USD	Currency Contracts	-	10,407.79
USD	Currency Contracts	-	10,535.53
USD	Currency Contracts	-	10,738.22
USD	Currency Contracts	-	10,865.63
USD	Currency Contracts	-	10,867.16
USD	Currency Contracts	-	10,928.28
USD	Currency Contracts	-	10,982.93
USD	Currency Contracts	-	11,037.51
USD	Currency Contracts	-	11,073.83
USD	Currency Contracts	-	11,193.31
USD	Currency Contracts	-	11,208.49
USD	Currency Contracts	-	11,226.38
USD	Currency Contracts	-	11,298.37
USD	Currency Contracts	-	11,337.62
USD	Currency Contracts	-	11,395.26
USD	Currency Contracts	-	11,447.44
USD	Currency Contracts	-	11,521.43
USD	Currency Contracts	-	11,687.59
USD	Currency Contracts	-	11,778.71
USD	Currency Contracts	-	11,844.15
USD	Currency Contracts	-	11,853.74
USD	Currency Contracts	-	11,906.44
USD	Currency Contracts	-	11,991.52
USD	Currency Contracts	-	12,208.94
USD	Currency Contracts	-	12,224.36
USD	Currency Contracts	-	12,276.29
USD	Currency Contracts	-	12,290.96
USD	Currency Contracts	-	12,313.28
USD	Currency Contracts	-	12,321.18
USD	Currency Contracts	-	12,339.28
USD	Currency Contracts	-	12,349.01
USD	Currency Contracts	-	12,510.23
USD	Currency Contracts	-	12,546.90
USD	Currency Contracts	-	12,570.73
USD	Currency Contracts	-	12,686.57
USD	Currency Contracts	-	12,765.30
USD	Currency Contracts	-	12,921.14
USD	Currency Contracts	-	12,941.39
USD	Currency Contracts	-	13,062.40
USD	Currency Contracts	-	13,104.73
USD	Currency Contracts	-	13,169.24
USD	Currency Contracts	-	13,264.47
USD	Currency Contracts	-	13,394.48
USD	Currency Contracts	-	13,425.12
USD	Currency Contracts	-	13,460.83
USD	Currency Contracts	-	13,509.59
USD	Currency Contracts	-	13,547.58
USD	Currency Contracts	-	13,786.67
USD	Currency Contracts	-	13,845.39
USD	Currency Contracts	-	13,902.23
USD	Currency Contracts	-	13,944.90
USD	Currency Contracts	-	14,086.53
USD	Currency Contracts	-	14,192.65
USD	Currency Contracts	-	14,216.85
USD	Currency Contracts	-	14,249.01
USD	Currency Contracts	-	14,486.17
USD	Currency Contracts	-	14,605.63
USD	Currency Contracts	-	14,944.48
USD	Currency Contracts	-	15,301.26
USD	Currency Contracts	-	15,468.60
USD	Currency Contracts	-	15,586.88
USD	Currency Contracts	-	15,763.56
USD	Currency Contracts	-	15,951.27
USD	Currency Contracts	-	16,004.18
USD	Currency Contracts	-	16,118.87
USD	Currency Contracts	-	16,132.31
USD	Currency Contracts	-	16,278.61
USD	Currency Contracts	-	16,347.91
USD	Currency Contracts	-	16,451.95
USD	Currency Contracts	-	16,559.90
USD	Currency Contracts	-	16,759.95
USD	Currency Contracts	-	16,864.35
USD	Currency Contracts	-	17,065.75
USD	Currency Contracts	-	17,109.60
USD	Currency Contracts	-	17,126.37
USD	Currency Contracts	-	17,218.35
USD	Currency Contracts	-	17,336.03
USD	Currency Contracts	-	17,413.00
USD	Currency Contracts	-	17,460.93
USD	Currency Contracts	-	17,525.27
USD	Currency Contracts	-	17,602.30
USD	Currency Contracts	-	17,752.34
USD	Currency Contracts	-	17,760.36
USD	Currency Contracts	-	17,837.39
USD	Currency Contracts	-	17,938.44
USD	Currency Contracts	-	17,979.14
USD	Currency Contracts	-	18,001.14
USD	Currency Contracts	-	18,165.56
USD	Currency Contracts	-	18,244.55
USD	Currency Contracts	-	18,275.70
USD	Currency Contracts	-	18,299.09
USD	Currency Contracts	-	18,490.48
USD	Currency Contracts	-	18,812.06
USD	Currency Contracts	-	19,608.64

USD	Currency Contracts	-	19,707.96
USD	Currency Contracts	-	19,905.93
USD	Currency Contracts	-	20,008.21
USD	Currency Contracts	-	20,539.63
USD	Currency Contracts	-	20,599.22
USD	Currency Contracts	-	20,684.85
USD	Currency Contracts	-	21,404.86
USD	Currency Contracts	-	21,441.52
USD	Currency Contracts	-	21,441.56
USD	Currency Contracts	-	21,454.69
USD	Currency Contracts	-	21,498.39
USD	Currency Contracts	-	21,513.75
USD	Currency Contracts	-	21,691.61
USD	Currency Contracts	-	22,158.78
USD	Currency Contracts	-	22,510.31
USD	Currency Contracts	-	22,754.98
USD	Currency Contracts	-	22,876.67
USD	Currency Contracts	-	23,318.56
USD	Currency Contracts	-	23,511.12
USD	Currency Contracts	-	23,550.16
USD	Currency Contracts	-	23,568.93
USD	Currency Contracts	-	23,587.67
USD	Currency Contracts	-	23,666.05
USD	Currency Contracts	-	23,720.76
USD	Currency Contracts	-	23,751.01
USD	Currency Contracts	-	23,805.19
USD	Currency Contracts	-	23,884.98
USD	Currency Contracts	-	24,133.69
USD	Currency Contracts	-	24,211.49
USD	Currency Contracts	-	24,259.85
USD	Currency Contracts	-	25,141.66
USD	Currency Contracts	-	26,379.34
USD	Currency Contracts	-	27,719.90
USD	Currency Contracts	-	28,638.25
USD	Currency Contracts	-	28,892.97
USD	Currency Contracts	-	29,837.18
USD	Currency Contracts	-	30,276.75
USD	Currency Contracts	-	30,403.04
USD	Currency Contracts	-	30,590.50
USD	Currency Contracts	-	31,345.22
USD	Currency Contracts	-	31,567.84
USD	Currency Contracts	-	31,992.26
USD	Currency Contracts	-	32,063.75
USD	Currency Contracts	-	32,425.41
USD	Currency Contracts	-	33,741.51
USD	Currency Contracts	-	33,887.50
USD	Currency Contracts	-	34,049.05
USD	Currency Contracts	-	34,239.21
USD	Currency Contracts	-	35,093.23
USD	Currency Contracts	-	35,186.22
USD	Currency Contracts	-	37,507.95
USD	Currency Contracts	-	37,922.94
USD	Currency Contracts	-	37,935.20
USD	Currency Contracts	-	38,144.51
USD	Currency Contracts	-	38,228.58
USD	Currency Contracts	-	38,362.48
USD	Currency Contracts	-	38,642.89
USD	Currency Contracts	-	38,997.12
USD	Currency Contracts	-	39,125.66
USD	Currency Contracts	-	39,676.65
USD	Currency Contracts	-	39,900.03
USD	Currency Contracts	-	39,948.28
USD	Currency Contracts	-	40,747.53
USD	Currency Contracts	-	40,936.99
USD	Currency Contracts	-	41,181.48
USD	Currency Contracts	-	41,348.81
USD	Currency Contracts	-	41,490.38
USD	Currency Contracts	-	42,155.95
USD	Currency Contracts	-	42,491.47
USD	Currency Contracts	-	42,660.63
USD	Currency Contracts	-	43,027.94
USD	Currency Contracts	-	43,979.28
USD	Currency Contracts	-	44,808.15
USD	Currency Contracts	-	45,106.39
USD	Currency Contracts	-	45,420.30
USD	Currency Contracts	-	46,650.49
USD	Currency Contracts	-	47,173.38
USD	Currency Contracts	-	47,537.38
USD	Currency Contracts	-	47,686.16
USD	Currency Contracts	-	47,690.80
USD	Currency Contracts	-	47,858.27
USD	Currency Contracts	-	47,861.42
USD	Currency Contracts	-	48,445.34
USD	Currency Contracts	-	49,587.13
USD	Currency Contracts	-	51,114.72
USD	Currency Contracts	-	51,464.39
USD	Currency Contracts	-	53,813.89
USD	Currency Contracts	-	54,239.07
USD	Currency Contracts	-	54,910.28
USD	Currency Contracts	-	54,996.20
USD	Currency Contracts	-	55,536.20
USD	Currency Contracts	-	55,541.23
USD	Currency Contracts	-	55,764.32
USD	Currency Contracts	-	56,464.26
USD	Currency Contracts	-	57,197.50
USD	Currency Contracts	-	60,416.93
USD	Currency Contracts	-	62,710.65
USD	Currency Contracts	-	62,788.90
USD	Currency Contracts	-	63,185.26
USD	Currency Contracts	-	63,675.55
USD	Currency Contracts	-	63,691.20
USD	Currency Contracts	-	64,410.11
USD	Currency Contracts	-	64,716.02
USD	Currency Contracts	-	66,064.43
USD	Currency Contracts	-	68,853.16
USD	Currency Contracts	-	69,090.26
USD	Currency Contracts	-	75,039.26
USD	Currency Contracts	-	76,382.89
USD	Currency Contracts	-	76,571.13
USD	Currency Contracts	-	76,925.61
USD	Currency Contracts	-	77,489.18
USD	Currency Contracts	-	77,857.39
USD	Currency Contracts	-	77,869.08
USD	Currency Contracts	-	80,421.15
USD	Currency Contracts	-	80,685.06
USD	Currency Contracts	-	81,029.47
USD	Currency Contracts	-	84,757.47
USD	Currency Contracts	-	85,032.18

USD	Currency Contracts	-	87,286.82
USD	Currency Contracts	-	88,274.78
USD	Currency Contracts	-	88,528.91
USD	Currency Contracts	-	88,631.98
USD	Currency Contracts	-	89,248.25
USD	Currency Contracts	-	94,256.76
USD	Currency Contracts	-	94,849.77
USD	Currency Contracts	-	98,598.77
USD	Currency Contracts	-	99,384.06
USD	Currency Contracts	-	99,507.20
USD	Currency Contracts	-	102,021.87
USD	Currency Contracts	-	102,646.57
USD	Currency Contracts	-	102,921.58
USD	Currency Contracts	-	104,548.39
USD	Currency Contracts	-	104,715.69
USD	Currency Contracts	-	105,130.07
USD	Currency Contracts	-	106,837.80
USD	Currency Contracts	-	107,162.19
USD	Currency Contracts	-	115,252.20
USD	Currency Contracts	-	118,840.69
USD	Currency Contracts	-	120,503.30
USD	Currency Contracts	-	124,607.12
USD	Currency Contracts	-	124,900.80
USD	Currency Contracts	-	132,766.98
USD	Currency Contracts	-	133,888.99
USD	Currency Contracts	-	140,789.92
USD	Currency Contracts	-	142,301.11
USD	Currency Contracts	-	148,986.07
USD	Currency Contracts	-	162,326.66
USD	Currency Contracts	-	172,060.12
USD	Currency Contracts	-	172,192.36
USD	Currency Contracts	-	177,790.82
USD	Currency Contracts	-	182,543.76
USD	Currency Contracts	-	183,019.65
USD	Currency Contracts	-	186,751.33
USD	Currency Contracts	-	190,564.06
USD	Currency Contracts	-	205,693.12
USD	Currency Contracts	-	224,171.27
USD	Currency Contracts	-	250,426.32
USD	Currency Contracts	-	251,801.62
USD	Currency Contracts	-	262,059.40
USD	Currency Contracts	-	272,656.65
USD	Currency Contracts	-	285,925.65
USD	Currency Contracts	-	288,731.26
USD	Currency Contracts	-	300,086.03
USD	Currency Contracts	-	343,663.14
USD	Currency Contracts	-	456,545.09
USD	Currency Contracts	-	547,437.70
USD	Currency Contracts	-	715,571.02
USD	Currency Contracts	-	895,571.14
USD	Currency Contracts	-	925,022.53
USD	Currency Contracts	-	1,124,459.37
USD	Currency Contracts	-	1,387,393.94
USD	Currency Contracts	-	1,645,204.57
231561101	CURTISS-WRIGHT CORP COMMON STOCK USD 1	674.00	69,695.81
1266500N7	CVS HEALTH CORP CALLABLE NOTES FIXED 1.7	865,000.00	816,277.97
1266500R8	CVS HEALTH CORP CALLABLE NOTES FIXED 2.1	3,210,000.00	3,190,541.05
1266500P2	CVS HEALTH CORP CALLABLE NOTES FIXED 2.7	5,699,000.00	5,634,786.74
1266500C2	CVS HEALTH CORP CALLABLE NOTES FIXED 2.8	6,201,000.00	6,155,378.33
1266500F4	CVS HEALTH CORP CALLABLE NOTES FIXED 3%	761,000.00	760,618.56
1266500G2	CVS HEALTH CORP CALLABLE NOTES FIXED 3.2	720,000.00	714,852.36
1266500L2	CVS HEALTH CORP CALLABLE NOTES FIXED 3.8	2,478,000.00	2,545,282.96
1266500K3	CVS HEALTH CORP CALLABLE NOTES FIXED 4.1	3,190,000.00	3,330,703.52
1266500K6	CVS HEALTH CORP CALLABLE NOTES FIXED 4.3	5,328,000.00	5,330,761.79
1266500C4	CVS HEALTH CORP CALLABLE NOTES FIXED 4.7	44,635,000.00	48,828,690.70
1266500M0	CVS HEALTH CORP CALLABLE NOTES FIXED 4.8	2,444,000.00	2,511,520.44
1266500C21	CVS HEALTH CORP CALLABLE NOTES FIXED 5.0	44,038,000.00	48,590,388.46
1266500N8	CVS HEALTH CORP CALLABLE NOTES FIXED 5.1	13,892,000.00	15,089,420.13
1266500C0	CVS HEALTH CORP CALLABLE NOTES FIXED 5.3	2,536,000.00	2,885,379.37
126650100	CVS HEALTH CORP COMMON STOCK USD 0.01	36,730.00	2,285,558.46
1266500S8	CVS PASS-THROUGH TRUST CALLABLE NOTES FI	3,967,625.81	4,115,770.32
1266500P4	CVS PASS-THROUGH TRUST CALLABLE NOTES FI	1,481,217.31	1,626,278.78
1266500Q2	CVS PASS-THROUGH TRUST CALLABLE OTHER SE	602,643.56	709,986.43
1266500B5	CVS PASS-THROUGH TRUST OTHER SECURED LOA	738,460.06	897,708.98
126659AA9	CVS PASS-THROUGH TRUST SERIES 2009 CALLA	1,800,618.99	2,227,369.74
23242YAD7	CWHEQ REVOLVING HOME EQUITY LOAN RESURIT	27,595.08	27,595.71
6220501	CYBERAGENT INC COMMON STOCK JPY	1,500.00	16,804.73
M2682V108	CYBERARK SOFTWARE LTD COMMON STOCK USD 0	100.00	12,273.04
232999912	CYPRESS II L P IBM	100.00	-
232806A*0	CYPRESS SEMICONDUCTOR CORP NOTES FIXED 2	5,000,000.00	5,000,000.00
232806A@8	CYPRESS SEMICONDUCTOR CORPORATION IFX 2.	3,000,000.00	3,000,000.00
23283R100	CYRUSONE INC REIT USD 0.01	2,058.00	131,769.80
23283PQA7	CYRUSONE LP / CYRUSONE FINANCE CORP CALL	1,500,000.00	1,497,885.00
23371DAJ3	DAE FUNDING LLC CALLABLE MEDIUM TERM NOT	2,435,000.00	2,423,488.84
6250906	DAI NIPPON PRINTING CO LTD COMMON STOCK	836.00	17,648.32
6250542	DAICEL CORP COMMON STOCK JPY	45,300.00	358,977.48
6250025	DAIFUKU CO LTD COMMON STOCK JPY	3,800.00	243,727.12
B601Q54	DAI-CHI LIFE HOLDINGS INC COMMON STOCK	168,900.00	2,706,004.01
B017091	DAI-CHI SANKYO CO LTD COMMON STOCK JPY	44,678.00	1,039,909.04
6250724	DAIKIN INDUSTRIES LTD COMMON STOCK JPY	7,425.00	1,422,167.97
B10ZC27	DAILY MAIL & GENERAL TRUST PLC COMMON ST	-	-
BP6VLQ4	DAIMLER TRUCK HOLDING AG COMMON STOCK EU	8,600.50	239,730.13
233853AG5	DAIMLER TRUCKS FINANCE NORTH AMERICA LLC	6,385,000.00	6,365,398.05
233853AF7	DAIMLER TRUCKS FINANCE NORTH AMERICA LLC	4,650,000.00	4,629,985.15
6250508	DAITO TRUST CONSTRUCTION CO LTD COMMON S	247.00	32,668.63
6251363	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK	14,871.00	443,416.03
B0Z6WY0	DAIWA HOUSE REIT INVESTMENT CORP REIT JP	8.00	19,896.64
6251448	DAIWA SECURITIES GROUP INC COMMON STOCK	48,076.00	255,172.04
235851AV4	DANAHER CORP CALLABLE NOTES FIXED 2.6% 0	693,000.00	679,226.65
235851AW2	DANAHER CORP CALLABLE NOTES FIXED 2.8% 1	13,813,000.00	13,710,112.22
235851AR3	DANAHER CORP CALLABLE NOTES FIXED 4.375%	165,000.00	207,868.28
235851I02	DANAHER CORP COMMON STOCK USD 0.01	14,464.00	2,320,009.60
DKK	DANISH KRONE	-	84,461.00
B1Y9TB3	DANONE SA COMMON STOCK EUR 0.25	2,344.00	175,329.08
23636AB86	DANSKE BANK A/S CALLABLE MEDIUM TERM NOT	3,895,000.00	3,895,000.00
23636AAX9	DANSKE BANK A/S CALLABLE MEDIUM TERM NOT	2,000,000.00	1,997,748.84
23636AAZ4	DANSKE BANK A/S CALLABLE MEDIUM TERM NOT	1,197,000.00	1,200,058.93
4588825	DANSKE BANK A/S COMMON STOCK DKK 10	7,666.00	171,965.82
23636AAT8	DANSKE BANK A/S MEDIUM TERM NOTE FIXED 5	3,000,000.00	3,025,157.78
23719AAM7	DARDEN RESTAURANTS INC BOND FIXED 4.55%	512,000.00	568,197.67
237194I05	DARDEN RESTAURANTS INC COMMON STOCK USD	2,167.00	178,273.13
237266I01	DARLING INGREDIENTS INC COMMON STOCK USD	2,693.00	176,391.50
BM79L19	DASSAULT AVIATION SA COMMON STOCK EUR 0.	95.00	13,181.62
BM8HSY5	DASSAULT SYSTEMES SE COMMON STOCK EUR 0.	12,841.00	714,430.41
23804L103	DATADOG INC COMMON STOCK USD 0.00001	8,474.00	964,978.33
23821D100	DATTO HOLDING CORP COMMON STOCK USD 0.00	398.00	11,207.68
BMQ5W17	DAVIDE CAMPARI-MILANO NV COMMON STOCK EU	47,479.00	377,602.59
G78990028	DAVIDSON KEMPER INSTITUTIONAL PARTNERS L	100.00	100,000,000.00
			153,291,228.52

23918KAS7	DAVITA INC CALLABLE NOTES FIXED 4.625% 0	600,000.00	642,000.00	614,250.00
23918K108	DAVITA INC COMMON STOCK USD 0.001	1,161.00	89,864.43	132,075.36
240019BV0	DAYTON POWER & LIGHT CO/THE CALLABLE BON	690,000.00	745,804.04	786,436.09
233046AS0	DB MASTER FINANCE LLC 2021-1A A23 2.791%	3,000,000.00	3,000,000.00	2,992,416.00
Q3079#AB4	DBCT FINANCE PTY LIMITED 5.57% 15/MAR/20	7,800,000.00	8,048,274.00	8,163,636.00
33830CAG5	DBG5 2018-5BP MORTGAGE TRUST 2018-5BP D	866,000.00	864,689.79	855,134.73
23306GAAS	DBG5 2018-BIOD MORTGAGE TRUST 2018-BIOD	2,710,165.71	2,707,219.73	2,709,306.32
23312JAC7	DBJPM 17-C6 MORTGAGE TRUST 2017-C6 A3 3	6,000,000.00	6,098,740.59	6,157,638.00
6175203	DBS GROUP HOLDINGS LTD COMMON STOCK SGD	85,817.00	1,468,764.72	2,078,984.70
23312BAAS	DC OFFICE TRUST 2019-MTC 2019-MTC A 2.96	3,500,000.00	3,604,737.50	3,647,415.45
242493	DCC PLC COMMON STOCK GBP 0.25	8,424.00	429,896.47	690,298.15
G2615@AB0	DCC TREASURY IRELAND 2013 LIMITED SERIES	10,000,000.00	10,287,700.00	10,375,600.00
23311PAAS	DCP MIDSTREAM LP CALLABLE BOND VARIABLE	770,000.00	733,845.02	760,375.00
26439KAH6	DCP MIDSTREAM OPERATING LP CALLABLE NOTE	3,380,000.00	3,536,635.53	4,423,338.40
23311VAH0	DCP MIDSTREAM OPERATING LP CALLABLE NOTE	650,000.00	650,000.00	734,500.00
23311VAK3	DCP MIDSTREAM OPERATING LP CALLABLE NOTE	710,000.00	710,000.00	715,325.00
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD 0.	457.00	173,961.62	167,403.67
244199BG9	DEERE & CO CALLABLE NOTES FIXED 2.875% 0	5,753,000.00	6,044,747.36	5,941,395.28
244199BK0	DEERE & CO CALLABLE NOTES FIXED 3.75% 15	470,000.00	582,217.36	555,125.57
244199BF1	DEERE & CO CALLABLE NOTES FIXED 3.9% 09/	1,825,000.00	1,983,033.60	2,166,809.73
244199105	DEERE & CO COMMON STOCK USD 1	5,965.00	1,271,681.91	2,045,338.85
24610V103	DELAWARE INVESTMENTS MINNESOTA MUNICIPAL	16,916.00	216,115.85	238,684.76
24618HAP5	DELAWARE NORTH COMPANIES INCORPORATED SE	2,000,000.00	2,000,000.00	2,079,000.00
24618HAL4	DELAWARE NORTH COS INC BOND FIXED 4.29%	5,000,000.00	5,000,000.00	5,577,900.00
BZCNB42	DELIVERY HERO SE COMMON STOCK EUR	589.00	47,306.28	65,641.46
24703DBE0	DELL INTERNATIONAL LLC / EMC CORP CALLAB	10,600,000.00	10,564,873.57	10,479,595.13
24703DBG5	DELL INTERNATIONAL LLC / EMC CORP CALLAB	10,841,000.00	10,811,849.46	10,408,492.13
24703TAK2	DELL INTERNATIONAL LLC / EMC CORP CALLAB	3,031,000.00	3,906,310.53	5,039,061.04
24703TAD8	DELL INTERNATIONAL LLC / EMC CORP CALLAB	3,120,000.00	3,327,914.22	3,606,256.62
24703TAJ5	DELL INTERNATIONAL LLC / EMC CORP CALLAB	2,033,000.00	2,828,883.07	3,093,412.06
24703TAA4	DELL INTERNATIONAL LLC / EMC CORP CALLAB	2,866,000.00	2,878,651.55	3,023,323.69
24703TAG1	DELL INTERNATIONAL LLC / EMC CORP CALLAB	2,320,000.00	2,657,444.53	2,719,489.99
24703TAC0	DELL INTERNATIONAL LLC / EMC CORP CALLAB	1,300,000.00	1,491,900.00	1,473,480.10
24703TAE6	DELL INTERNATIONAL LLC / EMC CORP CALLAB	1,090,000.00	1,240,659.67	1,227,692.53
24703TAF3	DELL INTERNATIONAL LLC / EMC CORP CALLAB	199,000.00	232,931.49	237,370.16
24703L202	DELL TECHNOLOGIES INC COMMON STOCK USD	4,518.00	132,268.29	253,776.06
247131303	DELPHI FINANCIAL GROUP INC CALLABLE PREF	38,625.00	965,238.75	898,031.25
24730VAA4	DELTA AIR LINES 2015-1 CLASS AA PASS THRO	2,376,304.36	2,376,304.36	2,485,708.22
24730KAA6	DELTA AIR LINES 2015-1 CLASS AA PASS THR	1,192,595.46	1,163,461.06	1,242,657.71
24737RAA8	DELTA AIR LINES 2019-1 CLASS A PASS THRO	830,000.00	853,836.56	843,658.48
247361ZV3	DELTA AIR LINES 2020-1 CLASS AA PASS THRO	455,154.53	460,843.96	445,002.07
830867AA5	DELTA AIR LINES INC / SKYMILES IP LTD CA	4,875,000.00	4,990,397.75	5,123,681.07
830867AB3	DELTA AIR LINES INC / SKYMILES IP LTD CA	4,324,000.00	4,467,709.93	4,721,727.40
247361ZX9	DELTA AIR LINES INC CALLABLE NOTES FIXED	2,942,000.00	2,992,377.82	3,363,911.34
247361ZU5	DELTA AIR LINES INC CALLABLE NOTES FIXED	2,600,000.00	2,572,000.00	2,651,051.16
247361ZZ4	DELTA AIR LINES INC CALLABLE NOTES FIXED	2,241,000.00	2,383,884.52	2,638,322.29
247361ZJ0	DELTA AIR LINES INC CALLABLE NOTES FIXED	2,040,000.00	2,053,266.75	2,040,013.44
247361ZT8	DELTA AIR LINES INC CALLABLE NOTES FIXED	490,000.00	488,420.25	502,172.44
247361702	DELTA AIR LINES INC COMMON STOCK USD 0.0	10,657.00	364,717.28	416,475.56
9F0847B	DELTA AIR LINES, INC. 2020 1ST LIEN TERM	560,000.00	551,892.14	593,600.00
6260734	DELTA ELECTRONICS INC COMMON STOCK TWD 1	18,417.00	89,229.13	183,058.34
B201RF1	DEMANT A/S COMMON STOCK DKK 0.2	19,425.00	168,036.83	995,270.45
6640381	DENSO CORP COMMON STOCK JPY	1,558.00	65,851.29	128,923.47
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD 0.0	3,629.00	169,492.74	202,461.91
6416281	DENTSU GROUP INC COMMON STOCK JPY	808.00	33,797.97	28,768.18
249670AB6	DEPOSITORY TRUST & CLEARING CORP/THE CAL	1,250,000.00	1,250,017.30	1,260,937.50
24983LAB0	DERMIRA INC CONVERTIBLE BOND FIXED 3% 15	3,780,000.00	3,865,779.00	3,806,460.00
25150RAF2	DEUTSCHE ALT-A SECURITIES MORTGAGE LOAN	262,242.90	137,754.30	257,592.05
BMQXL72	DEUTSCHE BANK AG CALLABLE BOND VARIABLE	800,000.00	763,000.00	794,000.00
BMCTKW0	DEUTSCHE BANK AG CALLABLE MEDIUM TERM NO	900,000.00	1,205,930.20	1,198,750.96
5750355	DEUTSCHE BANK AG COMMON STOCK EUR 0	7,533.00	81,772.04	94,386.00
251526CG2	DEUTSCHE BANK AG/NEW YORK NY CALLABLE BO	2,155,000.00	2,155,000.00	2,141,623.47
251526CC1	DEUTSCHE BANK AG/NEW YORK NY CALLABLE NO	1,545,000.00	1,545,000.00	1,564,872.86
251526CF2	DEUTSCHE BANK AG/NEW YORK NY CALLABLE NO	11,930,000.00	11,927,581.28	11,924,686.27
251526CD9	DEUTSCHE BANK AG/NEW YORK NY CALLABLE NO	1,700,000.00	1,754,424.59	1,789,185.25
251526CF4	DEUTSCHE BANK AG/NEW YORK NY CALLABLE NO	1,500,000.00	1,484,939.13	1,533,479.72
251526CK3	DEUTSCHE BANK AG/NEW YORK NY CALLABLE NO	1,165,000.00	1,165,000.00	1,173,897.76
251526CE7	DEUTSCHE BANK AG/NEW YORK NY CALLABLE NO	150,000.00	150,000.00	149,753.83
251526CM9	DEUTSCHE BANK AG/NEW YORK NY NOTES FIXED	4,314,000.00	4,314,000.00	4,306,320.22
251526CJ6	DEUTSCHE BANK AG/NEW YORK NY NOTES FIXED	3,676,000.00	3,671,496.15	3,643,892.57
251526BR9	DEUTSCHE BANK AG/NEW YORK NY NOTES FIXED	3,170,000.00	3,168,676.92	3,268,709.08
7021963	DEUTSCHE BOERSE AG COMMON STOCK EUR 0	694.00	96,771.98	116,093.79
5287488	DEUTSCHE LUFTHANSA AG COMMON STOCK EUR 0	2,268.00	18,296.78	15,939.27
25157Y202	DEUTSCHE POST AG ADR USD	1,593.00	108,675.73	102,079.44
4617859	DEUTSCHE POST AG COMMON STOCK EUR 0	8,720.00	425,449.04	560,672.36
251566AA3	DEUTSCHE TELEKOM AG CALLABLE NOTES FIXED	1,288,000.00	1,294,070.57	1,373,542.33
5842359	DEUTSCHE TELEKOM AG COMMON STOCK EUR 0	44,788.00	629,822.31	830,206.50
25156PAC7	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	7,085,000.00	8,990,532.66	10,297,784.23
25156PAD5	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	1,525,000.00	2,131,445.87	2,432,061.05
15199V013	DEUTSCHE TRI PARTY REUSE ID	175,000,000.00	175,000,000.00	175,000,000.00
BOYZ0Z5	DEUTSCHE WOHNEN SE COMMON STOCK EUR 0	-	-	-
251795AD2	DEVON ENERGY CORP CALLABLE BOND FIXED 7	3,430,000.00	4,083,783.78	4,852,317.14
25179MAN3	DEVON ENERGY CORP CALLABLE NOTES FIXED 4	6,990,000.00	7,346,034.54	8,093,238.69
25179MBF9	DEVON ENERGY CORP CALLABLE NOTES FIXED 4	4,317,000.00	4,528,101.87	4,634,708.84
25179MAL7	DEVON ENERGY CORP CALLABLE NOTES FIXED 5	8,890,000.00	9,495,202.23	11,150,916.97
25179MAU7	DEVON ENERGY CORP CALLABLE NOTES FIXED 5	7,410,000.00	7,593,021.99	8,956,625.80
25179MBE2	DEVON ENERGY CORP CALLABLE NOTES FIXED 5	2,276,000.00	2,464,300.12	2,465,092.17
25179MAV5	DEVON ENERGY CORP CALLABLE NOTES FIXED 5	770,000.00	840,847.16	880,403.63
25179MBC6	DEVON ENERGY CORP CALLABLE NOTES FIXED 5	400,000.00	414,787.70	432,771.57
25179MBD0	DEVON ENERGY CORP CALLABLE NOTES FIXED 5	156,000.00	94,239.51	164,563.42
251799AA0	DEVON ENERGY CORP CALLABLE NOTES FIXED 7	527,000.00	730,851.59	738,374.06
25179M103	DEVON ENERGY CORP COMMON STOCK USD 0.1	11,232.00	187,800.28	494,769.60
812007AE2	DEVON OIL OPERATING LLC NOTES FIXED 7.5%	1,495,000.00	1,785,639.21	1,823,043.47
267043	DEVRO PLC COMMON STOCK GBP 10	47,890.00	257,994.55	133,621.10
252131107	DEXCOM INC COMMON STOCK USD 0.001	1,604.00	428,246.02	861,267.80
8033YN6	DEXUS REIT AUD 0	6,926.00	56,239.22	55,995.30
23291KAJ4	DH EUROPE FINANCE II SARL CALLABLE NOTES	2,480,000.00	2,557,442.17	2,647,413.32
23291KAK1	DH EUROPE FINANCE II SARL CALLABLE NOTES	865,000.00	907,269.62	926,905.97
23291KAG0	DH EUROPE FINANCE II SARL CALLABLE NOTES	537,000.00	536,859.88	548,745.15
23291KAF2	DH EUROPE FINANCE II SARL CALLABLE NOTES	312,000.00	311,981.28	315,999.63
25243YBC2	DIAGEO CAPITAL PLC CALLABLE NOTES FIXED	1,655,000.00	1,661,395.15	1,645,837.97
25243YAV1	DIAGEO CAPITAL PLC CALLABLE NOTES FIXED	22,000.00	21,704.99	25,851.75
237400	DIAGEO PLC COMMON STOCK GBP 28.93518	92,166.00	2,981,950.09	5,038,309.89
UX1804150	Diamond Sports Group, LLC-Term Loan LIBO	1,173,000.00	1,167,135.00	550,981.56
25278XAO2	DIAMONDBACK ENERGY INC CALLABLE NOTES FI	5,689,000.00	5,839,952.49	6,520,788.98
25278XAL3	DIAMONDBACK ENERGY INC CALLABLE NOTES FI	5,630,000.00	5,776,742.24	5,840,639.24
25278XAP4	DIAMONDBACK ENERGY INC CALLABLE NOTES FI	4,108,000.00	4,401,101.43	4,500,055.77
25278XAN9	DIAMONDBACK ENERGY INC CALLABLE NOTES FI	2,885,000.00	2,878,281.26	3,059,275.04
25278XAR0	DIAMONDBACK ENERGY INC CALLABLE NOTES FI	2,540,000.00	2,569,282.65	2,617,850.31
25278XAM1	DIAMONDBACK ENERGY INC CALLABLE NOTES FI	2,310,000.00	2,369,889.80	2,436,182.34
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD	6,169.00	280,691.01	665,326.65
8234WN9	DIASORIN SPA COMMON STOCK EUR 1	96.00	20,153.24	18,280.72
253931102	DICK'S SPORTING GOODS INC COMMON STOCK U	3,345.00	269,245.95	284,641.55
253868103	DIGITAL REALTY TRUST INC REIT USD 0.01	4,667.00	623,129.51	825,452.29
254010AD3	DIGNITY HEALTH CALLABLE BOND FIXED 3.812	790,000.00	790,865.31	836,156.07
254010AB7	DIGNITY HEALTH CALLABLE BOND FIXED 4.5%	500,000.00	493,473.51	595,804.81
254010AE1	DIGNITY HEALTH CALLABLE BOND FIXED 5.267	970,000.00	987,207.71	1,352,186.42
254067AN1	DILLARD'S INC NOTES FIXED 7% 01/DEC/2028	4,000,000.00	3,309,108.48	4,675,449.80

G2765*AD6	DIONYSUS AVIATION DESIGNATED ACTIVITY CO	4,000,000.00	4,000,000.00	4,213,200.00
G2765*AC8	DIONYSUS AVIATION DESIGNATED ACTIVITY CO	4,000,000.00	4,000,000.00	4,185,920.00
G2765*AB0	DIONYSUS AVIATION DESIGNATED ACTIVITY CO	2,000,000.00	2,000,000.00	2,077,740.00
6270948	DISCO CORP COMMON STOCK JPY	2,600.00	753,072.22	793,625.99
25466AAD3	DISCOVER BANK BOND FIXED 4.2% 08/AUG/202	2,525,000.00	2,515,991.05	2,651,660.29
25466AAR2	DISCOVER BANK CALLABLE NOTES FIXED 2.7%	1,500,000.00	1,496,865.00	1,518,977.27
25466AAP6	DISCOVER BANK CALLABLE NOTES FIXED 4.65%	5,740,000.00	6,527,978.60	6,513,038.06
254683CQ6	DISCOVER CARD EXECUTION NOTE TRUST 2021-	600,000.00	599,717.16	586,181.52
254683CP8	DISCOVER CARD EXECUTION NOTE TRUST 2021-	192,000.00	191,958.89	188,986.46
254709AQ1	DISCOVER FINANCIAL SERVICES CALLABLE NOT	1,000,000.00	1,000,000.00	1,102,500.00
254709I08	DISCOVER FINANCIAL SERVICES COMMON STOCK	6,531.00	405,766.55	754,722.36
25470DA01	DISCOVERY COMMUNICATIONS LLC CALLABLE BO	5,977,000.00	6,566,528.25	8,199,440.22
25470DA16	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	7,137,000.00	7,776,138.50	8,846,798.25
25470DBF5	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	5,025,000.00	5,557,040.24	5,555,370.66
25470DBL2	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	3,523,000.00	3,444,479.38	3,721,944.02
25470DBE8	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	2,728,000.00	2,783,308.99	2,905,694.88
25470DBG3	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	1,595,000.00	1,753,590.02	1,996,997.03
25470DAQ2	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	1,236,000.00	1,257,629.94	1,264,126.32
25470DBH1	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	954,000.00	1,002,555.17	1,119,142.37
25470DAL3	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	651,000.00	725,115.01	725,537.92
25470DBJ7	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	500,000.00	500,000.00	534,533.10
25470DAR0	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	480,000.00	535,745.18	521,660.51
25470F302	DISCOVERY INC COMMON STOCK USD 0.01	5,265.00	98,864.11	120,568.50
25470F104	DISCOVERY INC COMMON STOCK USD 0.01	2,742.00	64,821.08	64,546.68
25470XAL9	DISH DBS CORP CALLABLE NOTES FIXED 5% 15	365,000.00	353,385.51	374,125.00
25470XBF1	DISH DBS CORP CALLABLE NOTES FIXED 5.75%	5,300,000.00	5,300,000.00	5,353,000.00
25470M109	DISH NETWORK CORP COMMON STOCK USD 0.01	4,150.00	141,867.56	134,626.00
25477GEU5	DISTRICT COLUMBIA INCOME TAX REV REV BDS	515,000.00	563,611.03	658,530.50
G28923103	DIVERSEY HOLDINGS LTD COMMON STOCK USD 0	900.00	15,660.00	11,979.00
81721MAK5	DIVERSIFIED HEALTHCARE TRUST CALLABLE NO	1,400,000.00	1,372,271.52	1,433,502.00
25601B2A2	DNB BANK ASA CALLABLE MEDIUM TERM NOTE V	9,277,000.00	9,277,606.98	9,157,721.62
BNG7113	DNB BANK ASA COMMON STOCK NOK 12.5	58,892.00	1,023,123.67	1,349,033.72
256163106	DOCUSIGN INC COMMON STOCK USD 0.0001	7,023.00	1,508,883.01	1,069,673.13
25659T107	DOLBY LABORATORIES INC COMMON STOCK USD	1,060.00	64,180.75	100,933.20
256677AH8	DOLLAR GENERAL CORP CALLABLE NOTES FIXED	705,000.00	828,039.81	813,733.74
256677105	DOLLAR GENERAL CORP COMMON STOCK USD 0.8	6,525.00	990,161.56	1,538,790.75
256746AJ7	DOLLAR TREE INC CALLABLE NOTES FIXED 2.6	1,595,000.00	1,595,349.37	1,598,480.61
256746AH1	DOLLAR TREE INC CALLABLE NOTES FIXED 4.2	2,978,000.00	2,999,614.43	3,319,006.81
256746I08	DOLLAR TREE INC COMMON STOCK USD 0.01	8,871.00	311,891.46	543,952.92
B4TPG2	DOLLARAMA INC COMMON STOCK CAD 0	8,172.00	219,002.28	409,586.61
BF17Y13	DOMAIN HOLDINGS AUSTRALIA LTD COMMON STO	14,048.00	28,568.98	57,706.83
25746UDK2	DOMINION ENERGY INC CALLABLE NOTES FIXED	18,459,000.00	18,586,942.73	19,172,934.86
25746URD0	DOMINION ENERGY INC CALLABLE NOTES FIXED	2,645,000.00	3,264,093.29	3,832,065.82
25746UDC0	DOMINION ENERGY INC CALLABLE NOTES FIXED	3,682,000.00	3,679,640.90	3,742,973.29
25746UDI5	DOMINION ENERGY INC CALLABLE NOTES FIXED	1,223,000.00	1,222,527.58	1,208,841.99
25746UBM0	DOMINION ENERGY INC CALLABLE NOTES FIXED	755,000.00	754,979.31	928,589.28
25746UDG1	DOMINION ENERGY INC CALLABLE NOTES FIXED	740,000.00	733,867.99	785,297.21
25746UCY3	DOMINION ENERGY INC CALLABLE NOTES FIXED	575,000.00	614,011.99	640,819.74
25746UDL0	DOMINION ENERGY INC CALLABLE NOTES FIXED	615,000.00	614,751.03	600,617.00
25746UCK3	DOMINION ENERGY INC CALLABLE NOTES FIXED	125,000.00	124,969.49	130,297.13
25746UBY4	DOMINION ENERGY INC CALLABLE NOTES VARIA	4,975,000.00	4,975,000.00	5,308,146.70
25746UDM8	DOMINION ENERGY INC CALLABLE NOTES VARIA	1,510,000.00	1,510,000.00	1,559,075.00
25746UI09	DOMINION ENERGY INC COMMON STOCK USD 0	21,096.00	1,568,919.80	1,657,301.76
25746JAV1	DOMINION ENERGY INC NOTES FIXED 5.95% 15	3,570,000.00	3,827,416.46	4,656,192.92
25746UDB2	DOMINION ENERGY INC NOTES STEP CPN 15/AU	4,660,000.00	4,917,799.50	4,823,552.53
837004CG3	DOMINION ENERGY SOUTH CAROLINA INC CALLA	3,785,000.00	3,755,430.69	4,716,448.34
837004CB4	DOMINION ENERGY SOUTH CAROLINA INC CALLA	1,695,000.00	2,239,297.78	2,380,221.33
837004CJ7	DOMINION ENERGY SOUTH CAROLINA INC CALLA	920,000.00	975,286.21	1,315,322.06
837004CE8	DOMINION ENERGY SOUTH CAROLINA INC CALLA	900,000.00	1,157,224.50	1,213,696.32
B07SFG7	DOMINO'S PIZZA ENTERPRISES LTD COMMON ST	230.00	18,963.69	19,737.15
25754A201	DOMINO'S PIZZA INC COMMON STOCK USD 0.01	612.00	196,224.58	345,369.96
25755TAL4	DOMINO'S PIZZA MASTER ISSUER LLC 2019-1A	982,500.00	982,500.00	1,034,086.16
257651109	DONALDSON CO INC COMMON STOCK USD 5	3,672.00	185,542.92	217,602.72
25809K105	DOORDASH INC COMMON STOCK USD 0.00001	2,400.00	470,445.36	357,360.00
25825BA80	DORIC NINROD AIR FINANCE ALPHA LTD 2012-	43,143.65	35,593.51	42,709.65
258622109	DOUBLELINE INCOME SOLUTIONS FUND CLOSE-D	293,454.00	4,958,459.29	4,730,478.48
258620756	DOUBLELINE SELECTIVE CREDIT FUND OPEN-EN	21,358,972.94	193,253,003.13	179,628,962.44
258620105	DOUBLELINE YIELD OPPORTUNITIES FUND CLOS	127,088.00	2,357,702.42	2,376,545.60
25862V105	DOUBLEVERIFY HOLDINGS INC COMMON STOCK U	276.00	12,011.52	9,185.28
25960P109	DOUGLAS EMMETT INC REIT USD 0.01	2,798.00	87,679.79	93,733.00
260003108	DOVER CORP COMMON STOCK USD 1	2,593.00	232,754.95	470,888.80
260543BJ1	DOW CHEMICAL CO/THE BOND FIXED 7.375% 01	1,740,000.00	2,112,949.15	2,341,130.36
260543BY8	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	5,062,000.00	7,423,090.16	9,069,183.23
260543CG6	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	3,860,000.00	3,969,552.23	4,558,688.61
260543CR2	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	2,580,000.00	2,578,247.13	3,619,789.12
260543DD2	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	2,292,000.00	2,347,728.09	2,481,962.82
260543CK7	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	1,357,000.00	1,418,969.70	1,566,316.13
260543CL5	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	1,235,000.00	1,298,202.33	1,492,820.11
260543DC4	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	1,130,000.00	1,119,087.05	1,110,882.33
260543CE1	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	235,000.00	302,033.74	300,444.78
260557103	DOW INC COMMON STOCK USD 0.01	12,445.00	575,616.52	705,880.40
6278306	DOWA HOLDINGS CO LTD COMMON STOCK JPY	3,000.00	121,303.77	125,960.66
233293AR0	DPL INC CALLABLE NOTES FIXED 4.125% 01/J	12,352,000.00	13,217,981.50	12,912,657.28
233293AQ2	DPL INC CALLABLE NOTES FIXED 4.35% 15/AP	6,233,000.00	6,575,406.87	6,622,562.50
23331ABM0	DR HORTON INC CALLABLE NOTES FIXED 2.5%	2,940,000.00	2,938,956.75	3,025,118.03
23331AI09	DR HORTON INC COMMON STOCK USD 0.01	7,266.00	381,336.99	787,997.70
26142R104	DRAFTKINGS INC COMMON STOCK USD 0.0001	5,058.00	261,346.86	138,943.26
26208VAF3	DRIVE AUTO RECEIVABLES TRUST 2020-2 2020	1,757,000.00	1,756,945.71	1,780,141.62
26208VAF6	DRIVE AUTO RECEIVABLES TRUST 2020-2 2020	1,128,000.00	1,127,911.11	1,130,910.13
262108AE3	DRIVE AUTO RECEIVABLES TRUST 2021-1 2021	577,000.00	576,902.60	576,934.57
262104AE2	DRIVE AUTO RECEIVABLES TRUST 2021-2 2021	310,000.00	309,989.12	306,749.34
26210V102	DRIVEN BRANDS HOLDINGS INC COMMON STOCK	926.00	22,175.86	31,132.12
26210C104	DROPOX INC COMMON STOCK USD 0.00001	5,079.00	113,079.69	124,638.66
822011	DS SMITH PLC COMMON STOCK GBP 10	123,790.00	665,660.58	643,507.35
23332UBF0	DSL A MORTGAGE LOAN TRUST 2004-AR3 2004-A	136,922.18	138,804.86	135,216.36
81WTS62	DSV A/S COMMON STOCK DKK 1	3,690.00	761,681.51	861,813.38
23343RAA6	DT AUTO OWNER TRUST 2020-2 2020-2A A 1.1	67,933.88	67,932.75	67,990.23
23343RAC2	DT AUTO OWNER TRUST 2020-2 2020-2A B 2.0	747,000.00	746,916.26	750,775.41
26253WAA6	DT AUTO OWNER TRUST 2021-4 2021-4A A 0.5	291,629.05	291,628.27	291,345.47
26253WAC2	DT AUTO OWNER TRUST 2021-4 2021-4A B 1.0	526,000.00	525,948.29	523,307.93
23345M107	DT MIDSTREAM INC COMMON STOCK USD 0.01	14,403.00	653,933.84	691,055.94
23345NAB1	DT Midstream, Inc.-Initial Term Loan LIB	3,084,500.00	3,082,136.88	3,094,385.82
23338VAL0	DTE ELECTRIC CO CALLABLE BOND FIXED 2.95	5,017,000.00	4,980,350.45	5,054,718.60
23338VAP1	DTE ELECTRIC CO CALLABLE BOND FIXED 3.25	1,190,000.00	1,180,217.56	1,279,533.10
23338VAF3	DTE ELECTRIC CO CALLABLE BOND FIXED 3.7%	500,000.00	471,536.57	563,217.78
23338VAG1	DTE ELECTRIC CO CALLABLE BOND FIXED 3.75	1,230,000.00	1,229,383.99	1,396,640.01
23338VAJ5	DTE ELECTRIC CO CALLABLE BOND FIXED 3.95	2,535,000.00	2,646,386.12	2,995,587.65
23338VAH9	DTE ELECTRIC CO CALLABLE BOND FIXED 4.05	495,000.00	492,934.44	588,767.63
250847EA4	DTE ELECTRIC CO CALLABLE NOTES FIXED 5.7	270,000.00	295,211.75	357,002.59
233331BG1	DTE ENERGY CO CALLABLE NOTES FIXED 1.05%	5,616,000.00	5,613,538.31	5,502,347.15
233331BF3	DTE ENERGY CO CALLABLE NOTES FIXED 2.95%	262,000.00	261,842.33	268,669.09
233331BC0	DTE ENERGY CO CALLABLE NOTES FIXED 3.4%	875,000.00	929,808.13	923,424.38
233331107	DTE ENERGY CO COMMON STOCK USD 0	3,137.00	291,084.62	382,169.38
233331IAW7	DTE ENERGY CO NOTES FIXED 2.529% 01/OCT/	10,698,000.00	10,709,550.28	11,010,749.07
233341107	DTF TAX-FREE INCOME 2028 TERM FUND INC C	78,402.00	1,023,043.23	1,120,364.58
264120106	DUCK CREEK TECHNOLOGIES INC COMMON STOCK	1,220.00	53,640.22	36,734.20
26442CAM6	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	8,043,000.00	8,296,816.75	9,476,159.90
26442CAH7	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	3,602,000.00	3,705,214.21	4,741,395.55

26442CAE4	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	3,325,000.00	3,928,038.61	4,608,193.57
26442CAR5	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	2,107,000.00	2,365,169.40	2,372,761.66
26442CAT1	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	2,048,000.00	2,375,628.72	2,277,325.98
26442CB89	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	1,823,000.00	1,830,093.89	1,871,279.94
26442CAB0	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	1,315,000.00	1,396,058.67	1,830,050.88
26442CAN4	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	530,000.00	524,811.52	608,355.61
26442CAU8	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	480,000.00	554,239.95	552,925.98
26442CAZ7	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	520,000.00	518,700.68	538,185.87
26442CBC7	DUKE ENERGY CAROLINAS LLC CALLABLE BOND	365,000.00	363,673.04	399,159.07
26442CAA2	DUKE ENERGY CAROLINAS LLC CALLABLE NOTES	3,345,000.00	3,669,478.41	4,534,902.01
264399ED4	DUKE ENERGY CAROLINAS LLC CALLABLE NOTES	1,200,000.00	1,273,302.67	1,591,024.73
26441CBL8	DUKE ENERGY CORP CALLABLE NOTES FIXED 2.	3,351,000.00	3,356,868.05	3,354,961.82
26441CIV1	DUKE ENERGY CORP CALLABLE NOTES FIXED 3.	6,016,000.00	6,267,714.55	6,641,278.84
26441CAT2	DUKE ENERGY CORP CALLABLE NOTES FIXED 3.	3,341,000.00	3,303,517.79	3,564,499.27
26441CAN5	DUKE ENERGY CORP CALLABLE NOTES FIXED 3.	3,020,000.00	3,147,407.91	3,171,395.29
26441CBM6	DUKE ENERGY CORP CALLABLE NOTES FIXED 3.	2,595,000.00	2,588,729.81	2,633,763.46
26441CBN4	DUKE ENERGY CORP CALLABLE NOTES FIXED 3.	2,097,000.00	2,128,453.72	2,165,265.11
26441CAX3	DUKE ENERGY CORP CALLABLE NOTES FIXED 3.	1,860,000.00	1,856,147.64	1,956,392.62
26441CBF1	DUKE ENERGY CORP CALLABLE NOTES FIXED 4.	3,415,000.00	3,442,350.91	3,905,072.96
26441CAP0	DUKE ENERGY CORP CALLABLE NOTES FIXED 4.	150,000.00	166,882.80	184,144.84
26441CBP9	DUKE ENERGY CORP CALLABLE NOTES VARIABLE	1,280,000.00	1,280,000.00	1,247,614.53
26441CZ04	DUKE ENERGY CORP COMMON STOCK USD 0.001	12,797.00	1,083,355.65	1,342,405.30
26444HAF8	DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	9,723,000.00	11,221,884.64	11,665,815.25
26444HAL5	DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	11,538,000.00	11,501,656.77	11,627,676.00
341099CH0	DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	5,030,000.00	6,064,965.52	7,178,199.77
341099CL1	DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	4,160,000.00	5,211,957.86	5,997,246.98
341099CR8	DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	3,325,000.00	3,403,732.83	3,726,744.69
26444HAK7	DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	3,511,000.00	3,509,682.48	3,554,142.50
341099CB3	DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	150,000.00	142,644.61	191,518.40
26444HAA9	DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	10,000.00	9,948.01	10,549.57
26444GAE3	DUKE ENERGY FLORIDA PROJECT FINANCE LLC	655,000.00	654,964.92	696,354.55
26444GAD5	DUKE ENERGY FLORIDA PROJECT FINANCE LLC	650,000.00	649,971.79	676,085.75
26443TAB2	DUKE ENERGY INDIANA LLC CALLABLE BOND FI	3,890,000.00	3,849,772.24	4,024,715.83
263901AA8	DUKE ENERGY INDIANA LLC CALLABLE BOND FI	2,815,000.00	3,629,865.17	3,966,555.33
26443TAC0	DUKE ENERGY INDIANA LLC CALLABLE BOND FI	2,640,000.00	2,561,696.19	2,567,661.91
263901AB6	DUKE ENERGY INDIANA LLC CALLABLE BOND FI	1,365,000.00	1,508,932.91	1,957,073.22
263901AF7	DUKE ENERGY INDIANA LLC CALLABLE BOND FI	925,000.00	1,089,123.82	1,158,015.15
26443TAA4	DUKE ENERGY INDIANA LLC CALLABLE BOND FI	900,000.00	952,681.12	1,002,771.25
263901AD2	DUKE ENERGY INDIANA LLC CALLABLE BOND FI	600,000.00	711,198.00	685,636.42
693627AY7	DUKE ENERGY INDIANA LLC CALLABLE BOND FI	410,000.00	501,225.87	546,643.80
26442EAG5	DUKE ENERGY OHIO INC CALLABLE BOND FIXED	1,005,000.00	1,099,066.95	1,205,953.32
26442EAE0	DUKE ENERGY OHIO INC CALLABLE BOND FIXED	840,000.00	807,080.27	926,094.67
26442EAF7	DUKE ENERGY OHIO INC CALLABLE BOND FIXED	800,000.00	799,725.61	864,844.64
26442EAH3	DUKE ENERGY OHIO INC CALLABLE BOND FIXED	510,000.00	509,730.67	501,727.18
26442RAB7	DUKE ENERGY PROGRESS LLC CALLABLE BOND F	6,870,000.00	7,224,253.91	8,245,027.00
26442RAD3	DUKE ENERGY PROGRESS LLC CALLABLE BOND F	5,137,000.00	5,730,085.84	6,034,151.11
144141DD7	DUKE ENERGY PROGRESS LLC CALLABLE BOND F	3,155,000.00	3,056,775.79	3,645,074.29
144141DB1	DUKE ENERGY PROGRESS LLC CALLABLE BOND F	2,455,000.00	2,298,049.92	2,866,359.92
26442UAB0	DUKE ENERGY PROGRESS LLC CALLABLE BOND F	2,295,000.00	2,409,056.89	2,727,789.91
26442UAE4	DUKE ENERGY PROGRESS LLC CALLABLE BOND F	1,500,000.00	1,380,316.92	1,652,793.63
26442UAK0	DUKE ENERGY PROGRESS LLC CALLABLE BOND F	914,000.00	880,010.91	844,245.19
144141CY2	DUKE ENERGY PROGRESS LLC CALLABLE NOTES	1,750,000.00	1,885,849.92	2,472,570.12
26444BAB0	DUKE ENERGY PROGRESS NC STORM FUNDING LL	360,000.00	359,993.77	363,563.93
26444BAC8	DUKE ENERGY PROGRESS NC STORM FUNDING LL	180,000.00	179,995.72	182,236.79
264411505	DUKE REALTY CORP REIT USD 0.01	6,217.00	205,794.13	408,083.88
26441YBD8	DUKE REALTY LP CALLABLE NOTES FIXED 3.05	700,000.00	682,583.34	686,651.57
26442TAG2	DUKE UNIVERSITY CALLABLE BOND FIXED 2.75	795,000.00	795,000.00	817,403.65
26443CAA1	DUKE UNIVERSITY HEALTH SYSTEM INC CALLAB	970,000.00	982,102.48	1,156,362.51
26484T106	DUN & BRADSTREET HOLDINGS INC COMMON STO	2,678.00	66,217.29	54,872.22
260781AE0	DUPONT DE NEMOURS INC CALLABLE NOTES FIX	4,855,000.00	5,089,388.06	6,255,813.15
260781AF7	DUPONT DE NEMOURS INC CALLABLE NOTES FIX	281,000.00	376,246.63	393,210.63
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD 0	8,717.00	509,525.54	704,159.26
266233AH8	DUQUESNE LIGHT HOLDINGS INC CALLABLE NOT	3,030,000.00	3,001,291.91	2,961,925.45
266233BA4	DUQUESNE LIGHT HOLDINGS INC CALLABLE NOT	2,075,000.00	2,071,274.86	2,045,255.09
266233AG0	DUQUESNE LIGHT HOLDINGS INC CALLABLE NOT	1,338,000.00	1,313,287.76	1,414,207.43
233551106	DXC TECHNOLOGY CO COMMON STOCK USD 0.01	4,190.00	124,340.16	134,876.10
268150109	DYNATRACE INC COMMON STOCK USD 0.001	13,487.00	607,331.25	813,940.45
4942904	E.ON SE COMMON STOCK EUR 0	54,210.00	652,435.81	751,607.68
26928BAL3	E.W. Scripps Company, The-Tranche B-2 Te	195,020.00	194,044.92	195,035.60
26969P108	EAGLE MATERIALS INC COMMON STOCK USD 0.0	689.00	56,129.76	114,690.94
6298542	EAST JAPAN RAILWAY CO COMMON STOCK JPY	5,484.00	395,724.65	336,835.84
27409LAE3	EAST OHIO GAS CO/THE CALLABLE NOTES FIXE	530,000.00	522,850.46	522,461.15
27579R104	EAST WEST BANCORP INC COMMON STOCK USD 0	2,354.00	86,264.42	185,212.72
257375AN5	EASTERN ENERGY GAS HOLDINGS LLC CALLABLE	1,700,000.00	1,698,895.00	1,750,464.65
276480AE0	EASTERN GAS TRANSMISSION & STORAGE INC C	1,165,000.00	1,255,448.33	1,412,196.20
276480AC4	EASTERN GAS TRANSMISSION & STORAGE INC C	740,000.00	843,721.52	879,684.40
276480AA8	EASTERN GAS TRANSMISSION & STORAGE INC C	730,000.00	732,329.66	808,130.38
276480AG5	EASTERN GAS TRANSMISSION & STORAGE INC C	342,000.00	364,339.22	352,915.52
277432AP5	EASTMAN CHEMICAL CO CALLABLE NOTES FIXED	950,000.00	1,070,354.72	1,136,118.99
277432AL4	EASTMAN CHEMICAL CO CALLABLE NOTES FIXED	545,000.00	641,703.23	652,968.00
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD 0.0	2,252.00	159,064.64	272,289.32
B7KR2P8	EASYJET PLC COMMON STOCK GBP 27.28571	53,274.00	442,607.25	401,192.75
278062AE4	EATON CORP CALLABLE NOTES FIXED 4.15% 02	3,434,000.00	3,338,076.63	4,014,204.49
G29183103	EATON CORP PLC COMMON STOCK USD 0.01	6,636.00	583,515.15	1,146,833.52
27828H105	EATON VANCE LTD DURATION INCOME FUND CLO	170,248.00	1,944,987.36	2,230,248.80
27827X101	EATON VANCE MUNICIPAL BOND FUND CLOSED-E	123,034.00	1,481,439.08	1,670,801.72
278642AV5	EBAY INC CALLABLE NOTES FIXED 1.9% 11/MA	700,000.00	724,024.00	707,852.67
278642AY9	EBAY INC CALLABLE NOTES FIXED 2.6% 10/MA	500,000.00	499,794.61	504,887.10
278642AZ6	EBAY INC CALLABLE NOTES FIXED 3.65% 10/M	1,700,000.00	1,698,487.29	1,848,686.45
278642103	EBAY INC COMMON STOCK USD 0.001	14,015.00	650,954.64	931,997.50
268242203	EB5 BLDG L L C OC-UNITS MEMBERSHIP INT C	12,054.00	-	-
26824P103	EB5 LITIGATION L L C. COMMON STOCK USD	559.00	-	-
268246105	EB5 PENSION LLC MEMBERSHIP UNIT MEM CL'A	562.00	-	-
278865BL3	ECOLAB INC CALLABLE NOTES FIXED 1.65% 01	1,575,000.00	1,574,534.02	1,582,138.06
278865BM1	ECOLAB INC CALLABLE NOTES FIXED 2.125% 0	583,000.00	582,778.46	578,154.03
278865BN9	ECOLAB INC CALLABLE NOTES FIXED 2.7% 15/	2,029,000.00	2,024,039.49	1,991,817.20
278865BJ8	ECOLAB INC CALLABLE NOTES FIXED 2.75% 18	1,490,000.00	1,556,454.28	1,462,273.13
278865BE9	ECOLAB INC CALLABLE NOTES FIXED 4.8% 24/	492,000.00	531,018.55	590,919.58
278865100	ECOLAB INC COMMON STOCK USD 1	4,154.00	692,728.35	974,486.86
27889*AL3	ECOM ATLANTIC INC. 4.03 21JAN31	8,000,000.00	8,000,000.00	8,551,040.00
BNT8FL1	ECOPETROL SA CALLABLE BOND FIXED 4.625%	1,265,000.00	1,262,719.63	1,229,833.00
279158AP4	ECOPETROL SA CALLABLE BOND FIXED 4.625%	1,060,000.00	1,060,000.00	1,030,532.00
279158AL3	ECOPETROL SA CALLABLE BOND FIXED 5.375%	4,030,000.00	4,438,037.50	4,246,652.80
279158AJ8	ECOPETROL SA CALLABLE BOND FIXED 5.875%	6,728,000.00	6,901,779.41	6,433,717.28
279158AQ2	ECOPETROL SA CALLABLE BOND FIXED 5.875%	3,710,000.00	3,710,000.00	3,476,047.40
279158AN9	ECOPETROL SA CALLABLE BOND FIXED 6.875%	2,210,000.00	2,315,414.90	2,466,934.60
862G1B5	EDENRED COMMON STOCK EUR 2	16,992.00	489,827.58	783,946.38
294502	EDINBURGH DRAGON TRUST PLC CLOSED-END FU	166,961.00	790,747.62	1,144,270.05
305233	EDINBURGH INVESTMENT TRUST PLC/THE CLOSE	135,727.00	1,149,571.95	1,154,486.54
280990961	EDISON BROS PENSION LLC NEW CL A LP REST	12,054.00	-	-
280875303	EDISON BROS STORES INC NEW COM STK USD0.	557.00	-	-
281020AS6	EDISON INTERNATIONAL CALLABLE BOND VARIA	2,550,000.00	2,550,000.00	2,671,380.00
281020AN7	EDISON INTERNATIONAL CALLABLE NOTES FIVE	15,792,000.00	17,948,564.54	18,005,347.34
281020AP2	EDISON INTERNATIONAL CALLABLE NOTES FIVE	4,909,000.00	5,030,001.02	4,985,637.45
281020AR8	EDISON INTERNATIONAL CALLABLE NOTES FIVE	1,390,000.00	1,387,907.07	1,511,711.44
281020AI6	EDISON INTERNATIONAL CALLABLE NOTES FIVE	57,000.00	57,095.73	57,905.91
281020AT4	EDISON INTERNATIONAL CALLABLE NOTES VARI	9,010,000.00	9,063,371.40	9,206,418.00
281020107	EDISON INTERNATIONAL COMMON STOCK USD 0	6,205.00	368,782.37	423,491.25

4103596	EDP - ENERGIAS DE PORTUGAL SA COMMON STO	9,887.00	34,565.16	54,328.57
26835PAH3	EDP FINANCE BV CALLABLE NOTES FIXED 1.71	910,000.00	909,699.85	885,189.41
B39GNW2	EDP RENOVAVEIS SA COMMON STOCK EUR 5	1,094.00	26,166.99	27,245.72
28140M871	EDUCATION MANAGEMENT CORP COMMON STOCK U	2,970,924.00	0.03	0.03
28140M111	EDUCATION MANAGEMENT CORP EQUITY WRT 05/	971,364.00	-	0.01
2.82E+112	EDWARDS LIFESCIENCES CORP COMMON STOCK U	18,187.00	1,045,258.58	2,356,125.85
263534CN7	EI DU PONT DE NEMOURS AND CO CALLABLE NO	680,000.00	685,290.64	684,872.04
B13X013	EIFFAGE SA COMMON STOCK EUR 4	293.00	24,756.86	30,141.24
6307200	EISAI CO LTD COMMON STOCK JPY	7,722.00	587,078.66	437,952.17
283695BE3	EL PASO NATURAL GAS CO LLC BOND FIXED 7.	400,000.00	496,172.23	485,865.39
283695BK9	EL PASO NATURAL GAS CO LLC CALLABLE NOTE	1,175,000.00	1,447,836.73	1,681,539.69
28414HAG8	ELANCO ANIMAL HEALTH INC CALLABLE NOTES	6,975,000.00	7,349,934.81	8,091,000.00
28414H103	ELANCO ANIMAL HEALTH INC COMMON STOCK US	7,400.00	177,966.54	210,012.00
N14506104	ELASTIC NV COMMON STOCK USD 0.01	1,160.00	102,081.18	142,784.40
6308913	ELBIT SYSTEMS LTD COMMON STOCK ILS 1	101.00	13,500.73	17,491.00
Q3393*AL5	ELECTRANET PTY LIMITED SERIES 2015-B SEN	2,000,000.00	2,134,760.00	2,112,980.00
Q3393*AM3	ELECTRANET PTY LIMITED SERIES 2015-C SEN	2,000,000.00	2,138,960.00	2,143,740.00
268317AK0	ELECTRICITE DE FRANCE SA BOND FIXED 4.87	750,000.00	727,490.32	931,876.61
268317AL8	ELECTRICITE DE FRANCE SA BOND FIXED 6% 2	5,665,000.00	5,567,859.60	7,902,448.40
B0NJI17	ELECTRICITE DE FRANCE SA COMMON STOCK EU	1,902.00	22,428.17	22,343.32
BP81612	ELECTROLUX AB COMMON STOCK SEK	856.00	17,108.38	20,752.72
285512AE9	ELECTRONIC ARTS INC CALLABLE NOTES FIXED	2,140,000.00	2,072,194.57	2,051,078.12
285512AF6	ELECTRONIC ARTS INC CALLABLE NOTES FIXED	425,000.00	422,797.99	400,455.71
285512109	ELECTRONIC ARTS INC COMMON STOCK USD 0.0	5,763.00	663,679.37	760,139.70
286181AF9	ELEMENT FLEET MANAGEMENT CORP CALLABLE N	860,000.00	859,245.81	860,687.65
28618M106	ELEMENT SOLUTIONS INC COMMON STOCK USD 0	10,636.00	196,721.53	258,242.08
532457BY3	ELI LILLY & CO CALLABLE NOTES FIXED 2.25	1,329,000.00	1,269,040.52	1,215,528.62
532457B20	ELI LILLY & CO CALLABLE NOTES FIXED 2.5%	3,620,000.00	3,496,796.16	3,403,267.85
532457108	ELI LILLY & CO COMMON STOCK USD 0	17,079.00	2,366,519.79	4,717,561.38
B09M9F4	ELIA GROUP SA/NV COMMON STOCK EUR 0	117.00	13,746.05	15,394.16
BV55790	ELIS SA COMMON STOCK EUR 1	6,026.00	139,980.12	104,299.12
5701513	ELISA OYJ COMMON STOCK EUR 0	502.00	21,178.61	30,895.72
31574PA3	ELLINGTON FINANCIAL MORTGAGE TRUST 2020-	322,216.37	322,212.09	322,716.39
29003EAA3	ELMWOOD CLO VIII LTD 2021-1A A1 FLOATING	2,100,000.00	2,100,000.00	2,102,217.60
26863LAA2	ELP COMMERCIAL MORTGAGE TRUST 2021-ELP 2	1,400,000.00	1,394,271.75	1,391,718.58
BMDTR73	EMBRACER GROUP AB COMMON STOCK	1,799.00	25,894.99	19,176.54
290876AD3	EMERA INC CALLABLE NOTES VARIABLE 15/JUN	1,332,000.00	1,438,153.24	1,531,800.03
2650500	EMERA INC COMMON STOCK CAD 0	7,237.00	296,108.88	362,208.08
291030AM8	EMERA US FINANCE LP CALLABLE NOTES FIXED	4,610,000.00	4,657,643.45	5,430,779.99
291030DA5	EMERA US FINANCE LP CALLABLE NOTES FIXED	2,100,000.00	2,209,388.98	2,233,564.01
291030DAS5	EMERA US FINANCE LP CALLABLE NOTES FIXED	1,345,000.00	1,338,846.16	1,319,947.36
291030DAT3	EMERA US FINANCE LP CALLABLE NOTES FIXED	1,220,000.00	1,215,519.75	1,198,249.29
AAW9913D1	EMERGING MARKETS ALPHA TILTS FUND	4,188,322.34	81,797,909.11	98,801,489.58
AAW9994H4	EMERGING MARKETS SYSTEMATIC EQUITY PORTF	7,529,271.58	83,499,724.62	99,838,141.15
291011BQ6	EMERSON ELECTRIC CO CALLABLE NOTES FIXED	13,047,000.00	13,018,166.13	13,045,461.50
291011BS2	EMERSON ELECTRIC CO CALLABLE NOTES FIXED	11,253,000.00	11,228,060.46	11,022,408.81
291011BMS	EMERSON ELECTRIC CO CALLABLE NOTES FIXED	2,164,000.00	2,068,337.83	2,104,463.40
291011104	EMERSON ELECTRIC CO COMMON STOCK USD 0.5	12,184.00	798,417.74	1,132,746.48
29135LAF7	EMIRATE OF ABU DHABI UNITED ARAB EMIRATE	4,820,000.00	4,716,317.69	4,918,443.68
29135LAB6	EMIRATE OF ABU DHABI UNITED ARAB EMIRATE	2,780,000.00	2,757,172.03	3,326,809.32
29135LAJ9	EMIRATE OF ABU DHABI UNITED ARAB EMIRATE	2,050,000.00	1,975,360.83	2,387,815.40
29135LAR1	EMIRATE OF ABU DHABI UNITED ARAB EMIRATE	1,059,000.00	1,059,000.00	1,059,264.75
2314000	EMPIRE CO LTD COMMON STOCK CAD 0	25,189.00	743,985.24	768,542.19
29248HAC7	EMPOWER FINANCE 2020 LP CALLABLE NOTES F	1,048,000.00	1,048,000.00	1,059,540.01
7635610	EMS-CHEMIE HOLDING AG COMMON STOCK CHF 0	786.00	711,602.46	880,761.68
7383072	ENAGAS SA COMMON STOCK EUR 1.5	945.00	21,867.15	21,922.94
29250RAP1	ENBRIDGE ENERGY PARTNERS LP CALLABLE BON	630,000.00	791,209.85	942,071.72
29250RAW6	ENBRIDGE ENERGY PARTNERS LP CALLABLE NOT	1,000,000.00	1,208,460.00	1,137,987.99
29250RAX4	ENBRIDGE ENERGY PARTNERS LP CALLABLE NOT	700,000.00	1,036,830.70	1,091,602.56
29250RAT3	ENBRIDGE ENERGY PARTNERS LP CALLABLE NOT	600,000.00	703,065.62	770,292.78
29250NBH7	ENBRIDGE INC CALLABLE NOTES FIXED 1.6% 0	180,000.00	179,991.00	177,418.23
29250NB81	ENBRIDGE INC CALLABLE NOTES FIXED 2.5% 0	2,165,000.00	2,156,382.70	2,124,817.08
29250NAZ8	ENBRIDGE INC CALLABLE NOTES FIXED 3.125%	2,020,000.00	2,135,752.56	2,115,344.00
29250NB64	ENBRIDGE INC CALLABLE NOTES FIXED 3.4% 0	7,977,000.00	8,057,243.65	8,085,788.96
29250NBA2	ENBRIDGE INC CALLABLE NOTES FIXED 4% 15/	382,000.00	394,264.19	428,204.25
29250NAJ4	ENBRIDGE INC CALLABLE NOTES FIXED 4.5% 1	4,133,000.00	4,157,888.62	4,826,088.81
29250NBC8	ENBRIDGE INC CALLABLE NOTES VARIABLE 15/	1,245,000.00	1,245,000.00	1,381,950.00
2466149	ENBRIDGE INC COMMON STOCK CAD 0	57,640.00	2,179,322.27	2,254,674.75
29250NB80	ENBRIDGE INC NOTES VARIABLE 18/FEB/2022	2,245,000.00	2,249,871.65	2,245,711.91
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD 0	1,626.00	109,858.80	106,112.76
BNV5144	ENDEAVOUR GROUP LTD/AUSTRALIA COMMON STO	60,038.00	269,411.55	294,205.23
5271782	ENDESA SA COMMON STOCK EUR 1.2	1,205.00	29,501.04	27,680.59
29273DAB6	ENDO DAC / ENDO FINANCE LLC / ENDO FINCO	172,000.00	147,570.14	175,082.22
29278GAL2	ENEL FINANCE INTERNATIONAL NV CALLABLE N	8,595,000.00	8,873,993.70	8,850,949.82
29278GAM0	ENEL FINANCE INTERNATIONAL NV CALLABLE N	2,936,000.00	2,920,897.04	2,859,133.23
29268BAF8	ENEL FINANCE INTERNATIONAL NV CALLABLE N	1,980,000.00	2,174,829.40	2,630,259.25
29278GAQ1	ENEL FINANCE INTERNATIONAL NV CALLABLE N	1,285,000.00	1,269,566.83	1,232,024.14
29278GAN8	ENEL FINANCE INTERNATIONAL NV CALLABLE N	805,000.00	798,715.45	784,849.71
29278GAP3	ENEL FINANCE INTERNATIONAL NV CALLABLE N	503,000.00	500,023.62	486,512.97
29265WAA6	ENEL SPA CALLABLE BOND VARIABLE 24/SEP/2	6,729,000.00	7,050,087.91	7,494,423.75
7144569	ENEL SPA COMMON STOCK EUR 1	125,467.00	874,525.03	1,005,330.84
8627LW9	ENEOS HOLDINGS INC COMMON STOCK JPY	37,897.00	155,633.55	141,609.82
29278NAN3	ENERGY TRANSFER LP CALLABLE BOND FIXED 5	3,605,000.00	4,003,630.07	4,112,036.54
29278NAM5	ENERGY TRANSFER LP CALLABLE BOND FIXED 5	320,000.00	351,875.80	344,407.17
29273RAJ8	ENERGY TRANSFER LP CALLABLE BOND FIXED 7	6,079,000.00	7,162,633.47	8,378,392.27
82QKDT7	ENERGY TRANSFER LP CALLABLE BOND FIXED 7	600,000.00	739,512.14	826,951.04
29273VAM2	ENERGY TRANSFER LP CALLABLE BOND VARIABLE	7,310,000.00	7,261,783.43	7,419,650.00
29273VAL4	ENERGY TRANSFER LP CALLABLE BOND VARIABLE	2,830,000.00	2,834,722.28	2,830,000.00
29273VAN0	ENERGY TRANSFER LP CALLABLE BOND VARIABLE	2,390,000.00	2,390,000.00	2,431,825.00
29273VAJ9	ENERGY TRANSFER LP CALLABLE BOND VARIABLE	1,080,000.00	1,038,986.11	1,023,213.60
29273RAP4	ENERGY TRANSFER LP CALLABLE NOTES FIXED	19,065,000.00	19,152,617.78	23,327,121.83
29279AA7	ENERGY TRANSFER LP CALLABLE NOTES FIXED	11,477,000.00	12,992,855.14	14,991,963.70
29273RBF5	ENERGY TRANSFER LP CALLABLE NOTES FIXED	9,698,000.00	9,891,162.62	10,959,447.68
29273RBI7	ENERGY TRANSFER LP CALLABLE NOTES FIXED	7,650,000.00	8,121,419.89	9,515,643.77
86765BAJ3	ENERGY TRANSFER LP CALLABLE NOTES FIXED	6,864,000.00	6,897,066.31	7,369,995.62
29273RBG3	ENERGY TRANSFER LP CALLABLE NOTES FIXED	6,365,000.00	6,192,428.91	6,962,410.25
86765BAP4	ENERGY TRANSFER LP CALLABLE NOTES FIXED	5,415,000.00	5,202,724.22	6,200,588.05
29273RBL2	ENERGY TRANSFER LP CALLABLE NOTES FIXED	5,055,000.00	5,193,641.06	5,857,561.51
29278NAC6	ENERGY TRANSFER LP CALLABLE NOTES FIXED	4,995,000.00	5,142,333.20	5,292,980.67
29273RAZ2	ENERGY TRANSFER LP CALLABLE NOTES FIXED	4,007,000.00	4,051,099.94	4,815,916.54
29278NAR4	ENERGY TRANSFER LP CALLABLE NOTES FIXED	3,944,000.00	4,445,722.72	4,538,352.88
29278NAC7	ENERGY TRANSFER LP CALLABLE NOTES FIXED	4,060,000.00	4,058,619.84	4,239,804.90
29273RAF6	ENERGY TRANSFER LP CALLABLE NOTES FIXED	2,870,000.00	3,090,412.50	3,635,003.69
86765BAQ2	ENERGY TRANSFER LP CALLABLE NOTES FIXED	3,005,000.00	3,034,184.37	3,451,059.78
86765BAM1	ENERGY TRANSFER LP CALLABLE NOTES FIXED	3,152,000.00	3,106,229.82	3,368,561.45
86765BAV1	ENERGY TRANSFER LP CALLABLE NOTES FIXED	2,851,000.00	2,900,823.26	3,345,543.38
29273RAT6	ENERGY TRANSFER LP CALLABLE NOTES FIXED	2,755,000.00	2,714,422.03	3,037,995.99
86765BAT6	ENERGY TRANSFER LP CALLABLE NOTES FIXED	2,805,000.00	2,799,086.66	3,016,308.98
29278NAD5	ENERGY TRANSFER LP CALLABLE NOTES FIXED	2,350,000.00	2,409,638.97	2,846,449.97
29278NAE3	ENERGY TRANSFER LP CALLABLE NOTES FIXED	2,260,000.00	2,641,367.28	2,807,662.36
29273RBN4	ENERGY TRANSFER LP CALLABLE NOTES FIXED	2,476,000.00	2,631,805.30	2,686,618.71
29273RAR0	ENERGY TRANSFER LP CALLABLE NOTES FIXED	2,065,000.00	2,423,371.35	2,660,407.12
292480AK6	ENERGY TRANSFER LP CALLABLE NOTES FIXED	2,188,000.00	2,237,880.13	2,360,949.52
29273RBE8	ENERGY TRANSFER LP CALLABLE NOTES FIXED	1,803,000.00	1,764,376.82	2,035,572.61
292480AM2	ENERGY TRANSFER LP CALLABLE NOTES FIXED	1,185,000.00	1,255,622.09	1,267,696.79
29278NAF0	ENERGY TRANSFER LP CALLABLE NOTES FIXED	880,000.00	928,176.66	989,912.00
292480AJ9	ENERGY TRANSFER LP CALLABLE NOTES FIXED	827,000.00	860,624.12	888,540.20
29273RAY5	ENERGY TRANSFER LP CALLABLE NOTES FIXED	700,000.00	588,693.00	740,498.00

292480AL4	ENERGY TRANSFER LP CALLABLE NOTES FIXED	658,000.00	739,581.02	729,790.98
29273RAS8	ENERGY TRANSFER LP CALLABLE NOTES FIXED	690,000.00	717,190.10	703,385.33
86765BAK5	ENERGY TRANSFER LP CALLABLE NOTES FIXED	482,000.00	561,470.93	587,981.31
86765BAL3	ENERGY TRANSFER LP CALLABLE NOTES FIXED	400,000.00	396,672.00	407,262.03
80C2CQ3	ENGIE SA COMMON STOCK EUR 1	77,609.00	1,246,476.87	1,148,576.00
26874R108	ENI SPA ADR USD	32,467.00	609,429.69	897,712.55
26874RAG3	ENI SPA CALLABLE NOTES FIXED 4% 12/SEP/2	350,000.00	349,138.85	365,989.75
26874RAJ7	ENI SPA CALLABLE NOTES FIXED 4.25% 09/MA	805,000.00	803,368.02	905,424.54
71450S6	ENI SPA COMMON STOCK EUR 0	151,193.00	1,596,811.74	2,101,066.24
29336UJAH	ENLINK MIDSTREAM PARTNERS LP CALLABLE BO	1,500,000.00	1,500,193.33	1,198,125.00
29336UJAG2	ENLINK MIDSTREAM PARTNERS LP CALLABLE NO	1,025,000.00	1,057,113.09	1,034,117.38
29336UJAD9	ENLINK MIDSTREAM PARTNERS LP CALLABLE NO	975,000.00	882,982.48	940,875.00
29336UJAB3	ENLINK MIDSTREAM PARTNERS LP CALLABLE NO	250,000.00	253,417.82	261,250.00
29355A107	ENPHASE ENERGY INC COMMON STOCK USD 0.00	2,886.00	355,786.06	527,954.84
293561106	ENRON CORP COM STK USD0.01	549,906.00	14,325,586.52	0.01
29359UAC3	ENSTAR GROUP LTD CALLABLE NOTES FIXED 3.	2,463,000.00	2,458,788.27	2,414,267.55
85VQMV6	ENTAIN PLC COMMON STOCK GBP 0.01	60,780.00	508,581.48	1,385,504.02
29362U104	ENTERGIS INC COMMON STOCK USD 0.01	2,237.00	128,994.78	310,003.46
29366MAB4	ENTERGY ARKANSAS LLC CALLABLE BOND FIXED	1,762,000.00	1,755,293.19	1,637,385.19
29366MAC2	ENTERGY ARKANSAS LLC CALLABLE BOND FIXED	1,135,000.00	1,151,520.52	1,191,798.79
29364DAR1	ENTERGY ARKANSAS LLC CALLABLE BOND FIXED	1,105,000.00	1,100,170.83	1,132,149.76
29366MAA6	ENTERGY ARKANSAS LLC CALLABLE BOND FIXED	900,000.00	917,942.68	1,067,276.36
29364DAT7	ENTERGY ARKANSAS LLC CALLABLE BOND FIXED	630,000.00	667,393.65	690,248.06
29364DAV2	ENTERGY ARKANSAS LLC CALLABLE BOND FIXED	460,000.00	493,707.60	510,238.63
29364GAP8	ENTERGY CORP CALLABLE NOTES FIXED 2.4% 1	420,000.00	417,051.70	413,653.02
29364GAJ2	ENTERGY CORP CALLABLE NOTES FIXED 2.95%	600,000.00	558,414.00	625,664.40
29364GAK9	ENTERGY CORP CALLABLE NOTES FIXED 3.75%	5,200,000.00	5,547,620.41	5,597,354.98
29364G103	ENTERGY CORP COMMON STOCK USD 0.01	3,330.00	308,144.99	375,124.50
29364WBB3	ENERGY LOUISIANA LLC CALLABLE BOND FIXE	4,145,000.00	4,540,776.65	4,930,103.58
29364WBJ6	ENERGY LOUISIANA LLC CALLABLE BOND FIXE	2,750,000.00	2,733,225.38	2,821,396.98
29364WBA5	ENERGY LOUISIANA LLC CALLABLE BOND FIXE	2,315,000.00	2,348,972.85	2,630,456.97
29364WBH0	ENERGY LOUISIANA LLC CALLABLE BOND FIXE	2,260,000.00	2,248,720.25	2,253,018.25
29364WAV0	ENERGY LOUISIANA LLC CALLABLE BOND FIXE	1,955,000.00	2,085,601.63	2,100,945.89
29364WBD9	ENERGY LOUISIANA LLC CALLABLE BOND FIXE	1,525,000.00	1,561,408.53	1,499,689.87
29364WAT5	ENERGY LOUISIANA LLC CALLABLE BOND FIXE	1,000,000.00	1,104,425.00	1,087,106.85
29364WBC1	ENERGY LOUISIANA LLC CALLABLE BOND FIXE	705,000.00	700,345.86	838,040.45
29364WBR3	ENERGY LOUISIANA LLC CALLABLE NOTES FIX	180,000.00	179,730.00	178,018.63
29366WAA4	ENERGY MISSISSIPPI LLC CALLABLE BOND FI	490,000.00	526,529.10	561,765.37
29365TAL8	ENERGY TEXAS INC CALLABLE BOND FIXED 1.	475,000.00	473,361.41	461,595.65
29365TAK0	ENERGY TEXAS INC CALLABLE BOND FIXED 1.	300,000.00	298,890.00	281,290.77
29365TAJ3	ENERGY TEXAS INC CALLABLE BOND FIXED 3.	640,000.00	699,634.30	675,062.87
29365TAG9	ENERGY TEXAS INC CALLABLE BOND FIXED 4%	1,521,000.00	1,669,979.98	1,665,642.25
29365TAH7	ENERGY TEXAS INC CALLABLE BOND FIXED 4.	855,000.00	893,686.95	1,005,416.38
29379VBF9	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	2,549,000.00	2,827,438.03	3,215,716.39
29379VBUE	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	2,420,000.00	2,581,490.18	2,945,162.07
29379VBC6	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	10,286,000.00	11,460,245.27	12,683,722.45
29379VCB7	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	9,716,000.00	9,711,067.12	9,663,436.63
29379VAV5	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	6,721,000.00	7,276,236.74	8,735,338.68
29379VAT0	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	6,050,000.00	6,930,264.78	8,030,468.29
29379VBZ5	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	7,265,000.00	7,320,716.44	7,843,312.01
29379VBJ1	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	5,829,000.00	6,035,765.31	7,048,217.48
29379VB8	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	6,615,000.00	6,638,563.11	6,940,015.06
29379VAM5	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	4,215,000.00	4,797,155.33	6,279,479.48
29379VBM4	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	6,260,000.00	6,260,000.00	5,868,403.13
29379VBA0	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	4,485,000.00	4,685,028.37	5,398,016.24
29379VBQ5	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	4,330,000.00	4,380,433.14	4,900,963.89
293791AP4	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	3,445,000.00	3,734,628.03	4,680,443.11
293791AF6	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	3,110,000.00	3,831,815.94	4,200,416.94
29379VAG8	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	2,835,000.00	3,113,365.75	3,827,104.25
29379VBR3	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	3,760,000.00	3,607,845.52	3,772,661.87
29379VBH5	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	3,295,000.00	3,289,605.35	3,534,272.56
29379VB19	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	2,540,000.00	2,867,360.26	2,851,326.41
29379VAV3	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	2,146,000.00	2,205,316.99	2,562,677.92
29379VB16	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	1,990,000.00	1,988,807.06	2,169,380.09
29379VBW2	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	1,540,000.00	1,671,526.46	1,726,328.00
29379VBW2	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	950,000.00	990,520.97	969,873.40
293791AT6	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	600,000.00	566,456.01	748,435.77
29379VAY9	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	553,000.00	576,522.11	630,875.57
29379VAQ6	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	250,000.00	313,791.39	345,629.64
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD 0	2,683.00	51,922.94	120,895.98
26875PAN1	EOG RESOURCES INC CALLABLE NOTES FIXED 3	520,000.00	501,230.99	589,423.03
26875PAU5	EOG RESOURCES INC CALLABLE NOTES FIXED 4	4,420,000.00	4,418,537.86	5,107,625.72
26875PAT8	EOG RESOURCES INC CALLABLE NOTES FIXED 4	2,722,000.00	2,991,755.80	3,697,795.24
26875PAP6	EOG RESOURCES INC CALLABLE NOTES FIXED 4	2,560,000.00	2,673,328.84	2,796,432.51
26875P101	EOG RESOURCES INC COMMON STOCK USD 0.01	9,710.00	489,017.58	862,539.30
29414B104	EPAM SYSTEMS INC COMMON STOCK USD 0.001	1,402.00	498,243.41	937,166.90
BMD58R8	EPIROC AB COMMON STOCK SEK 0.412413	30,249.00	352,136.61	765,759.41
BMD58W3	EPIROC AB COMMON STOCK SEK 0.412413	14,340.00	148,649.89	303,625.31
26884UAB5	EPR PROPERTIES CALLABLE NOTES FIXED 4.5%	1,650,000.00	1,679,880.72	1,756,828.56
26884UAC3	EPR PROPERTIES CALLABLE NOTES FIXED 4.75	200,000.00	196,858.00	213,732.73
26884U109	EPR PROPERTIES REIT USD 0.01	1,235.00	51,640.50	58,650.15
26885BAAB	EQM MIDSTREAM PARTNERS LP CALLABLE NOTES	800,000.00	781,364.80	831,000.00
26885BAD2	EQM MIDSTREAM PARTNERS LP CALLABLE NOTES	438,000.00	436,953.18	455,522.19
BJ7W9K4	EQT AB COMMON STOCK SEK 0.1	35,576.00	1,646,838.94	1,937,183.40
26884LAE9	EQT CORP CALLABLE NOTES FIXED 3% 01/OCT/	3,280,000.00	3,266,104.40	3,312,800.00
26884LAM1	EQT CORP CALLABLE NOTES FIXED 3.125% 15/	480,000.00	480,000.00	492,734.40
26884LAN9	EQT CORP CALLABLE NOTES FIXED 3.625% 15/	380,000.00	380,069.62	394,250.00
26884LAF6	EQT CORP CALLABLE NOTES FIXED 3.9% 01/OCT	800,000.00	835,711.74	858,016.00
26884LAG4	EQT CORP CALLABLE NOTES FIXED 7.5% 01/FE	860,000.00	1,085,213.08	1,105,100.00
26884L109	EQT CORP COMMON STOCK USD 0	5,066.00	80,357.29	110,489.46
294429AT2	EQUIFAX INC CALLABLE NOTES FIXED 2.35% 1	6,740,000.00	6,709,377.11	6,648,640.32
294429AR6	EQUIFAX INC CALLABLE NOTES FIXED 2.6% 15	2,154,000.00	2,153,904.08	2,229,038.87
294429AS4	EQUIFAX INC CALLABLE NOTES FIXED 3.1% 15	600,000.00	599,052.02	628,007.26
294429AN5	EQUIFAX INC CALLABLE NOTES FIXED 3.95% 1	4,840,000.00	4,883,843.88	5,029,976.58
294429105	EQUIFAX INC COMMON STOCK USD 1.25	2,017.00	274,598.20	590,557.43
293988994	EQUIMED INCCOM STK USD	2,016.00	2.02	-
29444UBO8	EQUINIX INC CALLABLE NOTES FIXED 1.45% 1	845,000.00	839,827.76	828,230.02
29444UBR6	EQUINIX INC CALLABLE NOTES FIXED 2% 15/M	890,000.00	885,664.71	873,516.61
29444UBH8	EQUINIX INC CALLABLE NOTES FIXED 2.15% 1	2,700,000.00	2,691,977.17	2,624,647.29
29444UBM7	EQUINIX INC CALLABLE NOTES FIXED 2.95% 1	1,325,000.00	1,320,935.36	1,250,536.63
29444UBJ4	EQUINIX INC CALLABLE NOTES FIXED 3% 15/J	1,515,000.00	1,480,622.17	1,449,256.68
29444UBT2	EQUINIX INC CALLABLE NOTES FIXED 3.4% 15	4,960,000.00	4,920,109.85	5,056,842.12
29444U700	EQUINIX INC REIT USD 0.001	1,488.00	910,131.54	1,258,609.92
29446MAJ1	EQUINOR ASA CALLABLE BOND FIXED 1.75% 22	340,000.00	339,026.24	342,059.08
29446MAK8	EQUINOR ASA CALLABLE BOND FIXED 2.375% 2	350,000.00	348,316.86	355,567.97
29446MAD4	EQUINOR ASA CALLABLE BOND FIXED 2.875% 0	1,985,000.00	1,984,444.20	2,071,575.00
29446MAF9	EQUINOR ASA CALLABLE BOND FIXED 3.125% 0	1,745,000.00	1,818,676.87	1,874,687.06
29446MAG7	EQUINOR ASA CALLABLE BOND FIXED 3.625% 0	640,000.00	634,580.78	711,024.91
29446MAH5	EQUINOR ASA CALLABLE BOND FIXED 3.7% 06/	240,000.00	238,338.99	274,723.01
85771PAL6	EQUINOR ASA CALLABLE BOND FIXED 3.95% 15	840,000.00	891,323.19	976,470.16
7133608	EQUINOR ASA COMMON STOCK NOK 2.5	60,187.00	1,169,165.25	1,610,073.75
29449WAL1	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	14,475,000.00	14,410,540.55	14,278,604.65
29449WAK3	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	505,000.00	501,927.97	488,919.16
054561AM7	EQUITABLE HOLDINGS INC CALLABLE NOTES FI	3,555,000.00	3,455,481.84	4,440,073.59
054561AC9	EQUITABLE HOLDINGS INC CALLABLE NOTES FI	4,024,000.00	4,082,983.06	4,164,006.39
054561A14	EQUITABLE HOLDINGS INC CALLABLE NOTES FI	3,555,000.00	3,684,852.71	3,985,204.06
2.95E-105	EQUITABLE HOLDINGS INC COMMON STOCK USD	6,169.00	118,274.26	202,281.51
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK US	23,020.00	186,128.21	238,026.80

29472R108	EQUITY LIFESTYLE PROPERTIES INC REIT USD	2,894.00	155,827.75	253,688.04
29476L107	EQUITY RESIDENTIAL REIT USD 0.01	8,963.00	600,076.05	811,151.50
29478IAA8	EQUS 2021-EQAZ MORTGAGE TRUST 2021-EQAZ	495,000.00	492,882.20	492,669.89
26884TAR3	ERAC USA FINANCE LLC CALLABLE NOTES FIXE	6,000,000.00	5,986,105.98	6,349,962.48
26884TAE2	ERAC USA FINANCE LLC CALLABLE NOTES FIXE	1,070,000.00	1,478,759.08	1,449,199.68
P3753HAA0	ERGON PERU SAC	1,692,425.58	1,692,425.58	1,763,490.53
29530P102	ERIE INDEMNITY CO COMMON STOCK USD 0	419.00	69,827.52	80,724.54
26884ABM4	ERP OPERATING LP CALLABLE NOTES FIXED 2.	4,065,000.00	4,250,244.08	4,170,120.17
26884ABL6	ERP OPERATING LP CALLABLE NOTES FIXED 3%	600,000.00	629,370.00	635,232.05
26884ABB8	ERP OPERATING LP CALLABLE NOTES FIXED 4.	3,165,000.00	3,264,344.53	3,973,637.18
BN13P81	ERSTE GROUP BANK AG CALLABLE BOND VARIAB	200,000.00	251,492.80	237,959.10
5289837	ERSTE GROUP BANK AG COMMON STOCK EUR 0	3,431.00	110,515.99	161,336.67
61899AAH6	ESC MORRISON KNUDSON D01/JUL/2000 11.000	765,000.00		
525ECS810	ESCROW LEINER HEALTH PROD	500.00	128.00	128.00
6321642	ESPRIT HOLDINGS LTD COMMON STOCK HKD 0.1	393,948.00	384,232.12	35,876.39
BHNCRK0	ESR CAYMAN LTD COMMON STOCK HKD 0.001	7,600.00	23,171.98	25,686.54
29670VAA7	ESSENTIAL PROPERTIES LP CALLABLE NOTES F	1,755,000.00	1,753,947.55	1,728,779.77
29670GAE2	ESSENTIAL UTILITIES INC CALLABLE NOTES F	580,000.00	590,505.48	600,301.91
03836WAC7	ESSENTIAL UTILITIES INC CALLABLE NOTES F	100,000.00	99,999.07	118,643.45
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD	3,724.00	144,714.06	199,941.56
G3198@AG2	ESSENTIA PLC NOTES FIXED 3.9% 27/JUL/203	5,000,000.00	5,000,000.00	5,398,650.00
29717PAW7	ESSEX PORTFOLIO LP CALLABLE NOTES FIXED	1,020,000.00	1,011,471.98	950,019.18
29717PAY3	ESSEX PORTFOLIO LP CALLABLE NOTES FIXED	513,000.00	507,346.29	499,499.05
29717PAS6	ESSEX PORTFOLIO LP CALLABLE NOTES FIXED	265,000.00	328,918.97	322,715.62
29717PAZ0	ESSEX PORTFOLIO LP CALLABLE NOTES FIXED	202,000.00	200,721.34	202,622.88
29717PAV9	ESSEX PORTFOLIO LP CALLABLE NOTES FIXED	200,000.00	205,288.00	200,634.26
297178105	ESSEX PROPERTY TRUST INC REIT USD 0.0001	1,206.00	282,942.43	424,789.38
7212477	ESSILORLUXTTICA SA COMMON STOCK EUR 0.1	8,706.00	562,519.14	1,853,762.74
BF1K7P7	ESSITY AB COMMON STOCK SEK 3.35	2,211.00	58,339.41	72,138.31
29736RAM2	ESTEE LAUDER COS INC/THE CALLABLE NOTES	1,020,000.00	1,041,068.07	1,115,645.64
29736RAR1	ESTEE LAUDER COS INC/THE CALLABLE NOTES	117,000.00	116,227.80	115,252.21
518439104	ESTEE LAUDER COS INC/THE COMMON STOCK US	3,807.00	644,857.81	1,409,351.40
5806225	ETABLISSEMENTS FRANZ COLRUYT NV COMMON S	207.00	11,476.63	8,771.02
29786A106	ETSY INC COMMON STOCK USD 0.001	2,109.00	186,738.01	461,744.46
7042395	EURAZEO SE COMMON STOCK EUR 0	150.00	9,674.53	13,100.54
EUR	EURO		1,931,678.00	1,896,634.00
VGH2IDX	EURO STOXX 50 EQUITY INDEX 18/MAR/2022 V	5.00	4,690.83	-
RXN2COM	EURO-BUND FUTURE BOND 08/MAR/2022 RXH2 C	-	29,552.13	-
BNDPV1L	EUROFINS SCIENTIFIC SE COMMON STOCK EUR	9,746.00	206,557.25	1,205,846.86
688666	EUROMONEY INSTITUTIONAL INVESTOR PLC COM	9,642.00	188,799.15	120,801.36
298736109	EURONET WORLDWIDE INC COMMON STOCK USD 0	847.00	80,490.76	100,936.99
BNBNSG0	EURONEXT NV COMMON STOCK EUR 1.6	302.00	29,528.94	31,338.39
OATH2C0	EURO-OAT FUTURE BOND 08/MAR/2022 OATH2 C	33.00	83,717.22	-
BHUV059	EUROPEAN ASSETS TRUST PLC/FUND CLOSED-EN	1,208,000.00	1,510,769.36	2,282,464.97
29878SHZ2	EUROPEAN INVESTMENT BANK BOND FIXED 1.37	2,255,000.00	2,247,488.10	2,270,099.48
19772	EUROPEAN OPPORTUNITIES TRUST PLC CLOSED-	398,537.00	3,945,610.96	4,577,490.78
G31991527	EUROPEAN SECONDARY DEV FUND IV LP/1133 W	100.00	-	5,229,994.60
298994914	EUROPEAN SECONDARY DEVELOPMENT FUND V, L	100.00	1,115,955.49	26,517,320.92
BMCF868	EUROPEAN SMALLER COMPANIES/THE CLOSED-EN	2,948,144.00	4,524,040.32	7,147,673.44
29978A104	EVERBRIDGE INC COMMON STOCK USD 0.001	638.00	85,695.78	42,956.54
29977A105	EVERCORE INC COMMON STOCK USD 0.01	651.00	49,698.49	88,438.35
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD 0.	5,043.00	1,227,233.21	1,381,378.56
299808A14	EVEREST REINSURANCE HOLDINGS INC CALLAB	3,555,000.00	3,480,047.25	3,460,473.22
30034WAA4	EVERGY INC CALLABLE NOTES FIXED 2.45% 15	1,215,000.00	1,213,959.01	1,246,089.47
30034WAB2	EVERGY INC CALLABLE NOTES FIXED 2.9% 15/	1,250,000.00	1,254,677.33	1,279,457.96
391164AF7	EVERGY INC CALLABLE NOTES STEP CPN 15/JU	2,690,000.00	3,020,412.70	2,714,112.60
30034W106	EVERGY INC COMMON STOCK USD 0	3,797.00	194,792.71	260,512.17
30036FAA9	EVERGY KANSAS CENTRAL INC CALLABLE BOND	2,600,000.00	2,603,873.91	2,786,748.52
95709TAJ9	EVERGY KANSAS CENTRAL INC CALLABLE BOND	1,565,000.00	1,690,973.56	1,820,176.67
30037DAA3	EVERGY METRO INC CALLABLE BOND FIXED 2.2	500,000.00	499,869.00	497,145.66
485134BR0	EVERGY METRO INC CALLABLE NOTES FIXED 4.	1,475,000.00	1,473,807.93	1,756,865.22
485134BQ2	EVERGY METRO INC CALLABLE NOTES FIXED 4.	161,000.00	157,587.85	191,704.89
485134BM1	EVERGY METRO INC CALLABLE NOTES FIXED 5.	740,000.00	748,539.09	962,617.09
30219GAN8	EVERNORTH HEALTH INC CALLABLE NOTES FIXE	525,000.00	563,535.58	556,314.59
30040WAN8	EVERSOURCE ENERGY CALLABLE NOTES FIXED 1	296,000.00	295,671.44	290,069.67
664397AK2	EVERSOURCE ENERGY CALLABLE NOTES FIXED 2	470,000.00	468,992.30	478,195.56
30040WAG3	EVERSOURCE ENERGY CALLABLE NOTES FIXED 3	340,000.00	339,398.79	356,879.01
30040WAH1	EVERSOURCE ENERGY CALLABLE NOTES FIXED 3	120,000.00	140,035.94	126,276.30
30040W108	EVERSOURCE ENERGY COMMON STOCK USD 5	5,715.00	427,272.88	519,950.70
BIXSCH4	EVOLUTION AB COMMON STOCK SEK 0.003	625.00	44,503.06	88,788.20
B3XOF91	EVOLUTION MINING LTD COMMON STOCK AUD 0	63,610.00	217,943.74	187,765.46
Q3647#AB7	EVOLUTION PTY LTD NOTES USD	1,000,000.00	1,000,000.00	735,098.44
BSZQD03	EVONIK INDUSTRIES AG COMMON STOCK EUR	13,767.00	494,466.03	445,721.55
B71N6K8	EVRAZ PLC	1,937.00	14,782.66	15,783.39
30063P105	EXACT SCIENCES CORP COMMON STOCK USD 0.0	2,840.00	254,360.96	221,037.20
30161Q104	EXELIXIS INC COMMON STOCK USD 0.001	5,179.00	110,219.11	94,672.12
30161NAU5	EXELON CORP CALLABLE NOTES FIXED 3.4% 15	4,950,000.00	4,829,842.54	5,272,860.24
30161NAW1	EXELON CORP CALLABLE NOTES FIXED 3.497%	509,000.00	507,170.93	513,704.39
30161NAX9	EXELON CORP CALLABLE NOTES FIXED 4.05% 1	665,000.00	699,854.43	738,855.98
30161NAV3	EXELON CORP CALLABLE NOTES FIXED 4.45% 1	1,540,000.00	1,601,883.35	1,839,441.10
30161NAY7	EXELON CORP CALLABLE NOTES FIXED 4.7% 15	4,169,000.00	5,091,876.97	5,233,508.29
30161NAQ4	EXELON CORP CALLABLE NOTES FIXED 4.95% 1	1,715,000.00	1,725,588.88	2,039,821.51
30161NACS	EXELON CORP CALLABLE NOTES FIXED 5.625%	10,770,000.00	12,092,647.93	13,694,232.71
30161NI01	EXELON CORP COMMON STOCK USD 0	16,233.00	598,908.77	937,618.08
30167YAC5	EXETER AUTOMOBILE RECEIVABLES TRUST 2020	879,367.71	879,259.81	881,285.44
30166RAF4	EXETER AUTOMOBILE RECEIVABLES TRUST 2021	850,000.00	849,770.16	839,422.35
302088109	EXODUS COMMUNICATIONS COM STK USD0.001	53.00	1,052.73	-
BYSLC09	EXOR NV COMMON STOCK EUR 0.01	383.00	20,833.62	34,390.84
30212PBH7	EXPEDIA GROUP INC CALLABLE NOTES FIXED 2	2,000,000.00	1,998,249.24	1,997,160.02
30212PAR6	EXPEDIA GROUP INC CALLABLE NOTES FIXED 3	4,630,000.00	4,626,263.00	4,724,917.78
30212PAPO	EXPEDIA GROUP INC CALLABLE NOTES FIXED 3	700,000.00	723,769.62	748,404.33
30212P303	EXPEDIA GROUP INC COMMON STOCK USD 0.001	2,414.00	231,254.66	436,258.08
302130109	EXPEDITORS INTERNATIONAL OF WASHINGTON I	2,800.00	198,287.25	376,012.00
30217AAC7	EXPERIAN FINANCE PLC CALLABLE NOTES FIXE	2,250,000.00	2,231,385.24	2,299,402.64
B19NLV4	EXPERIAN PLC COMMON STOCK GBP 0.1	31,193.00	662,544.05	1,534,496.71
30216IAE5	EXPORT-IMPORT BANK OF INDIA MEDIUM TERM	1,000,000.00	995,430.00	1,016,824.46
1F88608	EXPORT-IMPORT BANK OF INDIA MEDIUM TERM	600,000.00	599,477.06	600,924.00
302155B60	EXPORT-IMPORT BANK OF THE UNITED STATES	1,342,430.47	1,387,267.65	1,376,926.11
30227XAA9	EXTENET LLC 2019-1 2019-1A A2 3.204% 26/	1,500,000.00	1,525,560.08	1,521,495.30
30225T102	EXTRA SPACE STORAGE INC REIT USD 0.01	3,615.00	503,338.88	819,628.95
30225VAG2	EXTRA SPACE STORAGE LP CALLABLE NOTES FI	6,498,000.00	6,469,812.32	6,316,618.54
30225VAF4	EXTRA SPACE STORAGE LP CALLABLE NOTES FI	90,000.00	91,678.23	88,563.04
30231GAY8	EXXON MOBIL CORP CALLABLE NOTES FIXED 2.	5,640,000.00	5,619,278.81	5,706,460.64
30231GBN1	EXXON MOBIL CORP CALLABLE NOTES FIXED 2.	2,090,000.00	2,111,766.24	2,166,084.78
30231GBE1	EXXON MOBIL CORP CALLABLE NOTES FIXED 2.	1,500,000.00	1,539,371.98	1,538,480.10
30231GBM3	EXXON MOBIL CORP CALLABLE NOTES FIXED 3.	26,720,000.00	28,163,359.16	28,944,920.71
30231GAZ5	EXXON MOBIL CORP CALLABLE NOTES FIXED 3.	2,653,000.00	2,696,195.61	2,686,936.23
30231GBK7	EXXON MOBIL CORP CALLABLE NOTES FIXED 3.	480,000.00	480,000.00	525,579.60
30231GBF8	EXXON MOBIL CORP CALLABLE NOTES FIXED 4.	9,955,000.00	10,533,586.41	11,751,942.90
30231GAW2	EXXON MOBIL CORP CALLABLE NOTES FIXED 4.	7,435,000.00	8,577,188.06	8,675,925.15
30231GB66	EXXON MOBIL CORP CALLABLE NOTES FIXED 4.	3,503,000.00	3,647,329.88	4,301,163.80
30231G102	EXXON MOBIL CORP COMMON STOCK USD 0	105,607.00	5,213,734.27	6,462,092.33
346607	F&C INVESTMENT TRUST PLC CLOSED-END FUND	150,683.00	1,650,926.73	1,889,897.38
30321LUC5	F&G GLOBAL FUNDING MEDIUM TERM NOTE FIXE	781,000.00	778,875.68	759,287.20
1092725	F&W MEDIA CLASS A UNITS	5,132.46	-	-
LX1651140	F+W media Inc Tr B1 TL - LX1651140	187,262.52	-	-
LX1651150	F+W media Inc Tr B2 TL - LX1651150	580,821.54	1,256,627.01	-
315616102	FS INC COMMON STOCK USD 0	1,733.00	270,925.49	424,082.43

303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOC	635.00	165,503.02	308,616.35
303250104	FAIR ISAAC CORP COMMON STOCK USD 0.01	615.00	216,319.74	266,707.05
303901B10	FAIRFAX FINANCIAL HOLDINGS LTD CALLABLE	4,840,000.00	4,853,589.15	4,981,861.03
303901BB7	FAIRFAX FINANCIAL HOLDINGS LTD CALLABLE	1,100,000.00	1,097,415.00	1,223,554.87
303901BF8	FAIRFAX FINANCIAL HOLDINGS LTD CALLABLE	900,000.00	900,000.00	1,007,988.68
2566351	FAIRFAX FINANCIAL HOLDINGS LTD EUR	4,599.00	2,296,354.96	2,265,512.21
3136AQC65	FANNIE MAE-ACES 2015-M17 FA FLOATING 25/	406,470.15	404,802.94	406,512.26
3136ATY24	FANNIE MAE-ACES 2016-M10 AQ2 VARIABLE 25	1,194,000.00	1,362,293.67	1,330,978.55
3136AV7G8	FANNIE MAE-ACES 2017-M7 A2 VARIABLE 25/F	195,000.00	196,934.79	206,445.06
3136B1XJ8	FANNIE MAE-ACES 2018-M4 A2 VARIABLE 25/M	1,660,105.50	1,880,847.65	1,798,863.76
3136B9MX2	FANNIE MAE-ACES 2020-M15 X1 VARIABLE 25/	11,521,979.84	1,461,105.39	1,386,560.81
3136BBAR3	FANNIE MAE-ACES 2020-M33 X2 VARIABLE 25/	1,600,000.00	208,135.27	207,955.68
635693A	FANUC CORP COMMON STOCK JPY	2,514.00	575,948.04	532,250.62
30958PA11	FARMERS EXCHANGE CAPITAL II CALLABLE NOT	4,180,000.00	4,258,097.90	5,295,448.22
6332439	FAST RETAILING CO LTD COMMON STOCK JPY	198.00	101,108.71	112,295.43
311900104	FASTENAL CO COMMON STOCK USD 0.01	9,526.00	323,295.16	610,235.56
B0LC9F2	FASTIGHETS AB BALDER COMMON STOCK SEK 1	370.00	19,112.62	26,636.85
31188V100	FASTLY INC COMMON STOCK USD 0.00002	1,764.00	145,038.62	62,533.80
4400446	FAURECIA SE COMMON STOCK EUR 7	1,763.98	84,287.07	83,911.08
BGPK545	FAURECIA SE COMMON STOCK EUR 7	0.40	13.43	18.91
313990020	FCOI II HOLDINGS/1133 CHESTER	100.00	3,451,092.44	2,144,723.00
31331FAX9	FEDERAL EXPRESS CORP 1998 PASS THROUGH T	391,451.33	422,749.33	392,073.86
313309AP1	FEDERAL EXPRESS CORP NOTES FIXED 7.6% 01	474,000.00	627,829.24	853,534.19
3130AIHU6	FEDERAL HOME LOAN BANKS BOND FIXED 0.5%	6,000,000.00	5,936,440.30	5,895,128.70
3130AI7E3	FEDERAL HOME LOAN BANKS BOND FIXED 1.375	2,000,000.00	2,028,091.66	2,021,335.02
3130AGWK7	FEDERAL HOME LOAN BANKS BOND FIXED 1.5%	2,000,000.00	2,053,632.22	2,032,090.60
313380GJ0	FEDERAL HOME LOAN BANKS BOND FIXED 2% 09	2,000,000.00	2,026,014.62	2,024,009.36
3133834G3	FEDERAL HOME LOAN BANKS BOND FIXED 2.125	2,000,000.00	2,048,333.69	2,043,543.44
313382AX1	FEDERAL HOME LOAN BANKS BOND FIXED 2.125	2,000,000.00	2,041,149.03	2,038,640.02
313379Q69	FEDERAL HOME LOAN BANKS BOND FIXED 2.125	1,000,000.00	1,002,389.24	1,008,242.30
3130A3GE8	FEDERAL HOME LOAN BANKS BOND FIXED 2.75%	2,000,000.00	2,126,042.85	2,103,030.96
3130A2UW4	FEDERAL HOME LOAN BANKS BOND FIXED 2.875	2,000,000.00	2,131,336.50	2,101,727.58
3130AFFX0	FEDERAL HOME LOAN BANKS BOND FIXED 3.25%	1,500,000.00	1,733,211.26	1,675,727.10
3130AOF70	FEDERAL HOME LOAN BANKS BOND FIXED 3.375	1,000,000.00	1,014,925.17	1,050,582.47
313385RS7	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	70,000,000.00	69,997,672.22	69,999,281.95
313385TU0	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	55,000,000.00	54,994,056.25	54,995,806.25
313385RU2	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	42,000,000.00	41,995,746.66	41,999,393.33
313385SP2	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	38,600,000.00	38,596,424.33	38,598,305.77
313385G62	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	30,700,000.00	30,696,833.25	30,699,060.42
313385RT5	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	30,000,000.00	29,997,000.00	29,999,600.00
313385RK4	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	25,000,000.00	24,997,527.78	24,999,888.89
313385RL2	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	25,000,000.00	24,997,739.58	24,999,878.47
313385RQ1	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	25,000,000.00	24,997,666.67	24,999,750.00
313385RR9	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	25,000,000.00	24,997,666.67	24,999,722.22
313385RY4	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	25,000,000.00	24,997,180.56	24,999,586.81
313385S83	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	25,000,000.00	24,997,156.25	24,999,375.00
313385S16	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	25,000,000.00	24,996,966.67	24,999,100.00
313385SR8	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	20,000,000.00	19,998,755.56	19,999,244.45
313385UA2	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	20,000,000.00	19,997,371.11	19,998,064.44
313385TM8	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	15,000,000.00	14,998,537.50	14,998,987.50
313385RM0	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	10,000,000.00	9,999,133.33	9,999,933.33
3134A3U53	FEDERAL HOME LOAN MORTGAGE CORP DISCOUNT	1,177,000.00	1,027,732.86	1,041,947.76
3137EAE59	FEDERAL HOME LOAN MORTGAGE CORP MEDIUM T	3,000,000.00	2,994,799.19	3,094,123.26
3134A3ZU3	FEDERAL HOME LOAN MORTGAGE CORP MEDIUM T	738,000.00	641,816.46	646,792.71
3137EAEQ8	FEDERAL HOME LOAN MORTGAGE CORP NOTES FI	4,000,000.00	4,008,515.77	3,990,755.60
3137EAEV7	FEDERAL HOME LOAN MORTGAGE CORP NOTES FI	4,000,000.00	3,993,512.44	3,974,028.92
3137EAEW5	FEDERAL HOME LOAN MORTGAGE CORP NOTES FI	2,200,000.00	2,201,640.98	2,185,065.98
3137EAEPO	FEDERAL HOME LOAN MORTGAGE CORP NOTES FI	2,000,000.00	2,055,153.86	2,028,884.24
3137EAEK6	FEDERAL HOME LOAN MORTGAGE CORP NOTES FI	2,000,000.00	2,004,003.01	1,995,517.34
3137EAE54	FEDERAL HOME LOAN MORTGAGE CORP NOTES FI	2,000,000.00	2,002,057.62	1,990,369.50
3137EAEZ8	FEDERAL HOME LOAN MORTGAGE CORP NOTES FI	2,000,000.00	1,986,598.14	1,982,295.08
3137EAF42	FEDERAL HOME LOAN MORTGAGE CORP NOTES FI	2,000,000.00	1,984,903.64	1,981,084.92
3137EAY11	FEDERAL HOME LOAN MORTGAGE CORP NOTES FI	2,000,000.00	1,985,719.80	1,980,211.98
3137EAEK3	FEDERAL HOME LOAN MORTGAGE CORP NOTES FI	2,000,000.00	1,976,724.93	1,945,835.44
3137EAEU9	FEDERAL HOME LOAN MORTGAGE CORP NOTES FI	1,000,000.00	996,451.11	974,573.25
3134AA4A2	FEDERAL HOME LOAN MORTGAGE CORP NOTES FI	500,000.00	709,177.56	718,341.63
3135D8050	FEDERAL NATIONAL MORTGAGE ASSOCIATION DI	2,168,000.00	1,840,870.48	1,856,987.15
3135G0423	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	8,195,000.00	8,140,878.92	8,031,516.06
3135G06H1	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	6,000,000.00	5,961,806.33	5,947,396.08
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	5,000,000.00	5,125,359.38	5,090,400.25
3135G03U5	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	5,000,000.00	4,980,944.61	4,930,919.10
3135G05Y5	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	5,000,000.00	4,873,760.14	4,823,658.95
3135G05O2	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	5,000,000.00	4,780,638.13	4,711,696.45
3135G0U43	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	4,000,000.00	4,064,419.99	4,147,502.96
3135G0Q22	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	4,000,000.00	3,956,869.35	4,110,037.32
3135G0Z87	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	3,000,000.00	3,030,451.42	3,138,279.51
3135G0K36	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	3,000,000.00	3,140,871.47	3,110,962.08
3135G0Q43	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	3,000,000.00	2,994,548.95	2,987,388.45
31359MEU3	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	2,000,000.00	2,578,325.22	2,656,310.52
3135G0G63	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	2,500,000.00	2,502,553.88	2,439,191.25
3135G0V34	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	2,000,000.00	2,094,352.59	2,070,819.12
3135G0V75	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	2,000,000.00	2,047,317.05	2,043,815.12
3135G0W66	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	2,000,000.00	2,040,523.09	2,037,199.72
3135G0S64	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	2,000,000.00	2,001,918.17	1,989,102.24
3135G0S7K	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	2,000,000.00	1,976,433.17	1,945,328.48
31359MGK3	FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	1,000,000.00	1,408,904.52	1,412,213.48
313747206	FEDERAL REALTY INVEST	10,339.00	1,112,706.34	1,409,412.48
313747A20	FEDERAL REALTY INVESTMENT TRUST CALLABLE	1,000,000.00	998,380.00	1,053,039.05
313747AU1	FEDERAL REALTY INVESTMENT TRUST CALLABLE	271,000.00	279,872.51	283,813.72
314353AA1	FEDEX CORP 2020-1 CLASS AA PASS THROUGH	5,442,532.45	5,405,568.20	5,358,228.16
31428XCE4	FEDEX CORP CALLABLE NOTES FIXED 3.25% 15	5,077,000.00	5,102,720.02	5,186,356.19
31428XB43	FEDEX CORP CALLABLE NOTES FIXED 3.9% 01/	600,000.00	597,617.00	669,498.10
31428XB08	FEDEX CORP CALLABLE NOTES FIXED 4.05% 15	1,190,000.00	1,359,622.85	1,335,969.01
31428XB81	FEDEX CORP CALLABLE NOTES FIXED 4.1% 01/	4,902,000.00	4,705,356.63	5,488,049.11
31428XAU0	FEDEX CORP CALLABLE NOTES FIXED 4.1% 15/	1,485,000.00	1,466,620.15	1,663,548.96
31428XB28	FEDEX CORP CALLABLE NOTES FIXED 4.25% 15	350,000.00	381,139.77	397,988.17
31428XBN5	FEDEX CORP CALLABLE NOTES FIXED 4.4% 15/	4,860,000.00	5,172,647.71	5,723,487.86
31428XB07	FEDEX CORP CALLABLE NOTES FIXED 4.5% 01/	75,000.00	76,119.33	87,260.87
31428XBG0	FEDEX CORP CALLABLE NOTES FIXED 4.55% 01	7,145,000.00	8,366,214.72	8,562,087.93
31428XBE5	FEDEX CORP CALLABLE NOTES FIXED 4.75% 15	8,520,000.00	9,004,737.96	10,381,846.98
31428XAW6	FEDEX CORP CALLABLE NOTES FIXED 5.1% 15/	1,025,000.00	1,322,201.74	1,299,821.20
31428XCA2	FEDEX CORP CALLABLE NOTES FIXED 5.25% 15	1,881,000.00	2,055,156.13	2,516,397.06
31428XK10	FEDEX CORP COMMON STOCK USD 0.1	4,395.00	883,225.45	1,136,722.80
314890AB0	FERGUSON FINANCE PLC CALLABLE NOTES FIVE	2,457,000.00	2,499,376.19	2,582,528.45
314890AA2	FERGUSON FINANCE PLC CALLABLE NOTES FIVE	1,635,000.00	1,630,578.39	1,841,470.04
BIVNS54	FERGUSON PLC COMMON STOCK GBP 10	3,192.00	258,648.41	566,582.15
BDGGS07	FERRARI NV COMMON STOCK USD 0.01	5,330.00	793,607.18	1,378,940.30
N3167Y103	FERRARI NV COMMON STOCK USD 0.01	849.00	225,718.68	219,738.18
B038516	FERROVIAL SA COMMON STOCK EUR 0.2	6,840.00	133,870.35	214,374.03
3128HDG07	FHLMC MORTPASS ARM 01/FEB/2023 84 PNW 84	130.68	133.27	131.16
3128BQY11	FHLMC MORTPASS ARM 01/MAY/2049 84 PNW 84	267,731.99	277,792.86	276,985.42
312854F25	FHLMC MORTPASS ARM 01/NOV/2036 1Q PNW 1Q	368,420.84	386,841.91	387,215.81
31347AKC7	FHLMC MORTPASS ARM 01/NOV/2041 84 PNW 84	973,034.61	1,010,860.01	1,021,980.29
31300UYH2	FHLMC MORTPASS ARM 01/OCT/2039 84 PNW 84	1,107,882.73	1,163,276.87	1,162,116.29
31349TD40	FHLMC MORTPASS ARM 01/SEP/2034 78 PNW 78	667,046.33	704,541.65	710,340.84
312910UP5	FHLMC REMICS 1303 L 8.25% 15/JUN/2022	2,314.61	2,397.07	2,341.65
31337DCF1	FHLMC REMICS 2046 C 6% 15/APR/2028	66,610.89	71,807.06	72,145.60
31337G554	FHLMC REMICS 2084 ZA 6.5% 15/AUG/2028	172,462.12	188,091.49	191,080.89

3133THAE7	FHLMC REMICS 2104 QH 6.5% 15/DEC/2028	412,003.22	451,635.83	459,957.47
3133TJ5V1	FHLMC REMICS 2121 C 6% 15/FEB/2029	101,289.39	109,693.26	111,888.23
3133TPNT2	FHLMC REMICS 2253 PH 7.5% 15/SEP/2030	209,292.68	231,399.22	244,634.03
3133TUF52	FHLMC REMICS 2323 PS FLOATING 15/JUN/203	15,954.04	19,609.95	20,932.41
3133TUBQ0	FHLMC REMICS 2325 JS FLOATING 15/JUN/203	48,719.36	16,118.75	21,727.49
313390S80	FHLMC REMICS 2411 SJ FLOATING 15/DEC/202	242,432.70	920.19	41,085.34
313392RTM3	FHLMC REMICS 2490 ZO 6.5% 15/AUG/2032	860,832.54	938,845.49	995,961.21
313393F4B9	FHLMC REMICS 2528 KM 5.5% 15/NOV/2022	1,418.07	1,523.19	1,437.40
313393JAZ1	FHLMC REMICS 2551 FD FLOATING 15/JAN/203	15,295.10	15,380.04	15,432.70
313393QC54	FHLMC REMICS 2614 WO ZEROCPN 15/MAY/2033	187,010.22	265,772.81	168,494.84
31394GWI8	FHLMC REMICS 2661 GS FLOATING 15/AUG/203	98,443.84	98,676.68	111,297.96
31394KIP0	FHLMC REMICS 2682 JG 4.5% 15/OCT/2023	220,725.12	228,519.78	226,038.64
31394MWC0	FHLMC REMICS 2725 SC FLOATING 15/NOV/203	389,136.76	322,993.30	404,660.59
313395UEH0	FHLMC REMICS 2980 QG 6.5% 15/MAY/2035	82,290.08	84,123.61	96,629.74
31396UR85	FHLMC REMICS 3181 IS FLOATING 15/JUL/203	520,105.73	51,364.07	93,699.44
31397CTW9	FHLMC REMICS 3242 SC FLOATING 15/NOV/203	263,088.72	50,650.94	43,586.62
31397FPF3	FHLMC REMICS 3289 SA FLOATING 15/MAR/203	166,618.16	18,075.45	34,691.65
31397HDF2	FHLMC REMICS 3318 F FLOATING 15/MAY/2037	226,759.39	223,730.19	227,617.47
31397HSA7	FHLMC REMICS 3338 AH 6% 15/JUN/2037	959,299.64	1,036,135.48	1,114,239.67
31397JZ1	FHLMC REMICS 3339 JI FLOATING 15/JUL/203	2,283,608.88	192,492.40	367,636.60
31397JU85	FHLMC REMICS 3346 FT FLOATING 15/OCT/203	972,508.41	976,404.57	978,116.48
3137ALUY3	FHLMC REMICS 3996 NZ 3.5% 15/FEB/2042	3,387,303.64	3,547,058.59	3,565,024.62
3137ATNX6	FHLMC REMICS 4097 PS FLOATING 15/JUN/204	1,499,977.86	224,296.83	240,269.60
3137B1UJ7	FHLMC REMICS 4194 GS FLOATING 15/APR/204	78,317.74	81,307.99	81,411.60
3137B2DY3	FHLMC REMICS 4203 PS FLOATING 15/SEP/204	157,878.48	14,511.72	19,186.42
3137B26P0	FHLMC REMICS 4205 PA 1.75% 15/MAY/2043	225,666.06	222,316.32	228,345.73
3137B3UJ5	FHLMC REMICS 4240 DI 4% 15/NOV/2042	1,233,699.93	137,898.84	187,795.53
3137B4UN4	FHLMC REMICS 4248 ES FLOATING 15/MAY/204	2,296,804.06	2,490,740.45	2,909,731.72
3137B5H29	FHLMC REMICS 4255 SN FLOATING 15/MAY/203	386,548.64	404,871.63	451,013.74
3137B5QX4	FHLMC REMICS 4265 ES FLOATING 15/NOV/204	1,282,358.08	1,381,728.21	1,545,541.30
3137BG8R9	FHLMC REMICS 4426 QC 1.75% 15/JUL/2037	392,910.67	390,685.18	397,100.32
3137BHV1T	FHLMC REMICS 4457 DI 4% 15/AUG/2024	337,448.96	11,342.08	11,415.97
3137B5S87	FHLMC REMICS 4632 MA 4% 15/AUG/2054	2,880,108.92	3,062,727.80	3,021,714.08
3137BVKR2	FHLMC REMICS 4661 HA 3% 15/MAY/2037	320,076.08	325,882.90	325,578.57
3137F2IR8	FHLMC REMICS 4702 ZL 3% 15/JUL/2047	11,414,902.60	12,461,626.19	11,915,277.14
3137F1YE2	FHLMC REMICS 4705 A 4.5% 15/SEP/2042	61,421.50	66,220.06	61,867.68
3137FCAZ7	FHLMC REMICS 4742 PA 3% 15/OCT/2047	808,370.43	811,235.82	826,093.79
3137F3KK9	FHLMC REMICS 4763 CA 3% 15/SEP/2038	129,635.76	127,863.39	135,746.95
3137FERS1	FHLMC REMICS 4767 KA 3% 15/MAR/2048	325,534.43	325,105.83	341,999.33
3137FHED1	FHLMC REMICS 4821 FL FLOATING 15/JUN/204	453,190.29	448,658.38	455,519.46
3137FIE21	FHLMC REMICS 4836 PO ZEROCPN 15/OCT/2058	1,522,173.27	1,173,349.35	1,315,759.72
3137FIJY6	FHLMC REMICS 4839 UO ZEROCPN 15/AUG/2056	835,156.57	649,130.51	753,399.92
3137FK81	FHLMC REMICS 4839 WO ZEROCPN 15/AUG/2056	3,643,458.18	2,708,022.52	3,158,630.85
3137FKZD7	FHLMC REMICS 4845 WF FLOATING 15/DEC/204	506,594.12	502,240.57	508,540.91
3137FKHX7	FHLMC REMICS 4846 PF FLOATING 15/DEC/204	68,840.99	68,475.27	68,457.15
3137FLT53	FHLMC REMICS 4880 DA 3% 15/MAY/2050	506,931.42	517,545.31	530,765.31
3137FN5F3	FHLMC REMICS 4903 NF FLOATING 25/AUG/204	1,137,776.94	1,131,376.95	1,145,047.33
3137FQLW1	FHLMC REMICS 4940 FE FLOATING 25/JAN/205	935,624.36	935,624.36	945,255.86
3137FQZF3	FHLMC REMICS 4948 E 2.5% 25/OCT/2048	134,875.98	136,262.08	137,096.07
3137FYMS2	FHLMC REMICS 5091 AB 1.5% 25/MAR/2051	900,189.02	902,720.80	885,158.56
3137FYEX0	FHLMC REMICS 5092 XA 1% 15/JAN/2041	1,393,821.78	1,394,475.12	1,366,183.13
3137FXZM3	FHLMC REMICS 5095 MI 2.5% 25/APR/2051	5,367,979.68	500,398.97	679,314.07
3137H02A5	FHLMC REMICS 5104 UB 1.25% 15/DEC/2044	2,628,312.46	2,639,811.32	2,572,311.01
3137H0VA3	FHLMC REMICS 5115 CD 1% 15/AUG/2044	1,505,452.51	1,503,955.10	1,472,473.16
3137HORQ3	FHLMC REMICS 5119 AB 1.5% 25/AUG/2049	426,322.30	427,921.01	421,618.81
3137HOLX4	FHLMC REMICS 5121 KU 1.5% 25/JUN/2051	1,555,287.70	1,549,455.37	1,548,029.64
3128HXMV4	FHLMC STRIPS 264 30 3% 15/JUL/2042	845,036.42	806,481.64	872,506.87
31325UUE4	FHLMC STRIPS 314 S2 FLOATING 15/SEP/2043	3,650,202.82	549,464.26	619,832.55
312HTZ66	FHLMC STRIPS 323 300 3% 15/JAN/2044	1,305,293.78	1,343,804.41	1,352,670.44
31325VHH0	FHLMC STRIPS 329 CS 3.5% 15/JUN/2043	2,837,015.50	379,059.09	360,469.49
3132JOFK8	FHLMC STRIPS 339 FS FLOATING 15/NOV/2044	1,408,417.17	1,402,695.48	1,413,932.56
31325VRC0	FHLMC STRIPS 345 C13 3.5% 15/AUG/2045	1,129,376.43	150,861.92	114,860.52
3132WIEZ3	FHLMCGLD MORTPASS 3% 01/DEC/2046 Q4 PNH	108,168.05	108,624.40	113,573.84
3132LKS54	FHLMCGLD MORTPASS 3% 01/DEC/2046 V8 PNH	183,696.51	184,471.48	193,237.74
3132L7QE2	FHLMCGLD MORTPASS 3% 01/FEB/2041 V8 PNH	1,526,342.63	1,583,105.33	1,611,585.31
313075XL2	FHLMCGLD MORTPASS 3% 01/JAN/2032 J3 PNH	147,642.81	155,947.72	155,761.51
3128MIY69	FHLMCGLD MORTPASS 3% 01/JUN/2046 G0 PNH	96,915.02	97,323.87	101,896.95
3132HQBFR	FHLMCGLD MORTPASS 3% 01/NOV/2042 Q1 PNH	3,788,377.95	3,932,824.29	4,002,391.94
3132HQBEL	FHLMCGLD MORTPASS 3% 01/NOV/2042 Q1 PNH	3,636,708.30	3,775,371.67	3,842,523.88
3132WJFE6	FHLMCGLD MORTPASS 3% 01/NOV/2046 Q4 PNH	88,542.12	88,915.67	92,902.07
31335A3R7	FHLMCGLD MORTPASS 3% 01/OCT/2046 G6 PNH	144,214.46	144,822.89	151,673.91
3132WHGE6	FHLMCGLD MORTPASS 3% 01/OCT/2046 Q4 PNH	340,164.70	341,533.34	355,662.63
3133N2R81	FHLMCGLD MORTPASS 3% 01/OCT/2049 3P PNH	551,246.95	556,328.75	568,815.77
3132VN2F9	FHLMCGLD MORTPASS 3.5% 01/DEC/2048 Q6 PN	26,625.04	26,791.44	28,154.92
3132WGW78	FHLMCGLD MORTPASS 3.5% 01/OCT/2046 Q4 PN	430,906.53	434,205.66	463,012.09
3132J4LS6	FHLMCGLD MORTPASS 4% 01/APR/2037 G3 PNH	381,176.63	405,238.39	416,224.42
3132XXXT1	FHLMCGLD MORTPASS 4% 01/APR/2048 Q5 PNH	47,463.07	49,546.99	50,642.70
3132H3EE9	FHLMCGLD MORTPASS 4% 01/AUG/2042 U9 PNH	2,024,732.22	2,175,321.66	2,208,759.89
3128M96X5	FHLMCGLD MORTPASS 4% 01/AUG/2044 G0 PNH	2,240,139.77	2,402,549.91	2,463,361.23
3132Y16Y9	FHLMCGLD MORTPASS 4% 01/AUG/2048 Q5 PNH	287,655.08	293,250.87	309,893.21
3132Y17A0	FHLMCGLD MORTPASS 4% 01/AUG/2048 Q5 PNH	269,475.33	275,043.78	291,213.01
3132XVJ38	FHLMCGLD MORTPASS 4% 01/DEC/2047 Q5 PNH	343,450.29	358,127.42	367,253.15
3132VLSJ7	FHLMCGLD MORTPASS 4% 01/DEC/2048 Q6 PNH	132,169.73	135,355.68	142,667.79
3132XW4M0	FHLMCGLD MORTPASS 4% 01/FEB/2048 Q5 PNH	37,930.95	39,596.36	40,526.46
3132LNP99	FHLMCGLD MORTPASS 4% 01/JAN/2035 K9 PNH	17,096.46	18,138.26	18,567.74
3132LPV82	FHLMCGLD MORTPASS 4% 01/JAN/2036 K9 PNH	31,154.66	33,325.74	33,902.73
31335BM89	FHLMCGLD MORTPASS 4% 01/JAN/2048 G6 PNH	239,557.57	250,075.63	255,908.10
3132XWVE4	FHLMCGLD MORTPASS 4% 01/JAN/2048 Q5 PNH	549,243.46	573,358.70	587,255.53
3132HBXZ3	FHLMCGLD MORTPASS 4% 01/JUL/2043 U9 PNH	232,144.60	239,326.59	251,686.28
3132Y0FE5	FHLMCGLD MORTPASS 4% 01/JUN/2048 Q5 PNH	92,717.59	96,165.52	101,083.91
3132Y0UJ2	FHLMCGLD MORTPASS 4% 01/JUN/2048 Q5 PNH	73,071.60	75,788.96	79,042.47
3132LOFM4	FHLMCGLD MORTPASS 4% 01/MAR/2037 K9 PNH	29,399.45	31,240.35	32,230.24
3132LOFN2	FHLMCGLD MORTPASS 4% 01/MAR/2037 K9 PNH	28,282.74	29,969.74	30,446.74
3132LQFK8	FHLMCGLD MORTPASS 4% 01/MAR/2037 K9 PNH	25,492.79	27,049.26	27,865.22
3132XXE47	FHLMCGLD MORTPASS 4% 01/MAR/2048 Q5 PNH	28,904.68	30,173.79	30,846.97
3128MMY11	FHLMCGLD MORTPASS 4% 01/NOV/2033 G1 PNH	2,553,242.88	2,738,352.98	2,690,538.69
3128MJ2X7	FHLMCGLD MORTPASS 4% 01/NOV/2047 G0 PNH	296,150.80	309,153.68	317,576.40
3132J4H85	FHLMCGLD MORTPASS 4% 01/OCT/2036 G3 PNH	159,658.07	170,085.75	172,935.56
3132XS3U2	FHLMCGLD MORTPASS 4% 01/SEP/2047 Q5 PNH	485,284.77	506,023.11	518,743.65
3132VNMK38	FHLMCGLD MORTPASS 4.5% 01/DEC/2048 Q6 PN	886,365.50	923,205.05	953,247.64
312988ZU1	FHLMCGLD MORTPASS 4.5% 01/JUL/2039 B7 PN	21,902.92	24,373.84	24,513.70
312988ZT4	FHLMCGLD MORTPASS 4.5% 01/JUN/2039 B7 PN	16,769.10	18,660.87	18,389.30
3128LXAT7	FHLMCGLD MORTPASS 5% 01/MAY/2035 G0 PNH	45,615.63	49,336.15	50,710.17
3132L9XD2	FHLMCGLD MORTPASS 5% 01/MAY/2048 V8 PNH	669,676.53	721,681.09	754,583.43
31283HX59	FHLMCGLD MORTPASS 5% 01/SEP/2033 G0 PNH	17,781.96	18,247.89	20,070.79
3128M7AX4	FHLMCGLD MORTPASS 5.5% 01/JAN/2039 G0 PN	98,797.68	107,295.84	113,095.77
3128LQC58	FHLMCGLD MORTPASS 5.5% 01/JUN/2038 A7 PN	105,725.84	114,481.28	120,369.59
3128M7ZR0	FHLMCGLD MORTPASS 5.5% 01/MAR/2039 G0 PN	131,464.48	142,351.38	150,494.40
3128M86H2	FHLMCGLD MORTPASS 5.5% 01/SEP/2039 G0 PN	57,730.05	62,907.70	66,088.94
3128HJAG1	FHLMCGLD MORTPASS 6.423% 01/AUG/2028 W3	1,561,884.44	1,867,916.17	1,816,190.96
3129ZGU64	FHLMCGLD MORTPASS 7% 01/FEB/2028 C0 PNH	9,145.19	10,142.20	10,173.08
3128M9PU0	FHLMCGLD MORTPASS 7% 01/MAR/2039 G0 PNH	165,800.84	192,616.95	195,086.17
3129ZGW8	FHLMCGLD MORTPASS 7% 01/SEP/2028 C0 PNH	23,508.48	26,040.57	26,334.92
3128FVSU2	FHLMCGLD MORTPASS 8% 01/JUL/2026 D7 PNH	5,688.41	5,725.28	5,712.14
84L0PD4	FIDELITY EMERGING MARKETS LTD CLOSED-END	119,728.00	1,110,115.69	1,331,379.49
8K1PKQ9	FIDELITY EUROPEAN TRUST PLC CLOSED-END F	1,583,190.00	3,801,454.42	7,301,517.54
332855	FIDELITY JAPAN TRUST PLC CLOSED-END FUND	666,812.00	598,571.76	2,068,244.45
3162ORAL9	FIDELITY NATIONAL FINANCIAL INC CALLABLE	1,265,000.00	1,262,119.44	1,208,805.55

31620RAF2	FIDELITY NATIONAL FINANCIAL INC CALLABLE	1,100,000.00	1,133,638.00	1,134,870.00
31620RAK1	FIDELITY NATIONAL FINANCIAL INC CALLABLE	400,000.00	398,568.00	392,526.91
31620R303	FIDELITY NATIONAL FINANCIAL INC COMMON S	25,026.00	995,167.23	1,305,856.68
31620M106	FIDELITY NATIONAL INFORMATION SERVICES I	10,302.00	1,213,513.49	1,124,463.30
31620MBR6	FIDELITY NATIONAL INFORMATION SERVICES I	1,070,000.00	1,068,668.34	1,042,258.68
31620MBU9	FIDELITY NATIONAL INFORMATION SERVICES I	875,000.00	869,932.16	883,482.64
31620MA29	FIDELITY NATIONAL INFORMATION SERVICES I	180,000.00	216,686.58	222,859.38
316996446	FIFTH CINVEN FUND (NO.2)	100.00	-	24,385,023.31
316773CY4	FIFTH THIRD BANCORP CALLABLE NOTES FIXED	1,660,000.00	1,659,718.61	1,704,167.01
316773DA5	FIFTH THIRD BANCORP CALLABLE NOTES FIXED	1,094,000.00	1,092,359.00	1,128,416.82
316773DD9	FIFTH THIRD BANCORP CALLABLE NOTES VARIA	1,815,000.00	1,815,000.00	1,792,666.30
316773100	FIFTH THIRD BANCORP COMMON STOCK USD 0	11,443.00	239,503.85	498,342.65
316773CH1	FIFTH THIRD BANCORP NOTES FIXED 8.25% 01	5,440,000.00	7,411,823.80	8,921,475.05
3167708M0	FIFTH THIRD BANK NA CALLABLE MEDIUM TERM	1,925,000.00	2,064,501.80	2,093,720.32
30260D103	FHSS INC COMMON STOCK USD 0.0001	1,665.00	52,326.18	45,887.40
5452877	FILMS PLC FRN 31/MAR/2008 ITL200000000	2,400,000,000.00	530,903.03	0.27
317386AAB	FINANCE OF AMERICA FUNDING LLC CALLABLE	3,725,000.00	3,773,025.00	3,664,468.75
808N7W8	FINANCIERE DE TUBIZE SA COMMON STOCK EUR	-	-	-
LX189897	FinCo I LLC-2020 Replacement Term Loan L	329,858.57	329,033.94	329,550.15
BNGN921	FINECOBANK BANCA FINECO SPA COMMON STOCK	2,914.00	37,735.70	51,148.53
2339177	FINNING INTERNATIONAL INC COMMON STOCK C	23,161.00	211,623.16	584,548.69
781606	FINSBURY GROWTH & INCOME TRUST PLC/FUND	42,067.00	514,899.09	522,485.03
31847RAF9	FIRST AMERICAN FINANCIAL CORP CALLABLE N	2,000,000.00	1,999,500.00	2,163,980.52
31847R102	FIRST AMERICAN FINANCIAL CORP COMMON STO	1,766.00	82,218.74	138,154.18
31946M103	FIRST CITIZENS BANCSHARES INC/NC COMMON	101.00	39,113.58	83,813.84
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD 0.01	2,175.00	43,001.19	59,442.75
32051G2Y0	FIRST HORIZON ALTERNATIVE MORTGAGE SECUR	2,018,501.33	1,816.02	391,582.60
32051GA03	FIRST HORIZON ALTERNATIVE MORTGAGE SECUR	43,030.07	42,493.76	44,545.93
320517105	FIRST HORIZON CORP COMMON STOCK USD 0.62	9,044.00	99,563.94	147,688.52
32055GA01	FIRST HORIZON MORTGAGE PASS-THROUGH TRUS	42,206.52	35,353.68	31,326.95
32051GQL2	FIRST HORIZON MORTGAGE PASS-THROUGH TRUS	13,799.94	13,575.71	10,877.76
DCAS17101	FIRST HORIZON NATIONAL FRACTIONS	42,508.00	-	-
32054K103	FIRST INDUSTRIAL REALTY TRUST INC REIT U	2,128.00	82,823.58	140,873.60
32058RAA2	FIRST INVESTORS AUTO OWNER TRUST 2019-2	27,827.70	27,826.77	27,881.11
320816101	FIRST MERCHANT ACCEPTANCE CORP COM STK U	15,100.00	30.20	-
6339872	FIRST PACIFIC CO LTD COMMON STOCK HKD 0.	93,250.00	65,866.94	34,327.50
33593AA12	FIRST QUANTUM MINERALS LTD CALLABLE NOTE	2,670,000.00	2,655,073.65	2,873,587.50
33593AA19	FIRST QUANTUM MINERALS LTD CALLABLE NOTE	1,140,000.00	1,408,719.16	1,172,718.01
33593AAK1	FIRST QUANTUM MINERALS LTD CALLABLE NOTE	749,000.00	750,711.19	757,613.50
2347608	FIRST QUANTUM MINERALS LTD COMMON STOCK	22,176.00	286,044.40	531,423.45
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD	4,389.00	599,380.02	906,372.39
336433107	FIRST SOLAR INC COMMON STOCK USD 0.001	1,768.00	104,361.01	154,098.88
5G66988	FIRST STUDENT BIDCO INC TLB LX196152 LOA	328,676.47	327,443.93	327,718.38
5G67168	FIRST STUDENT BIDCO INC TLC LX196154 LOA	121,323.53	120,868.57	120,969.87
33740D107	FIRST TRUST DYNAMIC EUROPE EQUITY INCOME	231,266.00	2,708,667.21	3,071,212.48
337932AF4	FIRSTENERGY CORP CALLABLE NOTES FIXED 4.	6,499,000.00	6,896,499.41	6,758,960.00
337932AH0	FIRSTENERGY CORP CALLABLE NOTES FIXED 4.	5,040,000.00	5,255,950.39	5,428,263.81
337932AJ6	FIRSTENERGY CORP CALLABLE NOTES FIXED 5.	5,873,000.00	6,400,537.48	6,981,557.87
337932AC1	FIRSTENERGY CORP CALLABLE NOTES FIXED 7.	6,500,000.00	7,279,392.87	8,771,100.00
337932107	FIRSTENERGY CORP COMMON STOCK USD 0.1	17,451.00	619,207.41	725,787.09
33767BAB5	FIRSTENERGY TRANSMISSION LLC CALLABLE NO	5,743,000.00	6,020,819.20	6,105,735.57
33767BAC3	FIRSTENERGY TRANSMISSION LLC CALLABLE NO	5,300,000.00	5,828,957.28	6,050,297.88
33767BAA7	FIRSTENERGY TRANSMISSION LLC CALLABLE NO	4,749,000.00	5,166,740.41	5,992,977.62
33767BAD1	FIRSTENERGY TRANSMISSION LLC CALLABLE NO	516,000.00	522,723.48	516,946.26
33767MAA3	FIRSTKEY HOMES 2020-SFR1 TRUST 2020-SFR1	987,349.96	987,331.32	968,477.85
BIMKSJ5	FIRSTSERVICE CORP	1,090.00	149,802.59	214,522.43
337738AT5	FISERV INC CALLABLE NOTES FIXED 3.2% 01/	585,000.00	589,667.51	618,533.81
337738AU2	FISERV INC CALLABLE NOTES FIXED 3.5% 01/	5,275,000.00	5,662,901.44	5,672,948.32
337738AQ1	FISERV INC CALLABLE NOTES FIXED 3.8% 01/	1,440,000.00	1,519,705.06	1,505,278.27
337738AV0	FISERV INC CALLABLE NOTES FIXED 4.4% 01/	4,005,000.00	4,278,531.51	4,771,343.81
337738108	FISERV INC COMMON STOCK USD 0.01	9,943.00	879,693.57	1,031,983.97
6340250	FISHER & PAYKEL HEALTHCARE CORP LTD COMM	2,050.00	20,661.47	45,979.72
33829M101	FIVE BELOW INC COMMON STOCK USD 0.01	927.00	105,189.21	191,787.03
338307101	FIVE9 INC COMMON STOCK USD 0.001	1,114.00	137,469.92	152,974.48
M48871106	FIVERR INTERNATIONAL LTD COMMON STOCK US	100.00	14,162.25	11,370.00
33843RAE2	FLAGSHIP CREDIT AUTO TRUST 2017-4 2017-4	146,367.97	146,356.30	146,507.25
33845FAA4	FLAGSHIP CREDIT AUTO TRUST 2019-4 2019-4	118,943.28	118,943.09	119,317.31
33843FAA6	FLAGSHIP CREDIT AUTO TRUST 2020-1 2020-1	366,735.87	366,718.41	368,384.38
33844QAA1	FLAGSHIP CREDIT AUTO TRUST 2020-2 2020-2	189,966.41	189,950.85	190,273.47
33844TAA5	FLAGSHIP CREDIT AUTO TRUST 2020-3 2020-3	157,537.19	157,519.89	157,665.27
33844WAA8	FLAGSHIP CREDIT AUTO TRUST 2021-2 2021-2	309,440.32	309,437.91	308,277.16
33851KAC0	FLAGSTAR MORTGAGE TRUST 2020-2 2020-2 A2	370,507.88	377,500.45	373,104.84
33851GAD7	FLAGSTAR MORTGAGE TRUST 2021-6 2021-6	2,136,564.21	2,178,383.44	2,133,810.18
33891SAM3	FLEETBOSTON FINANCIAL CORP BOND FIXED 6.	2,500,000.00	2,733,897.68	3,146,827.73
33891SAH4	FLEETBOSTON FINANCIAL CORP BOND FIXED 6.	1,400,000.00	1,471,388.85	1,750,661.40
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK U	2,016.00	408,925.16	451,261.44
6341606	FLETCHER BUILDING LTD COMMON STOCK NZD 0	38,551.00	130,210.15	193,467.60
33939HAA7	FLEX INTERMEDIATE HOLDCO LLC CALLABLE NO	1,287,000.00	1,292,092.88	1,291,887.49
33938XAA3	FLEX LTD CALLABLE NOTES FIXED 4.875% 15/	1,800,000.00	1,918,505.87	2,041,898.26
30288*AA8	FLNG LIQUEFACTION 2 LLC	9,090,000.00	9,090,000.00	10,146,348.90
339750101	FLOOR & DECOR HOLDINGS INC COMMON STOCK	1,701.00	104,756.63	221,147.01
340711BA7	FLORIDA GAS TRANSMISSION CO LLC CALLABLE	5,015,000.00	5,011,106.13	4,909,780.94
341081FE2	FLORIDA POWER & LIGHT CO CALLABLE BOND F	2,400,000.00	2,588,992.48	3,123,876.53
341081FP7	FLORIDA POWER & LIGHT CO CALLABLE BOND F	11,436,000.00	11,912,043.12	13,092,321.29
341081GE1	FLORIDA POWER & LIGHT CO CALLABLE BOND F	8,541,000.00	8,537,505.42	8,661,853.78
341081FX0	FLORIDA POWER & LIGHT CO CALLABLE BOND F	1,835,000.00	1,824,098.41	1,948,114.57
341081FQ5	FLORIDA POWER & LIGHT CO CALLABLE BOND F	1,500,000.00	1,492,476.32	1,778,841.05
341081FZ5	FLORIDA POWER & LIGHT CO CALLABLE BOND F	1,490,000.00	1,488,480.20	1,555,895.79
341081ER4	FLORIDA POWER & LIGHT CO CALLABLE BOND F	915,000.00	1,207,250.28	1,214,404.29
341081FC6	FLORIDA POWER & LIGHT CO CALLABLE BOND F	750,000.00	861,654.92	1,054,130.89
341081ET0	FLORIDA POWER & LIGHT CO CALLABLE BOND F	650,000.00	836,689.47	820,355.02
341081FH5	FLORIDA POWER & LIGHT CO CALLABLE BOND F	630,000.00	640,390.51	715,221.49
341081FR3	FLORIDA POWER & LIGHT CO CALLABLE BOND F	580,000.00	579,520.20	712,243.93
341081FR8	FLORIDA POWER & LIGHT CO CALLABLE BOND F	500,000.00	655,104.66	709,532.67
341081FA0	FLORIDA POWER & LIGHT CO CALLABLE BOND F	250,000.00	325,832.85	348,048.82
341081FL6	FLORIDA POWER & LIGHT CO CALLABLE BOND F	260,000.00	323,594.49	308,024.39
341081FD4	FLORIDA POWER & LIGHT CO CALLABLE NOTES	2,704,000.00	2,715,471.17	3,624,209.95
341271AE4	FLORIDA ST BRD ADMIN FIN CORP REV TAXABL	1,102,000.00	1,102,000.00	1,099,245.00
341271AF1	FLORIDA ST BRD ADMIN FIN CORP REV TAXABL	900,000.00	900,000.00	897,876.00
343498101	FLOWERS FOODS INC COMMON STOCK USD 0.01	3,168.00	67,022.23	87,024.96
343551AB4	FLOWSERVE CORP CALLABLE NOTES FIXED 2.8%	1,020,000.00	1,016,597.02	992,468.37
34354P105	FLOWSERVE CORP COMMON STOCK USD 1.25	2,188.00	69,956.75	66,952.80
34379V103	FLUENCE ENERGY INC COMMON STOCK USD 0.00	565.00	16,983.90	20,091.40
B28V440	FLUIDRA SA COMMON STOCK EUR 1	20,651.00	438,751.54	826,647.97
BWT6H89	FLUTTER ENTERTAINMENT PLC	11,081.00	746,746.99	1,751,582.55
302491AV7	FMC CORP CALLABLE NOTES FIXED 4.5% 01/OC	690,000.00	800,313.02	827,692.00
302491303	FMC CORP COMMON STOCK USD 0.1	2,140.00	183,816.74	235,164.60
30251GB00	FMG RESOURCES AUGUST 2006 PTY LTD CALLAB	2,585,000.00	2,635,860.19	2,714,250.00
30251BAB4	FMR LLC CALLABLE BOND FIXED 6.45% 15/NOV	785,000.00	783,390.68	1,136,731.06
30260NAA9	FNB CORP/PA CALLABLE NOTES FIXED 2.2% 24	660,000.00	659,811.62	665,494.63
302520101	FNB CORP/PA COMMON STOCK USD 0.01	5,145.00	47,672.56	62,408.85
3136FGAD6	FNMA INTEREST STRIP 407 22 5% 25/JAN/203	7,797.34	6,161.22	1,116.29
3136FGSL7	FNMA INTEREST STRIP 407 C10 5% 25/JAN/20	159,263.39	22,546.21	25,500.31
313950DD14	FNMA INTEREST STRIP 414 A35 3.5% 25/OCT/2	663,274.37	653,143.89	710,182.29
314011CP1	FNMA MORTPASS 1.095% 01/SEP/2030 HY PNH	5,500,000.00	5,502,223.37	5,201,825.42
3140HYJ10	FNMA MORTPASS 1.76% 01/JUL/2035 HY PNH B	14,000,000.00	14,525,260.69	13,489,661.50
3140IBRB4	FNMA MORTPASS 2% 01/SEP/2051 RE PNH BMD7	1,395,858.11	1,429,882.15	1,392,407.98
3140HYVEL	FNMA MORTPASS 2.05% 01/JUN/2035 HY PNH B	1,900,000.00	1,882,187.50	1,882,648.76

31410LLW0	FNMA MORTPASS 2.5% 01/JUN/2028 CV PNH 89	1,359,277.44	1,367,772.93	1,414,931.72
3140HYTE4	FNMA MORTPASS 2.5% 01/SEP/2031 HY PNH BL	12,000,000.00	13,217,468.31	12,649,187.04
3140FXRW4	FNMA MORTPASS 3% 01/DEC/2054 U6 PNH BF05	2,601,437.99	2,778,660.94	2,748,570.93
3140FXSB9	FNMA MORTPASS 3% 01/FEB/2055 U4 PNH BF05	273,318.88	289,248.25	286,993.79
3140FXKV3	FNMA MORTPASS 3% 01/JAN/2043 U3 PNH BF03	572,575.05	584,943.57	606,191.23
3140FXRS3	FNMA MORTPASS 3% 01/JUL/2060 I6 PNH BF04	3,342,754.33	3,596,135.21	3,552,573.87
3140FXRT1	FNMA MORTPASS 3% 01/JUL/2060 I6 PNH BF04	2,457,154.60	2,636,930.01	2,590,918.31
31417FXJ2	FNMA MORTPASS 3% 01/MAR/2053 CZ PNH AB87	247,656.15	238,833.41	252,727.28
3140FXFU1	FNMA MORTPASS 3% 01/MAR/2057 I4 PNH BF01	1,017,944.62	1,046,932.19	1,077,428.56
3140FXG8	FNMA MORTPASS 3% 01/MAY/2058 I4 PNH BF02	860,933.09	885,146.83	911,149.69
3138LFPN2	FNMA MORTPASS 3% 01/OCT/2036 HY PNH AN31	554,862.55	620,385.70	607,420.63
3140QB3K4	FNMA MORTPASS 3% 01/OCT/2049 CK PNH CA44	1,557,119.25	1,581,171.85	1,612,824.66
3138LSQ4	FNMA MORTPASS 3.21% 01/JAN/2033 HY PNH A	12,000,000.00	13,763,436.68	13,129,892.88
3138LLET8	FNMA MORTPASS 3.21% 01/NOV/2037 HY PNH A	1,850,983.60	2,106,939.93	2,069,315.67
3138LCT63	FNMA MORTPASS 3.37% 01/FEB/2032 HY PNH A	1,800,000.00	2,096,085.94	2,011,301.64
3138EQV58	FNMA MORTPASS 3.5% 01/AUG/2034 CR PNH AL	3,323,526.23	3,476,200.72	3,538,455.68
3140FXFK3	FNMA MORTPASS 3.5% 01/JAN/2057 I4 PNH BF	822,584.47	869,111.91	890,290.68
3140FXLQ3	FNMA MORTPASS 3.5% 01/JAN/2059 I4 PNH BF	1,394,288.43	1,476,202.89	1,508,596.70
3140FXKG4	FNMA MORTPASS 3.5% 01/JUN/2056 I4 PNH BF	915,542.28	967,899.85	990,901.00
3140FXJH6	FNMA MORTPASS 3.5% 01/MAY/2058 I4 PNH BF	1,890,286.07	2,015,872.89	2,056,485.11
3140FXES7	FNMA MORTPASS 3.5% 01/OCT/2056 I4 PNH BF	167,625.60	172,256.34	182,038.80
3140FXG55	FNMA MORTPASS 3.5% 01/SEP/2057 I4 PNH BF	1,648,657.66	1,751,538.27	1,768,081.56
3140HSWS6	FNMA MORTPASS 3.59% 01/FEB/2029 HY PNH B	1,766,000.00	1,998,132.42	1,916,707.16
313637TC4	FNMA MORTPASS 3.78% 01/SEP/2033 HY PNH B	1,693,795.26	1,975,124.07	1,910,631.51
3140HSPA3	FNMA MORTPASS 3.89% 01/JAN/2029 HY PNH B	3,833,210.60	3,867,949.08	4,330,443.98
3140HSM40	FNMA MORTPASS 3.92% 01/FEB/2029 HY PNH B	500,000.00	507,812.50	566,527.55
3140HRYE7	FNMA MORTPASS 3.945% 01/DEC/2028 HY PNH	1,620,301.51	1,814,737.68	1,767,387.38
3140FXNS7	FNMA MORTPASS 4% 01/AUG/2059 I4 PNH BF04	374,500.10	421,663.71	417,749.24
3140FXK92	FNMA MORTPASS 4% 01/JUL/2048 I3 PNH BF03	1,932,660.50	2,057,377.51	2,111,665.74
3140FXD74	FNMA MORTPASS 4% 01/JUL/2056 I4 PNH BF01	4,354,548.64	4,634,914.35	4,738,273.90
3140HSA49	FNMA MORTPASS 4.08% 01/FEB/2034 HY PNH B	1,800,000.00	2,218,905.60	2,145,216.47
3140HSFV8	FNMA MORTPASS 4.48% 01/JUN/2042 HZ PNH B	1,927,104.76	2,299,728.52	2,219,011.99
3140FXLJ9	FNMA MORTPASS 4.5% 01/JUL/2048 I3 PNH BF	497,975.95	544,739.00	552,617.12
3138L3I71	FNMA MORTPASS 5.09% 01/MAR/2043 HL PNH A	1,432,049.32	1,769,587.81	1,654,197.30
31381RTQ7	FNMA MORTPASS 5.86% 01/JUL/2029 MY PNH H	857,003.73	1,050,097.38	992,091.82
31409MB44	FNMA MORTPASS 6.2% 01/NOV/2037 ML PNH 87	929,270.08	1,081,728.45	971,973.44
31409HG63	FNMA MORTPASS ARM 01/APR/2036 WS PNH 871	102,407.34	107,015.68	102,875.88
31374FXLB	FNMA MORTPASS ARM 01/AUG/2026 WC PNH 313	1,457.68	1,505.51	1,463.07
3140JAZW7	FNMA MORTPASS ARM 01/AUG/2049 LB PNH B80	1,031,623.30	1,059,266.57	1,071,919.20
31373TC81	FNMA MORTPASS ARM 01/DEC/2024 WC PNH 302	8,315.35	8,477.68	8,316.59
3138EA4Y7	FNMA MORTPASS ARM 01/FEB/2042 LB PNH AKO	214,099.78	221,626.74	224,729.60
3138EREY2	FNMA MORTPASS ARM 01/JAN/2046 LB PNH AL9	801,174.38	809,248.71	830,711.94
31376CDW1	FNMA MORTPASS ARM 01/JUL/2026 WC PNH 351	6,080.21	6,232.61	6,090.79
3140JAWQ7	FNMA MORTPASS ARM 01/JUN/2045 LB PNH BM6	254,970.65	257,619.94	264,173.53
3138EKDV4	FNMA MORTPASS ARM 01/MAY/2035 WS PNH AL2	155,656.11	164,411.80	165,157.85
31407XU22	FNMA MORTPASS ARM 01/NOV/2035 LB PNH 844	11,831.76	11,805.94	11,875.56
3138EPZY9	FNMA MORTPASS ARM 01/OCT/2037 WS PNH AL7	1,432,178.80	1,513,857.76	1,523,870.83
3138EQCH3	FNMA MORTPASS ARM 01/SEP/2041 WS PNH AL7	350,201.07	367,711.12	373,724.42
31358NM64	FNMA REMICS 1992-107 FA FLOATING 25/JUN/	722.87	727.39	722.70
31359DSQ2	FNMA REMICS 1993-165 FH FLOATING 25/SEP/	61,635.46	62,868.16	62,219.60
31359K4Q7	FNMA REMICS 1996-53 H 7% 18/DEC/2026	62,497.83	69,702.04	68,989.66
31359P2N5	FNMA REMICS 1997-43 ZC 7% 18/DEC/2026	115,687.08	111,259.82	125,500.75
31359UY58	FNMA REMICS 1998-58 ZB 6% 25/OCT/2028	296,912.14	317,582.88	326,771.05
31359U4E2	FNMA REMICS 1998-66 SC FLOATING 17/NOV/2	30,667.09	88.15	1,213.56
31392ADP0	FNMA REMICS 2001-62 SJ FLOATING 25/NOV/2	37,887.00	5,919.80	6,616.17
31392BSV4	FNMA REMICS 2002-10 FD FLOATING 25/JAN/2	97,974.80	98,464.67	99,577.89
31392CBW3	FNMA REMICS 2002-23 F FLOATING 25/APR/20	34,518.72	34,593.58	35,025.78
31392EHL7	FNMA REMICS 2002-53 FH FLOATING 25/JUL/2	74,098.75	75,302.84	76,052.22
31393YB53	FNMA REMICS 2004-38 FK FLOATING 25/MAY/2	71,788.09	71,942.58	71,853.23
31394AFU5	FNMA REMICS 2004-54 HS FLOATING 25/DEC/2	274,212.47	24,612.15	36,930.22
31394APU4	FNMA REMICS 2004-65 ST FLOATING 25/AUG/2	917,832.00	1,062.87	161,804.33
31394ENT1	FNMA REMICS 2005-62 JA 5.5% 25/JUL/2035	950,000.00	912,107.86	1,058,990.18
31394ZB3	FNMA REMICS 2005-70 GB 5.5% 25/AUG/2035	1,618,894.27	1,997,310.79	1,794,810.61
31396LAT4	FNMA REMICS 2006-118 AZ FLOATING 25/DEC/2	45,439.02	45,439.02	45,025.58
31395NWF0	FNMA REMICS 2006-56 ZA 5.75% 25/JUL/2036	3,073,252.49	2,996,839.29	3,460,732.77
31394VW30	FNMA REMICS 2006-8 HO ZEROCPN 25/MAR/203	29,423.82	-	27,561.82
31396KM33	FNMA REMICS 2006-81 FA FLOATING 25/SEP/2	493,493.38	490,151.33	498,906.56
31396XG64	FNMA REMICS 2007-116 IA FLOATING 25/MAY/	387,621.00	78,433.30	61,242.68
31396VE20	FNMA REMICS 2007-48 SD FLOATING 25/MAY/2	664,591.27	82,134.72	109,064.01
31396XNX8	FNMA REMICS 2007-86 FA FLOATING 25/SEP/2	218,304.29	217,931.89	220,127.70
31396YJ8	FNMA REMICS 2008-27 SG FLOATING 25/APR/2	63,766.57	14,508.62	11,971.14
31397MG92	FNMA REMICS 2008-86 SH FLOATING 25/DEC/2	155,787.40	163.53	24,618.05
31398GUS6	FNMA REMICS 2009-106 SN FLOATING 25/JAN/	3,317,941.28	304,150.19	518,984.74
31398NAH7	FNMA REMICS 2010-102 IP 5% 25/DEC/2039	336.12	994.77	0.04
31398TDW8	FNMA REMICS 2010-76 SA FLOATING 25/JUL/2	1,011,678.79	163,490.56	173,166.53
3136A9HB7	FNMA REMICS 2012-111 HS FLOATING 25/OCT/	53,078.69	50,797.43	53,711.13
3136A9D07	FNMA REMICS 2012-118 DI 3.5% 25/JAN/2040	22,370.88	14,114.85	62.82
3136A9BS6	FNMA REMICS 2012-127 PI 4% 25/NOV/2042	678,289.03	118,335.49	90,384.86
3136AAZ65	FNMA REMICS 2012-145 EI 3% 25/JAN/2028	436,335.79	23,648.04	26,251.97
3136ABPN7	FNMA REMICS 2012-148 JI 3.5% 25/DEC/2039	24,302.77	12,688.55	51.34
3136AASN1	FNMA REMICS 2012-151 NX 1.5% 25/JAN/2043	256,669.35	245,460.10	253,914.83
3136A35F4	FNMA REMICS 2012-28 B 6.5% 25/JUN/2039	5,283.80	6,107.67	5,724.88
3136A65W0	FNMA REMICS 2012-74 OA ZEROCPN 25/MAR/20	27,744.85	86,141.30	26,130.33
3136A65V6	FNMA REMICS 2012-74 SA FLOATING 25/MAR/2	305,193.38	43,909.16	42,063.64
3136A6Q56	FNMA REMICS 2012-75 AO ZEROCPN 25/MAR/20	55,489.72	182,635.01	52,225.48
3136A7M74	FNMA REMICS 2012-92 AZ 3.5% 25/AUG/2042	5,989,914.71	5,961,061.58	6,281,260.57
3136ACAP6	FNMA REMICS 2013-10 YI 3% 25/FEB/2028	320,848.92	15,303.93	17,772.37
3136AGZN5	FNMA REMICS 2013-101 FE FLOATING 25/OCT/	1,040,305.49	1,054,001.52	1,061,134.90
3136ABZ63	FNMA REMICS 2013-11 AP 1.5% 25/JAN/2043	906,042.21	882,117.01	902,429.28
3136ADB89	FNMA REMICS 2013-23 SP FLOATING 25/MAR/2	298,968.35	235,344.16	303,930.75
3136AC5B3	FNMA REMICS 2013-28 YS FLOATING 25/JUL/2	612,065.80	35,297.43	79,297.71
3136ADYS2	FNMA REMICS 2013-43 BP 1.75% 25/MAY/2043	297,981.19	293,558.04	300,909.42
3136ABES8	FNMA REMICS 2013-5 BI 3.5% 25/MAR/2040	179,707.91	21,502.65	3,344.27
3136ADSL9	FNMA REMICS 2013-50 US FLOATING 25/MAY/2	129,835.83	87,071.15	129,719.35
3136AEIH1	FNMA REMICS 2013-58 SP FLOATING 25/FEB/2	1,691,276.90	125,126.48	190,282.86
3136ALME8	FNMA REMICS 2014-73 MA 2.5% 25/NOV/2044	170,352.94	172,662.02	173,604.43
3136ALWS6	FNMA REMICS 2014-74 ZA 3% 25/NOV/2044	12,395,292.78	11,401,480.53	13,305,865.86
3136AL2X8	FNMA REMICS 2014-84 AI FLOATING 25/FEB/2	495,749.27	3,447.05	3,604.44
3136AQQT0	FNMA REMICS 2015-84 PA 1.7% 25/AUG/2033	1,075,912.34	1,067,128.52	1,092,267.50
3136ATLW2	FNMA REMICS 2016-48 MA 2% 25/JUN/2038	1,075,691.23	1,067,623.55	1,099,413.56
3136ATHU1	FNMA REMICS 2016-55 CP 1.75% 25/MAR/2046	5,391,956.79	5,497,268.45	5,371,804.35
3136ATEP5	FNMA REMICS 2016-57 PC 1.75% 25/JUN/2046	2,027,193.57	1,980,631.46	2,017,313.43
3136ATXU3	FNMA REMICS 2016-63 YI 3.5% 25/APR/2046	129,954.91	10,821.32	6,675.03
3136AVFH7	FNMA REMICS 2017-13 PA 3% 25/AUG/2046	406,330.77	414,965.29	419,682.11
3136AWU21	FNMA REMICS 2017-46 LB 3.5% 25/DEC/2052	431,776.08	448,251.27	444,212.14
3136AXJT3	FNMA REMICS 2017-49 JA 4% 25/JUL/2053	570,309.80	597,960.64	587,137.53
3136B1FM1	FNMA REMICS 2018-14 KC 3% 25/MAR/2048	673,249.61	669,146.97	704,662.02
3136B1HY3	FNMA REMICS 2018-15 AB 3% 25/MAR/2048	182,771.81	181,672.35	191,229.48
3136B1P32	FNMA REMICS 2018-28 CA 3% 25/MAY/2048	189,777.67	183,372.67	195,054.72
3136B0VP8	FNMA REMICS 2018-8 KL 2.5% 25/MAR/2047	387,864.62	368,425.94	396,915.09
3136B36J4	FNMA REMICS 2019-15 AB 3.5% 25/MAY/2053	838,088.32	905,200.86	896,366.38
3136B4B64	FNMA REMICS 2019-25 PA 3% 25/MAY/2048	706,181.06	739,254.34	737,795.73
3136B5GG4	FNMA REMICS 2019-35 A 3% 25/JUL/2049	298,001.18	297,861.49	306,193.92
3136BAUL6	FNMA REMICS 2020-48 AB 2% 25/JUL/2050	376,521.67	386,199.46	381,115.57
3136BATZ7	FNMA REMICS 2020-48 DA 2% 25/JUL/2050	1,157,355.98	1,181,588.13	1,156,698.83
3136B8GN6	FNMA REMICS 2020-54 WF FLOATING 25/AUG/2	1,013,218.22	1,013,059.91	1,017,167.54
3136BHA47	FNMA REMICS 2021-27 EC 1.5% 25/MAY/2051	1,436,857.03	1,438,204.08	1,418,723.32
3136BHGX1	FNMA REMICS 2021-28 LU 2% 25/MAY/2051	256,063.22	254,942.94	255,006.83

3136BHRZ4	FNMA REMICS 2021-35 KZ 2% 25/APR/2051	9,505,259.06	8,818,947.80	8,723,511.39
3136BIVY8	FNMA REMICS 2021-78 ND 1.5% 25/NOV/2051	839,147.50	842,425.42	837,498.24
22540A3S5	FNT MORTGAGE-BACKED PASS-THROUGH TRUST 2	362.13	358.67	377.16
344419AC0	FOMENTO ECONOMICO MEXICANO SAB DE CV CAL	8,996,000.00	9,052,752.45	9,406,217.60
344419AB2	FOMENTO ECONOMICO MEXICANO SAB DE CV CAL	286,000.00	341,318.28	335,120.50
344849104	FOOT LOCKER INC COMMON STOCK USD 0.01	1,511.00	54,604.55	65,924.93
34502*AA0	FOOTBALL CLUB	3,000,000.00	3,000,000.00	3,142,620.00
34502*AB8	FOOTBALL CLUB TERM NOTES 2032 TST	3,000,000.00	3,000,000.00	3,233,700.00
34532RAB2	FORD CREDIT AUTO OWNER TRUST 2018-REV1 2	950,000.00	1,026,222.66	995,868.28
34532RAA4	FORD CREDIT AUTO OWNER TRUST 2018-REV1 2	366,000.00	368,979.91	385,590.00
34528GAL0	FORD CREDIT AUTO OWNER TRUST 2020-A 2020	1,276,000.00	1,275,627.28	1,285,983.81
34528GAK2	FORD CREDIT AUTO OWNER TRUST 2020-A 2020	765,936.58	765,800.93	768,655.20
34533GAE9	FORD CREDIT AUTO OWNER TRUST 2020-B 2020	1,362,000.00	1,361,968.67	1,358,610.39
34533YAE0	FORD CREDIT AUTO OWNER TRUST 2020-C 2020	492,000.00	491,889.20	484,454.88
34528SA48	FORD CREDIT AUTO OWNER TRUST 2021-REV2 2	1,616,000.00	1,615,448.46	1,606,155.81
34528QH00	FORD CREDIT FLOORPLAN MASTER OWNER TRUST	5,817,000.00	5,815,182.63	5,727,418.78
34528PAK2	FORD CREDIT FLOORPLAN MASTER OWNER TRUST	1,250,000.00	1,473,876.95	1,399,774.38
34531XAC8	FORD FOUNDATION/THE CALLABLE BOND FIXED	5,602,000.00	5,638,139.64	5,775,119.05
34531XAB0	FORD FOUNDATION/THE CALLABLE BOND FIXED	25,000.00	25,000.00	23,620.05
345370BR0	FORD MOTOR CO BOND FIXED 7.4% 01/NOV/204	770,000.00	917,351.60	1,060,741.22
345370DA5	FORD MOTOR CO CALLABLE NOTES FIXED 3.25%	3,620,000.00	3,622,028.08	3,706,880.00
345370B60	FORD MOTOR CO COMMON STOCK USD 0.01	100,657.00	997,000.39	2,090,645.89
345370CC1	FORD MOTOR CO NOTES FIXED 4.75% 15/JAN/2	1,217,000.00	1,077,516.58	1,343,263.75
345370CA6	FORD MOTOR CO NOTES FIXED 7.45% 16/JUL/2	800,000.00	981,965.47	1,083,384.00
345397B77	FORD MOTOR CREDIT CO LLC CALLABLE NOTES	13,398,000.00	13,398,757.50	13,515,232.50
345397B69	FORD MOTOR CREDIT CO LLC CALLABLE NOTES	8,347,000.00	8,349,341.50	8,786,761.71
345397B28	FORD MOTOR CREDIT CO LLC CALLABLE NOTES	3,492,000.00	3,529,292.36	3,627,908.64
345397A60	FORD MOTOR CREDIT CO LLC CALLABLE NOTES	2,900,000.00	3,080,356.75	3,153,750.00
345397A29	FORD MOTOR CREDIT CO LLC CALLABLE NOTES	2,700,000.00	2,700,000.00	2,745,643.50
345397ZX4	FORD MOTOR CREDIT CO LLC CALLABLE NOTES	1,239,000.00	1,265,144.39	1,303,638.63
345397A86	FORD MOTOR CREDIT CO LLC CALLABLE NOTES	940,000.00	930,570.46	1,014,617.20
345397B36	FORD MOTOR CREDIT CO LLC CALLABLE NOTES	881,000.00	887,547.50	947,779.80
345397Z09	FORD MOTOR CREDIT CO LLC CALLABLE NOTES	700,000.00	700,000.00	754,250.00
34540XAB9	FORD MOTOR CREDIT CO LLC MEDIUM TERM NOT	700,000.00	699,433.00	710,587.50
345397XZ1	FORD MOTOR CREDIT CO LLC NOTES FIXED 3.0	5,558,000.00	5,519,573.75	5,662,212.50
345397ZU0	FORD MOTOR CREDIT CO LLC NOTES FIXED 3.3	3,320,000.00	3,322,294.71	3,361,500.00
345397WW9	FORD MOTOR CREDIT CO LLC NOTES FIXED 3.6	1,190,000.00	1,185,967.62	1,236,112.50
345397XL2	FORD MOTOR CREDIT CO LLC NOTES FIXED 4.1	1,500,000.00	1,500,000.00	1,591,875.00
345397WK5	FORD MOTOR CREDIT CO LLC NOTES FIXED 4.3	1,700,000.00	1,723,349.54	1,768,714.00
345397ZM8	FORD MOTOR CREDIT CO LLC NOTES FIXED 5.5	5,175,000.00	5,175,000.00	5,178,622.50
345397YP2	FORD MOTOR CREDIT CO LLC NOTES VARIABLE	2,700,000.00	2,700,000.00	2,704,748.54
34699A102	FORMICA BERMUDA HOLDINGS LTD COMMON SHAR	-	-	-
6086253	FORTESCUE METALS GROUP LTD COMMON STOCK	22,678.00	262,189.10	316,735.25
G36638AJ0	FORTH PORTS FINANCE PLC SERIES G NOTES F	8,000,000.00	8,000,000.00	8,864,320.00
34959EAA7	FORTINET INC CALLABLE NOTES FIXED 1% 15/	1,300,000.00	1,294,195.74	1,259,225.99
34959EAB5	FORTINET INC CALLABLE NOTES FIXED 2.2% 1	5,055,000.00	5,039,269.05	4,947,106.94
3.50E+113	FORTINET INC COMMON STOCK USD 0.001	2,227.00	201,136.78	800,383.80
349553AM9	FORTIS INC/CANADA CALLABLE NOTES FIXED 3	2,333,000.00	2,275,087.89	2,428,557.93
2347200	FORTIS INC/CANADA COMMON STOCK CAD 0	37,072.00	1,562,526.66	1,791,160.32
34959JAG3	FORTIVE CORP CALLABLE NOTES FIXED 3.15%	1,698,000.00	1,737,298.41	1,798,724.34
34959JAH1	FORTIVE CORP CALLABLE NOTES FIXED 4.3% 1	2,810,000.00	3,242,347.57	3,328,445.00
34959J108	FORTIVE CORP COMMON STOCK USD 0.01	16,986.00	1,146,917.54	1,295,861.94
U34999919	FORTRESS CREDIT OPPORTUNITIES FUND III (	100.00	12,810.14	10,094,109.00
349995480	FORTRESS REAL ESTATE OPPORTUNITIES REOC	100.00	-	4,278,808.00
34960PAD3	FORTRESS TRANSPORTATION AND INFRASTRUCTU	1,600,000.00	1,607,665.15	1,630,560.00
5579550	FORTUM OYJ COMMON STOCK EUR 3.4	1,578.00	31,122.11	48,433.60
34964C106	FORTUNE BRANDS HOME & SECURITY INC COMMO	2,295.00	147,963.77	245,335.50
35039KAB2	Foundation Building Materials, Inc.-Init	549,868.84	548,997.86	546,775.83
35086@AA9	FOUR CORNERS OPER PARTNERSHIP LP	2,000,000.00	2,000,000.00	2,121,500.00
5A15698	FOX SEASONS HOLDINGS INC.; TERM LOAN (F	2,328,168.42	2,268,014.81	2,322,348.00
35137LAL9	FOX CORP CALLABLE NOTES FIXED 3.5% 08/AP	3,625,000.00	3,618,989.84	3,901,213.55
35137LAG0	FOX CORP CALLABLE NOTES FIXED 4.03% 25/1	2,956,000.00	2,956,000.00	3,121,806.24
35137LAH8	FOX CORP CALLABLE NOTES FIXED 4.709% 25/	1,175,000.00	1,175,000.00	1,341,142.72
35137LAJ4	FOX CORP CALLABLE NOTES FIXED 5.476% 25/	7,414,000.00	7,815,663.89	9,561,551.04
35137LAK1	FOX CORP CALLABLE NOTES FIXED 5.576% 25/	2,505,000.00	3,028,610.59	3,419,064.61
35137LI05	FOX CORP COMMON STOCK USD 0.01	5,325.00	131,353.14	196,492.50
35137LI204	FOX CORP COMMON STOCK USD 0.01	2,512.00	65,720.44	86,086.24
829NF31	FRANCO-NEVADA CORP CAD	11,621.00	923,617.33	1,609,450.77
354613AM3	FRANKLIN RESOURCES INC CALLABLE NOTES FI	1,100,000.00	1,093,048.00	1,059,066.34
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD	15,428.00	339,516.40	516,683.72
3137F4WZ1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	3,600,000.00	3,999,234.38	3,804,103.44
3137FATE8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	2,000,000.00	2,170,859.38	2,083,793.20
3137FLYK4	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	1,600,000.00	1,918,704.69	1,819,260.80
3137FNAE0	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	1,662,000.00	1,714,867.96	1,783,572.64
3137FJYH6	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	1,389,000.00	1,627,408.83	1,555,895.30
3137FEZU7	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	1,208,000.00	1,391,653.75	1,368,725.61
3137FFPH9	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	1,010,000.00	1,106,581.25	1,053,225.98
3137FXLK4	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	1,000,000.00	1,023,085.94	978,336.00
3137FBBX3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	831,000.00	855,902.58	904,276.00
3137F1G44	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	708,000.00	721,330.31	767,603.05
3137FLN91	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	499,000.00	577,144.18	561,042.17
3137FAW53	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	480,000.00	526,275.00	520,661.42
3137H4SH4	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	493,000.00	507,761.90	506,579.54
3137FCKI1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	412,000.00	424,353.41	450,427.08
3137FK4M5	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	222,000.00	253,426.88	253,489.17
3137FHP16	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	198,000.00	225,874.69	225,262.92
3137FKK47	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	177,087.42	176,753.78	178,045.45
3137B1UH3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	6,934,628.20	42,333.77	39,836.67
3137B1B18	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	2,645,484.17	17,910.60	16,972.37
31395A2F5	FREDDIE MAC STRUCTURED PASS-THROUGH CERT	577,677.93	578,553.60	586,528.65
31395A3J2	FREDDIE MAC STRUCTURED PASS-THROUGH CERT	473,340.15	464,614.71	487,145.35
31395HHV5	FREDDIE MAC STRUCTURED PASS-THROUGH CERT	240,897.46	241,588.78	246,751.97
313398VT3	FREDDIE MAC STRUCTURED PASS-THROUGH CERT	149,901.90	149,951.07	148,800.74
3133TSQG1	FREDDIE MAC STRUCTURED PASS-THROUGH CERT	133,547.36	133,583.90	130,661.20
35640YAG2	FREEDOM MORTGAGE CORP CALLABLE NOTES FIX	2,400,000.00	2,400,000.00	2,346,000.00
35640YAA5	FREEDOM MORTGAGE CORP CALLABLE NOTES FIX	1,200,000.00	1,203,000.00	1,215,000.00
35671DCD5	FREEMPORT MCMORAN INC.	1,911,000.00	2,093,781.71	2,092,545.00
35671DBC8	FREEMPORT-MCMORAN INC CALLABLE NOTES FIXE	1,885,000.00	2,211,283.14	2,369,614.65
35671DCE3	FREEMPORT-MCMORAN INC CALLABLE NOTES FIXE	2,074,000.00	2,151,427.00	2,151,775.00
35671DBJ3	FREEMPORT-MCMORAN INC CALLABLE NOTES FIXE	900,000.00	1,076,214.19	1,095,750.00
35671D857	FREEMPORT-MCMORAN INC COMMON STOCK USD 0.	24,374.00	323,559.87	1,017,127.02
30296KAG0	FRESB 2018-SB47 MORTGAGE TRUST 2018-SB47	1,995,929.29	2,175,251.08	2,085,361.29
30296RAP5	FRESB 2018-SB48 MORTGAGE TRUST 2018-SB48	2,083,681.63	2,251,678.45	2,151,115.19
30297DAJ9	FRESB 2018-SB53 MORTGAGE TRUST 2018-SB53	2,032,772.21	2,228,740.45	2,157,010.98
30298WAG2	FRESB 2019-SB68 MORTGAGE TRUST 2019-SB68	1,112,480.72	1,154,858.68	1,128,542.83
2361448	FRESNIUS MEDICAL CARE AG & CO KGAA ADR	-	-	-
5129074	FRESNIUS MEDICAL CARE AG & CO KGAA COMMM	15,549.00	644,416.89	1,010,367.93
35805BAB4	FRESNIUS MEDICAL CARE US FINANCE III IN	500,000.00	498,495.00	477,771.02
4352097	FRESNIUS SE & CO KGAA COMMON STOCK EUR	1,493.00	92,095.16	60,103.52
358039105	FRESHPET INC COMMON STOCK USD 0.001	681.00	115,810.86	64,878.87
358070AB6	FRESNILLO PLC CALLABLE NOTES FIXED 4.25%	1,940,000.00	1,902,917.86	2,032,150.00
35877WAA0	FRISCO HQ OPERATIONS LLC SERIES 2017	4,444,456.49	4,444,456.49	4,981,435.72
D2736AAS8	FRITZ DRAXLMAIER GMBH & CO KG BOND FIXED	3,000,000.00	3,000,000.00	3,270,000.00
D2736BAN9	FRITZ DRAXLMAIER GMBH & CO KG SERIES M 5	2,000,000.00	2,065,560.00	2,148,760.00
D2736KAM1	FRITZ DRAXLMAIER GMBH 4.44% 06/APR/2021	-	-	-
35905A109	FRONTDOOR INC COMMON STOCK USD 0.01	9,420.00	388,331.77	345,243.00
359397106	FRUEHAUF TRAILER CORP COM STK USD0.01	106,300.00	212.60	-
302996111	FS EQUITY PARTNERS VI, LP	100.00	-	14,385,965.00

Y26998974	FS EQUITY PARTNERS VII LP	100.00	25,197,168.00	53,814,875.00
302635AJ6	FS KKR CAPITAL CORP CALLABLE NOTES FIXED	2,165,000.00	2,161,665.90	2,123,955.84
302635AK3	FS KKR CAPITAL CORP CALLABLE NOTES FIXED	1,000,000.00	996,930.34	993,868.90
30319YA66	FS RIALTO 2021-FL2 A FLOATING 16/MAY/203	650,000.00	650,000.00	647,735.40
302941109	FTI CONSULTING INC COMMON STOCK USD 0.01	1,528.00	202,283.20	234,425.76
ZOH2IDX	FTSE 100 IDX FUT EQUITY INDEX 18/MAR/202	3.00	4,055.76	-
STH2IDX	FTSE/MIB IDX FUT EQUITY INDEX 18/MAR/202	1.00	2,894.91	-
BNHRG84	FUCHS PETROLUB SE COMMON STOCK EUR	4,502.00	210,535.64	204,377.40
6356365	FUJII ELECTRIC CO LTD COMMON STOCK JPY	488.00	16,249.49	26,613.17
6036582	FUJII MEDIA HOLDINGS INC COMMON STOCK JPY	46,800.00	555,008.95	450,300.90
6356848	FUJII OIL HOLDINGS INC COMMON STOCK JPY	5,400.00	130,236.67	108,792.50
6356525	FUJIFILM HOLDINGS CORP COMMON STOCK JPY	20,121.00	1,408,362.22	1,489,745.53
6356945	FUJITSU LTD COMMON STOCK JPY	3,655.00	595,348.10	626,226.83
81TKY8	FUKUOKA FINANCIAL GROUP INC COMMON STOCK	23,200.00	440,572.62	397,092.62
361181106	FUTU HOLDINGS LTD ADR USD 0.00001	200.00	28,339.50	8,660.00
BYZN904	FUTURE PLC COMMON STOCK GBP 15	3,318.00	156,093.17	172,122.69
3614312D6	GA GLOBAL FUNDING TRUST MEDIUM TERM NOTE	4,722,000.00	4,709,492.88	4,588,637.26
3614312A2	GA GLOBAL FUNDING TRUST MEDIUM TERM NOTE	1,240,000.00	1,238,574.00	1,229,759.44
3614312C8	GA GLOBAL FUNDING TRUST MEDIUM TERM NOTE	684,000.00	682,488.36	670,769.26
6465874	GALAXY ENTERTAINMENT GROUP LTD COMMON ST	42,000.00	319,056.33	217,641.70
36321PAE0	GALAXY PIPELINE ASSETS BIDCO LTD CALLABL	3,235,000.00	3,217,114.21	3,219,521.14
36321PAA8	GALAXY PIPELINE ASSETS BIDCO LTD CALLABL	1,650,003.90	1,650,003.90	1,651,770.49
36321PAB6	GALAXY PIPELINE ASSETS BIDCO LTD CALLABL	1,589,000.00	1,589,000.00	1,552,440.78
36321PAD2	GALAXY PIPELINE ASSETS BIDCO LTD CALLABL	448,000.00	448,000.00	439,093.82
3G25298	GALDERMA(SUNSHINE LUX)/NESTLE LX193531 L	997,493.73	998,765.15	1,002,585.94
B1FW751	GALP ENERGIA SGPS SA COMMON STOCK EUR 1	1,902.00	27,502.81	18,428.37
36467W109	GAMESTOP CORP COMMON STOCK USD 0.001	821.00	172,007.71	121,828.19
36467J108	GAMING AND LEISURE PROPERTIES INC REIT U	3,721.00	128,186.33	181,063.86
364760108	GAP INC/THE COMMON STOCK USD 0.05	3,386.00	60,647.38	59,762.90
45687V106	GARDNER DENVER HOLDINGS INC COMMON STOCK	6,737.00	234,678.47	416,818.19
H2906T109	GARMIN LTD COMMON STOCK USD 0.1	2,514.00	207,822.14	342,331.38
366995744	GARNET BIOTHERAPEUTICS, INC. COMMON STOC	37,749.00	-	-
G05995876	GARNET BIOTHERAPEUTICS, INC. SERIES AA P	28,639.00	45,477.00	-
366505105	GARRETT MOTION INC COMMON STOCK USD 0.00	117.00	1,876.71	939.51
366651107	GARTNER INC COMMON STOCK USD 0.0005	5,192.00	1,064,908.56	1,735,789.44
G39108108	GATES INDUSTRIAL CORP PLC COMMON STOCK U	1,630.00	22,529.68	25,933.30
361448B67	GATX CORP CALLABLE NOTES FIXED 1.9% 01/1	500,000.00	496,240.00	474,838.79
361448B15	GATX CORP CALLABLE NOTES FIXED 3.1% 01/1	320,000.00	312,474.48	310,835.32
361448AW3	GATX CORP CALLABLE NOTES FIXED 3.25% 30/	1,000,000.00	1,087,860.00	1,044,383.58
368287207	GAZPROM PJSC-SPON ADR	37,075.00	250,999.48	342,573.00
5140989	GAZPROM PJSC-SPON ADR	24,907.00	151,496.21	230,140.68
36166NAK9	GE CAPITAL FUNDING LLC CALLABLE NOTES FI	1,265,000.00	1,407,385.88	1,496,300.77
36164QNA2	GE CAPITAL INTERNATIONAL FUNDING CO UNLI	56,470,000.00	58,865,606.01	67,389,049.93
4557104	GEA GROUP AG COMMON STOCK EUR 0	33,553.00	1,100,098.03	1,834,944.74
B1WGG93	GEBERIT AG COMMON STOCK CHF 0.1	3,580.00	1,089,626.41	2,927,965.76
7742468	GECCINA SA REIT EUR 7.5	174.00	25,164.81	24,318.57
368736104	GENERAC HOLDINGS INC COMMON STOCK USD 0.	1,023.00	157,773.17	360,014.16
368802104	GENERAL AMERICAN INVESTORS CO INC CLOSED	80,753.00	3,304,659.35	3,569,282.60
369550BH0	GENERAL DYNAMICS CORP CALLABLE NOTES FIX	2,985,000.00	3,089,197.08	3,644,891.41
369550BQ0	GENERAL DYNAMICS CORP CALLABLE NOTES FIX	1,905,000.00	1,917,861.19	1,959,484.44
369550BM9	GENERAL DYNAMICS CORP CALLABLE NOTES FIX	980,000.00	971,509.96	1,088,540.15
369550BL1	GENERAL DYNAMICS CORP CALLABLE NOTES FIX	440,000.00	437,212.87	479,011.80
369550BJ6	GENERAL DYNAMICS CORP CALLABLE NOTES FIX	320,000.00	315,574.40	408,073.02
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD 1	4,133.00	613,370.18	861,606.51
369604BQ5	GENERAL ELECTRIC CO CALLABLE BOND VARIAB	6,400,000.00	6,560,935.00	6,336,000.00
36962GKZ2	GENERAL ELECTRIC CO CALLABLE MEDIUM TERM	3,378,000.00	4,150,279.69	4,606,760.88
369604301	GENERAL ELECTRIC RG	18,199.01	1,815,718.69	1,719,260.00
370334CQ5	GENERAL MILLS INC CALLABLE NOTES FIXED 2	385,000.00	375,296.12	380,409.20
370334CF9	GENERAL MILLS INC CALLABLE NOTES FIXED 4	1,155,000.00	1,243,739.41	1,240,181.24
370334CG7	GENERAL MILLS INC CALLABLE NOTES FIXED 4	695,000.00	768,587.96	776,121.00
370334104	GENERAL MILLS INC COMMON STOCK USD 0.1	14,375.00	790,183.96	968,587.50
370334CF7	GENERAL MILLS INC NOTES	1,073,000.00	1,051,508.72	1,075,918.39
37045VAT7	GENERAL MOTORS CO CALLABLE NOTES FIXED 5	9,426,000.00	10,639,080.51	12,902,113.22
37045VAH3	GENERAL MOTORS CO CALLABLE NOTES FIXED 5	5,215,000.00	5,213,629.09	6,154,589.73
37045VAJ9	GENERAL MOTORS CO CALLABLE NOTES FIXED 5	4,451,000.00	4,582,952.90	5,507,013.19
37045VAP5	GENERAL MOTORS CO CALLABLE NOTES FIXED 5	3,930,000.00	3,788,367.77	4,736,601.84
37045VAQ3	GENERAL MOTORS CO CALLABLE NOTES FIXED 5	1,335,000.00	1,576,569.35	1,703,151.92
37045VAW0	GENERAL MOTORS CO CALLABLE NOTES FIXED 5	700,000.00	699,625.75	749,252.80
37045VAF7	GENERAL MOTORS CO CALLABLE NOTES FIXED 6	8,700,000.00	9,808,498.23	11,905,426.25
37045VAK6	GENERAL MOTORS CO CALLABLE NOTES FIXED 6	6,305,000.00	6,603,160.58	8,527,805.70
37045VAL4	GENERAL MOTORS CO CALLABLE NOTES FIXED 6	4,835,000.00	5,782,628.75	6,908,674.40
37045VAV2	GENERAL MOTORS CO CALLABLE NOTES FIXED 6	4,516,000.00	4,998,172.70	5,187,660.76
37045V100	GENERAL MOTORS CO COMMON STOCK USD 0.01	25,481.00	894,817.17	1,493,951.03
37045VAE0	GENERAL MOTORS CO NOTES FIXED 4.875% 02/	2,170,000.00	2,226,891.27	2,305,173.64
37045XCX2	GENERAL MOTORS FINANCIAL CO INC CALLABLE	4,448,000.00	4,558,570.20	4,589,787.52
37045XAW6	GENERAL MOTORS FINANCIAL CO INC CALLABLE	4,295,000.00	4,292,591.38	4,308,136.99
37045XDP8	GENERAL MOTORS FINANCIAL CO INC CALLABLE	3,899,000.00	3,889,252.50	3,888,134.54
37045XCV6	GENERAL MOTORS FINANCIAL CO INC CALLABLE	3,350,000.00	3,346,006.53	3,463,540.85
37045XCL8	GENERAL MOTORS FINANCIAL CO INC CALLABLE	3,326,000.00	3,327,437.78	3,459,156.58
37045XCG9	GENERAL MOTORS FINANCIAL CO INC CALLABLE	2,350,000.00	2,233,340.14	2,526,520.46
37045XCZ7	GENERAL MOTORS FINANCIAL CO INC CALLABLE	2,250,000.00	2,289,265.91	2,271,389.31
37045XDK9	GENERAL MOTORS FINANCIAL CO INC CALLABLE	2,265,000.00	2,250,716.72	2,228,556.51
37045XDB9	GENERAL MOTORS FINANCIAL CO INC CALLABLE	1,305,000.00	1,330,793.13	1,487,700.00
37045XBW5	GENERAL MOTORS FINANCIAL CO INC CALLABLE	1,363,000.00	1,370,333.18	1,434,191.97
37045XDH6	GENERAL MOTORS FINANCIAL CO INC CALLABLE	1,425,000.00	1,423,610.51	1,430,876.10
37045XBG0	GENERAL MOTORS FINANCIAL CO INC CALLABLE	1,270,000.00	1,458,246.40	1,424,166.93
37045XDA1	GENERAL MOTORS FINANCIAL CO INC CALLABLE	1,360,000.00	1,357,573.08	1,383,345.27
37045XDE3	GENERAL MOTORS FINANCIAL CO INC CALLABLE	1,170,000.00	1,170,000.00	1,138,891.62
37045XAS5	GENERAL MOTORS FINANCIAL CO INC CALLABLE	1,043,000.00	1,138,726.77	1,107,992.47
37045XDG8	GENERAL MOTORS FINANCIAL CO INC CALLABLE	1,030,000.00	1,029,646.09	1,024,559.32
37045XDD5	GENERAL MOTORS FINANCIAL CO INC CALLABLE	775,000.00	773,799.47	758,289.63
37045XDL7	GENERAL MOTORS FINANCIAL CO INC CALLABLE	440,000.00	439,277.97	438,430.86
37045XCR5	GENERAL MOTORS FINANCIAL CO INC CALLABLE	360,000.00	402,667.20	386,006.83
37045XCD6	GENERAL MOTORS FINANCIAL CO INC CALLABLE	80,000.00	76,219.05	83,988.91
4595739	GENMAB A/S	3,676.00	1,539,118.63	1,478,212.61
G3922B107	GENPACT LTD COMMON STOCK USD 0.01	3,023.00	102,424.81	160,460.84
37254BAC4	GENPACT LUXEMBOURG SARL CALLABLE NOTES F	5,475,000.00	5,474,221.25	5,764,744.50
37254BAB6	GENPACT LUXEMBOURG SARL CALLABLE NOTES F	1,865,000.00	1,860,649.56	1,874,059.76
37190AAA7	GENPACT LUXEMBOURG SARL/GENPACT USA INC	730,000.00	729,197.16	727,034.32
371901109	GENTEX CORP COMMON STOCK USD 0.06	3,984.00	92,308.08	138,842.40
37255JAA0	GENTING NEW YORK LLC / GENNY CAPITAL INC	7,760,000.00	7,754,456.63	7,684,754.38
BDRTVP2	GENTING SINGAPORE LTD COMMON STOCK SGD 0	22,966.00	15,024.39	13,202.28
372460105	GENUINE PARTS CO COMMON STOCK USD 1	2,365.00	198,239.29	331,573.00
372546AT8	GEORGE WASHINGTON UNIVERSITY/THE CALLABL	1,375,000.00	1,375,000.00	1,744,584.66
2956662	GEORGE WESTON LTD COMMON STOCK CAD 0	2,142.00	157,619.75	248,700.25
37310PAD3	GEORGETOWN UNIVERSITY/THE CALLABLE BOND	775,000.00	775,152.53	779,059.59
37310PAC5	GEORGETOWN UNIVERSITY/THE CALLABLE BOND	616,000.00	650,941.67	754,444.43
37310PAB7	GEORGETOWN UNIVERSITY/THE CALLABLE NOTES	1,207,000.00	1,207,000.00	1,720,392.15
373334KL4	GEORGIA POWER CO CALLABLE NOTES FIXED 2.	3,325,000.00	3,316,559.70	3,389,005.39
373334KN0	GEORGIA POWER CO CALLABLE NOTES FIXED 3.	2,265,000.00	2,416,665.57	2,408,085.50
373334KP5	GEORGIA POWER CO CALLABLE NOTES FIXED 3.	1,890,000.00	1,888,218.97	1,895,580.07
373334JW2	GEORGIA POWER CO CALLABLE NOTES FIXED 4.	7,370,000.00	7,826,392.98	8,390,659.22
373334J51	GEORGIA POWER CO CALLABLE NOTES FIXED 4.	2,290,000.00	2,283,605.03	2,701,151.94
373334KA8	GEORGIA POWER CO CALLABLE NOTES FIXED 4.	2,040,000.00	1,866,210.39	2,321,591.09
373334JR3	GEORGIA POWER CO CALLABLE NOTES FIXED 5.	270,000.00	336,246.97	332,144.07
373298BP2	GEORGIA-PACIFIC LLC BOND FIXED 7.25% 01/	1,000,000.00	1,176,704.11	1,293,485.84
373654102	GEOTEX COMMUNICATIONS INC COM STK NPV	167,700.00	167.70	-
B1Y47Y7	GERRESHEIMER AG COMMON STOCK EUR 0	1,749.00	121,451.23	168,465.15

BD6K6R3	GESTAMP AUTOMOCION SA COMMON STOCK EUR 0	58,080.00	374,323.86	293,916.17
7698356	GETINGE AB COMMON STOCK SEK 0.5	12,208.00	245,973.60	532,743.62
B292IQ9	GETLINK SE COMMON STOCK EUR 0.4	23,935.00	187,123.78	396,306.93
BKDT649	GFL ENVIRONMENTAL INC COMMON STOCK CAD	4,560.00	125,240.06	172,667.38
6372167	GIANT MANUFACTURING CO LTD COMMON STOCK	12,588.00	76,119.39	156,968.95
2254645	GILDAN ACTIVEWEAR INC COMMON STOCK CAD 0	18,385.00	513,661.57	780,578.36
375558BS1	GILEAD SCIENCES INC CALLABLE NOTES FIXED	17,069,000.00	17,005,232.74	16,443,616.08
375558BD4	GILEAD SCIENCES INC CALLABLE NOTES FIXED	10,790,000.00	11,128,882.12	13,672,247.99
375558BA0	GILEAD SCIENCES INC CALLABLE NOTES FIXED	6,070,000.00	6,201,134.70	7,399,842.93
375558AX1	GILEAD SCIENCES INC CALLABLE NOTES FIXED	3,680,000.00	4,532,232.28	4,645,072.27
375558BJ1	GILEAD SCIENCES INC CALLABLE NOTES FIXED	2,950,000.00	3,034,643.79	3,393,057.64
375558BG7	GILEAD SCIENCES INC CALLABLE NOTES FIXED	2,645,000.00	2,799,029.48	3,200,379.36
375558BT9	GILEAD SCIENCES INC CALLABLE NOTES FIXED	2,759,000.00	2,724,862.11	2,674,697.62
375558BY8	GILEAD SCIENCES INC CALLABLE NOTES FIXED	2,265,000.00	2,228,862.79	2,170,948.98
375558BX0	GILEAD SCIENCES INC CALLABLE NOTES FIXED	1,680,000.00	1,678,803.47	1,623,774.47
375558AS2	GILEAD SCIENCES INC CALLABLE NOTES FIXED	460,000.00	506,115.52	633,256.07
375558BK8	GILEAD SCIENCES INC CALLABLE NOTES FIXED	280,000.00	296,531.28	329,662.38
375558103	GILEAD SCIENCES INC COMMON STOCK USD 0.0	28,494.00	1,864,667.71	2,068,949.34
31575AAB3	GIP II Blue Holding, L.P.-Initial Term L	3,900,000.00	3,841,500.00	3,897,562.50
5980613	GIVALUDAN SA COMMON STOCK CHF 10	37.00	91,034.45	194,593.64
B4PHOC5	GIENSIDIGE FORSKIRING ASA COMMON STOCK N	15,460.00	349,052.56	375,178.89
377372AE7	GLAXOSMITHKLINE CAPITAL INC CALLABLE BON	1,472,000.00	1,963,518.12	2,153,916.44
925288	GLAXOSMITHKLINE PLC COMMON STOCK GBP 25	76,386.00	1,536,190.66	1,662,204.71
37733W105	GLAXOSMITHKLINE PLC-SPON ADR	70,742.00	2,814,528.81	3,119,722.20
98417EAR1	GLENCORE FINANCE CANADA LTD CALLABLE NOT	4,220,000.00	4,450,200.62	5,371,300.40
98417EAN0	GLENCORE FINANCE CANADA LTD CALLABLE NOT	1,810,000.00	1,904,094.67	2,384,494.00
98417EAC4	GLENCORE FINANCE CANADA LTD CALLABLE NOT	720,000.00	823,511.74	1,008,813.60
378272BH0	GLENCORE FUNDING LLC CALLABLE NOTES FIK	4,288,000.00	4,224,568.01	4,129,463.37
378272AN8	GLENCORE FUNDING LLC CALLABLE NOTES FIK	3,325,000.00	3,301,343.51	3,587,093.96
378272BG2	GLENCORE FUNDING LLC CALLABLE NOTES FIK	1,813,000.00	1,786,455.95	1,762,001.18
378272AY4	GLENCORE FUNDING LLC CALLABLE NOTES FIK	839,000.00	835,847.42	812,506.86
378272AQ1	GLENCORE FUNDING LLC CALLABLE NOTES FIK	160,000.00	172,915.57	171,916.80
B4T3BW6	GLENCORE PLC COMMON STOCK GBP 0.01	319,302.00	1,138,290.68	1,621,578.50
37960IAA6	GLOBAL AIRCRAFT LEASING CO LTD CALLABLE	672,815.00	672,815.00	649,266.48
37959GAB3	GLOBAL ATLANTIC FIN CO CALLABLE NOTES FI	2,524,000.00	2,525,253.60	2,498,461.85
37959GAAS	GLOBAL ATLANTIC FIN CO CALLABLE NOTES FI	1,000,000.00	998,647.99	1,075,842.22
37940XAG7	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	5,242,000.00	5,237,179.36	5,262,852.47
37940XAB8	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	3,316,000.00	3,431,889.62	3,453,811.80
37940XAA0	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	3,125,000.00	3,169,685.05	3,211,491.94
37940XAC6	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	1,737,000.00	3,001,539.45	3,122,009.24
37940XAH5	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	2,568,000.00	2,560,353.00	2,604,684.62
37940XAE2	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	2,080,000.00	2,078,415.76	2,018,977.58
37940XAD4	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	1,300,000.00	1,296,126.75	1,323,597.86
891906AF6	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	760,000.00	853,031.38	847,764.34
BLSDCM6	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	340,000.00	343,193.02	346,171.75
37940XAF9	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	291,000.00	290,796.30	291,040.64
37940XI02	GLOBAL PAYMENTS INC COMMON STOCK USD 0	4,874.00	683,791.12	658,867.32
G39387I08	GLOBALFOUNDRIES INC COMMON STOCK USD 0.0	871.00	52,268.71	56,588.87
L44385I09	GLOBANT SA COMMON STOCK USD 1.2	673.00	107,906.08	211,382.57
891027AS3	GLOBE LIFE INC CALLABLE NOTES FIXED 4.55	1,075,000.00	1,287,548.75	1,218,828.67
3.80E+106	GLOBE LIFE INC COMMON STOCK USD 1	1,670.00	127,395.36	156,512.40
379577208	GLOBUS MEDICAL INC COMMON STOCK USD 0.00	1,292.00	62,514.53	93,282.40
361841AR0	GLP CAPITAL LP / GLP FINANCING II INC CA	5,570,000.00	5,535,799.60	5,600,022.30
361841AP4	GLP CAPITAL LP / GLP FINANCING II INC CA	3,343,000.00	3,501,894.76	3,537,047.28
361841A18	GLP CAPITAL LP / GLP FINANCING II INC CA	2,200,000.00	2,299,341.75	2,409,554.40
361841AH2	GLP CAPITAL LP / GLP FINANCING II INC CA	2,000,000.00	2,188,637.89	2,227,140.00
361841AN9	GLP CAPITAL LP / GLP FINANCING II INC CA	1,520,000.00	1,519,123.51	1,573,917.44
361841AL3	GLP CAPITAL LP / GLP FINANCING II INC CA	1,083,000.00	1,101,607.09	1,229,421.60
361841AQ2	GLP CAPITAL LP / GLP FINANCING II INC CA	880,000.00	882,232.80	938,951.20
361841AK5	GLP CAPITAL LP / GLP FINANCING II INC CA	500,000.00	500,000.00	577,320.00
88RBZV7	GLP J-REIT REIT JPY	16.00	21,210.06	27,635.80
36261KAC9	GLS AUTO RECEIVABLES TRUST 2021-2A B 0.7	406,000.00	405,993.95	403,706.79
36259PAD8	GM FINANCIAL AUTOMOBILE LEASING TRUST 20	873,000.00	872,886.95	874,326.35
36259PAE6	GM FINANCIAL AUTOMOBILE LEASING TRUST 20	414,000.00	413,932.73	415,458.69
36260KAD6	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	1,540,000.00	1,539,584.35	1,521,199.83
36258NAC6	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	481,837.43	481,723.96	485,813.79
36261LAD3	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	355,000.00	354,931.56	349,402.50
36261RAE8	GM FINANCIAL LEASING TRUST 2021-1 B 0.54	850,000.00	843,923.83	843,832.83
36263HAA6	GM FINANCIAL REVOLVING RECEIVABLES TRUST	623,000.00	622,876.09	612,378.97
361886CH5	GMF FLOORPLAN OWNER REVOLVING TRUST 2020	1,700,000.00	1,699,607.13	1,692,232.53
806CMQ9	GMO PAYMENT GATEWAY INC COMMON STOCK JPY	100.00	8,177.07	12,461.46
4501093	GN STORE NORD AS COMMON STOCK DKK 4	16,529.00	389,362.81	1,039,467.55
38374ESP3	GNMA 2003-103 SA FLOATING 16/FEB/2033	605,288.63 -	1,637.43	58,275.68
38374EP35	GNMA 2003-110 S FLOATING 20/OCT/2033	382,668.30 -	759.57	35,824.60
38373SF77	GNMA 2003-24 S FLOATING 16/MAR/2033	310,504.91 -	832.22	10,495.41
38374BY33	GNMA 2003-69 SB FLOATING 16/AUG/2033	451,934.56 -	1,222.58	3,630.53
38374B783	GNMA 2003-80 SA FLOATING 16/SEP/2033	406,509.98 -	1,099.69	3,259.36
38374FNT7	GNMA 2004-11 SB FLOATING 20/FEB/2034	518,282.05	46,292.44	80,369.17
38374GZK1	GNMA 2004-32 HS FLOATING 16/MAY/2034	762,791.67 -	2,063.51	111,325.55
38374HYW4	GNMA 2004-59 NS FLOATING 16/AUG/2034	517,929.41 -	1,401.11	61,043.00
38374JQT6	GNMA 2004-81 SK FLOATING 16/OCT/2034	724,587.39 -	1,839.40	91,923.19
38374JPK6	GNMA 2004-88 SM FLOATING 16/OCT/2034	335,561.91 -	837.86	33,862.73
38374J172	GNMA 2004-91 PS FLOATING 16/NOV/2034	987,250.97 -	2,465.04	112,245.50
38374NGD3	GNMA 2006-28 VS FLOATING 20/JUN/2036	30,550.80	64,481.27	80,992.81
38375ID69	GNMA 2007-18 CO ZEROCPN 20/MAR/2035	23,889.39	27,664.56	23,002.37
38375QU23	GNMA 2008-51 SA FLOATING 20/JUN/2038	191,818.35	37,076.71	34,277.57
38375YD58	GNMA 2008-82 SL FLOATING 20/SEP/2038	165,295.98 -	335.68	20,747.08
38377FKT7	GNMA 2010-62 OD ZEROCPN 16/MAY/2037	278,627.61	600,928.63	256,390.15
38375CSW6	GNMA 2012-116 DI 2.5% 20/SEP/2027	1,081,593.37	51,352.47	54,570.71
38378GP22	GNMA 2012-141 WA VARIABLE 16/NOV/2041	122,721.38	130,065.48	134,503.59
38375BSR9	GNMA 2013-H19 DF FLOATING 20/MAY/2063	600,526.65	599,781.11	603,176.77
38375B6F4	GNMA 2013-H20 FB FLOATING 20/AUG/2063	1,087,064.06	1,108,109.90	1,094,713.51
38375BB14	GNMA 2013-H23 TA FLOATING 20/SEP/2063	526,117.77	525,773.36	528,627.25
38379LAB2	GNMA 2015-42 AI 3% 20/MAY/2039	6,357.83	2,585.79	0.14
38376HRH0	GNMA 2015-H27 FA FLOATING 20/SEP/2065	2,848,697.41	2,848,697.41	2,877,734.75
38375UXM7	GNMA 2016-H11 F FLOATING 20/MAY/2066	4,214,206.39	4,199,458.85	4,265,327.65
38376RVV5	GNMA 2016-H14 FA FLOATING 20/JUN/2066	667,946.33	665,454.55	676,008.64
38380H3A8	GNMA 2017-167 BQ 2.5% 20/AUG/2044	406,475.16	390,533.71	414,504.63
38375US27	GNMA 2017-H23 MA 3% 20/NOV/2067	748,944.53	802,306.83	775,014.39
38380UXM0	GNMA 2018-11 PC 2.75% 20/DEC/2047	415,812.09	433,451.61	422,503.34
38381Y5P5	GNMA 2019-132 NA 3.5% 20/SEP/2049	369,938.65	376,875.00	387,221.48
38381RD22	GNMA 2019-31 JC 3.5% 20/MAR/2049	234,852.59	240,320.27	248,051.63
38382HLM0	GNMA 2020-112 MS FLOATING 20/AUG/2050	11,899,663.63	2,198,606.35	2,213,067.31
38382JWN2	GNMA 2020-140 SG FLOATING 20/SEP/2050	7,945,968.88	1,559,365.10	1,551,235.09
38382KL76	GNMA 2020-160 IM 2.5% 20/OCT/2050	14,711,133.66	2,049,077.75	1,772,894.62
38382LR29	GNMA 2020-185 SB FLOATING 20/DEC/2050	11,320,134.71	2,817,714.19	2,318,100.96
38382MWW0	GNMA 2021-1 IU 2.5% 20/JAN/2051	18,620,397.41	1,811,438.16	1,888,633.39
38382NXF9	GNMA 2021-23 MG 1.5% 20/FEB/2051	979,358.53	999,251.75	964,557.48
38382NDA2	GNMA 2021-26 EI 2.5% 20/FEB/2051	14,633,385.32	2,059,918.11	2,039,083.22
38382NZZ3	GNMA 2021-30 HI 2% 20/FEB/2051	15,688,813.71	2,072,696.83	1,974,923.56
38382VER6	GNMA 2021-97 FA FLOATING 20/JUN/2051	2,410,948.70	2,404,167.91	2,404,448.06
3617LCAN5	GNMA I MORTPASS 3% 15/NOV/2049 SF PN# BP	405,640.83	430,169.43	418,391.64
36180NAL9	GNMA I MORTPASS 3.5% 15/APR/2043 SF PN#	86,715.43	90,455.03	92,657.81
36192YDV6	GNMA I MORTPASS 3.5% 15/DEC/2045 SF PN#	274,833.48	286,685.64	293,054.05
3617MVC11	GNMA I MORTPASS 3.5% 15/JAN/2050 SF PN#	169,575.19	178,663.36	177,371.09
36185BDX1	GNMA I MORTPASS 3.5% 15/JUL/2045 SF PN#	25,248.31	26,337.14	26,994.11
36180HHA9	GNMA I MORTPASS 3.5% 15/MAY/2043 SF PN#	170,339.45	177,685.34	179,948.11
36291FPX0	GNMA I MORTPASS 4% 15/APR/2045 SF PN# 62	357,658.15	381,073.59	402,122.97

36197MRM2	GNMA I MORTPASS 4% 15/APR/2047 SF PN# AZ	59,736.78	61,500.89	64,461.33
3617ACHV5	GNMA I MORTPASS 4% 15/APR/2047 SF PN# BA	136,866.49	145,869.73	146,675.77
3622A2P22	GNMA I MORTPASS 4% 15/AUG/2045 SP PN# 78	1,210,021.52	1,289,240.12	1,410,689.24
3617B4HP5	GNMA I MORTPASS 4% 15/AUG/2047 SF PN# BC	44,391.67	45,702.64	47,415.29
3617B4JZ1	GNMA I MORTPASS 4% 15/AUG/2047 SF PN# BC	16,702.81	17,196.08	17,986.84
3617G0ZL3	GNMA I MORTPASS 4% 15/DEC/2047 SF PN# BE	16,998.89	17,500.89	18,177.35
36197DZB7	GNMA I MORTPASS 4% 15/FEB/2047 SF PN# AZ	101,789.70	108,485.57	109,241.22
36196YDX8	GNMA I MORTPASS 4% 15/JAN/2047 SF PN# AY	19,204.72	20,468.03	20,858.18
3622A2U91	GNMA I MORTPASS 4% 15/JUL/2046 SP PN# 78	1,696,535.67	1,807,605.72	1,907,236.49
3617AU2B5	GNMA I MORTPASS 4% 15/JUL/2047 SF PN# BB	191,913.65	203,428.47	204,583.91
3617B4GK7	GNMA I MORTPASS 4% 15/JUL/2047 SF PN# BC	51,383.13	52,900.54	54,962.12
3617ALZL1	GNMA I MORTPASS 4% 15/JUN/2047 SF PN# BA	22,790.49	23,463.51	24,346.85
3622A2N32	GNMA I MORTPASS 4% 15/MAR/2045 SP PN# 78	637,884.69	679,646.19	747,012.05
3617ALXP0	GNMA I MORTPASS 4% 15/MAY/2047 SF PN# BA	34,790.95	35,818.36	37,411.23
3620AMMP4	GNMA I MORTPASS 4% 15/OCT/2040 SF PN# 73	291,655.53	311,889.14	321,569.73
3620C1Z74	GNMA I MORTPASS 4.5% 15/APR/2041 SF PN#	248,882.31	270,659.51	280,579.67
36194W4I5	GNMA I MORTPASS 4.5% 15/AUG/2046 SF PN#	15,178.35	15,880.38	16,842.88
3622A23F7	GNMA I MORTPASS 4.5% 15/AUG/2047 SP PN#	64,876.38	67,775.55	72,890.66
36193M4J8	GNMA I MORTPASS 4.5% 15/DEC/2046 SF PN#	47,023.85	49,198.70	52,105.31
36196UX89	GNMA I MORTPASS 4.5% 15/JAN/2047 SF PN#	12,257.87	12,824.80	13,782.36
36297FRC8	GNMA I MORTPASS 4.5% 15/JUL/2039 SF PN#	11,563.70	12,575.53	12,958.88
3617AET89	GNMA I MORTPASS 4.5% 15/JUN/2047 SF PN#	12,145.31	12,707.02	13,451.09
36196UYT2	GNMA I MORTPASS 4.5% 15/MAR/2047 SF PN#	191,644.18	200,507.73	211,987.87
3620A2EW2	GNMA I MORTPASS 5% 15/AUG/2039 SF PN# 71	103,517.07	114,903.96	116,509.58
3620ALKZ9	GNMA I MORTPASS 5% 15/FEB/2040 SF PN# 73	203,665.39	226,068.58	229,261.91
3620A9322	GNMA I MORTPASS 5% 15/JAN/2040 SF PN# 72	563,774.46	625,789.65	649,056.34
36297F2V3	GNMA I MORTPASS 5% 15/NOV/2039 SF PN# 71	2,918.66	3,239.66	3,371.70
36216AJQ5	GNMA I MORTPASS 7% 15/AUG/2028 SF PN# 15	1,957.03	1,918.53	2,098.32
36209UR24	GNMA I MORTPASS 7% 15/AUG/2028 SF PN# 48	68.99	67.68	70.19
36206WK38	GNMA I MORTPASS 7% 15/DEC/2025 SF PN# 42	957.56	970.87	961.01
36208LN86	GNMA I MORTPASS 7% 15/JAN/2028 SF PN# 45	6,315.23	7,035.41	6,338.35
36225AU24	GNMA I MORTPASS 7% 15/JUL/2027 SP PN# 78	17,898.23	18,062.58	19,580.87
36208TPN4	GNMA I MORTPASS 7% 15/JUL/2028 SF PN# 46	1,604.45	1,572.99	1,610.33
36209PSP3	GNMA I MORTPASS 7% 15/JUL/2028 SF PN# 47	389.94	382.29	424.11
36208XK32	GNMA I MORTPASS 7% 15/JUN/2028 SF PN# 44	2,269.64	2,297.25	2,440.39
36209CSP2	GNMA I MORTPASS 7% 15/MAR/2028 SF PN# 46	19.45	19.98	19.52
36206PXC9	GNMA I MORTPASS 7% 15/NOV/2025 SF PN# 41	13,911.61	14,103.52	14,673.36
362208VUH6	GNMA I MORTPASS 7% 15/NOV/2027 SF PN# 46	1,583.18	1,761.25	1,703.54
36206L7T4	GNMA I MORTPASS 7% 15/OCT/2025 SF PN# 41	1,960.07	1,986.91	1,984.89
36206FTE2	GNMA I MORTPASS 7% 15/OCT/2025 SF PN# 41	1,237.77	1,254.72	1,242.17
36208E6R9	GNMA I MORTPASS 7% 15/OCT/2027 SF PN# 44	2,943.50	2,989.29	2,954.29
36210FCP9	GNMA I MORTPASS 7% 15/OCT/2028 SF PN# 49	429.27	420.78	430.84
36206KH1	GNMA I MORTPASS 7% 15/SEP/2025 SF PN# 41	4,919.43	4,986.26	4,999.22
36206F5E3	GNMA I MORTPASS 7% 15/SEP/2025 SF PN# 41	856.79	868.43	859.88
36208MBU8	GNMA I MORTPASS 7% 15/SEP/2028 SF PN# 45	2,089.50	2,115.14	2,129.14
36208UJAM9	GNMA I MORTPASS 7% 15/SEP/2028 SF PN# 46	4,546.11	4,601.90	4,917.66
36210CA60	GNMA I MORTPASS 7% 15/SEP/2028 SF PN# 48	14,822.50	15,004.35	15,133.33
36209T3X5	GNMA I MORTPASS 7% 15/SEP/2028 SF PN# 48	3,492.53	3,423.63	3,561.63
36209KW20	GNMA I MORTPASS 7.5% 15/APR/2028 SF PN#	12,579.57	12,859.76	12,629.81
36209KVQ8	GNMA I MORTPASS 7.5% 15/APR/2028 SF PN#	4,705.72	4,810.55	4,722.72
36209AKN9	GNMA I MORTPASS 7.5% 15/APR/2028 SF PN#	399.52	397.93	401.10
36209KW71	GNMA I MORTPASS 7.5% 15/APR/2028 SF PN#	219.82	219.04	220.70
36209DBR4	GNMA I MORTPASS 7.5% 15/AUG/2028 SF PN#	5,031.21	5,010.98	5,180.91
36209WBE1	GNMA I MORTPASS 7.5% 15/AUG/2028 SF PN#	4,003.83	3,987.73	4,019.69
36224YMS5	GNMA I MORTPASS 7.5% 15/DEC/2022 SF PN#	137.27	138.67	138.37
36210DEL1	GNMA I MORTPASS 7.5% 15/DEC/2028 SF PN#	6,036.98	6,013.02	6,061.10
36208VXW0	GNMA I MORTPASS 7.5% 15/JAN/2028 SF PN#	2,230.16	2,221.41	2,312.66
36209BTQ1	GNMA I MORTPASS 7.5% 15/JUL/2028 SF PN#	34,253.41	34,116.17	34,926.11
36208WED1	GNMA I MORTPASS 7.5% 15/JUL/2028 SF PN#	227.75	226.81	228.64
36209NFC0	GNMA I MORTPASS 7.5% 15/JUN/2028 SF PN#	4,131.47	4,114.94	4,443.97
36208RXS8	GNMA I MORTPASS 7.5% 15/JUN/2028 SF PN#	3,790.93	3,775.80	3,948.44
36209HHY4	GNMA I MORTPASS 7.5% 15/JUN/2028 SF PN#	2,064.52	2,056.26	2,094.02
36225BDE5	GNMA I MORTPASS 7.5% 15/MAR/2029 SP PN#	27,470.06	27,359.26	30,774.49
36207UTN8	GNMA I MORTPASS 7.5% 15/MAY/2028 SF PN#	522.72	520.66	527.12
36224CU95	GNMA I MORTPASS 7.5% 15/NOV/2022 SF PN#	71.83	72.52	72.28
36224NL49	GNMA I MORTPASS 7.5% 15/NOV/2022 SF PN#	49.56	50.03	49.73
36209WPV6	GNMA I MORTPASS 7.5% 15/NOV/2028 SF PN#	7,233.88	7,204.57	7,453.37
36207KFJ4	GNMA I MORTPASS 7.5% 15/NOV/2028 SF PN#	1,513.79	1,507.68	1,519.87
36224NFK4	GNMA I MORTPASS 7.5% 15/OCT/2022 SF PN#	119.00	120.06	119.89
36224KEK1	GNMA I MORTPASS 7.5% 15/OCT/2022 SF PN#	30.84	31.12	30.87
36207QMCH	GNMA I MORTPASS 7.5% 15/OCT/2028 SF PN#	13,963.57	13,907.12	14,018.72
36209VYS7	GNMA I MORTPASS 7.5% 15/OCT/2028 SF PN#	571.04	568.75	575.04
36208YL31	GNMA I MORTPASS 7.5% 15/SEP/2028 SF PN#	769.52	766.43	781.12
36206AR21	GNMA I MORTPASS 8% 15/APR/2026 SF PN# 40	1,056.64	1,064.39	1,074.24
36203LDW9	GNMA I MORTPASS 8% 15/JUL/2023 SF PN# 35	2,050.76	2,059.09	2,121.51
36204PF46	GNMA I MORTPASS 8% 15/JUN/2025 SF PN# 37	9,705.23	9,885.00	10,310.85
36203HAY7	GNMA I MORTPASS 8% 15/MAR/2023 SF PN# 34	195.24	195.93	197.24
36204LD57	GNMA I MORTPASS 8% 15/NOV/2023 SF PN# 37	1,503.22	1,510.03	1,520.94
36205XV35	GNMA I MORTPASS 9% 15/AUG/2024 SF PN# 40	630.34	642.06	640.14
36205XWP5	GNMA I MORTPASS 9% 15/SEP/2024 SF PN# 40	1,931.14	1,967.54	1,970.11
3622ABEKA	GNMA II MORTPASS 2.5% 20/AUG/2051 SP PN#	5,776,105.34	6,073,704.35	5,992,714.89
36179WR26	GNMA II MORTPASS 2.5% 20/NOV/2051 SF PN#	15,732,144.53	16,197,861.58	16,130,708.50
3622ABGW6	GNMA II MORTPASS 2.5% 20/OCT/2051 SP PN#	3,372,708.23	3,494,990.33	3,493,074.72
36179WL09	GNMA II MORTPASS 3% 20/AUG/2051 SF PN# M	1,906,826.79	2,002,057.66	1,978,486.92
36179TSF3	GNMA II MORTPASS 3% 20/FEB/2048 SF PN# M	600,625.63	635,537.00	623,808.86
36179WQB7	GNMA II MORTPASS 3% 20/OCT/2051 SF PN# M	5,004,050.07	5,240,712.71	5,191,500.69
36193QN6	GNMA II MORTPASS 3.5% 20/APR/2046 SF PN#	933,814.66	967,665.46	988,449.23
3617G1E38	GNMA II MORTPASS 3.5% 20/JAN/2048 SF PN#	392,070.55	394,153.43	415,886.15
36179WVW5	GNMA II MORTPASS 3.5% 20/JAN/2052 SF PN#	1,530,000.00	1,609,600.56	1,606,982.87
36194GPF7	GNMA II MORTPASS 3.5% 20/JUL/2046 SF PN#	1,119,351.43	1,126,697.16	1,206,189.76
3622A2ZK1	GNMA II MORTPASS 3.5% 20/JUL/2047 SP PN#	4,472,980.75	4,503,732.52	4,923,117.38
3622A2XY3	GNMA II MORTPASS 3.5% 20/MAR/2047 SP PN#	2,973,696.90	3,101,937.58	3,175,041.28
36196DYM5	GNMA II MORTPASS 3.5% 20/NOV/2046 SF PN#	1,506,533.68	1,516,420.32	1,622,961.78
3617G0IC5	GNMA II MORTPASS 4% 20/APR/2048 SF PN# B	488,336.54	503,444.45	518,961.69
3617B0VH2	GNMA II MORTPASS 4% 20/APR/2048 SF PN# B	171,298.03	176,544.02	186,216.65
3617GGSL0	GNMA II MORTPASS 4% 20/APR/2048 SF PN# B	143,047.32	146,768.81	153,182.53
3617GGXS4	GNMA II MORTPASS 4% 20/APR/2048 SF PN# B	113,251.44	116,410.09	121,338.15
3617GGTU9	GNMA II MORTPASS 4% 20/APR/2048 SF PN# B	110,333.45	113,514.17	119,237.56
3617JWB30	GNMA II MORTPASS 4% 20/JUL/2049 SF PN# B	339,105.61	357,676.94	364,542.62
36179TAL9	GNMA II MORTPASS 4% 20/JUN/2047 SF PN# M	1,990,873.85	2,095,769.73	2,118,951.58
3617JNH86	GNMA II MORTPASS 4% 20/JUN/2049 SF PN# B	152,847.17	160,471.62	162,008.66
36179SYT8	GNMA II MORTPASS 4% 20/MAR/2047 SF PN# M	545,832.84	570,736.46	581,942.22
3617GGQ81	GNMA II MORTPASS 4% 20/MAR/2048 SF PN# B	92,667.49	95,201.37	99,138.78
36179TU89	GNMA II MORTPASS 4% 20/MAR/2048 SF PN# M	1,018,541.91	1,062,546.12	1,082,714.88
3617JLTL5	GNMA II MORTPASS 4% 20/MAY/2049 SF PN# B	163,060.00	169,843.55	173,425.28
36179TV77	GNMA II MORTPASS 4.5% 20/APR/2048 SF PN#	32,836.92	34,206.84	34,982.23
3617J2YE7	GNMA II MORTPASS 4.5% 20/APR/2049 SF PN#	60,420.03	63,818.65	64,244.38
36179TES0	GNMA II MORTPASS 4.5% 20/AUG/2047 JM PN#	137,606.38	142,943.88	144,064.20
36179UMM1	GNMA II MORTPASS 4.5% 20/FEB/2049 SF PN#	485,713.02	511,706.26	513,184.72
3622AACCC	GNMA II MORTPASS 4.5% 20/FEB/2049 SF PN#	534,868.90	560,943.75	589,577.91
3617BFLR8	GNMA II MORTPASS 4.5% 20/JAN/2048 SF PN#	387,037.43	402,760.81	413,235.16
36179UYK7	GNMA II MORTPASS 4.5% 20/JAN/2049 SF PN#	278,231.13	293,783.82	294,243.21
3617H4C66	GNMA II MORTPASS 4.5% 20/JUL/2048 SF PN#	78,903.98	82,231.37	84,108.94
3617H6P42	GNMA II MORTPASS 4.5% 20/JUL/2048 SF PN#	43,012.49	44,880.84	45,545.53
36179ZT65	GNMA II MORTPASS 4.5% 20/JUN/2048 SF PN#	494,779.54	525,864.29	526,197.23
3617G44R0	GNMA II MORTPASS 4.5% 20/JUN/2048 SF PN#	20,741.66	21,642.62	21,953.09
3617J2XW8	GNMA II MORTPASS 4.5% 20/MAR/2049 SF PN#	45,084.46	47,557.07	48,438.73
36202FGD2	GNMA II MORTPASS 4.5% 20/MAY/2040 SF PN#	65,115.84	67,069.93	71,386.89

36179TXW0	GNMA II MORTPASS 4.5% 20/MAY/2048 SF PN#	92,551.45	96,354.73	98,430.39
36177LSR3	GNMA II MORTPASS 4.5% 20/MAY/2049 SF PN#	119,988.28	126,953.22	127,700.65
36171LTA9	GNMA II MORTPASS 4.5% 20/MAY/2049 SF PN#	69,304.52	73,422.18	73,678.02
36179TLK9	GNMA II MORTPASS 4.5% 20/NOV/2047 JM PN#	542,225.62	564,195.79	567,760.08
36202FLP9	GNMA II MORTPASS 4.5% 20/OCT/2040 SF PN#	323,803.31	350,263.78	355,584.02
3617HIDD7	GNMA II MORTPASS 4.5% 20/SEP/2048 SF PN#	379,702.93	392,280.58	406,686.24
36202EDE6	GNMA II MORTPASS 5% 20/APR/2035 SF PN# 0	69,004.85	75,077.83	76,921.10
36202ESA8	GNMA II MORTPASS 5% 20/APR/2038 SF PN# 0	145,501.91	158,032.20	163,995.96
36202E4H9	GNMA II MORTPASS 5% 20/APR/2039 SF PN# 0	1,732.45	1,884.90	1,956.48
36179MAZ6	GNMA II MORTPASS 5% 20/APR/2042 SF PN# M	169,612.98	184,540.24	191,596.00
36179NLC1	GNMA II MORTPASS 5% 20/AUG/2043 SF PN# M	94,428.60	102,351.74	106,670.39
36178FT2E	GNMA II MORTPASS 5% 20/AUG/2048 SF PN# B	876,749.30	926,545.92	939,315.81
361797TM1	GNMA II MORTPASS 5% 20/AUG/2048 SF PN# M	359,238.19	382,480.85	385,368.94
3620ACVP6	GNMA II MORTPASS 5% 20/DEC/2039 SF PN# 7	12,567.48	14,216.87	13,878.35
36179UHU9	GNMA II MORTPASS 5% 20/DEC/2048 JM PN# M	118,338.43	121,673.88	124,901.62
36179UH62	GNMA II MORTPASS 5% 20/DEC/2048 SF PN# M	305,102.05	323,217.49	325,545.26
3622AACB8	GNMA II MORTPASS 5% 20/JAN/2049 SP PN# 7	1,433,194.68	1,524,112.96	1,551,376.69
36202FHY5	GNMA II MORTPASS 5% 20/JUL/2040 SF PN# 0	11,083.85	11,755.10	12,479.89
36179MG87	GNMA II MORTPASS 5% 20/JUL/2042 SF PN# M	99,811.00	108,595.17	112,745.18
36179TAR3	GNMA II MORTPASS 5% 20/JUL/2048 SF PN# M	223,735.13	244,710.30	239,598.64
36179TZ73	GNMA II MORTPASS 5% 20/JUN/2048 SF PN# M	1,168,837.48	1,240,209.19	1,249,964.22
36179TUD5	GNMA II MORTPASS 5% 20/MAR/2048 SF PN# M	882,599.18	919,558.02	960,311.89
3622AAVF1	GNMA II MORTPASS 5% 20/MAR/2049 SP PN# 7	95,994.40	102,534.02	104,916.89
36179TX08	GNMA II MORTPASS 5% 20/MAY/2048 SF PN# M	368,630.56	400,885.73	395,278.91
36202FMC7	GNMA II MORTPASS 5% 20/NOV/2040 SF PN# 0	7,369.19	7,979.03	8,325.78
36241KVY1	GNMA II MORTPASS 5% 20/OCT/2038 SP PN# 7	98,186.80	106,517.34	110,064.89
36202FLQ7	GNMA II MORTPASS 5% 20/OCT/2040 SF PN# 0	2,408.98	2,620.98	2,721.22
3617HF3Z7	GNMA II MORTPASS 5% 20/OCT/2048 SF PN# B	170,297.36	179,770.15	183,690.47
36202FKP0	GNMA II MORTPASS 5% 20/SEP/2040 SF PN# 0	286,596.28	304,747.25	323,746.48
3617BFTQ5	GNMA II MORTPASS 5% 20/SEP/2048 SF PN# B	311,639.90	328,439.26	336,828.69
36225CBP0	GNMA II MORTPASS ARM 20/FEB/2027 AR PN#	6,445.02	6,617.53	6,629.39
36225CMZ9	GNMA II MORTPASS ARM 20/FEB/2030 AR PN#	86.48	88.88	88.49
36225DB94	GNMA II MORTPASS ARM 20/OCT/2034 AR PN#	261,414.05	267,985.99	269,021.47
36179QSL6	GNMA II MORTPASS ARM 20/OCT/2044 AT PN#	70,554.71	71,811.47	72,825.94
380237107	GODADDY INC COMMON STOCK USD 0.001	2,798.00	178,054.58	237,438.28
38046W105	GOHEALTH INC COMMON STOCK USD 0.0001	973.00	12,408.08	3,687.67
GCCZCQM	GOLD 100 OZ FUTR PRECIOUS METAL 24/FEB/2	3.00	5,062.78	
BIDQNP3	GOLD FIELDS OROBEN HOLDINGS BVI LTD CALL	400,000.00	483,000.00	459,000.00
38122NB76	GOLDEN ST TSB SECURITIZATION CORP CALIF	500,000.00	500,000.00	512,180.00
38122NB50	GOLDEN ST TSB SECURITIZATION CORP CALIF	385,000.00	384,389.84	387,290.75
38138TAC5	GOLDENTREE LOAN MANAGEMENT US CLO 10 LTD	1,978,000.00	1,978,000.00	1,974,678.94
CCGSJUS7	GOLDMAN SACHS & CO COLLATERAL	110,000.00	110,000.00	110,000.00
38143VAA7	GOLDMAN SACHS CAPITAL I CALLABLE BOND FI	6,948,000.00	8,395,700.67	9,588,701.55
38141GWZ3	GOLDMAN SACHS GROUP INC/THE CALLABLE BON	14,609,000.00	15,410,136.31	16,228,069.89
38144GAG6	GOLDMAN SACHS GROUP INC/THE CALLABLE BON	1,855,000.00	1,855,000.00	1,836,450.00
38141EC31	GOLDMAN SACHS GROUP INC/THE CALLABLE MED	12,838,000.00	14,845,387.93	16,396,132.06
38141GFD1	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	22,920,000.00	25,355,960.78	32,498,238.43
38141GYN8	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	29,335,000.00	29,357,368.40	29,518,542.36
38148YAA6	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	18,715,000.00	18,702,888.42	21,404,891.79
38141GXA7	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	14,256,000.00	14,555,324.84	17,029,481.72
38141GYM0	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	16,817,000.00	16,788,011.01	16,743,011.09
38141GYJ7	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	15,505,000.00	15,550,018.18	15,266,160.98
38141GYB4	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	9,615,000.00	9,631,513.16	9,684,051.57
38141GW86	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	8,120,000.00	7,997,940.67	8,727,148.72
38141GXH2	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	7,415,000.00	7,556,053.91	8,162,552.49
38145GAH3	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	7,389,000.00	7,292,242.30	7,874,449.62
38141GYG3	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	7,275,000.00	7,223,036.84	7,127,597.37
38141GYK4	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	6,690,000.00	6,700,426.24	6,651,220.01
38141GXV1	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	5,490,000.00	5,494,007.70	5,490,286.58
38141GYC2	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	5,220,000.00	5,227,332.56	5,413,592.78
38141GXS8	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	4,870,000.00	4,862,625.00	4,774,576.88
38143YAC7	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	3,460,000.00	4,370,334.73	4,728,387.46
38141GWQ3	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	4,471,000.00	4,654,133.20	4,691,167.38
38141GXW0	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	4,395,000.00	4,278,162.06	4,213,824.79
38141GXD1	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	3,581,000.00	3,623,626.22	3,652,226.09
38144GAE1	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	3,500,000.00	3,500,000.00	3,482,500.00
38141GXM1	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	2,955,000.00	2,955,000.00	2,879,523.47
38141GYU2	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	2,325,000.00	2,330,781.64	2,363,217.20
38141GXG4	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	2,200,000.00	2,248,131.30	2,236,840.74
38141GWV2	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	1,850,000.00	1,952,616.97	2,012,343.33
38141GYL2	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	1,965,000.00	1,965,716.86	1,956,547.24
38148LAE6	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	1,050,000.00	1,046,619.00	1,120,568.89
38141GYA6	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	1,060,000.00	1,060,000.00	1,038,401.90
38141GYE8	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	982,000.00	982,000.00	973,759.34
38141GWL4	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	616,000.00	660,017.75	663,336.06
38141GCU6	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	235,000.00	310,542.13	309,414.47
38141GV50	GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	105,000.00	144,137.26	135,143.56
38141G104	GOLDMAN SACHS GROUP INC/THE COMMON STOCK	5,499.00	1,042,526.53	2,103,642.45
38141GVM3	GOLDMAN SACHS GROUP INC/THE MEDIUM TERM	1,340,000.00	1,340,302.63	1,420,761.40
38141GGM0	GOLDMAN SACHS GROUP INC/THE NOTES FIXED	9,915,000.00	12,462,168.29	14,413,866.91
38148LAF3	GOLDMAN SACHS GROUP INC/THE NOTES FIXED	9,465,000.00	10,461,793.46	12,308,921.39
38141GVR2	GOLDMAN SACHS GROUP INC/THE NOTES FIXED	1,910,000.00	1,903,925.60	2,082,958.88
38177XAA2	GOLUB CAPITAL BDC 3 CLO 1 LLC 2021-1A A	1,375,000.00	1,375,000.00	1,375,882.75
38173MAB8	GOLUB CAPITAL BDC INC CALLABLE NOTES FIX	954,000.00	953,478.61	937,567.35
38237HAB3	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUS	2,500,000.00	2,498,707.51	2,497,120.25
B03FYZ4	GOODMAN GROUP REIT AUD 0	32,295.00	473,575.17	622,222.12
BNCHP82	GOODMAN HK FINANCE MEDIUM TERM NOTE FIXE	200,000.00	213,620.00	212,416.00
38239KAA6	GOODMAN US FINANCE FOUR LLC CALLABLE NOT	630,000.00	629,105.55	731,014.04
38239JAA9	GOODMAN US FINANCE THREE LLC CALLABLE NOT	1,200,000.00	1,196,653.51	1,294,575.12
382550BP5	GOODYEAR TIRE & RUBBER CO/THE CALLABLE N	510,000.00	523,199.77	553,709.55
38380RVK3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	2,952,068.89	2,942,959.00	2,847,177.45
38380RTV2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	2,939,465.05	2,953,588.25	2,845,090.29
38380RTZ3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	2,910,394.97	2,920,399.44	2,823,019.09
38380G53	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	2,633,993.55	2,715,585.62	2,622,449.55
38380RUQ1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	2,385,371.15	2,444,260.01	2,351,696.63
38381EH1E	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	21,511,517.02	1,596,238.66	1,577,796.63
38381DUB4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	17,858,880.21	1,770,527.89	1,503,033.72
38380RV49	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	18,626,431.01	1,527,230.31	1,448,635.28
38380RUJ7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	16,875,652.84	1,505,727.99	1,433,423.01
38380RYD6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	14,884,473.10	1,365,930.92	1,338,310.61
38380RUB4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	17,271,131.95	1,493,561.98	1,249,809.92
38378BZ1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	10,133,154.22	148,462.53	52,222.22
38374HUJ7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3,402,183.44	434,790.12	34.02
38376GXC6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	2,800,958.90	5,886.84	28.01
38376GGH7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1,179,417.93	140,922.10	11.79
6365866	GPT GROUP/THE REIT AUD 0	7,269.00	28,329.82	28,644.30
38406JAJ7	GRACE TRUST 2020-GRCE 2020-GRCE D VARIAB	365,000.00	343,513.43	347,244.36
384109104	GRACO INC COMMON STOCK USD 1	2,783.00	140,575.56	224,365.46
ABC9999H9	GRAHAM ABSOLUTE RETURN LTD	832,967.03	89,553,236.88	101,330,438.71
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK	751.00	67,214.84	64,368.21
38528UAE6	GRAND CANYON UNIVERSITY CALLABLE BOND FI	4,710,000.00	4,710,000.00	4,840,985.10
38528UAC0	GRAND CANYON UNIVERSITY CALLABLE BOND FI	3,570,000.00	3,570,000.00	3,650,860.50
386689101	GRAPHIC PACKAGING HOLDING CO COMMON STOC	12,531.00	222,319.78	244,354.50
38937LAA9	GRAY OAK PIPELINE LLC CALLABLE NOTES FIX	550,000.00	549,757.20	555,881.38
38937LAC5	GRAY OAK PIPELINE LLC CALLABLE NOTES FIX	430,000.00	429,539.59	430,497.07
38937LAB7	GRAY OAK PIPELINE LLC CALLABLE NOTES FIX	160,000.00	159,996.08	167,018.11
6235000	GREAT EASTERN HOLDINGS LTD COMMON STOCK	9,800.00	106,424.25	146,474.80
868504B	GREAT OUTDOORS GROUP LLC LX200647 T/L B1	1,588,000.00	1,580,060.00	1,591,803.26

39122@AA7	GREAT RIV HYDRO LLC BOND	6,000,000.00	6,097,610.00	6,879,780.00
2384951	GREAT-WEST LIFECO INC COMMON STOCK CAD 0	7,974.00	196,955.90	239,633.49
391399AA0	GREAT-WEST LIFECO US FINANCE 2020 LP CAL	2,400,000.00	2,400,000.00	2,331,607.34
392709AA8	GREEN BRICK PARTNERS	3,000,000.00	3,000,000.00	3,137,220.00
9F2483B	GREENEDEN U.S. HOLDINGS II, LLC BL346283	996,680.06	997,925.91	1,001,354.49
39530MAA6	GREENKO POWER II LTD CALLABLE MEDIUM TER	400,000.00	400,000.00	406,000.00
39538WEA2	GREENPOINT MORTGAGE FUNDING TRUST 2005-A	85,454.94	85,440.58	77,904.59
G4162#AE5	GREENSANDS FINANCING PLC	3,000,000.00	3,000,000.00	3,329,760.00
39809AAA6	GREYWOLF CLO VII LTD 2018-2A A1 FLOATING	500,000.00	500,000.00	500,085.00
39813HAA9	GRIDFLEX GENERATION LLC NOTES FIXED 5.21	6,643,278.89	6,643,278.89	6,932,394.39
39808CA*6	GRIDIRON FUNDING ,LLC SENIOR SECURED NOT	6,000,000.00	6,000,000.00	6,812,400.00
BYY3DX6	GRIFOLS SA COMMON STOCK EUR 0.25	1,132.00	28,651.61	21,723.36
LX198235	Grinding Media Inc. (Molycop Ltd.)ntr	1,097,250.00	1,091,763.75	1,097,935.78
39874RL01	GROCERY OUTLET HOLDING CORP COMMON STOCK	1,471.00	54,685.30	41,599.88
7097328	GROUPE BRUXELLES LAMBERT SA COMMON STOCK	401.00	34,813.90	44,762.65
40009VAA6	GROWTHPOINT PROPERTIES INTERNATIONAL PTY	900,000.00	900,000.00	925,308.00
80ZV104	GRUPO AEROPORTUARIO DEL PACIFICO SAB DE	8,890.00	100,409.38	122,570.36
40052VAG9	GRUPO BIMBO SAB DE CV CALLABLE NOTES FIX	2,800,000.00	2,726,474.00	2,993,028.78
40052VAE4	GRUPO BIMBO SAB DE CV CALLABLE NOTES FIX	605,000.00	703,280.58	717,926.18
40049IAZ0	GRUPO TELEvisa SAB CALLABLE BOND FIXED 6	1,406,000.00	1,384,728.63	1,907,163.98
40049JBC0	GRUPO TELEvisa SAB CALLABLE NOTES FIXED	5,400,000.00	5,371,878.28	7,301,123.08
40049JBA4	GRUPO TELEvisa SAB CALLABLE NOTES FIXED	1,855,000.00	1,938,997.89	2,189,489.15
40049JBE6	GRUPO TELEvisa SAB CALLABLE NOTES FIXED	250,000.00	269,380.90	313,342.42
36192CAG0	GS MORTGAGE SECURITIES CORP II 2013-GC10	8,907,557.03	119,752.94	104,490.10
36256AAA0	GS MORTGAGE SECURITIES CORP TRUST 2018-L	645,000.00	645,000.00	643,776.44
36251SAN8	GS MORTGAGE SECURITIES CORP TRUST 2018-T	325,000.00	325,000.00	313,538.19
362515AA6	GS MORTGAGE SECURITIES CORP TRUST 2018-T	142,000.00	142,000.00	141,639.83
36262MAC2	GS MORTGAGE SECURITIES CORPORTATION TRUS	700,000.00	700,000.00	699,239.17
36197XAK0	GS MORTGAGE SECURITIES TRUST 2013-GC12	269,000.00	277,671.40	275,514.45
36198FAE2	GS MORTGAGE SECURITIES TRUST 2013-GC14	252,000.00	269,140.86	262,545.02
36252RAM1	GS MORTGAGE SECURITIES TRUST 2014-GC18 2	967,000.00	1,027,948.01	1,009,919.62
36250GANS	GS MORTGAGE SECURITIES TRUST 2015-GC30 2	7,275,991.47	7,194,989.22	7,544,671.28
36250VAD4	GS MORTGAGE SECURITIES TRUST 2015-GC34 2	2,262,000.00	2,464,491.32	2,396,593.75
36251XAR8	GS MORTGAGE SECURITIES TRUST 2016-GS4 20	228,000.00	233,103.28	243,362.75
36254CAX8	GS MORTGAGE SECURITIES TRUST 2017-GS7 20	6,607,832.82	316,392.20	310,394.36
36255NAZ8	GS MORTGAGE SECURITIES TRUST 2018-GS9 20	1,100,000.00	1,140,234.91	1,171,475.14
36255NAV7	GS MORTGAGE SECURITIES TRUST 2018-GS9 20	16,106,648.54	375,952.54	375,648.92
36258YBG2	GS MORTGAGE SECURITIES TRUST 2020-GC45 2	3,023,000.00	3,104,118.91	3,177,538.78
36258YB16	GS MORTGAGE SECURITIES TRUST 2020-GC45 2	8,805,679.23	390,000.75	390,280.03
36258RBA0	GS MORTGAGE SECURITIES TRUST 2020-GC47 2	442,000.00	448,578.20	447,782.24
36264KAV2	GS MORTGAGE SECURITIES TRUST 2020-GSA2 2	1,596,000.00	1,610,481.98	1,564,154.85
36264KAU4	GS MORTGAGE SECURITIES TRUST 2020-GSA2 2	489,000.00	493,874.84	471,144.46
36263UJAN9	GS MORTGAGE SECURITIES TRUST 2021-GSA3 2	490,000.00	504,698.68	500,535.25
36258KAS7	GS MORTGAGE-BACKED SECURITIES TRUST 2020	855,930.39	875,356.01	865,079.43
36262JAB1	GS MORTGAGE-BACKED SECURITIES TRUST 2021	387,717.37	395,835.20	389,883.16
36229RKA6	GSR MORTGAGE LOAN TRUST 2003-6F 2003-6F	17,631.39	19,470.04	19,837.09
36242D120	GSR MORTGAGE LOAN TRUST 2005-AR2 2005-AR	881.02	840.32	887.63
362341LF4	GSR MORTGAGE LOAN TRUST 2005-AR5 2005-AR	340,766.88	268,044.96	341,381.83
362341RX9	GSR MORTGAGE LOAN TRUST 2005-AR6 2005-AR	195,806.81	194,474.48	200,081.68
3622MWAR4	GSR MORTGAGE LOAN TRUST 2007-3F 2007-3F	192,198.54	133,683.09	162,758.93
36229QAC2	GSR MORTGAGE LOAN TRUST 2007-AR1 2007-AR	229,222.82	195,928.57	175,842.26
40131M109	GUARDANT HEALTH INC COMMON STOCK USD 0.0	1,499.00	146,048.38	149,929.98
40139LBD4	GUARDIAN LIFE GLOBAL FUNDING MEDIUM TERM	320,000.00	319,229.17	315,497.64
401378AC8	GUARDIAN LIFE INSURANCE CO OF AMERICA/TH	1,790,000.00	1,873,824.89	2,337,938.14
401378AB0	GUARDIAN LIFE INSURANCE CO OF AMERICA/TH	1,590,000.00	1,584,160.47	2,028,451.92
401378AD6	GUARDIAN LIFE INSURANCE CO OF AMERICA/TH	200,000.00	197,704.00	218,413.66
40171V100	GUIDEWIRE SOFTWARE INC COMMON STOCK USD	1,393.00	125,537.69	158,147.29
402740AD6	GULFSTREAM NATURAL GAS SYSTEM LLC CALLAB	2,815,000.00	2,814,305.85	3,063,211.53
6392949	GWA GROUP LTD COMMON STOCK AUD 0	29,144.00	62,710.88	58,270.15
36262G101	GXO LOGISTICS INC USD	1,619.00	46,996.98	147,053.77
404999568	Heliman Friedman VII	100.00	1,054.24	2,496,351.00
	H&F Wand AIV I, L.P.		4,458.01	10,556,185.00
	H&F ESS AIV I, L.P.		5,343.75	12,653,550.00
5687431	H & M HENNES & MAURITZ AB COMMON STOCK S	13,819.00	276,969.86	271,805.64
93671105	H&M BLOCK INC COMMON STOCK USD 0	2,984.00	54,988.88	70,303.04
404530AA5	HACKENSACK MERIDIAN HEALTH INC CALLABLE	1,020,000.00	1,011,349.22	1,341,073.12
404530AD9	HACKENSACK MERIDIAN HEALTH INC CALLABLE	934,000.00	934,000.00	935,931.34
404530AB3	HACKENSACK MERIDIAN HEALTH INC CALLABLE	720,000.00	720,000.00	880,878.60
404530AC1	HACKENSACK MERIDIAN HEALTH INC CALLABLE	150,000.00	150,000.00	146,276.33
3A90685	HAFNIA HLDGS A/S A NPV	1,288,800.00	654,772.56	-
405217100	HAIN CELESTIAL GROUP INC/THE COMMON STOC	1,993.00	66,268.93	84,921.73
805L202	HAKUHODO DY HOLDINGS INC COMMON STOCK JP	17,160.00	250,739.49	285,515.69
406216AS0	HALLIBURTON CO BOND FIXED 7.6% 15/AUG/20	987,000.00	1,324,782.54	1,326,895.87
406216BL4	HALLIBURTON CO CALLABLE NOTES FIXED 2.92	240,000.00	239,949.22	246,894.27
406216BA8	HALLIBURTON CO CALLABLE NOTES FIXED 4.5%	1,010,000.00	990,221.97	1,117,998.96
406216BE0	HALLIBURTON CO CALLABLE NOTES FIXED 4.75	2,130,000.00	2,166,678.81	2,446,899.39
406216B19	HALLIBURTON CO CALLABLE NOTES FIXED 4.85	7,555,000.00	7,494,559.80	8,879,159.70
406216BK6	HALLIBURTON CO CALLABLE NOTES FIXED 5% 1	810,000.00	823,467.28	967,724.43
406216AW1	HALLIBURTON CO CALLABLE NOTES FIXED 6.7%	305,000.00	418,843.33	418,601.38
406216AY7	HALLIBURTON CO CALLABLE NOTES FIXED 7.45	1,100,000.00	1,450,148.00	1,616,324.14
406216101	HALLIBURTON CO COMMON STOCK USD 2.5	14,739.00	288,138.96	337,080.93
405207	HALMA PLC COMMON STOCK GBP 10	1,352.00	32,839.84	58,598.92
406375AA3	HALSEY POINT CLO I LTD 2019-1A A1A1 FLOA	800,000.00	794,920.95	800,193.60
406371AA2	HALSEYPOINT CLO 5 LTD 2021-5A A1A FLOATI	500,000.00	500,000.00	499,582.50
6405870	HAMAMATSU PHOTONICS KK COMMON STOCK JPY	2,700.00	152,605.77	172,098.48
B0RNRF5	HANA FINANCIAL GROUP INC COMMON STOCK KR	4,565.00	162,248.87	161,479.07
410345102	HANESBRANDS INC COMMON STOCK USD 0.01	5,802.00	80,496.72	97,009.44
6408352	HANG LUNG GROUP LTD COMMON STOCK HKD 0	47,000.00	144,401.02	100,434.82
6030506	HANG LUNG PROPERTIES LTD COMMON STOCK HK	7,734.00	17,026.42	15,911.82
6408374	HANG SENG BANK LTD COMMON STOCK HKD 0	2,727.00	60,554.17	49,913.79
HIF31DX	HANG SENG IDX FUT EQUITY INDEX 28/JAN/20	1.00	975.94	-
8775KQ0	HANKOOK TIRE & TECHNOLOGY CO LTD COMMON	1,611.00	60,528.89	53,801.64
6408664	HANKYU HANSHIN HOLDINGS INC COMMON STOCK	845.00	29,721.50	23,958.36
4511809	HANNOVER RUECK SE COMMON STOCK EUR 0	1,999.00	179,647.87	379,975.89
410867105	HANOVER INSURANCE GROUP INC/THE COMMON S	588.00	53,397.21	77,063.28
411990211	HARBORVEST INTERNATIONAL PEP IV DIRECT F	100.00	-	102,176.00
41161PTS2	HARBORVIEW MORTGAGE LOAN TRUST 2005-10 2	3,130,793.97	5,128.30	46,002.63
41161PLR2	HARBORVIEW MORTGAGE LOAN TRUST 2005-2 20	124,337.55	124,341.05	119,738.50
41161PA86	HARBORVIEW MORTGAGE LOAN TRUST 2006-1 20	618,904.56	597,442.40	617,510.48
4119900A3	HARBORVEST INTL PEP V DIRECT/1133 WEST	100.00	-	221,345.88
411990914	HARBOUTVEST INTL PEP V/1133 WEST	100.00	0.00	1,337,001.92
411707AF9	HARDEE'S FUNDING LLC 2018-1A A23 5.71% 2	2,418,750.00	2,708,097.33	2,668,251.32
41242*BF8	HARDWOOD FUNDING LLC SERIES DD	4,000,000.00	4,000,000.00	4,312,440.00
41242*BG6	HARDWOOD FUNDING LLC SERIES EE	2,000,000.00	2,000,000.00	2,197,480.00
B1VZOM2	HARGREAVES LANSDOWN PLC COMMON STOCK GBP	5,667.00	115,343.86	104,005.31
412822108	HARLEY-DAVIDSON INC COMMON STOCK USD 0.0	12,722.00	422,098.53	479,492.18
41284NAC4	HARLEY-DAVIDSON MOTORCYCLE TRUST 2021-A	599,000.00	598,858.70	596,252.87
41284NAD2	HARLEY-DAVIDSON MOTORCYCLE TRUST 2021-A	447,000.00	446,960.80	443,168.67
416515AP9	HARTFORD FINANCIAL SERVICES GROUP INC/TH	3,318,000.00	4,107,564.91	4,643,138.92
416515BF0	HARTFORD FINANCIAL SERVICES GROUP INC/TH	1,165,000.00	1,279,512.09	1,275,144.70
416518AD0	HARTFORD FINANCIAL SERVICES GROUP INC/TH	1,285,000.00	1,291,359.19	1,266,106.27
416515BA1	HARTFORD FINANCIAL SERVICES GROUP INC/TH	430,000.00	530,416.35	622,840.52
416515BD5	HARTFORD FINANCIAL SERVICES GROUP INC/TH	455,000.00	450,760.62	557,221.25
416515104	HARTFORD FINANCIAL SERVICES GROUP INC/TH	5,783.00	236,725.82	399,158.32
416515AS3	HARTFORD FINANCIAL SERVICES GROUP INC/TH	280,000.00	388,292.60	375,464.15
416515B89	HARTFORD FINANCIAL SERVICES GROUP INC/TH	105,000.00	93,720.39	123,677.17
416518AC2	HARTFORD FINANCIAL SERVICES GROUP INC/TH	70,000.00	80,668.92	100,535.43
41652PAC3	HARTFORD HEALTHCARE CORP BOND FIXED 3.44	1,490,000.00	1,490,000.00	1,585,460.29

418056107	HASBRO INC COMMON STOCK USD 0.5	2,126.00	177,111.10	216,384.28
419866H88	HAWAIIAN ELECTRIC COMPANY NOTES FIXED 3.	8,000,000.00	8,000,000.00	8,535,040.00
419870100	HAWAIIAN ELECTRIC INDUSTRIES INC COMMON	1,781.00	64,896.54	73,911.50
419870F@4	HAWAIIAN ELECTRIC INDUSTRIES INC NOTES F	2,000,000.00	2,000,000.00	2,150,620.00
416102	HAYS PLC COMMON STOCK GBP 1	413,132.00	744,805.05	818,086.42
421298100	HAYWARD HOLDINGS INC COMMON STOCK USD 0.	671.00	16,593.83	17,600.33
40412C101	HCA HEALTHCARE INC COMMON STOCK USD 0.01	9,101.00	1,112,065.78	2,338,228.92
4041198U2	HCA INC CALLABLE BOND FIXED 4.5% 15/FEB/	9,025,000.00	9,258,517.29	9,941,981.42
404119CC1	HCA INC CALLABLE NOTES FIXED 2.375% 15/J	595,000.00	572,557.57	585,751.06
404119CA5	HCA INC CALLABLE NOTES FIXED 3.5% 01/SEP	492,000.00	515,683.75	519,982.50
404119CB3	HCA INC CALLABLE NOTES FIXED 3.5% 15/JUL	11,024,000.00	10,969,962.10	11,238,655.91
4041198K6	HCA INC CALLABLE NOTES FIXED 4.125% 15/J	7,690,000.00	8,177,882.30	8,461,893.82
4041198N8	HCA INC CALLABLE NOTES FIXED 5% 15/MAR/2	4,850,000.00	4,991,834.02	5,215,097.48
4041198Y4	HCA INC CALLABLE NOTES FIXED 5.125% 15/J	4,088,000.00	4,423,686.12	5,034,491.37
4041198Q1	HCA INC CALLABLE NOTES FIXED 5.25% 15/AP	2,530,000.00	2,712,103.76	2,798,695.18
4041198Z1	HCA INC CALLABLE NOTES FIXED 5.25% 15/JU	8,134,000.00	9,780,657.12	10,446,659.86
4041198T5	HCA INC CALLABLE NOTES FIXED 5.25% 15/JU	500,000.00	500,000.00	562,287.16
4041198R9	HCA INC CALLABLE NOTES FIXED 5.375% 01/F	2,202,000.00	2,469,150.21	2,419,998.00
404121AH8	HCA INC CALLABLE NOTES FIXED 5.375% 01/S	357,000.00	404,981.32	401,178.75
4041198V0	HCA INC CALLABLE NOTES FIXED 5.5% 15/JUN	7,488,000.00	9,026,501.63	9,798,358.98
404121AJ4	HCA INC CALLABLE NOTES FIXED 5.625% 01/S	906,000.00	1,068,174.03	1,058,651.95
4041198W8	HCA INC CALLABLE NOTES FIXED 5.875% 01/F	1,024,000.00	1,161,303.13	1,220,147.20
4041198S7	HCA INC CALLABLE NOTES FIXED 5.875% 15/F	852,000.00	929,894.82	960,953.76
40415F101	HDFC BANK LTD ADR USD	8,092.00	603,631.72	526,546.44
422185AH1	HEALTH CARE SERVICE CORP A MUTUAL LEGAL	3,240,000.00	3,291,073.25	3,296,536.77
421946AM6	HEALTHCARE REALTY TRUST INC CALLABLE NOT	1,100,000.00	1,092,173.74	1,051,338.05
42225P501	HEALTHCARE TRUST OF AMERICA INC REIT USD	3,627.00	97,004.06	121,105.53
40414LAE9	HEALTHPEAK PROPERTIES INC CALLABLE NOTES	1,300,000.00	1,287,588.31	1,940,001.12
42250PAC7	HEALTHPEAK PROPERTIES INC CALLABLE NOTES	826,000.00	824,984.02	803,801.61
42250PAD5	HEALTHPEAK PROPERTIES INC CALLABLE NOTES	474,000.00	471,177.31	474,654.54
40414LAQ2	HEALTHPEAK PROPERTIES INC CALLABLE NOTES	250,000.00	254,407.61	265,455.79
42250P103	HEALTHPEAK PROPERTIES INC REIT USD 1	8,959.00	248,071.95	323,330.31
422806Z08	HEICO CORP COMMON STOCK USD 0.01	1,313.00	95,994.07	168,746.76
422806109	HEICO CORP COMMON STOCK USD 0.01	740.00	62,928.58	106,722.80
5120679	HEIDELBERGCEMENT AG COMMON STOCK EUR 0	6,113.00	537,635.96	413,765.40
80CC446	HEINEKEN HOLDING NV COMMON STOCK EUR 1.6	407.00	37,014.71	37,559.50
7792559	HEINEKEN NV COMMON STOCK EUR 1.6	14,110.00	816,591.88	1,586,296.90
423992544	Hellman Friedman Villi	100.00	48,160,795.04	167,898,638.00
	H&F Flashdance AIV I, L.P.		2,099,564.09	7,319,521.00
423996776	HFCP VI Domestic AIV, L.P.			1,099,312.00
	HFCP VI AIV, L.P.			1,003,720.00
	Hellman Friedman Vi	100.00	-	669,374.00
BYWH850	HELLOFRESH SE COMMON STOCK EUR	38,062.00	1,523,671.29	2,923,408.57
423452AE1	HELMERICH & PAYNE INC CALLABLE NOTES FIX	8,015,000.00	7,978,528.20	7,865,496.37
BK6QWFO	HELVETIA HOLDING AG COMMON STOCK CHF 0.0	1,220.00	97,084.43	143,805.08
526885	HENDERSON EUROPEAN FOCUS TRUST PLC CLOSE	72,726.00	1,284,635.93	1,603,148.22
BP6QR38	HENDERSON EUROTRUST PLC COMMON STOCK GBP	1,528,680.00	2,415,165.23	3,054,017.93
6420538	HENDERSON LAND DEVELOPMENT CO LTD COMMON	5,028.00	24,605.38	21,411.39
906506	HENDERSON SMALLER COMPANIES INVESTMENT T	84,765.00	1,024,722.66	1,416,754.84
5002465	HENKEL AG & CO KGAA COMMON STOCK EUR 0	394.00	38,184.67	30,781.50
5076705	HENKEL AG & CO KGAA PREFERENCE EUR 0	634.00	68,419.16	51,290.86
806407102	HENRY SCHEIN INC COMMON STOCK USD 0.01	2,344.00	134,514.25	181,730.32
422864	HERALD INVESTMENT TRUST PLC CLOSED-END F	186,001.00	2,417,043.34	6,310,822.83
G4412G101	HERBALIFE NUTRITION LTD COMMON STOCK USD	1,772.00	68,524.24	72,527.96
5253973	HERMES INTERNATIONAL COMMON STOCK EUR 0	114.00	67,503.45	199,128.27
427866B87	HERSHEY CO/THE CALLABLE NOTES FIXED 1.7%	1,400,000.00	1,397,305.98	1,369,862.84
427866BC1	HERSHEY CO/THE CALLABLE NOTES FIXED 2.05	1,095,000.00	1,106,430.44	1,125,035.84
427866BG2	HERSHEY CO/THE CALLABLE NOTES FIXED 2.65	770,000.00	767,601.66	773,156.96
427866BB3	HERSHEY CO/THE CALLABLE NOTES FIXED 3.12	698,000.00	714,776.51	745,714.47
427866108	HERSHEY CO/THE COMMON STOCK USD 1	4,184.00	572,190.94	809,478.48
42806MAE9	HERTZ VEHICLE FINANCING III LP 2021-2A A	771,000.00	770,879.96	759,424.82
42809HAD9	HESS CORP CALLABLE BOND FIXED 5.6% 15/FE	6,397,000.00	7,247,723.43	7,897,489.08
42809HAC1	HESS CORP CALLABLE BOND FIXED 6% 15/JAN/	6,530,000.00	6,877,798.26	8,293,234.19
023551AF1	HESS CORP CALLABLE BOND FIXED 7.875% 01/J	902,000.00	1,137,793.88	1,220,573.65
42809HAG2	HESS CORP CALLABLE NOTES FIXED 4.3% 01/A	3,945,000.00	4,384,014.14	4,296,310.30
42809HAH0	HESS CORP CALLABLE NOTES FIXED 5.8% 01/A	7,792,000.00	9,234,147.63	9,954,643.35
023551AM6	HESS CORP CALLABLE NOTES FIXED 7.125% 15	3,400,000.00	3,885,890.39	4,542,844.04
023551AI3	HESS CORP CALLABLE NOTES FIXED 7.3% 15/A	3,923,000.00	5,271,902.07	5,223,275.68
42809H107	HESS CORP COMMON STOCK USD 1	8,542.00	484,707.25	632,364.26
42824CAY5	HEWLETT PACKARD ENTERPRISE CO CALLABLE N	1,760,000.00	2,266,851.19	2,357,287.46
42824CBJ7	HEWLETT PACKARD ENTERPRISE CO CALLABLE N	1,455,000.00	1,453,970.06	1,464,314.91
42824C109	HEWLETT PACKARD ENTERPRISE CO COMMON STO	21,662.00	235,149.95	341,609.74
BNZFHC1	HEXAGON AB COMMON STOCK SEK	18,204.00	234,493.67	288,827.92
428291108	HEXCEL CORP COMMON STOCK USD 0.01	1,405.00	58,673.99	72,779.00
ABH9918Y5	HIBERNIA TOWER 01DEC24 CML LOAN #30110	3,000,000.00	3,000,000.00	3,000,000.00
43103QAA6	HIGHLANDS HOLDINGS BOND ISSUER LTD / HIG	1,750,350.00	1,750,350.00	1,855,371.00
431284108	HIGHWOODS PROPERTIES INC REIT USD 0.01	5,187.00	220,078.18	231,288.33
6416322	HIKARI TSUSHIN INC COMMON STOCK JPY	100.00	17,698.59	15,379.27
80LCV08	HIKMA PHARMACEUTICALS PLC COMMON STOCK G	659.00	21,215.18	19,806.41
43137PAA8	HILL CITY FUNDING TRUST CALLABLE NOTES F	1,530,000.00	1,530,000.00	1,479,846.63
431571AB4	HILLENBRAND INC CALLABLE NOTES FIXED 5%	2,000,000.00	1,997,854.25	2,230,000.00
432833AL5	HILTON DOMESTIC OPERATING CO INC CALLABL	1,350,000.00	1,424,000.00	1,380,429.00
432833AG6	HILTON DOMESTIC OPERATING CO INC CALLABL	400,000.00	402,229.22	416,240.00
432833AH4	HILTON DOMESTIC OPERATING CO INC CALLABL	190,000.00	190,393.60	202,999.80
432833AN1	HILTON DOMESTIC OPERATING CO INC CALLABL	200,000.00	200,000.00	198,948.00
LX193532	Hilton Grand Vacations Borrower LLC-Init	1,197,000.00	1,191,015.00	1,199,842.88
43300A203	HILTON WORLDWIDE HOLDINGS INC COMMON STO	4,558.00	361,714.12	711,002.42
6428305	HIND MOTORS LTD COMMON STOCK JPY	1,044.00	9,193.47	8,594.61
43599HP03	HIPEP V-ASIA PACIFIC & ROTWP/1133 WEST L	100.00	-	5,724,870.00
433992641	HIPEP V-ASIA PACIFIC	100.00	-	50,833,413.00
298995861	HIPEP VI EUROPEAN SMALL-MEDIUM BUYOUT FU	100.00	-	24,831,288.45
433999786	HIPEP VII ASIA PACIFIC FUND L.P.	100.00	24,597,396.00	69,041,859.00
43399AL20	HIPEP VII EUROPE LP COMMON STOCK USD	100.00	5,003,916.80	31,683,412.91
6428725	HIROSE ELECTRIC CO LTD COMMON STOCK JPY	424.00	58,957.12	71,209.76
BVZHKO9	HISCOX LTD COMMON STOCK GBP 6.5	17,756.00	190,823.34	207,019.08
6429405	HITACHI CONSTRUCTION MACHINERY CO LTD CO	349.00	7,880.23	10,077.07
6429104	HITACHI LTD COMMON STOCK JPY	63,230.00	2,266,586.73	3,420,805.87
6429201	HITACHI METALS LTD COMMON STOCK JPY	6,798.00	97,822.71	125,800.34
813WDZ1	HK ELECTRIC INVESTMENTS & HK ELECTRIC IN	10,115.00	10,174.29	9,925.19
B4TXDZ3	HKT TRUST AND HKT LTD SHARE STAPLED UNIT	14,000.00	20,767.37	18,819.18
50587KAA9	HOLCIM FINANCE US LLC CALLABLE NOTES FIX	3,750,000.00	3,492,146.90	4,008,581.25
7110753	HOLCIM LTD COMMON STOCK CHF 2	22,958.00	1,248,219.13	1,171,899.88
43556CAE1	HOLLINGER INC 11.875% DUE 01/MAR/2011	233,981.32	-	-
436106AA6	HOLLYFRONTIER CORP CALLABLE BOND FIXED 5	7,585,000.00	8,760,417.95	8,506,508.40
436106108	HOLLYFRONTIER CORP COMMON STOCK USD 0.01	19,328.00	573,720.16	633,571.84
436440101	HOLOGIC INC COMMON STOCK USD 0.01	14,623.00	973,081.29	1,119,536.88
437076BP6	HOME DEPOT INC/THE CALLABLE NOTES FIXED	1,632,000.00	1,890,261.61	1,840,724.59
437076CG5	HOME DEPOT INC/THE CALLABLE NOTES FIXED	21,408,000.00	19,954,327.18	19,666,011.13
437076BS0	HOME DEPOT INC/THE CALLABLE NOTES FIXED	8,691,000.00	9,137,426.16	10,153,422.41
437076BH4	HOME DEPOT INC/THE CALLABLE NOTES FIXED	6,484,000.00	6,996,776.47	8,069,603.91
437076BA9	HOME DEPOT INC/THE CALLABLE NOTES FIXED	6,322,000.00	6,251,916.19	7,628,694.31
437076BZ4	HOME DEPOT INC/THE CALLABLE NOTES FIXED	6,000,000.00	6,219,242.82	6,323,274.12
437076AS1	HOME DEPOT INC/THE CALLABLE NOTES FIXED	4,165,000.00	4,893,068.06	5,899,343.77
437076CD2	HOME DEPOT INC/THE CALLABLE NOTES FIXED	4,248,000.00	4,399,100.39	4,632,713.03
437076BX9	HOME DEPOT INC/THE CALLABLE NOTES FIXED	3,050,000.00	3,349,878.38	3,943,340.69
437076CC4	HOME DEPOT INC/THE CALLABLE NOTES FIXED	2,641,000.00	2,687,143.68	2,863,309.79
437076AV4	HOME DEPOT INC/THE CALLABLE NOTES FIXED	1,825,000.00	2,422,896.07	2,618,538.42
437076AU6	HOME DEPOT INC/THE CALLABLE NOTES FIXED	1,860,000.00	2,047,648.72	2,543,438.23

437076BF8	HOME DEPOT INC/THE CALLABLE NOTES FIXED	2,000,000.00	2,163,291.09	2,495,872.56
437076BD3	HOME DEPOT INC/THE CALLABLE NOTES FIXED	900,000.00	887,670.94	1,186,822.16
437076CK6	HOME DEPOT INC/THE CALLABLE NOTES FIXED	485,000.00	464,841.29	481,613.71
437076BW1	HOME DEPOT INC/THE CALLABLE NOTES FIXED	300,000.00	298,401.35	337,819.96
437076102	HOME DEPOT INC/THE COMMON STOCK USD 0.05	25,986.00	5,160,346.86	10,784,449.86
437292105	HOME OWNERS SAVINGS BANK FSB BOSTON COM	9,700.00	-	-
BYTFFB6	HOMESERVE PLC COMMON STOCK GBP 2.69231	75,955.00	501,121.66	899,661.56
43813DAC2	HONDA AUTO RECEIVABLES 2020-2 OWNER TRUS	930,626.10	930,552.86	932,296.39
43813DAD0	HONDA AUTO RECEIVABLES 2020-2 OWNER TRUS	632,000.00	631,890.35	633,373.21
43813KAD4	HONDA AUTO RECEIVABLES 2020-3 OWNER TRUS	1,864,000.00	1,863,504.36	1,847,508.07
438128308	HONDA MOTOR CO LTD ADR USD	39,698.00	1,171,692.08	1,129,408.10
64353145	HONDA MOTOR CO LTD COMMON STOCK JPY	8,694.00	249,039.24	243,859.32
438516CA2	HONEYWELL INTERNATIONAL INC CALLABLE NOT	1,540,000.00	1,529,442.34	1,600,789.17
438516CF1	HONEYWELL INTERNATIONAL INC CALLABLE NOT	765,000.00	765,247.13	744,907.89
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK	15,621.00	2,251,319.72	3,257,134.71
6436557	HONG KONG & CHINA GAS CO LTD COMMON STOC	40,024.00	67,734.00	62,323.33
6267359	HONG KONG EXCHANGES & CLEARING LTD COMMO	4,349.00	132,089.67	254,035.20
6434915	HONGKONG LAND HOLDINGS LTD COMMON STOCK	13,299.00	93,094.39	69,154.80
2652578	HORIZON THERAPEU TL 1L B BL3561323	1,548,300.00	1,544,429.25	1,544,429.25
G46188101	HORIZON THERAPEUTICS PLC	3,632.00	193,750.73	391,384.32
440452AJ9	HORMEL FOODS CORP CALLABLE NOTES FIXED 3	6,750,000.00	6,876,786.16	7,168,768.78
440452100	HORMEL FOODS CORP COMMON STOCK USD 0.014	4,726.00	200,996.91	230,676.06
B3FF8W8	HOSHIZAKI CORP COMMON STOCK JPY	200.00	15,998.40	15,023.23
44107P104	HOST HOTELS & RESORTS INC REIT USD 0.01	11,758.00	154,990.91	204,471.62
44107TA29	HOST HOTELS & RESORTS LP CALLABLE NOTES	2,200,000.00	2,139,410.00	2,258,387.08
44107TAX4	HOST HOTELS & RESORTS LP CALLABLE NOTES	500,000.00	497,875.00	522,485.78
44107TBA3	HOST HOTELS & RESORTS LP CALLABLE NOTES	450,000.00	443,472.96	434,142.36
44267DAF4	HOWARD HUGHES CORP/THE CALLABLE NOTES FI	700,000.00	700,000.00	707,000.00
44267D107	HOWARD HUGHES CORP/THE COMMON STOCK USD	690.00	52,967.61	70,228.20
443201AB4	HOWMET AEROSPACE INC CALLABLE NOTES FIVE	579,000.00	579,000.00	579,778.76
443201108	HOWMET AEROSPACE INC COMMON STOCK USD	9,949.00	211,742.47	316,676.67
6441506	HOYA CORP COMMON STOCK JPY	6,008.00	443,385.36	892,682.73
404341AD7	HP INC CALLABLE NOTES FIXED 1.45% 17/JUN	3,325,000.00	3,319,552.25	3,259,156.96
404341AA3	HP INC CALLABLE NOTES FIXED 2.2% 17/JUN/	1,925,000.00	1,943,406.93	1,964,777.55
428236BR3	HP INC CALLABLE NOTES FIXED 6% 15/SEP/20	7,020,000.00	8,202,946.31	9,329,319.84
404341105	HP INC COMMON STOCK USD 0.01	43,668.00	948,961.74	1,644,973.56
597433AC5	HSBC BANK PLC PUTABLE NOTES FIXED 7.65%	6,731,000.00	8,317,424.06	7,919,360.28
404201AD9	HSBC BANK USA NA NOTES FIXED 7% 15/JAN/2	8,695,000.00	12,028,845.34	13,499,796.48
404201AB3	HSBC BANK USA NA/NEW YORK NY MEDIUM TERM	95,000.00	119,728.45	120,700.00
404280BP3	HSBC HOLDINGS PLC CALLABLE BOND VARIABLE	4,415,000.00	4,384,575.00	4,863,034.20
404280AT6	HSBC HOLDINGS PLC CALLABLE BOND VARIABLE	3,700,000.00	3,700,000.00	3,993,336.00
404280BL2	HSBC HOLDINGS PLC CALLABLE BOND VARIABLE	740,000.00	740,000.00	796,425.00
BFM4XMT7	HSBC HOLDINGS PLC CALLABLE BOND VARIABLE	500,000.00	682,620.13	729,709.94
BD56RN2	HSBC HOLDINGS PLC CALLABLE BOND VARIABLE	200,000.00	208,500.00	215,250.00
404280AS8	HSBC HOLDINGS PLC CALLABLE BOND VARIABLE	200,000.00	208,500.00	214,500.00
BYXL226	HSBC HOLDINGS PLC CALLABLE MEDIUM TERM N	2,400,000.00	2,873,705.89	2,988,430.62
BMVWVD2	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	2,680,000.00	2,680,000.00	2,685,582.09
404280CV9	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	18,105,000.00	17,961,792.41	17,754,148.27
404280CT4	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	13,216,000.00	13,216,000.00	13,257,000.66
404280B21	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	11,439,000.00	12,244,093.95	12,003,767.79
404280CX5	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	7,758,000.00	7,758,000.00	7,774,158.91
404280CM9	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	6,750,000.00	6,750,000.00	6,601,054.30
404280BK4	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	4,488,000.00	4,586,535.60	4,851,268.64
404280CY3	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	4,580,000.00	4,580,000.00	4,618,002.41
404280BS7	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	4,000,000.00	4,007,306.26	4,148,228.40
404280CL1	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	4,160,000.00	4,148,722.69	4,072,203.53
404280BT5	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	3,580,000.00	4,037,371.61	4,010,478.04
404280CS6	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	3,455,000.00	3,451,010.00	3,413,226.36
404280CQ0	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	2,800,000.00	2,800,000.00	2,800,000.03
404280BJ7	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	2,500,000.00	2,559,025.00	2,511,796.00
404280BW8	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	2,300,000.00	2,300,000.00	2,363,250.00
404280CC1	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	1,939,000.00	1,939,000.00	2,103,326.08
404280CW7	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	1,750,000.00	1,750,000.00	1,744,807.33
404280CC2	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	1,040,000.00	1,040,000.00	1,046,739.91
404280BM0	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	835,000.00	825,247.57	849,699.35
404280CK3	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	810,000.00	810,000.00	791,365.19
404280CE7	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	650,000.00	650,167.18	666,696.21
540528	HSBC HOLDINGS PLC COMMON STOCK GBP 0.5	342,676.00	2,180,780.52	2,082,352.94
6158163	HSBC HOLDINGS PLC COMMON STOCK GBP 0.5	25,465.00	220,719.58	153,189.14
404280BB4	HSBC HOLDINGS PLC NOTES FIXED 3.9% 25/MA	1,900,000.00	1,893,293.00	2,049,077.31
404280AP4	HSBC HOLDINGS PLC NOTES FIXED 4.25% 14/M	4,125,000.00	4,285,628.19	4,355,674.87
404280AU3	HSBC HOLDINGS PLC NOTES FIXED 4.25% 18/A	19,348,000.00	19,114,174.41	20,803,284.39
404280AW9	HSBC HOLDINGS PLC NOTES FIXED 4.3% 08/MA	4,720,000.00	5,013,757.69	5,172,080.75
404280CF4	HSBC HOLDINGS PLC NOTES FIXED 4.95% 31/M	870,000.00	869,104.85	1,020,858.80
404280AM1	HSBC HOLDINGS PLC NOTES FIXED 6.1% 14/A	1,194,000.00	1,483,331.14	1,707,147.09
404280AG4	HSBC HOLDINGS PLC NOTES FIXED 6.5% 02/MA	4,550,000.00	5,019,643.13	6,181,744.16
404280AH2	HSBC HOLDINGS PLC NOTES FIXED 6.5% 15/SE	14,088,000.00	17,034,866.22	19,491,418.02
404280AJ8	HSBC HOLDINGS PLC NOTES FIXED 6.8% 01/JU	2,255,000.00	2,700,580.69	3,191,669.34
404280AE9	HSBC HOLDINGS PLC NOTES FIXED 7.35% 27/N	150,000.00	141,420.29	200,163.54
404280AF6	HSBC HOLDINGS PLC NOTES FIXED 7.625% 17/	1,070,000.00	1,439,792.99	1,472,927.26
760719BH6	HSBC USA INC BOND FIXED 7.2% 15/JUL/2097	180,000.00	239,126.04	319,892.84
BN4LY74	HUARONG FINANCE 2019 CO LTD CALLABLE MED	400,000.00	372,865.31	383,992.00
BK956K6	HUARONG FINANCE 2019 CO LTD MEDIUM TERM	600,000.00	593,404.84	608,454.00
443510607	HUBBELL INC COMMON STOCK USD 0.01	906.00	112,158.93	188,692.62
443573100	HUBSPOT INC COMMON STOCK USD 0.001	1,418.00	475,779.64	934,674.70
444097109	HUDSON PACIFIC PROPERTIES INC REIT USD 0	2,481.00	67,566.89	61,305.51
44409MAB2	HUDSON PACIFIC PROPERTIES LP CALLABLE NO	700,000.00	690,641.00	790,503.09
44416*AF3	HUDSON TRANSMISSION PARTNERS LLC	845,426.89	845,426.89	951,747.78
44416*AG1	HUDSON TRANSMISSION PARTNERS LLC BOND FI	4,849,057.28	4,849,057.28	5,458,874.72
44416*AE6	HUDSON TRANSMISSION PARTNERS LLC	1,107,800.90	1,107,800.90	1,247,117.94
888MHCA	HUGO BOSS AG COMMON STOCK EUR 0	-	-	-
6805317	HULIC CO LTD COMMON STOCK JPY	1,300.00	11,524.82	12,327.73
444859B04	HUMANIA INC CALLABLE NOTES FIXED 1.35% 03	2,429,000.00	2,427,138.98	2,361,904.24
444859BR2	HUMANIA INC CALLABLE NOTES FIXED 2.15% 03	2,240,000.00	2,233,240.96	2,165,931.71
444859BK7	HUMANIA INC CALLABLE NOTES FIXED 3.125% 1	1,040,000.00	1,039,160.11	1,089,632.36
444859BA9	HUMANIA INC CALLABLE NOTES FIXED 3.15% 01	3,340,000.00	3,410,531.50	3,395,277.00
444859BD3	HUMANIA INC CALLABLE NOTES FIXED 3.85% 01	595,000.00	621,691.98	631,610.41
444859BF8	HUMANIA INC CALLABLE NOTES FIXED 3.95% 15	1,260,000.00	1,258,607.62	1,377,066.59
444859BB7	HUMANIA INC CALLABLE NOTES FIXED 4.625% 0	2,130,000.00	2,157,019.00	2,622,159.61
444859BE1	HUMANIA INC CALLABLE NOTES FIXED 4.95% 01	1,005,000.00	1,009,971.24	1,292,568.34
444859AZ5	HUMANIA INC CALLABLE NOTES FIXED 8.15% 15	3,906,000.00	5,294,849.23	6,297,703.68
444859102	HUMANIA INC COMMON STOCK USD 0.1666666	2,147.00	687,316.38	995,907.42
446150104	HUNTINGTON BANCSHARES INC/OH COMMON STOC	37,419.00	372,724.94	577,000.98
446413106	HUNTINGTON INGALLS INDUSTRIES INC COMMON	657.00	106,354.57	122,688.18
447011107	HUNTSMAN CORP COMMON STOCK USD 0.01	8,284.00	227,579.15	288,945.92
44701QB8F	HUNTSMAN INTERNATIONAL LLC CALLABLE NOTE	3,140,000.00	3,137,934.81	3,184,055.71
44701QB81	HUNTSMAN INTERNATIONAL LLC CALLABLE NOTE	2,050,000.00	2,107,395.66	2,266,036.38
B12PJ24	HUSQVARNA AB COMMON STOCK SEK 2	1,588.00	13,586.72	25,405.97
448579AG7	HYATT HOTELS CORP CALLABLE NOTES FIXED 4	2,600,000.00	2,596,546.84	2,811,316.90
448579AM4	HYATT HOTELS CORP CALLABLE NOTES VARIABL	2,600,000.00	2,600,000.00	2,607,508.49
448579102	HYATT HOTELS CORP COMMON STOCK USD 0.01	781.00	45,961.65	74,897.90
BYXXY19	HYDRO ONE LTD COMMON STOCK CAD	9,453.00	164,188.45	246,287.64
448814DX8	HYDRO-QUEBEC BOND FIXED 8.4% 15/JAN/2022	320,000.00	322,507.78	320,786.97
449331AD5	HYUNDAI AUTO RECEIVABLES TRUST 2021-A 20	224,000.00	223,938.47	220,305.90
44934KAC8	HYUNDAI AUTO RECEIVABLES TRUST 2021-B 20	307,000.00	306,932.25	303,607.53
44935FAE4	HYUNDAI AUTO RECEIVABLES TRUST 2021-C 20	344,000.00	343,990.88	341,098.33
44891ABW6	HYUNDAI CAPITAL AMERICA CALLABLE MEDIUM	7,658,000.00	7,644,751.66	7,444,087.71
44891ABQ9	HYUNDAI CAPITAL AMERICA CALLABLE MEDIUM	2,197,000.00	2,196,868.18	2,202,538.70

44891ABE6	HYUNDAI CAPITAL AMERICA CALLABLE MEDIUM	1,765,000.00	1,764,720.82	1,789,431.50
44891ACA3	HYUNDAI CAPITAL AMERICA CALLABLE MEDIUM	1,585,000.00	1,570,533.50	1,539,848.20
44891ABS5	HYUNDAI CAPITAL AMERICA CALLABLE MEDIUM	609,000.00	608,165.00	591,580.46
44891ABR7	HYUNDAI CAPITAL AMERICA CALLABLE MEDIUM	521,000.00	520,338.33	513,459.55
44891ABN6	HYUNDAI CAPITAL AMERICA CALLABLE MEDIUM	488,000.00	490,765.43	485,360.82
44891ABM8	HYUNDAI CAPITAL AMERICA CALLABLE MEDIUM	305,000.00	304,713.30	304,746.56
44891ABK2	HYUNDAI CAPITAL AMERICA CALLABLE MEDIUM	265,000.00	264,860.26	296,493.96
44891ABX4	HYUNDAI CAPITAL AMERICA CALLABLE MEDIUM	296,000.00	294,197.36	288,575.88
44920UJAK4	HYUNDAI CAPITAL SERVICES INC NOTES FIXED	2,398,000.00	2,395,003.98	2,431,411.77
BD4HFT1	HYUNDAI HEAVY INDUSTRIES HOLDINGS CO LTD	690.00	38,698.20	31,169.72
6451055	HYUNDAI MOTOR CO COMMON STOCK KRW 5000	383.00	68,606.76	67,337.12
BJ2ZH37	IA FINANCIAL CORP INC COMMON STOCK CAD 0	3,063.00	125,149.34	175,513.55
449253103	IAA INC COMMON STOCK USD 0.01	2,257.00	88,612.60	114,249.34
44891K208	IAC/INTERACTIVECORP COMMON STOCK USD 0.0	1,273.00	71,437.43	166,393.83
29266MAF6	IBERDROLA INTERNATIONAL BV CALLABLE NOTE	250,000.00	256,002.62	367,079.78
B288C92	IBERDROLA SA COMMON STOCK EUR 0.75	20,598.00	151,869.58	243,844.32
IBF2IDX	IBEX 35 INDX FUTR EQUITY INDEX 21/JAN/20	1.00	3,793.36	-
6456102	IBIDEN CO LTD COMMON STOCK JPY	400.00	18,761.84	23,759.28
449247501	ICG HLDGS INC 14% PFD STK USD1000	6.00	-	-
6455530	ICL GROUP LTD COMMON STOCK ILS 1	9,819.00	63,549.45	94,675.56
5G01518	ICON LUX SARL AND ICON CLINICAL LX195616	2,646,124.96	2,632,465.38	2,650,345.53
G4705A100	ICON PLC COMMON STOCK USD 0.06	1.00	121.90	309.70
44930G107	ICU MEDICAL INC COMMON STOCK USD 0.1	336.00	73,209.29	79,746.24
451107106	IDACORP INC COMMON STOCK USD 0	2,145.00	207,236.25	243,049.95
451174AX4	IDAHO ENERGY RES AUTH TRANSMISSION FACS	4,575,000.00	4,575,000.00	4,637,311.50
45138LBF9	IDAHO POWER CO CALLABLE MEDIUM TERM NOTE	1,440,000.00	1,625,502.43	1,765,678.56
B1FF8P7	IDEMITSU KOSAN CO LTD COMMON STOCK JPY	2,924.00	79,173.28	74,575.90
45167RAG9	IDEX CORP CALLABLE NOTES FIXED 3% 01/MAY	3,488,000.00	3,482,776.01	3,624,451.12
45167R104	IDEX CORP COMMON STOCK USD 0.01	1,261.00	185,369.82	297,999.52
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD	1,665.00	505,217.62	1,096,335.90
BDB60D1	IDP EDUCATION LTD COMMON STOCK AUD	792.00	19,647.56	19,952.29
806QFB7	IG GROUP HOLDINGS PLC COMMON STOCK GBP 0	33,568.00	245,375.06	369,640.02
2469375	IGM FINANCIAL INC COMMON STOCK CAD 0	2,415.00	65,572.35	87,220.29
45174XAA0	IHC HEALTH SERVICES INC CALLABLE BOND FI	1,008,000.00	1,288,415.64	1,261,407.67
44962LAH0	IHS MARKIT LTD CALLABLE NOTES FIXED 3.62	1,250,000.00	1,247,889.97	1,310,937.50
44962LAG2	IHS MARKIT LTD CALLABLE NOTES FIXED 4.12	3,815,000.00	3,809,796.92	3,986,675.00
44962LAJ6	IHS MARKIT LTD CALLABLE NOTES FIXED 4.25	7,797,000.00	8,866,805.51	8,869,087.50
44962LAF4	IHS MARKIT LTD CALLABLE NOTES FIXED 4.75	900,000.00	896,652.00	1,042,875.00
44962LAB3	IHS MARKIT LTD CALLABLE NOTES FIXED 4.75	420,000.00	456,775.27	457,275.07
647567105	IHS MARKIT LTD COMMON STOCK USD 0.01	6,210.00	413,722.22	825,433.20
BFDTB53	IDA GROUP HOLDINGS CO LTD COMMON STOCK	45,100.00	1,014,418.59	1,048,044.81
449657AA5	ILFC E-CAPITAL TRUST I CALLABLE BOND VAR	5,420,000.00	3,928,012.78	4,471,500.00
452151LF8	ILLINOIS ST TAXABLE PENSION FDG GO BDS 2	20,155,000.00	21,007,883.39	23,296,761.40
452308109	ILLINOIS TOOL WORKS INC COMMON STOCK USD	9,945.00	1,536,732.11	2,454,426.00
452327109	ILLUMINA INC COMMON STOCK USD 0.01	3,968.00	1,229,363.67	1,509,585.92
BNCBD46	IMCD NV COMMON STOCK EUR 0.16	202.00	44,596.41	44,725.39
B011GL4	IMERYS SA COMMON STOCK EUR 2	1,364.00	93,884.62	56,678.69
45254NML8	IMPAC CMB TRUST SERIES 2005-1 2005-1 1A1	554,956.60	363,914.45	545,939.72
45257HAA5	IMPACT FUNDING AFFORDABLE MULTIFAMILY HO	553,780.31	607,372.75	576,327.20
453140AF2	IMPERIAL BRANDS FINANCE PLC CALLABLE NOT	10,275,000.00	10,378,723.42	11,031,705.46
45262BAA1	IMPERIAL BRANDS FINANCE PLC CALLABLE NOT	2,700,000.00	2,714,558.92	2,789,905.84
45262BAC7	IMPERIAL BRANDS FINANCE PLC CALLABLE NOT	2,375,000.00	2,358,721.42	2,515,418.67
453140AB1	IMPERIAL BRANDS FINANCE PLC CALLABLE NOT	1,700,000.00	1,735,020.00	1,731,654.05
45262BAB9	IMPERIAL BRANDS FINANCE PLC CALLABLE NOT	1,200,000.00	1,195,917.00	1,261,194.44
454492	IMPERIAL BRANDS PLC COMMON STOCK GBP 10	3,438.00	114,236.18	75,273.92
2454241	IMPERIAL OIL LTD COMMON STOCK CAD 0	6,928.00	204,493.98	250,212.06
B61TVQ0	INCHCAPE PLC COMMON STOCK GBP 10	57,952.00	520,099.82	713,894.62
45326YA*8	INCITEC PIVOT LIMITED SERIES A	5,000,000.00	5,000,000.00	5,546,750.00
45337C102	INCYTE CORP COMMON STOCK USD 0.001	7,912.00	603,981.56	580,740.80
45378YAA2	INDEPENDENCE PLAZA TRUST 2018-INDP 2018-	2,190,000.00	2,189,948.50	2,265,625.96
454089103	INDIA FUND INC/THE CLOSED-END FUND USD 0	4,663.00	124,464.93	136,369.30
454889AT3	INDIANA MICHIGAN POWER CO CALLABLE NOTES	1,410,000.00	1,402,499.48	1,672,615.78
454889AQ9	INDIANA MICHIGAN POWER CO CALLABLE NOTES	1,150,000.00	1,330,812.34	1,403,441.49
454889AA8	INDIANA MICHIGAN POWER CO CALLABLE NOTES	500,000.00	614,980.47	680,917.05
454889AU0	INDIANA MICHIGAN POWER CO CALLABLE NOTES	540,000.00	535,894.23	554,312.13
455170AA8	INDIANA UNIVERSITY HEALTH INC OBLIGATED	1,450,000.00	1,450,000.00	1,748,953.27
455170AB6	INDIANA UNIVERSITY HEALTH INC OBLIGATED	955,000.00	955,000.00	960,068.31
455434BH2	INDIANAPOLIS POWER & LIGHT CO CALLABLE B	2,195,000.00	2,717,738.36	2,958,436.43
5G04278	INDIGO MERGER TL 1L B BL3646397	510,065.64	507,515.31	507,515.31
74445PAD4	INDONESIA ASAHAN ALUMINIUM PERSERO PT BO	1,563,000.00	1,900,983.81	2,000,640.00
74445PAE2	INDONESIA ASAHAN ALUMINIUM PERSERO PT CA	3,925,000.00	4,063,998.71	4,173,609.50
BP9DL90	INDUSTRIA DE DISEÑO TEXTIL SA COMMON STO	39,737.00	1,186,704.94	1,289,239.80
456472AC3	INDUSTRIAS PENOLDES SAB DE CV CALLABLE NO	1,725,000.00	1,739,944.00	2,126,062.50
456472AB5	INDUSTRIAS PENOLDES SAB DE CV CALLABLE NO	1,415,000.00	1,500,267.90	1,526,431.25
B1VSK10	INDUSTRIAVARDEN AB COMMON STOCK SEK 2.5	29,743.26	1,156,222.78	947,437.37
B1VSK54	INDUSTRIAVARDEN AB COMMON STOCK SEK 2.5	3,275.00	95,839.27	102,765.95
45660N659	INDYMAC INDX MORTGAGE LOAN TRUST 2004-AR	16,868.25	16,511.63	17,461.52
45660LV10	INDYMAC INDX MORTGAGE LOAN TRUST 2005-AR	653,024.27	487,387.39	613,826.68
45660LDG1	INDYMAC INDX MORTGAGE LOAN TRUST 2005-AR	110,630.75	111,116.66	111,833.64
5889505	INFINEON TECHNOLOGIES AG COMMON STOCK EU	20,922.00	815,302.87	969,782.25
45674CAA1	INFOR INC CALLABLE NOTES FIXED 1.75% 15/	500,000.00	499,410.00	496,237.82
BMJ6DWS	INFORMA PLC COMMON STOCK GBP 0.1	33,412.00	255,412.49	233,786.72
45674M101	INFORMATICA INC COMMON STOCK USD 0.01	556.00	20,260.64	20,560.88
456788108	INFOSYS LTD ADR USD	15,485.00	357,629.09	391,925.35
456829AC4	INFRAESTRUTURA ENERGETICA NOVA SAB DE C	1,780,000.00	1,839,445.48	1,764,442.80
456829AB6	INFRAESTRUTURA ENERGETICA NOVA SAB DE C	755,000.00	781,800.61	762,550.00
B20PAR4	INFRASTRUTTURE WIRELESS ITALIANE SPA COM	1,275.00	12,786.91	15,485.25
BLGYFC3	INFROMEER HOLDINGS INC COMMON STOCK JPY	44,100.00	393,329.53	401,344.28
BYVGLB2	ING GROEP NV CALLABLE BOND VARIABLE USD	1,000,000.00	1,066,600.00	1,015,000.00
456837AR4	ING GROEP NV CALLABLE BOND VARIABLE USD	700,000.00	700,000.00	753,375.00
456837AW3	ING GROEP NV CALLABLE NOTES VARIABLE 01/	4,370,000.00	4,418,161.10	4,461,484.99
456837AV5	ING GROEP NV CALLABLE NOTES VARIABLE 01/	575,000.00	575,000.00	571,136.48
456837AZ6	ING GROEP NV CALLABLE NOTES VARIABLE USD	1,700,000.00	1,700,000.00	1,602,250.00
B257390	ING GROEP NV COMMON STOCK EUR 0.01	14,028.00	175,561.69	195,292.24
456837AP8	ING GROEP NV NOTES FIXED 3.55% 09/APR/20	5,990,000.00	6,310,066.41	6,278,961.31
457187102	INGREDION INC COMMON STOCK USD 0.01	1,111.00	91,539.90	107,367.04
M5425M103	INMODE LTD COMMON STOCK USD 0.01	200.00	15,200.50	14,116.00
BDCFZ56	INNOGY SE COMMON STOCK EUR 2	-	-	-
B10RB15	INPEX CORP COMMON STOCK JPY	173,400.00	1,454,298.34	1,508,808.13
BN4N9C0	INPOST SA COMMON STOCK EUR 0.01	3,642.00	68,130.98	43,893.54
45781W109	INSIGHT SELECT INCOME FUND CLOSED-END FU	112,067.00	2,075,086.34	2,518,145.49
LX193768	Instant Brands Holdings Inc.-Initial Loa	962,500.00	952,875.00	904,750.00
45784P101	INSULET CORP COMMON STOCK USD 0.001	1,101.00	203,623.56	292,943.07
3G85578	INSULET CORPORATION LX194506 LOAN/TERM	500,000.00	501,468.34	501,095.00
6271026	INSURANCE AUSTRALIA GROUP LTD COMMON STO	8,677.00	43,714.01	26,874.69
B04YJV1	INTACT FINANCIAL CORP COMMON STOCK CAD 0	4,999.00	447,519.02	650,703.07
457985208	INTEGRA LIFESCIENCES HOLDINGS CORP COMMO	1,219.00	64,518.19	81,660.81
458140BT6	INTEL CORP CALLABLE NOTES FIXED 1.6% 12/	493,000.00	491,994.28	487,022.56
458140BU3	INTEL CORP CALLABLE NOTES FIXED 2% 12/AU	577,000.00	576,792.28	573,179.03
458140BH2	INTEL CORP CALLABLE NOTES FIXED 2.45% 15	1,280,000.00	1,348,016.37	1,324,093.12
458140BV1	INTEL CORP CALLABLE NOTES FIXED 2.8% 12/	4,016,000.00	4,020,545.08	4,006,140.88
458140BW9	INTEL CORP CALLABLE NOTES FIXED 3.05% 12	10,320,000.00	10,366,561.82	10,556,232.74
458140BK5	INTEL CORP CALLABLE NOTES FIXED 3.1% 15/	2,964,000.00	2,968,084.28	2,961,779.33
458140BK7	INTEL CORP CALLABLE NOTES FIXED 3.2% 12/	3,108,000.00	3,125,994.95	3,182,785.90
458140BI8	INTEL CORP CALLABLE NOTES FIXED 3.25% 15	8,457,000.00	8,768,408.48	8,925,638.31
458140BG4	INTEL CORP CALLABLE NOTES FIXED 3.734% 0	6,261,000.00	6,413,632.27	7,131,281.68
458140A0N	INTEL CORP CALLABLE NOTES FIXED 4% 15/DE	185,000.00	214,947.48	216,981.97
458140AY6	INTEL CORP CALLABLE NOTES FIXED 4.1% 11/	801,000.00	834,587.90	961,191.95

458140AV2	INTEL CORP CALLABLE NOTES FIXED 4.1% 19/	765,000.00	837,746.59	908,611.56
458140BL3	INTEL CORP CALLABLE NOTES FIXED 4.6% 25/	380,000.00	456,852.97	473,521.30
458140BM1	INTEL CORP CALLABLE NOTES FIXED 4.75% 25	2,125,000.00	2,846,379.71	2,829,825.99
458140BN9	INTEL CORP CALLABLE NOTES FIXED 4.95% 25	621,000.00	610,148.62	870,615.86
458140100	INTEL CORP COMMON STOCK USD 0.001	98,017.00	4,664,887.81	5,047,875.50
L5137LAM7	Intelsat Jackson Holdings S.A.-Term Loan	134,770.34	132,960.38	136,185.43
L5137LAF2	Intelsat Jackson Holdings S.A.-Tranche B	200,000.00	197,000.00	200,041.00
45841N107	INTERACTIVE BROKERS GROUP INC COMMON STO	8,848.00	614,483.99	702,708.16
5704608	INTERAMERICAN HELLENIC LIFE INSURANCE CO	900.00	4,788.29	-
45866FAQ7	INTERCONTINENTAL EXCHANGE INC CALLABLE N	7,517,000.00	7,304,629.13	7,426,703.53
45866FAD6	INTERCONTINENTAL EXCHANGE INC CALLABLE N	5,000,000.00	5,536,375.00	5,403,250.00
45866FAJ3	INTERCONTINENTAL EXCHANGE INC CALLABLE N	1,600,000.00	1,587,824.00	1,766,940.80
45866FAH7	INTERCONTINENTAL EXCHANGE INC CALLABLE N	1,300,000.00	1,394,120.03	1,621,724.00
45866FAP9	INTERCONTINENTAL EXCHANGE INC CALLABLE N	1,685,000.00	1,675,046.60	1,621,420.58
45866FAL8	INTERCONTINENTAL EXCHANGE INC CALLABLE N	900,000.00	852,523.28	903,051.00
45866FAM6	INTERCONTINENTAL EXCHANGE INC CALLABLE N	700,000.00	699,321.00	698,359.90
45866FANA	INTERCONTINENTAL EXCHANGE INC CALLABLE N	-	-	-
45866F104	INTERCONTINENTAL EXCHANGE INC COMMON STO	9,259.00	767,506.39	1,266,353.43
BHUYC05	INTERCONTINENTAL HOTELS GROUP PLC COMMON	5,726.00	332,428.71	370,794.31
221956I8	INTEREST RATE SWAP - IRS	14,900,000.00	0.00	1,425,993.14
221111I8	INTEREST RATE SWAP - IRS	4,100,000.00	0.00	1,205,275.80
221107I8	INTEREST RATE SWAP - IRS	8,000,000.00	0.00	765,633.90
221117I8	INTEREST RATE SWAP - IRS	8,000,000.00	0.00	765,633.90
221101I8	INTEREST RATE SWAP - IRS	7,000,000.00	0.00	669,929.66
210675I8	INTEREST RATE SWAP - IRS	45,300,000.00	0.00	516,208.02
221952I8	INTEREST RATE SWAP - IRS	25,000,000.00	0.00	172,930.93
222077I8	INTEREST RATE SWAP - IRS	1,500,000.00	0.00	143,556.36
221761I8	INTEREST RATE SWAP - IRS	17,140,000.00	0.00	71,934.61
221953I8	INTEREST RATE SWAP - IRS	10,000,000.00	0.00	69,172.37
222071I8	INTEREST RATE SWAP - IRS	9,000,000.00	0.00	35,108.02
221153I8	INTEREST RATE SWAP - IRS	4,000,000.00	0.00	16,648.43
222136I8	INTEREST RATE SWAP - IRS	3,200,000.00	0.00	15,321.71
222349I8	INTEREST RATE SWAP - IRS	3,000,000.00	0.00	9,430.28
222135I8	INTEREST RATE SWAP - IRS	1,600,000.00	0.00	7,660.86
222212I8	INTEREST RATE SWAP - IRS	2,300,000.00	0.00	7,229.88
222137I8	INTEREST RATE SWAP - IRS	800,000.00	0.00	3,830.43
222273I8	INTEREST RATE SWAP - IRS	400,000.00	0.00	3,526.26
221263I8	INTEREST RATE SWAP - IRS	1,500,000.00	0.00	1,942.07
221264I8	INTEREST RATE SWAP - IRS	1,400,000.00	0.00	1,812.60
222270I8	INTEREST RATE SWAP - IRS	100,000.00	0.00	881.57
222422I8	INTEREST RATE SWAP - IRS	39,100,000.00	0.00 -	106.14
222420I8	INTEREST RATE SWAP - IRS	144,900,000.00	0.00 -	393.35
221896I8	INTEREST RATE SWAP - IRS	1,100,000.00	0.00	-2,916.27
222271I8	INTEREST RATE SWAP - IRS	600,000.00	0.00 -	3,636.34
221458I8	INTEREST RATE SWAP - IRS	1,300,000.00	0.00	-4,642.68
221895I8	INTEREST RATE SWAP - IRS	1,800,000.00	0.00	-4,718.72
221894I8	INTEREST RATE SWAP - IRS	2,600,000.00	0.00	-6,815.93
221456I8	INTEREST RATE SWAP - IRS	3,000,000.00	0.00	-10,713.88
222272I8	INTEREST RATE SWAP - IRS	1,900,000.00	0.00 -	11,515.11
222134I8	INTEREST RATE SWAP - IRS	10,000,000.00	0.00	-12,227.65
222132I8	INTEREST RATE SWAP - IRS	11,400,000.00	0.00	-13,939.52
221859I8	INTEREST RATE SWAP - IRS	6,700,000.00	0.00	-15,084.74
222133I8	INTEREST RATE SWAP - IRS	18,000,000.00	0.00	-20,113.08
221469I8	INTEREST RATE SWAP - IRS	2,200,000.00	0.00 -	23,673.40
222011I8	INTEREST RATE SWAP - IRS	25,000,000.00	0.00 -	28,424.65
222108I8	INTEREST RATE SWAP - IRS	15,920,000.00	0.00 -	38,453.37
221407I8	INTEREST RATE SWAP - IRS	11,000,000.00	0.00	-39,284.24
222091I8	INTEREST RATE SWAP - IRS	15,430,000.00	0.00 -	42,454.02
222098I8	INTEREST RATE SWAP - IRS	15,430,000.00	0.00 -	42,454.02
221877I8	INTEREST RATE SWAP - IRS	15,700,000.00	0.00	-42,549.28
221960I8	INTEREST RATE SWAP - IRS	600,000.00	0.00	-42,904.55
221465I8	INTEREST RATE SWAP - IRS	12,100,000.00	0.00	-43,212.66
221853I8	INTEREST RATE SWAP - IRS	19,200,000.00	0.00	-43,227.91
221468I8	INTEREST RATE SWAP - IRS	4,500,000.00	0.00 -	48,422.87
222128I8	INTEREST RATE SWAP - IRS	4,100,000.00	0.00	-64,156.26
222150I8	INTEREST RATE SWAP - IRS	53,100,000.00	0.00 -	66,999.25
221965I8	INTEREST RATE SWAP - IRS	20,500,000.00	0.00 -	73,539.47
221900I8	INTEREST RATE SWAP - IRS	28,900,000.00	0.00	-76,618.37
221878I8	INTEREST RATE SWAP - IRS	34,900,000.00	0.00	-94,584.07
221467I8	INTEREST RATE SWAP - IRS	1,900,000.00	0.00	-98,063.36
221050I8	INTEREST RATE SWAP - IRS	575,000,000.00	0.00 -	106,340.15
221860I8	INTEREST RATE SWAP - IRS	49,100,000.00	0.00	-110,546.38
221049I8	INTEREST RATE SWAP - IRS	642,000,000.00	0.00 -	118,731.09
222131I8	INTEREST RATE SWAP - IRS	47,200,000.00	0.00 -	123,850.27
221855I8	INTEREST RATE SWAP - IRS	56,700,000.00	0.00	-127,657.42
221466I8	INTEREST RATE SWAP - IRS	7,400,000.00	0.00	-157,355.11
221053I8	INTEREST RATE SWAP - IRS	1,112,100,000.00	0.00 -	205,671.09
221959I8	INTEREST RATE SWAP - IRS	4,100,000.00	0.00	-293,181.08
221970I8	INTEREST RATE SWAP - IRS	93,000,000.00	0.00 -	333,618.07
221972I8	INTEREST RATE SWAP - IRS	101,100,000.00	0.00 -	362,675.12
221958I8	INTEREST RATE SWAP - IRS	7,900,000.00	0.00	-564,909.88
221841I8	INTEREST RATE SWAP - IRS	13,900,000.00	0.00	-628,677.58
459200KH3	INTERNATIONAL BUSINESS MACHINES CORP CAL	6,145,000.00	6,139,298.06	6,123,811.43
459200KK6	INTERNATIONAL BUSINESS MACHINES CORP CAL	4,703,000.00	4,720,244.18	4,616,391.76
459200KB6	INTERNATIONAL BUSINESS MACHINES CORP CAL	2,060,000.00	2,079,536.84	2,378,971.18
459200KC4	INTERNATIONAL BUSINESS MACHINES CORP CAL	1,432,000.00	1,503,381.20	1,736,815.13
459200HF1	INTERNATIONAL BUSINESS MACHINES CORP CAL	1,375,000.00	1,350,251.95	1,581,533.00
459200JY8	INTERNATIONAL BUSINESS MACHINES CORP CAL	1,340,000.00	1,366,997.22	1,399,769.67
459200JZ5	INTERNATIONAL BUSINESS MACHINES CORP CAL	755,000.00	754,037.45	807,144.16
459200KL4	INTERNATIONAL BUSINESS MACHINES CORP CAL	150,000.00	148,825.75	146,487.81
459200I01	INTERNATIONAL BUSINESS MACHINES CORP COM	14,884.00	1,742,614.44	1,989,395.44
459506AS0	INTERNATIONAL FLAVORS & FRAGRANCES INC C	4,577,000.00	4,712,232.40	4,794,963.93
459506AN1	INTERNATIONAL FLAVORS & FRAGRANCES INC C	3,375,000.00	3,354,820.11	3,300,454.69
459506AR2	INTERNATIONAL FLAVORS & FRAGRANCES INC C	2,555,000.00	2,576,078.00	2,594,407.65
459506AQ4	INTERNATIONAL FLAVORS & FRAGRANCES INC C	1,400,000.00	1,399,972.00	1,372,789.91
459506I01	INTERNATIONAL FLAVORS & FRAGRANCES INC C	4,139.00	509,662.01	623,540.35
459506AL5	INTERNATIONAL FLAVORS & FRAGRANCES INC C	240,000.00	316,340.65	308,486.51
459679999	INTERNATIONAL HYDRON CORP COM ESCROW	52,400.00	-	-
460146CC5	INTERNATIONAL PAPER CO CALLABLE NOTES FI	4,265,000.00	5,830,336.66	6,960,740.30
460146CF8	INTERNATIONAL PAPER CO CALLABLE NOTES FI	2,550,000.00	3,101,537.93	3,907,115.00
460146CH4	INTERNATIONAL PAPER CO CALLABLE NOTES FI	2,400,000.00	2,935,002.44	3,315,510.97
460146CK7	INTERNATIONAL PAPER CO CALLABLE NOTES FI	798,000.00	856,237.88	1,008,618.91
460146CS0	INTERNATIONAL PAPER CO CALLABLE NOTES FI	27,000.00	26,974.39	33,071.49
460146I03	INTERNATIONAL PAPER CO COMMON STOCK USD	6,542.00	261,509.07	307,343.16
B1YKG04	INTERNATIONAL PERSONAL FINANCE PLC COMMON	76,121.00	273,068.71	133,001.69
460690BS8	INTERPUBLIC GROUP OF COS INC/THE CALLABL	6,194,000.00	6,262,292.71	6,377,214.23
460690BQ2	INTERPUBLIC GROUP OF COS INC/THE CALLABL	1,191,000.00	1,306,264.74	1,616,685.22
460690I00	INTERPUBLIC GROUP OF COS INC/THE COMMON	6,522.00	126,368.13	244,248.90
461070AK0	INTERSTATE POWER AND LIGHT CO CALLABLE B	2,190,000.00	2,266,344.13	2,696,859.47
461070AR5	INTERSTATE POWER AND LIGHT CO CALLABLE B	937,000.00	947,362.56	1,004,149.93
461070AP9	INTERSTATE POWER AND LIGHT CO CALLABLE N	700,000.00	776,979.00	776,404.70
461070AT1	INTERSTATE POWER AND LIGHT CO CALLABLE N	24,000.00	23,897.52	23,841.84
461127EF5	INTERTEK FINANCE	5,000,000.00	5,000,000.00	5,047,400.00
3153836	INTERTEK GROUP PLC COMMON STOCK GBP 1	23,677.00	382,984.59	1,805,502.30
46115HB55	INTESA SANPAOLO SPA CALLABLE NOTES VARIA	7,055,000.00	7,192,465.00	7,248,299.88
46115HB09	INTESA SANPAOLO SPA CALLABLE NOTES VARIA	1,440,000.00	1,447,358.70	1,452,490.97
4076836	INTESA SANPAOLO SPA COMMON STOCK EUR 0	122,549.00	262,233.42	316,910.83
46115HAW7	INTESA SANPAOLO SPA MEDIUM TERM NOTE FIX	1,025,000.00	1,026,561.60	1,133,687.14

46115HA20	INTESA SANPAOLO SPA NOTES FIXED 3.125% 1	800,000.00	798,752.00	809,107.89
46115HB82	INTESA SANPAOLO SPA NOTES FIXED 3.875% 1	1,810,000.00	1,807,156.88	1,920,040.67
46115HBL0	INTESA SANPAOLO SPA NOTES FIXED 4% 23/SE	6,250,000.00	6,433,096.28	6,702,726.88
46115HB66	INTESA SANPAOLO SPA NOTES FIXED 4.375% 1	3,170,000.00	2,950,092.85	3,579,871.93
46115HBN6	INTESA SANPAOLO SPA NOTES FIXED 4.7% 23/	2,660,000.00	2,689,055.84	3,179,965.84
461202103	INTUIT INC COMMON STOCK USD 0.01	4,392.00	1,123,405.74	2,825,022.24
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD	7,610.00	1,249,175.25	2,734,273.00
453530	INVESCO ASIA TRUST PLC CLOSED-END FUND G	66,778.00	170,208.69	319,279.54
G491BT108	INVESCO LTD COMMON STOCK USD 0.2	11,592.00	250,793.29	266,847.84
B1FL3C7	INVESCO PERPETUAL UK SMALLER COS INVESTM	27,223.00	157,323.48	226,026.54
4.61E+107	INVESCO QQQ TRUST SERIES 1 ETP USD	5,509.00	1,690,184.37	2,191,755.65
AAW9900A2	INVESTEC EMERGING MARKETS EQUITY FUND OP	519,013.90	72,374,351.62	91,014,277.33
B240AX1	INVESTMENT AB LATOUR COMMON STOCK SEK O	562.00	12,670.91	22,886.33
BMV7PQ4	INVESTOR AB COMMON STOCK SEK 6.25	69,100.00	1,477,088.56	1,738,213.58
BMV7PN1	INVESTOR AB COMMON STOCK SEK 6.25	11,701.00	292,715.66	308,361.48
46187W107	INVITATION HOMES INC REIT USD 0.01	9,563.00	244,015.25	433,586.42
46188BA88	INVITATION HOMES OPERATING PARTNERSHIP L	1,865,000.00	1,862,651.23	1,844,681.79
46188BA00	INVITATION HOMES OPERATING PARTNERSHIP L	500,000.00	491,980.00	470,847.16
462222100	IONIS PHARMACEUTICALS INC COMMON STOCK U	2,353.00	112,758.42	71,601.79
462260100	IOVANCE BIOTHERAPEUTICS INC	2,478.00	75,410.28	47,305.02
462613AM2	IPALCO ENTERPRISES INC CALLABLE NOTES FI	3,045,000.00	3,073,538.11	3,185,075.03
462613AP5	IPALCO ENTERPRISES INC CALLABLE NOTES FI	1,500,000.00	1,498,870.11	1,646,192.37
44980X109	IPG PHOTONICS CORP COMMON STOCK USD 0.00	605.00	88,587.03	104,144.70
B57K5S1	IPH LTD COMMON STOCK AUD	13,600.00	48,587.93	86,815.59
B0R7JF1	IPSEN SA COMMON STOCK EUR 1	143.00	16,470.61	13,090.88
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD 0.01	5,397.00	917,036.96	1,522,709.58
0G2273B	IRB HOLDING CORP LX190914 BL3484997	997,487.44	986,743.56	998,888.91
LX1854050	IRB Holding Corp.-2020 Replacement Term	962,499.92	960,093.67	962,225.61
BLP5857	IRISH CONTINENTAL GROUP PLC UNIT EUR 0.6	47,152.00	135,151.95	242,636.18
46284V101	IRON MOUNTAIN INC REIT USD 0.01	4,773.00	131,406.71	249,771.09
464289511	ISHARES 10+ YEAR INVESTMENT GRADE CORPOR	406,591.00	27,987,731.40	28,278,404.05
46432F842	ISHARES CORE MSCI EAFE ETF ETP USD	18,893.00	1,422,226.09	1,410,173.52
464287242	ISHARES IBOX \$ INVESTMENT GRADE CORPORA	206,153.00	25,789,539.27	27,319,395.56
464286103	ISHARES MSCI AUSTRALIA ETF ETP USD	156,655.00	3,303,563.86	3,889,743.65
464286608	ISHARES MSCI EUROZONE ETF ETP USD	85,000.00	3,421,930.95	4,165,850.00
464286707	ISHARES MSCI FRANCE ETF ETP USD	75,000.00	1,984,952.94	2,916,000.00
464286806	ISHARES MSCI GERMANY ETF ETP USD	80,354.00	2,238,717.98	2,634,004.12
46434G822	ISHARES MSCI JAPAN ETF ETP USD	71,229.00	3,964,866.75	4,769,493.84
464286749	ISHARES MSCI SWITZERLAND ETF ETP USD	68,124.00	2,584,407.90	3,592,178.52
464287655	ISHARES RUSSELL 2000 ETF ETP USD	462,893.00	62,128,824.59	102,970,547.85
464287689	ISHARES RUSSELL 3000 ETF ETP USD	66,077.00	13,007,639.33	18,336,367.50
6451271	ISRAEL DISCOUNT BANK LTD COMMON STOCK IL	70,472.00	386,693.83	474,130.47
46507MAE2	ISRAEL ELECTRIC CORP LTD CALLABLE BOND F	3,572,000.00	4,049,209.80	3,854,188.00
ILS	ISRAELI SHEKEL		17,488.00	17,638.00
BKJ9RT5	ISS A/S COMMON STOCK DKK 1	11,034.00	266,194.86	210,886.43
6467104	ISUZU MOTORS LTD COMMON STOCK JPY	65,108.00	688,326.65	809,079.48
465685AM7	ITC HOLDINGS CORP CALLABLE NOTES FIXED 2	16,632,000.00	16,736,257.10	16,890,185.19
465685AQ8	ITC HOLDINGS CORP CALLABLE NOTES FIXED 2	1,544,000.00	1,643,939.32	1,576,495.73
465685AJ4	ITC HOLDINGS CORP CALLABLE NOTES FIXED 3	4,400,000.00	4,391,150.24	4,613,300.21
465685AH8	ITC HOLDINGS CORP CALLABLE NOTES FIXED 5	2,486,000.00	2,694,688.28	3,249,191.65
6455789	ITO EN LTD COMMON STOCK JPY	200.00	15,462.21	10,490.21
6467803	ITOCHU CORP COMMON STOCK JPY	17,766.00	361,962.81	542,753.58
6200194	ITOCHU TECHNO-SOLUTIONS CORP COMMON STOC	5,500.00	158,694.59	176,718.33
450636B@3	ITR CONCESSION COMPANY LLC	6,000,000.00	6,000,000.00	6,685,500.00
450636B*5	ITR CONCESSION COMPANY LLC	4,000,000.00	4,000,000.00	4,366,400.00
45073V108	ITT INC COMMON STOCK USD 1	1,432.00	73,036.61	146,336.08
3398649	ITV PLC COMMON STOCK GBP 10	518,206.00	787,214.96	775,932.89
BD73C40	IVANHOE MINES LTD COMMON STOCK CAD 0	17,457.00	134,050.20	142,624.58
832696AV0	J M SMUCKER CO/THE CALLABLE NOTES FIXED	1,875,000.00	1,874,445.36	1,816,106.68
832696A05	J M SMUCKER CO/THE COMMON STOCK USD 0	1,748.00	196,405.76	237,413.36
8019KW7	J SAINSBURY PLC COMMON STOCK GBP 28.5714	6,636.00	19,234.94	24,789.27
466501AL6	J.P. MORGAN MORTGAGE TRUST 2019-2 2019-2	51,413.79	51,193.91	51,434.33
46653AA46	JAB HOLDINGS BV CALLABLE NOTES FIXED 2.2	800,000.00	799,966.00	783,272.73
46653KAB4	JAB HOLDINGS BV CALLABLE NOTES FIXED 3.7	1,005,000.00	999,554.42	1,089,991.98
466313103	JABL INC COMMON STOCK USD 0.001	6,324.00	185,722.00	444,893.40
426281101	JACK HENRY & ASSOCIATES INC COMMON STOCK	3,905.00	621,534.24	652,095.95
46817MAM9	JACKSON FINANCIAL INC CALLABLE NOTES FIX	3,007,000.00	2,978,718.94	3,031,162.54
46817MAI3	JACKSON FINANCIAL INC CALLABLE NOTES FIX	2,658,000.00	2,651,144.94	2,671,987.27
BMFX6P4	JACKSON FINANCIAL INC COMMON STOCK USD 0	0.50	10.35	20.92
469814107	JACOBS ENGINEERING GROUP INC COMMON STOC	2,143.00	167,167.80	298,369.89
6471439	JAFCO GROUP CO LTD COMMON STOCK JPY	5,400.00	245,008.30	310,433.76
47032@AR2	JAMES CAMPBELL CO LLC	3,000,000.00	3,000,000.00	3,177,990.00
47032@AS0	JAMES CAMPBELL COMPANY LLC SERIES 2017-B	2,000,000.00	2,000,000.00	2,178,980.00
47030M106	JAMES HARDIE INDUSTRIES PLC ADR USD 0.59	1,048.00	13,413.32	42,643.12
860QWJ2	JAMES HARDIE INDUSTRIES PLC CDI AUD 0.59	67,161.00	1,677,394.84	2,700,266.11
47047LAA7	JAMESTOWN CLO VI-R LTD 2018-6RA A1 FLOAT	500,000.00	500,000.00	500,075.00
47074L105	JAMF HOLDING CORP COMMON STOCK USD	906.00	30,151.93	34,437.06
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK U	18,301.00	732,818.68	767,543.94
88BRV46	JAPAN AIRLINES CO LTD COMMON STOCK JPY	500.00	15,857.90	9,534.97
471048CD8	JAPAN BANK FOR INTERNATIONAL COOPERATION	596,000.00	595,600.68	606,745.97
6743882	JAPAN EXCHANGE GROUP INC COMMON STOCK JP	31,300.00	799,245.45	684,411.45
6513342	JAPAN METROPOLITAN FUND INVEST REIT JPY	24.00	24,079.91	20,653.90
BYT8165	JAPAN POST BANK CO LTD COMMON STOCK JPY	1,500.00	16,282.80	13,742.35
BYT8143	JAPAN POST HOLDINGS CO LTD COMMON STOCK	209,800.00	1,800,895.36	1,633,872.96
BYT8154	JAPAN POST INSURANCE CO LTD COMMON STOCK	17,700.00	285,353.82	284,355.87
6397580	JAPAN REAL ESTATE INVESTMENT CORP REIT J	4.00	23,528.84	22,682.47
47109U104	JAPAN SMALLER CAPITALIZATION FUND INC CL	350,400.00	3,140,596.43	2,757,648.00
6474535	JAPAN TOBACCO INC COMMON STOCK JPY	4,354.00	117,835.25	87,813.51
JPY	JAPANESE YEN		927,600.00	911,913.00
6472119	JARDINE MATHESON HOLDINGS LTD COMMON STO	10,756.00	586,186.98	591,687.56
3G70488	JAZZ FINANCING LUX SARL BL3556133	450,000.00	451,687.50	447,750.00
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK US	988.00	141,904.74	125,871.20
LX194307	Jazz Pharmaceuticals Public Limited Comp	696,500.00	693,017.50	699,940.71
445658107	JB HUNT TRANSPORT SERVICES INC COMMON ST	2,124.00	244,763.45	434,145.60
46590V100	JBG SMITH PROPERTIES REIT USD 0.01	2,026.00	62,555.39	58,166.46
8G5323B	JBS FINANCE LUXEMBOURG SARL CALLABLE NOT	1,035,000.00	1,024,367.27	1,023,366.60
B1V74X7	JBS SA COMMON STOCK BRL 0	18,500.00	128,411.99	126,045.78
46590XAD8	JBS USA LUX SA / JBS USA FOOD CO / JBS U	2,315,000.00	2,285,472.02	2,315,000.00
46590XAA4	JBS USA LUX SA / JBS USA FOOD CO / JBS U	2,000,000.00	2,201,570.56	2,200,020.00
7136663	JCDECAUX SA COMMON STOCK EUR 0	19,662.00	545,393.47	491,911.78
BM8Q5M0	JD SPORTS FASHION PLC COMMON STOCK GBP 0	9,074.00	18,827.40	26,768.23
47215PAF3	JD.COM INC CALLABLE NOTES FIXED 4.125% 1	600,000.00	594,284.65	633,892.24
47216QAB9	JDE PEET'S NV CALLABLE NOTES FIXED 1.375	1,650,000.00	1,639,916.48	1,593,431.94
47216QAC7	JDE PEET'S NV CALLABLE NOTES FIXED 2.25%	1,105,000.00	1,102,528.35	1,063,136.48
BMCAZZ3	JDE PEET'S NV COMMON STOCK EUR 0.01	381.00	11,058.67	11,741.70
47233W109	JEFFERIES FINANCIAL GROUP INC COMMON STO	3,666.00	68,781.26	142,240.80
47233JBH0	JEFFERIES GROUP LLC / JEFFERIES GROUP CA	1,315,000.00	1,286,216.08	1,457,809.72
47233JAG3	JEFFERIES GROUP LLC / JEFFERIES GROUP CA	1,005,000.00	1,194,060.60	1,139,978.24
47233JGT9	JEFFERIES GROUP LLC / JEFFERIES GROUP CA	480,000.00	475,564.80	472,112.77
472319AC6	JEFFERIES GROUP LLC CALLABLE BOND FIXED	4,030,000.00	4,303,821.04	5,342,143.26
47233JDX3	JEFFERIES GROUP LLC CALLABLE NOTES FIXED	1,030,000.00	1,020,477.35	1,018,688.16
B1Y15Q7	JERONIMO MARTINS SGPS SA COMMON STOCK EU	15,895.00	321,788.68	363,323.46
476556DD4	JERSEY CENTRAL POWER & LIGHT CO CALLABLE	2,353,000.00	2,354,733.36	2,384,534.10
476556DC6	JERSEY CENTRAL POWER & LIGHT CO CALLABLE	660,000.00	718,654.09	715,726.20
476556DB8	JERSEY CENTRAL POWER & LIGHT CO CALLABLE	592,000.00	632,786.44	629,373.00
477143A10	JETBLUE 2019-1 CLASS A PASS THROUGH TRUS	1,427,768.65	1,427,768.65	1,425,303.89
477143AH4	JETBLUE 2019-1 CLASS AA PASS THROUGH TRU	603,669.00	603,669.00	607,793.63
477165AA2	JETBLUE 2019-1 CLASS B PASS THROUGH TRUS	199,923.81	232,974.64	229,686.99

477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD 0.	5,217.00	75,484.14	74,290.08
6543792	JFE HOLDINGS INC COMMON STOCK JPY	120,888.00	1,536,346.77	1,540,034.71
46659*AA5	JM FAMILY ENTERPRISES INC, SOUTHEAST TOY	2,000,000.00	2,104,320.00	2,108,800.00
46659*AF4	JM FAMILY ENTERPRISES, INC.	6,000,000.00	6,000,000.00	6,541,200.00
47770VBQ2	JOBOSHO BEVERAGE SYS OHIO STATEWIDE LIQ	1,580,000.00	1,580,000.00	1,628,869.40
24422EVG1	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	600,000.00	599,879.62	600,363.92
24422EVE6	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	462,000.00	462,072.56	465,514.43
410123103	JOHN HANCOCK INCOME SECURITIES TRUST CLO	159,318.00	2,203,774.29	2,455,090.38
478045AA5	JOHN SEVIER COMBINED CYCLE GENERATION LLP 4.2	3,369,965.48	3,783,517.35	4,095,200.52
85N0P84	JOHN WOOD GROUP PLC COMMON STOCK GBP 4	65,495.00	466,280.96	169,524.25
478111AC1	JOHNS HOPKINS HEALTH SYSTEM CORP/THE CAL	400,000.00	416,972.09	474,609.92
478115AF5	JOHNS HOPKINS UNIVERSITY CALLABLE BOND F	1,673,000.00	1,673,000.00	1,714,366.99
478160AL8	JOHNSON & JOHNSON BOND FIXED 4.95% 15/MA	375,000.00	407,539.51	479,476.09
478160COT9	JOHNSON & JOHNSON CALLABLE NOTES FIXED 2	5,828,000.00	5,567,908.44	5,502,941.43
478160OCR3	JOHNSON & JOHNSON CALLABLE NOTES FIXED 2	5,215,000.00	5,113,737.83	4,934,614.84
478160CS1	JOHNSON & JOHNSON CALLABLE NOTES FIXED 2	110,000.00	110,081.84	101,471.02
478160CL6	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	6,417,000.00	6,387,611.32	7,226,786.19
478160BV5	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	4,751,000.00	4,972,163.16	5,581,180.43
478160CF9	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	4,405,000.00	4,523,771.61	5,056,925.90
478160BU7	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	2,008,000.00	2,088,322.04	2,296,937.33
478160CG7	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	1,600,000.00	1,680,229.99	1,881,363.86
478160CM4	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	920,000.00	1,040,380.71	1,054,587.91
478160BJ2	JOHNSON & JOHNSON CALLABLE NOTES FIXED 4	1,120,000.00	1,367,412.59	1,382,185.66
478160AV6	JOHNSON & JOHNSON CALLABLE NOTES FIXED 4	325,000.00	410,928.35	411,092.19
478160104	JOHNSON & JOHNSON COMMON STOCK USD 1	64,634.00	8,011,218.87	11,056,938.38
478375AS7	JOHNSON CONTROLS INTERNATIONAL PLC CALLA	6,000,000.00	5,970,623.92	7,916,194.92
478375AN8	JOHNSON CONTROLS INTERNATIONAL PLC CALLA	1,217,000.00	1,250,340.96	1,571,981.84
478375AL2	JOHNSON CONTROLS INTERNATIONAL PLC CALLA	1,105,000.00	1,043,333.06	1,328,710.90
478375AU2	JOHNSON CONTROLS INTERNATIONAL PLC CALLA	825,000.00	1,029,621.34	999,733.44
478375AR9	JOHNSON CONTROLS INTERNATIONAL PLC CALLA	445,000.00	442,856.40	481,666.30
478375AH1	JOHNSON CONTROLS INTERNATIONAL PLC CALLA	335,000.00	387,742.91	461,685.21
G51502105	JOHNSON CONTROLS INTERNATIONAL PLC COMMO	11,905.00	440,339.48	967,995.55
BP4JH17	JOHNSON ELECTRIC HOLDINGS LTD COMMON STO	24,355.00	66,623.90	51,607.12
BZ4BQC7	JOHNSON MATTHEY PLC COMMON STOCK GBP 110	11,186.00	278,885.46	309,986.96
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD	843.00	91,449.11	227,053.62
46627MD06	JP MORGAN ALTERNATIVE LOAN TRUST 2006-A1	1,322,597.85	930,931.06	1,140,695.55
46590RAK5	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	850,000.00	858,850.57	873,201.94
46641BAD5	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	551,000.00	592,604.80	575,830.93
46591PAG7	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	491,000.00	494,465.86	466,497.38
46645JAV9	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	17,911,253.45	436,495.50	408,059.55
46645JAS6	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	124,000.00	134,622.34	130,026.90
46639EAG6	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	7,119,304.61	68,932.08	62,486.14
46638UAE6	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	7,112,180.73	63,134.29	31,420.19
466261BK5	JP MORGAN MORTGAGE ACQUISITION CORP 2005	745,710.58	732,696.00	748,489.10
466247L24	JP MORGAN MORTGAGE TRUST 2005-A1 2005-A1	10,913.91	10,289.77	10,964.75
4.66E+79	JP MORGAN MORTGAGE TRUST 2006-A1 2006-A1	128,241.21	122,661.32	110,993.77
46630GAV7	JP MORGAN MORTGAGE TRUST 2007-A1 2007-A1	237,247.19	234,921.05	242,642.93
46631NEZ8	JP MORGAN MORTGAGE TRUST 2007-S3 2007-S3	1.09	0.89	-
46651BAL4	JP MORGAN MORTGAGE TRUST 2019-6 2019-6 A	529,510.82	528,357.85	531,346.26
46591KAZ6	JP MORGAN MORTGAGE TRUST 2019-8 2019-8 A	132,148.31	131,845.89	132,272.07
46592AAD6	JP MORGAN MORTGAGE TRUST 2020-3 2020-3 A	894,327.27	908,587.82	899,527.07
46652VAG0	JP MORGAN MORTGAGE TRUST 2021-4 2021-4 A	1,405,354.56	1,444,528.82	1,418,013.01
46653PAF4	JP MORGAN MORTGAGE TRUST 2021-6 2021-6 A	928,157.21	952,750.72	936,025.20
46592NBE5	JP MORGAN MORTGAGE TRUST 2021-7 2021-7 A	5,193,894.39	5,193,779.50	5,177,220.95
46592TBE2	JP MORGAN MORTGAGE TRUST 2021-8 2021-8 A	558,085.77	558,076.81	556,306.43
46644ABG6	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU	2,023,193.65	2,083,889.47	2,084,005.79
46644FAC5	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU	1,100,006.16	1,096,789.52	1,116,142.48
46639NAQ4	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU	367,000.00	386,238.83	377,167.74
46643ABD4	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU	237,428.11	248,409.16	247,152.81
55290962	JPIMCB MORTGAGE PRIVATE	292,902.74	15,600,000.00	15,553,135.49
481992709	JPIMCB MORTGAGE PRIVATE PLMT FD	10,815,100.40	307,677,035.72	574,281,831.19
48128KAU5	JPIMCC COMMERCIAL MORTGAGE SECURITIES TRU	3,000,000.00	3,408,750.00	3,217,491.90
46652JBB7	JPIMDB COMMERCIAL MORTGAGE SECURITIES TRU	800,000.00	820,244.36	833,529.12
46652JAY8	JPIMDB COMMERCIAL MORTGAGE SECURITIES TRU	6,850,489.50	669,472.40	688,513.24
46590TAG0	JPIMDB COMMERCIAL MORTGAGE SECURITIES TRU	11,869,371.10	496,819.05	468,560.04
BKZGVH6	JPIMORGAN AMERICAN INVESTMENT TRUST PLC/F	328,095.00	2,524,223.18	3,408,458.06
46625HHF0	JPIMORGAN CHASE & CO BOND FIXED 6.4% 15/M	9,535,000.00	11,804,606.93	13,872,864.53
059438AH4	JPIMORGAN CHASE & CO BOND FIXED 7.625% 15	1,560,000.00	1,888,028.27	1,961,889.71
059438AG6	JPIMORGAN CHASE & CO BOND FIXED 7.75% 15/	965,000.00	1,243,315.65	1,164,471.89
46647PBM7	JPIMORGAN CHASE & CO BOND VARIABLE 22/APR	7,700,000.00	8,086,425.18	7,974,500.07
06423AAJ2	JPIMORGAN CHASE & CO CALLABLE BOND FIXED	7,456,000.00	8,346,373.56	11,252,723.74
48128BAH4	JPIMORGAN CHASE & CO CALLABLE BOND VARIA	4,300,000.00	4,300,000.00	4,321,500.00
48128BAG6	JPIMORGAN CHASE & CO CALLABLE BOND VARIA	4,075,000.00	4,075,000.00	4,181,968.79
31945HAB1	JPIMORGAN CHASE & CO CALLABLE BOND VARIA	3,010,000.00	2,822,937.50	2,905,820.32
46625HHA1	JPIMORGAN CHASE & CO CALLABLE BOND VARIA	1,661,000.00	1,660,717.55	1,669,305.00
161480AB4	JPIMORGAN CHASE & CO CALLABLE BOND VARIA	1,040,000.00	1,008,800.00	1,014,036.21
46625HJQ4	JPIMORGAN CHASE & CO CALLABLE BOND VARIA	455,000.00	455,000.00	493,163.13
48128BAF8	JPIMORGAN CHASE & CO CALLABLE BOND VARIA	100,000.00	102,540.73	102,750.00
46625HRS1	JPIMORGAN CHASE & CO CALLABLE NOTES FIXED	2,600,000.00	2,899,520.00	2,757,093.22
46625HQQ3	JPIMORGAN CHASE & CO CALLABLE NOTES FIXED	1,005,000.00	994,920.23	1,071,805.03
46647PAJ5	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	21,310,000.00	21,113,013.52	24,186,861.08
46647PAL0	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	20,613,000.00	21,186,053.88	24,175,581.89
46647PCE4	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	19,882,000.00	19,929,308.79	21,274,152.75
46647PCJ3	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	11,129,000.00	11,130,166.75	11,036,134.17
46647PAM8	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	8,581,000.00	8,567,269.04	9,192,315.16
46647PBD0	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	8,109,000.00	8,548,730.40	8,861,935.81
46647PCR5	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	8,701,000.00	8,718,950.00	8,749,916.33
46647PAF3	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	7,900,000.00	8,949,199.00	8,579,666.70
46647PCP9	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	7,977,000.00	7,931,080.00	7,819,267.19
46647PAA4	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	6,300,000.00	6,538,584.53	7,701,561.43
46647PBE5	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	7,095,000.00	7,128,294.01	7,289,994.37
46647PBH4	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	5,985,000.00	6,855,743.52	6,925,892.75
46647PCD6	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	6,585,000.00	6,601,269.35	6,873,952.44
46647PBZ8	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	6,826,000.00	6,852,857.64	6,809,324.01
46647PAH9	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	6,430,000.00	6,428,233.28	6,684,400.70
46647PCC8	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	6,560,000.00	6,568,145.73	6,644,292.19
46647PBP0	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	6,185,000.00	6,271,776.56	6,403,785.77
46647PAY2	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	5,000,000.00	5,389,600.00	5,271,836.50
46647PAR7	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	4,600,000.00	4,600,000.00	5,077,273.41
48128BAN1	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	4,820,000.00	4,820,000.00	4,807,950.00
46647PAK2	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	3,960,000.00	4,073,002.36	4,674,520.90
46647PBV7	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	4,745,000.00	4,783,156.10	4,512,011.16
46647PBX3	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	4,610,000.00	4,610,000.00	4,440,181.43
46647PCT1	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	3,259,000.00	3,260,991.45	3,262,475.82
46647PAN6	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	2,640,000.00	2,845,090.17	3,058,415.95
46647PBF2	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	2,123,000.00	2,109,354.61	2,171,208.83
46647PBW5	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	1,962,000.00	1,962,000.00	1,898,924.15
46647PBL9	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	1,530,000.00	1,530,000.00	1,546,420.83
46625HRY8	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	1,416,000.00	1,388,424.15	1,532,866.53
46647PBT2	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	1,094,000.00	1,093,848.66	1,065,783.21
46647PBD8	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	1,000,000.00	1,018,370.00	1,007,591.58
46647PAV8	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	710,000.00	710,000.00	794,228.54
46647PBR6	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	601,000.00	601,094.18	605,901.26
161478ABB8	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	500,000.00	481,750.00	488,359.45
46647PBA3	JPIMORGAN CHASE & CO CALLABLE NOTES VARIA	255,000.00	255,000.00	275,524.05
46625H100	JPIMORGAN CHASE & CO COMMON STOCK USD 1	72,697.00	6,600,392.30	11,511,569.95
46647PBN5	JPIMORGAN CHASE & CO NOTES	12,502,000.00	12,941,281.57	12,916,691.47
46647PBK1	JPIMORGAN CHASE & CO NOTES	858,000.00	884,182.54	870,843.13

*	46625HIY7	JPMORGAN CHASE & CO NOTES FIXED 3.875% 1	835,000.00	916,170.35	885,659.51
*	46625HIZ4	JPMORGAN CHASE & CO NOTES FIXED 4.125% 1	1,125,000.00	1,150,254.00	1,240,842.39
*	46625HJN5	JPMORGAN CHASE & CO NOTES FIXED 4.25% 01	5,920,000.00	6,226,472.02	6,640,788.48
*	46625HLL2	JPMORGAN CHASE & CO NOTES FIXED 4.95% 01	6,104,000.00	6,549,554.72	7,943,252.33
*	48126BA41	JPMORGAN CHASE & CO NOTES FIXED 5.4% 06/	6,287,000.00	7,564,493.53	8,549,309.80
*	46625HHV5	JPMORGAN CHASE & CO NOTES FIXED 5.5% 15/	3,175,000.00	3,550,644.66	4,318,936.95
*	46625HUB7	JPMORGAN CHASE & CO NOTES FIXED 5.6% 15/	1,835,000.00	2,119,649.16	2,540,944.37
*	46625HJM3	JPMORGAN CHASE & CO NOTES FIXED 5.625% 1	4,385,000.00	5,087,285.07	6,129,363.97
	BMTS023	JPMORGAN EUROPEAN DISCOVERY TRUST PLC CL	1,121,383.00	4,500,860.35	8,277,771.79
	B17XWV4	JPMORGAN EUROPEAN GROWTH & INCOME PLC CL	860,358.00	1,555,182.48	1,826,626.40
	B18IK16	JPMORGAN EUROPEAN INVESTMENT TRUST PLC -	759,815.00	2,272,283.15	3,869,534.17
	316581	JPMORGAN JAPAN SMALL CAP GROWTH & INCOME	392,504.00	1,622,004.80	2,546,493.54
	174002	JPMORGAN JAPANESE INVESTMENT TRUST PLC C	739,053.00	3,483,068.89	6,656,718.75
	6470986	JSR CORP COMMON STOCK JPY	6,503.00	168,391.12	247,063.74
	6497082	JTEKT CORP COMMON STOCK JPY	9,600.00	114,691.99	83,782.73
	84R2R50	JULIUS BAER GROUP LTD COMMON STOCK CHF 0	787.00	32,447.90	52,843.83
	48203RAD6	JUNIPER NETWORKS INC CALLABLE NOTES FIXE	443,000.00	459,606.82	586,127.19
	48203R104	JUNIPER NETWORKS INC COMMON STOCK USD 0.	5,420.00	132,758.39	193,548.20
	B53P200	JUPITER FUND MANAGEMENT PLC COMMON STOCK	107,747.00	438,312.43	374,184.84
	48214T305	JUST EAT TAKEAWAY.COM NV ADR USD	8,367.00	181,538.61	90,028.92
	BYQ7H26	JUST EAT TAKEAWAY.COM NV COMMON STOCK EU	6,291.00	390,975.41	346,760.45
	BYW5T25	KAISA GROUP HOLDINGS LTD CALLABLE BOND F	1,800,000.00	1,814,727.27	468,000.00
	BJV2FB3	KAISA GROUP HOLDINGS LTD CALLABLE NOTES	1,500,000.00	1,545,750.00	382,875.00
	BN0YRYS	KAISA GROUP HOLDINGS LTD CALLABLE NOTES	1,300,000.00	1,310,937.33	331,825.00
	48305QA68	KAISER FOUNDATION HOSPITALS CALLABLE BON	8,404,000.00	8,514,459.65	8,648,364.70
	48305QAFO	KAISER FOUNDATION HOSPITALS CALLABLE BON	7,718,000.00	7,726,192.14	7,759,678.90
	48305QAE3	KAISER FOUNDATION HOSPITALS CALLABLE BON	2,480,000.00	2,480,836.23	2,653,303.31
	48305QADS	KAISER FOUNDATION HOSPITALS CALLABLE NOT	6,016,000.00	6,064,151.91	7,416,158.30
	6481320	KAIJIMA CORP COMMON STOCK JPY	43,263.00	607,936.11	496,291.29
	6689533	KAKAKU.COM INC COMMON STOCK JPY	500.00	9,179.43	13,329.86
	6483489	KANSAI ELECTRIC POWER CO INC/THE COMMON	2,673.00	29,208.28	24,929.89
	6483746	KANSAI PAINT CO LTD COMMON STOCK JPY	2,648.00	68,912.53	57,487.74
	485170BD5	KANSAS CITY SOUTHERN CALLABLE BOND FIXED	1,210,000.00	1,269,081.47	1,253,032.15
	485170BC7	KANSAS CITY SOUTHERN CALLABLE NOTES FIXE	4,880,000.00	4,976,395.07	5,742,255.44
	485170AS3	KANSAS CITY SOUTHERN CALLABLE NOTES FIXE	975,000.00	1,245,141.10	1,238,257.80
	485170BA1	KANSAS CITY SOUTHERN CALLABLE NOTES FIXE	900,000.00	927,148.00	942,826.01
	485170BB9	KANSAS CITY SOUTHERN CALLABLE NOTES FIXE	220,000.00	252,892.89	273,714.49
	485170BE3	KANSAS CITY SOUTHERN CALLABLE NOTES FIXE	245,000.00	259,649.77	260,469.30
	6483809	KAO CORP COMMON STOCK JPY	1,698.00	109,451.86	88,572.22
	6888794	KASIKORN BANK PCL FOREIGN SH. THB 10	19,300.00	72,675.93	82,041.61
	6484620	KAWASAKI HEAVY INDUSTRIES LTD COMMON STO	28,400.00	413,535.56	512,484.91
	48126PA40	KAZMUNAYGAS NATIONAL CO JSC CALLABLE MED	1,000,000.00	1,000,000.00	1,035,936.00
	48667QA54	KAZMUNAYGAS NATIONAL CO JSC MEDIUM TERM	430,000.00	426,019.06	564,161.72
	4497749	KBC GROUP NV COMMON STOCK EUR 0	3,991.00	358,857.05	342,480.13
	6248990	KDDI CORP COMMON STOCK JPY	28,202.00	766,893.72	823,369.58
	6487362	KEIO CORP COMMON STOCK JPY	315.00	16,335.03	13,868.70
	6487425	KEISEI ELECTRIC RAILWAY CO LTD COMMON ST	510.00	16,126.64	13,773.61
	487836BP2	KELLOGG CO CALLABLE NOTES FIXED 3.25% 01	1,270,000.00	1,337,683.67	1,344,797.96
	487836B00	KELLOGG CO CALLABLE NOTES FIXED 4.5% 01/	767,000.00	932,950.47	951,633.20
	487836108	KELLOGG CO COMMON STOCK USD 0.25	4,202.00	265,901.95	270,692.84
	488401100	KEMPER CORP COMMON STOCK USD 0.1	1,009.00	76,609.15	59,319.11
	491674B15	KENTUCKY UTILITIES CO CALLABLE BOND FIXE	3,325,000.00	3,340,142.24	4,057,282.80
	491674BM8	KENTUCKY UTILITIES CO CALLABLE BOND FIXE	3,570,000.00	3,553,205.27	3,742,672.52
	491674BG1	KENTUCKY UTILITIES CO CALLABLE BOND FIXE	1,470,000.00	1,734,480.56	1,870,921.54
	491674BL0	KENTUCKY UTILITIES CO CALLABLE BOND FIXE	580,000.00	589,851.70	683,539.26
	B1VQ5C0	KEPPEL CORP LTD COMMON STOCK SGD 0	5,511.00	24,735.23	20,929.66
	5505072	KERING SA COMMON STOCK EUR 4	728.00	535,336.49	585,229.51
	4519579	KERRY GROUP PLC COMMON STOCK EUR 0.125	578.00	56,827.22	74,439.41
	4490005	KESKO OYJ COMMON STOCK EUR 0	9,184.00	345,716.79	306,428.27
	5698057	KESKO OYJ COMMON STOCK EUR 0	1,327.00	44,783.88	40,971.10
	49271VAC4	KEURIG DR PEPPER INC CALLABLE NOTES FIXE	2,850,000.00	2,850,000.00	3,525,990.04
	8K1V5D0	KEURIG DR PEPPER INC CALLABLE NOTES FIXE	2,065,000.00	2,351,944.90	2,348,465.77
	49271VAL4	KEURIG DR PEPPER INC CALLABLE NOTES FIXE	2,325,000.00	2,323,736.09	2,308,793.71
	49271VAK6	KEURIG DR PEPPER INC CALLABLE NOTES FIXE	1,270,000.00	1,409,844.35	1,406,235.31
	49271VAD2	KEURIG DR PEPPER INC CALLABLE NOTES FIXE	662,000.00	811,854.34	863,760.16
	49271VAM2	KEURIG DR PEPPER INC CALLABLE NOTES FIXE	525,000.00	548,329.61	545,904.64
	49271V100	KEURIG DR PEPPER INC COMMON STOCK USD 0.	11,579.00	394,204.49	426,801.94
	49327M3D4	KEYBANK NA/CLEVELAND OH CALLABLE MEDIUM	2,750,000.00	2,752,172.50	2,748,632.59
	49327V2A1	KEYBANK NA/CLEVELAND OH MEDIUM TERM NOTE	1,200,000.00	1,235,880.62	1,278,053.09
	49327M2K9	KEYBANK NA/CLEVELAND OH MEDIUM TERM NOTE	500,000.00	555,780.00	531,680.43
	493267108	KEYCORP COMMON STOCK USD 1	15,853.00	212,749.32	366,679.89
	49326EEJ8	KEYCORP MEDIUM TERM NOTE FIXED 2.55% 01/	500,000.00	521,115.00	511,923.81
	6490995	KEYENCE CORP COMMON STOCK JPY	6,568.00	3,643,029.62	4,122,574.27
	B35GMV5	KEYERA CORP COMMON STOCK CAD 0	6,390.00	164,165.24	144,327.04
	49338L103	KEYSIGHT TECHNOLOGIES INC COMMON STOCK U	3,080.00	244,585.87	636,050.80
	BK968B6	KEYSTONE POSITIVE CHANGE INVESTMENT TRUS	35,567.00	145,436.17	149,338.54
	6490809	KIKKOMAN CORP COMMON STOCK JPY	489.00	18,952.74	41,063.18
	49427F108	KILROY REALTY CORP REIT USD 0.01	8,072.00	520,196.86	536,465.12
	49427RAR3	KILROY REALTY LP CALLABLE NOTES FIXED 2.	3,287,000.00	3,284,744.53	3,194,926.85
	49427RAK8	KILROY REALTY LP CALLABLE NOTES FIXED 4.	3,800,000.00	3,766,363.31	4,262,804.39
	49427RAL6	KILROY REALTY LP CALLABLE NOTES FIXED 4.	2,000,000.00	1,988,880.00	2,178,147.66
	494368BW2	KIMBERLY-CLARK CORP CALLABLE NOTES FIXED	1,290,000.00	1,357,514.93	1,545,507.58
	494368BV4	KIMBERLY-CLARK CORP CALLABLE NOTES FIXED	50,000.00	43,842.18	54,591.85
	494368103	KIMBERLY-CLARK CORP COMMON STOCK USD 1.2	5,612.00	734,578.53	802,067.04
	49446RAY5	KIMCO REALTY CORP CALLABLE NOTES FIXED 2	3,150,000.00	3,135,814.92	3,069,336.02
	49446RAK5	KIMCO REALTY CORP CALLABLE NOTES FIXED 3	1,350,000.00	1,316,275.18	1,383,553.83
	49446RAT6	KIMCO REALTY CORP CALLABLE NOTES FIXED 3	280,000.00	278,075.48	333,291.13
	49446R109	KIMCO REALTY CORP REIT USD 0.01	23,217.00	305,297.96	572,299.05
	494550BP0	KINDER MORGAN ENERGY PARTNERS LP CALLABL	12,411,000.00	11,569,957.11	14,454,245.14
	494550AW6	KINDER MORGAN ENERGY PARTNERS LP CALLABL	5,890,000.00	6,666,410.13	8,149,363.89
	494550BU9	KINDER MORGAN ENERGY PARTNERS LP CALLABL	5,348,000.00	5,774,348.83	6,556,012.83
	494550AV8	KINDER MORGAN ENERGY PARTNERS LP CALLABL	4,423,000.00	4,553,110.78	5,842,114.87
	494550BH8	KINDER MORGAN ENERGY PARTNERS LP CALLABL	3,489,000.00	3,685,512.96	4,623,511.54
	283707AD1	KINDER MORGAN ENERGY PARTNERS LP CALLABL	2,450,000.00	2,973,724.31	3,578,216.79
	494550AQ9	KINDER MORGAN ENERGY PARTNERS LP CALLABL	2,363,000.00	2,847,918.66	3,253,474.29
	494550BS4	KINDER MORGAN ENERGY PARTNERS LP CALLABL	2,810,000.00	2,654,817.24	2,955,882.16
	494550BK1	KINDER MORGAN ENERGY PARTNERS LP CALLABL	2,010,000.00	2,075,274.24	2,473,554.88
	494550BN5	KINDER MORGAN ENERGY PARTNERS LP CALLABL	1,569,000.00	1,781,890.24	1,819,647.75
	494550AT3	KINDER MORGAN ENERGY PARTNERS LP CALLABL	1,367,000.00	1,226,251.53	1,714,645.11
	494550BW5	KINDER MORGAN ENERGY PARTNERS LP CALLABL	510,000.00	628,487.12	620,237.88
	283707AF6	KINDER MORGAN ENERGY PARTNERS LP CALLABL	510,000.00	549,747.32	575,256.31
	494550BF2	KINDER MORGAN ENERGY PARTNERS LP CALLABL	210,000.00	294,841.64	282,037.94
	28368EAE6	KINDER MORGAN INC CALLABLE MEDIUM TERM N	1,800,000.00	2,160,098.23	2,528,447.54
	49456BAR2	KINDER MORGAN INC CALLABLE NOTES FIXED 2	1,690,000.00	1,604,975.62	1,608,204.00
	49456BAS0	KINDER MORGAN INC CALLABLE NOTES FIXED 3	4,861,000.00	4,594,348.39	4,651,688.11
	49456BAF8	KINDER MORGAN INC CALLABLE NOTES FIXED 4	4,250,000.00	4,490,160.16	4,592,721.87
	49456BAP6	KINDER MORGAN INC CALLABLE NOTES FIXED 4	310,000.00	359,392.30	344,472.00
	49456BAQ4	KINDER MORGAN INC CALLABLE NOTES FIXED 5	6,140,000.00	6,827,477.69	7,583,788.21
	49456BAG6	KINDER MORGAN INC CALLABLE NOTES FIXED 5	3,926,000.00	3,445,036.35	4,724,538.16
	49456BAJ0	KINDER MORGAN INC CALLABLE NOTES FIXED 5	3,497,000.00	3,736,811.90	4,191,331.59
	49456BAH4	KINDER MORGAN INC CALLABLE NOTES FIXED 5	2,465,000.00	2,880,446.83	3,116,553.98
	494568101	KINDER MORGAN INC COMMON STOCK USD 0.01	64,375.00	1,053,350.11	1,020,987.50
	494568BA1	KINDER MORGAN INC NOTES VARIABLE 15/1AN/	1,500,000.00	1,523,715.00	1,512,496.10
	80413TAW9	KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE	5,949,000.00	5,949,000.00	6,002,184.06
	BYQ6MG9	KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE	2,900,000.00	2,861,691.00	3,088,592.80
	80413TAZ2	KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE	2,493,000.00	2,441,567.74	2,454,428.30
	80413TAC3	KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE	1,200,000.00	1,177,959.93	1,406,112.00
	BFNF021	KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE	900,000.00	891,657.00	969,348.60

3319521	KINGFISHER PLC COMMON STOCK GBP 15.7143	16,178.00	66,515.47	74,129.29
4491235	KINGSPAN GROUP PLC COMMON STOCK EUR 0.13	558.00	28,297.21	66,628.55
BNKF607	KINNEVIK AB COMMON STOCK SEK 0.1	854.00	21,377.18	30,443.24
496902AK3	KINROSS GOLD CORP CALLABLE NOTES FIXED 6	1,000,000.00	1,134,665.79	1,336,914.63
B03Z841	KINROSS GOLD CORP COMMON STOCK CAD 0	36,400.00	156,160.31	211,515.66
6492968	KINTETSU GROUP HOLDINGS CO LTD COMMON ST	640.00	29,352.50	17,868.09
B82ZL96	KION GROUP AG COMMON STOCK EUR	254.00	19,499.05	27,868.13
497266106	KIRBY CORP COMMON STOCK USD 0.1	983.00	47,922.64	58,409.86
6493745	KIRIN HOLDINGS CO LTD COMMON STOCK JPY	66,489.00	1,148,362.02	1,066,433.79
BD4G349	KIRKLAND LAKE GOLD LTD COMMON STOCK CAD	7,496.00	278,945.71	314,580.98
48251W104	KKR & CO INC	9,271.00	299,215.07	690,689.50
LX196235	KKR Apple Bidco, LLC-Initial Term Loan (	500,000.00	498,750.00	499,097.50
48254EAE1	KKR Apple Bidco, LLC-Initial Term Loan (	500,000.00	497,500.00	497,500.00
482990091	KKR ASIAN FUND II LP	100.00	6,131,965.00	18,656,227.00
89799N743	KKR Asian Fund (Ireland III ELP) ILP			488,462.00
	KKR Asian 1	100.00	0.00	287,160.00
48250AA11	KKR GROUP FINANCE CO III LLC CALLABLE BO	6,005,000.00	6,054,646.84	7,746,455.04
482520AA3	KKR GROUP FINANCE CO VII LLC CALLABLE NO	600,000.00	592,993.38	643,990.89
48252MAA3	KKR GROUP FINANCE CO VIII LLC CALLABLE N	1,625,000.00	1,611,043.29	1,700,461.17
48255BAA4	KKR GROUP FINANCE CO X LLC CALLABLE NOTE	7,322,000.00	7,309,098.15	7,296,595.29
482480AJ9	KLA CORP CALLABLE NOTES FIXED 3.3% 01/MAR	1,208,000.00	1,212,488.43	1,290,703.01
482480AE0	KLA CORP CALLABLE NOTES FIXED 4.65% 01/N	400,000.00	398,992.00	433,655.78
482480AH3	KLA CORP CALLABLE NOTES FIXED 5% 15/MAR/	2,670,000.00	2,791,448.33	3,558,061.14
482480100	KLA CORP COMMON STOCK USD 0.001	3,380.00	657,983.40	1,453,771.80
49836AAC8	KLABIN AUSTRIA GMBH CALLABLE NOTES FIXED	1,160,000.00	1,160,000.00	1,074,461.60
7582556	KLEPIERRE SA REIT EUR 1.4	3,859.00	71,625.08	91,499.29
499049104	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	2,673.00	106,821.53	162,892.62
BD2P9X9	KNORR-BREMSE AG COMMON STOCK EUR	275.00	30,919.67	27,176.24
6149457	KOBAYASHI PHARMACEUTICAL CO LTD COMMON S	200.00	16,568.36	15,700.58
B14RJ87	KOBE BUSSAN CO LTD COMMON STOCK JPY	500.00	15,600.63	19,343.49
B60DR09	KOEI TECMO HOLDINGS CO LTD COMMON STOCK	150.00	7,072.74	5,894.23
500255AX2	KOHL'S CORP CALLABLE NOTES FIXED 3.375%	1,795,000.00	1,792,723.32	1,828,071.06
500255AV6	KOHL'S CORP CALLABLE NOTES FIXED 5.55% 1	425,000.00	519,360.87	495,540.51
500255104	KOHL'S CORP COMMON STOCK USD 0.01	2,625.00	65,193.42	129,648.75
6496324	KOITO MANUFACTURING CO LTD COMMON STOCK	400.00	20,916.79	21,154.10
6496584	KOMATSU LTD COMMON STOCK JPY	3,212.00	73,361.74	75,129.36
6496681	KONAMI HOLDINGS CORP COMMON STOCK JPY	312.00	13,742.90	14,955.84
B09MDJ2	KONE OYJ COMMON STOCK EUR 0	10,412.00	617,787.37	746,426.79
BD0Q398	KONINKLIJKE AHOLD DELHAIZE NV COMMON STO	27,629.00	533,876.17	946,832.63
B0HZL93	KONINKLIJKE DSM NV COMMON STOCK EUR 1.5	627.00	60,633.80	141,178.83
5956078	KONINKLIJKE KPN NV COMMON STOCK EUR 0.04	174,068.00	476,194.81	540,403.86
500472AC9	KONINKLIJKE PHILIPS NV CALLABLE NOTES FI	6,725,000.00	9,034,022.12	9,813,965.34
5986622	KONINKLIJKE PHILIPS NV COMMON STOCK EUR	21,348.00	686,922.08	795,434.14
N4281@CG8	KONINKLIJKE VOPAK NV 3.68 19JUN24	1,000,000.00	1,000,000.00	1,041,420.00
N4281@CI2	KONINKLIJKE VOPAK NV NOTES FIXED 4.07% 1	1,000,000.00	1,000,000.00	1,088,070.00
M6372Q113	KORNIT DIGITAL LTD COMMON STOCK USD 0.01	200.00	30,982.50	30,450.00
6194468	KOSE CORP COMMON STOCK JPY	100.00	14,380.04	11,332.55
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD 0.01	25,201.00	942,079.36	904,715.90
42307TAH1	KRAFT HEINZ FOODS CO CALLABLE BOND FIXED	4,600,000.00	6,054,378.82	7,000,150.74
50077LAM8	KRAFT HEINZ FOODS CO CALLABLE NOTES FIVE	11,379,000.00	11,548,196.39	14,468,091.72
50077LAV8	KRAFT HEINZ FOODS CO CALLABLE NOTES FIVE	1,570,000.00	1,715,876.32	1,694,697.52
50076QAE6	KRAFT HEINZ FOODS CO NOTES FIXED 5% 04/J	5,625,000.00	6,409,349.60	6,997,260.60
50076QAR7	KRAFT HEINZ FOODS CO NOTES FIXED 6.875%	3,330,000.00	3,651,042.01	4,894,205.99
501044BT7	KROGER CO/THE CALLABLE BOND FIXED 7.7% 0	500,000.00	708,020.00	678,961.87
501044DQ1	KROGER CO/THE CALLABLE NOTES FIXED 1.7%	1,045,000.00	995,196.09	992,191.49
501044CS8	KROGER CO/THE CALLABLE NOTES FIXED 3.85%	700,000.00	755,391.00	727,087.14
501044DK4	KROGER CO/THE CALLABLE NOTES FIXED 4.65%	1,670,000.00	1,722,347.34	2,069,803.54
501044101	KROGER CO/THE COMMON STOCK USD 1	12,477.00	378,097.51	564,709.02
6497509	KUBOTA CORP COMMON STOCK JPY	3,688.00	57,708.70	81,779.41
B14Z560	KUEHNE + NAGEL INTERNATIONAL AG COMMON S	5,044.00	1,215,121.61	1,629,757.56
6497963	KURITA WATER INDUSTRIES LTD COMMON STOCK	310.00	7,437.18	14,698.45
BF1TGW4	KUWAIT INTERNATIONAL GOVERNMENT BOND BON	3,100,000.00	3,069,806.00	3,375,621.00
BF29F82	KWG GROUP HOLDINGS LTD CALLABLE BOND FIX	300,000.00	307,500.00	217,500.00
50155QAC5	KYNDRYL HOLDINGS INC CALLABLE NOTES FIVE	5,055,000.00	5,013,613.23	4,893,700.87
50155QAE0	KYNDRYL HOLDINGS INC CALLABLE NOTES FIVE	2,270,000.00	2,264,347.51	2,201,928.08
50155QAA8	KYNDRYL HOLDINGS INC CALLABLE NOTES FIVE	1,400,000.00	1,398,260.22	1,363,149.51
50155QAC4	KYNDRYL HOLDINGS INC CALLABLE NOTES FIVE	875,000.00	872,517.19	846,814.81
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD 0.	2,983.00	80,634.77	53,992.30
6499260	KYOCERA CORP COMMON STOCK JPY	6,996.00	398,637.48	436,631.08
6499550	KYOWA KIRIN CO LTD COMMON STOCK JPY	960.00	16,718.03	26,135.21
4538002	L E LUNDBERGFÖRETAGEN AB COMMON STOCK SE	288.00	10,724.65	16,159.31
413875AE5	L3HARRIS TECHNOLOGIES INC BOND FIXED 7%	2,720,000.00	3,050,758.22	3,231,267.96
502431AJ8	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	3,370,000.00	3,460,057.28	3,500,315.24
502431AF6	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	3,196,000.00	3,265,715.15	3,295,277.51
413875AS4	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	2,249,000.00	2,351,850.06	2,742,033.13
413875AR6	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	1,000,000.00	1,000,000.00	1,066,107.48
502431AL3	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	865,000.00	850,326.78	940,642.04
413875AW5	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	810,000.00	809,938.19	909,155.74
413875AN5	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	325,000.00	460,995.49	461,253.09
502431AM1	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	354,000.00	393,925.80	397,334.73
413875AT2	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	260,000.00	319,778.72	340,794.16
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK U	3,325.00	524,922.70	709,023.00
BG05C10	LA FRANCAISE DES JEUX SAEM COMMON STOCK	362.00	15,187.50	16,030.29
50512HAB8	LA STADIUM FINANCE COMPANY LLC	3,000,000.00	3,000,000.00	3,382,110.00
50540RAS1	LABORATORY CORP OF AMERICA HOLDINGS CALL	1,770,000.00	2,099,832.61	2,154,108.89
50540RAV4	LABORATORY CORP OF AMERICA HOLDINGS CALL	1,460,000.00	1,487,132.79	1,495,710.62
50540RAQ5	LABORATORY CORP OF AMERICA HOLDINGS CALL	1,275,000.00	1,273,087.50	1,345,889.62
50540RA09	LABORATORY CORP OF AMERICA HOLDINGS COMM	2,986.00	660,063.40	938,231.06
505431AA0	LABRADOR AVIATION FINANCE LTD 2016-1A 20	7,382,163.30	7,251,952.96	7,214,397.73
505861AC8	LAFARGE SA CALLABLE NOTES FIXED 7.125% 1	9,625,000.00	11,484,322.89	14,104,465.28
512807AV0	LAM RESEARCH CORP CALLABLE NOTES FIXED 1	2,420,000.00	2,424,004.57	2,379,803.39
512807AW8	LAM RESEARCH CORP CALLABLE NOTES FIXED 2	2,415,000.00	2,395,052.37	2,406,299.37
512807AX6	LAM RESEARCH CORP CALLABLE NOTES FIXED 3	650,000.00	648,137.52	662,291.30
512807AT5	LAM RESEARCH CORP CALLABLE NOTES FIXED 4	2,009,000.00	2,239,522.20	2,726,999.33
512807108	LAM RESEARCH CORP COMMON STOCK USD 0.001	2,371.00	631,368.24	1,705,104.65
512816109	LAMAR ADVERTISING CO REIT USD 0.001	1,436.00	91,358.52	174,186.80
513075BT7	LAMAR MEDIA CORP CALLABLE NOTES FIXED 4%	750,000.00	754,011.59	760,875.00
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK US	2,437.00	138,692.18	154,457.06
514666AM8	LAND O' LAKES INC CALLABLE BOND FIXED 7.	10,096,000.00	10,347,833.20	10,878,440.00
BYW0PQ6	LAND SECURITIES GROUP PLC REIT GBP 10.66	2,673.00	30,855.64	28,109.13
514992932	LANDMARK EQUITY IX CO INVT IBM	100.00	858,077.00	-
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD 0.0	5,131.00	545,011.11	918,551.62
B05M8B7	LANXESS AG COMMON STOCK EUR	315.00	18,859.53	19,522.88
517834AH0	LAS VEGAS SANDS CORP CALLABLE NOTES FIVE	7,150,000.00	7,315,244.31	7,130,383.12
517834AE7	LAS VEGAS SANDS CORP CALLABLE NOTES FIVE	3,270,000.00	3,261,215.42	3,309,854.07
517834AG2	LAS VEGAS SANDS CORP CALLABLE NOTES FIVE	3,000,000.00	3,071,214.79	3,054,276.90
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD 0.	5,521.00	272,925.76	207,810.44
6506267	LASERTEC CORP COMMON STOCK JPY	2,500.00	625,712.61	766,141.28
6266914	LAWSON INC COMMON STOCK JPY	172.00	10,259.44	8,140.33
GS4050102	LAZARD LTD COMMON STOCK USD 0.01	1,696.00	57,387.50	73,996.48
50203UAA1	LBJ INFRASTRUCTURE GROUP LLC CALLABLE BO	1,220,000.00	1,220,000.00	1,211,841.91
50190FAA9	LCCM 2021-FL3 TRUST 2021-FL3 A FLOATING	859,000.00	859,000.00	859,258.56
521865BC8	LEAR CORP CALLABLE NOTES FIXED 2.6% 15/J	1,330,000.00	1,327,145.76	1,309,824.57
521865AZ8	LEAR CORP CALLABLE NOTES FIXED 5.25% 15/J	1,000,000.00	984,346.31	1,262,518.35
521865204	LEAR CORP COMMON STOCK USD 0.01	1,181.00	111,538.53	216,063.95
52206AAD2	LEASERPLAN CORP NV MEDIUM TERM NOTE FIXED	900,000.00	897,966.00	927,723.62
B9G6L89	LEG IMMOBILIEN SE COMMON STOCK EUR	258.00	32,438.19	35,999.89
52476DAA5	LEGACY MORTGAGE ASSET TRUST 2021-GS2 202	1,356,105.23	1,356,306.21	1,344,284.60

52475WAA4	LEGACY MORTGAGE ASSET TRUST 2021-GS4 202	653,812.38	653,899.21	645,846.33
560399	LEGAL & GENERAL GROUP PLC COMMON STOCK G	21,731.00	69,100.40	87,564.83
524668103	LEGALZOOM.COM INC COMMON STOCK USD 0.001	351.00	12,379.77	5,640.57
524660BA4	LEGGETT & PLATT INC CALLABLE NOTES FIXED	1,265,000.00	1,261,283.92	1,269,356.94
524660107	LEGGETT & PLATT INC COMMON STOCK USD 0.0	2,217.00	85,003.55	91,251.72
B11ZRK9	LEGRAND SA COMMON STOCK EUR 4	24,540.00	1,321,935.78	2,871,618.79
52521MA88	LEHMAN ABS MORTGAGE LOAN TRUST 2007-1 2A	240,469.02	240,469.02	196,414.23
525ESC2P3	LEHMAN BROTHERS HOLDINGS INC BOND FIXED	800,000.00	664,000.00	4,400.00
524ESCWH9	LEHMAN BROTHERS HOLDINGS INC BOND FIXED	6,200,000.00	5,863,748.46	-
524ESCUB4	LEHMAN BROTHERS HOLDINGS INC BOND FIXED	7,000,000.00	6,538,210.00	-
524ESC7N4	LEHMAN BROTHERS HOLDINGS INC BOND FIXED	20,990,000.00	20,078,115.83	-
524ESCR36	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM	370,000.00	342,301.80	-
524ESCR44	LEHMAN BROTHERS HOLDINGS INC NOTES FIXED	1,410,663.66	1,350,075.66	141.07
760248W	LEHMAN ESCROW RECEIPT	1,339,504.97	860,640.60	0.01
LSIOPNTAS	LEHMAN SWAP BANKRUPTCY	549,846.31	109,969.26	2,435.84
525221JY4	LEHMAN XS TRUST 2006-5 2006-5 2A44 STEP	15,326.06	9,380.66	19,241.15
525221D13	LEHMAN XS TRUST SERIES 2005-6 2005-6 3A3	834,631.71	512,274.42	527,146.29
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD 0.0	2,349.00	189,488.82	208,826.10
52532KAH8	LEIDOS INC CALLABLE NOTES FIXED 2.3% 15/	3,020,000.00	3,007,228.91	2,907,595.60
52532XA81	LEIDOS INC CALLABLE NOTES FIXED 2.95% 15	240,000.00	239,563.52	245,736.02
52532KAD7	LEIDOS INC CALLABLE NOTES FIXED 3.625% 1	1,750,000.00	1,853,092.19	1,858,360.00
52532XAF2	LEIDOS INC CALLABLE NOTES FIXED 4.375% 1	1,610,000.00	1,594,420.22	1,793,733.20
85440KAD6	LELAND STANFORD JUNIOR UNIVERSITY/THE CA	450,000.00	450,000.00	436,550.41
85440KAC8	LELAND STANFORD JUNIOR UNIVERSITY/THE CA	195,000.00	195,000.00	192,024.67
52567D107	LEMONADE INC COMMON STOCK USD 0.00001	643.00	53,326.31	27,076.73
6512004	LENDLEASE CORP LTD STAPLED SECURITY AUD	2,613.00	27,792.60	20,308.67
526057826	LENNAR CORP CALLABLE NOTES FIXED 4.5% 30	7,107,000.00	7,566,081.50	7,548,913.26
526057BV5	LENNAR CORP CALLABLE NOTES FIXED 4.75% 3	7,926,000.00	8,742,189.56	8,671,479.93
526057CV4	LENNAR CORP CALLABLE NOTES FIXED 5% 15/1	450,000.00	454,405.03	508,878.45
526057CT9	LENNAR CORP CALLABLE NOTES FIXED 5.25% 0	55,000.00	62,757.44	61,688.83
526057104	LENNAR CORP COMMON STOCK USD 0.1	6,046.00	417,667.19	702,303.36
526057302	LENNAR CORP COMMON STOCK USD 0.1	260.00	18,365.03	24,861.20
526107AF4	LENNOX INTERNATIONAL INC CALLABLE NOTES	1,030,000.00	1,027,586.73	1,012,046.14
526107AE7	LENNOX INTERNATIONAL INC CALLABLE NOTES	375,000.00	374,463.80	370,167.65
526107107	LENNOX INTERNATIONAL INC COMMON STOCK US	557.00	119,983.27	180,668.52
526250AB1	LENOVO GROUP LTD CALLABLE NOTES FIXED 3.	2,600,000.00	2,600,000.00	2,620,856.32
800JNG0	LEONARDO SPA COMMON STOCK EUR 4.4	46,815.00	854,450.13	335,399.52
527064109	LESLIE'S INC COMMON STOCK USD 0.001	8,457.00	203,808.87	200,092.62
2669588	LESLIE'S ADOLMART LX195083 T/I B	997,493.73	988,537.59	995,448.87
527298B07	LEVEL 3 FINANCING INC CALLABLE NOTES FIX	2,000,000.00	2,005,596.50	2,064,900.04
527298B05	LEVEL 3 FINANCING INC CALLABLE NOTES FIX	1,000,000.00	1,078,811.68	1,017,500.00
52729KAP1	Level 3 Financing, Inc.-Tranche B 2027 T	2,091,432.59	2,094,046.88	2,067,903.97
529990905	LEXINGTON CAP PARTNERS III - IBM	100.00	-	238,968.00
6537030	LG CORP COMMON STOCK KRW 5000	1,157.40	69,688.03	78,766.71
801JCK9	LI NING CO LTD COMMON STOCK HKD 0.1	20,000.00	228,192.81	218,950.01
530307305	LIBERTY BROADBAND CORP COMMON STOCK USD	2,410.00	280,083.83	388,251.00
530307107	LIBERTY BROADBAND CORP COMMON STOCK USD	407.00	51,490.55	65,486.30
531229870	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE T	400.00	13,905.57	23,736.00
531229854	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE U	3,306.00	114,314.73	209,071.44
531229607	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM TRAC	2,719.00	92,750.36	138,261.15
531229409	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM TRAC	1,302.00	46,031.00	66,206.70
53079EBJ2	LIBERTY MUTUAL GROUP INC CALLABLE NOTES	8,140,000.00	6,922,588.13	9,009,882.57
53079EBM5	LIBERTY MUTUAL GROUP INC CALLABLE NOTES	5,155,000.00	5,155,000.00	5,142,112.50
53079EBG8	LIBERTY MUTUAL GROUP INC CALLABLE NOTES	3,400,000.00	3,566,807.59	3,906,945.64
53079EBK9	LIBERTY MUTUAL GROUP INC CALLABLE NOTES	2,536,000.00	2,679,322.83	2,784,278.38
BL6K7K9	LIFCO AB COMMON STOCK SEK	885.00	23,927.39	26,460.51
53218CAA8	LIFE 2021-BMR MORTGAGE TRUST 2021-BMR A	945,000.00	943,528.19	942,946.23
53223X107	LIFE STORAGE INC REIT USD 0.01	1,293.00	83,998.49	198,061.74
53227JAD6	LIFE STORAGE LP CALLABLE NOTES FIXED 2.4	650,000.00	644,193.83	638,895.00
LX1767020	LifePoint Health, Inc. (fka Regionalcare	1,900,000.00	1,907,125.00	1,900,940.50
BMVZ289	LIGHTSPEED COMMERCE INC COMMON STOCK CAD	3,082.00	232,230.75	124,631.72
533900106	LINCOLN ELECTRIC HOLDINGS INC COMMON STO	957.00	82,254.20	133,472.79
534187BA6	LINCOLN NATIONAL CORP CALLABLE NOTES FIX	2,807,000.00	3,606,479.34	4,279,457.65
534187BL2	LINCOLN NATIONAL CORP CALLABLE NOTES FIX	450,000.00	553,446.81	545,433.94
534187109	LINCOLN NATIONAL CORP COMMON STOCK USD 0	3,128.00	124,215.97	213,517.28
74005PBS2	LINDE INC/CT CALLABLE NOTES FIXED 2% 10/	220,000.00	176,925.40	192,111.20
74005PBD5	LINDE INC/CT CALLABLE NOTES FIXED 3.55%	220,000.00	254,013.61	249,450.51
G54941103	LINDE PLC COMMON STOCK USD 0.001	1,767.00	237,097.01	612,141.81
80PB4M7	LINK REIT REIT HKD 0	7,996.00	78,324.89	70,408.45
6518808	LION CORP COMMON STOCK JPY	875.00	15,774.12	11,678.82
53621@AH9	LION INDUSTRIAL PROPERTIES, LP SERIES A	7,000,000.00	7,000,000.00	7,620,200.00
536797AG8	LITHIA MOTORS INC CALLABLE NOTES FIXED 3	1,340,000.00	1,382,478.90	1,368,006.00
536797AE3	LITHIA MOTORS INC CALLABLE NOTES FIXED 4	780,000.00	817,583.82	820,404.00
536797103	LITHIA MOTORS INC COMMON STOCK USD 0	494.00	168,824.50	146,693.30
537008104	LITTELFUSE INC COMMON STOCK USD 0.01	401.00	75,965.38	126,186.68
53767HAB4	LITTELFUSE, INC SERIES A	5,000,000.00	5,000,000.00	5,012,050.00
53767HAC2	LITTELFUSE, INC SERIES B	5,000,000.00	5,000,000.00	5,388,050.00
538034AV1	LIVE NATION ENTERTAINMENT INC CALLABLE N	1,000,000.00	1,069,625.00	1,093,750.00
538034109	LIVE NATION ENTERTAINMENT INC COMMON STO	2,239.00	107,962.68	267,985.91
6900212	LIXIL CORP COMMON STOCK JPY	27,973.00	562,336.56	744,537.75
501889208	LKQ CORP COMMON STOCK USD 0.01	26,856.00	1,009,255.81	1,612,165.68
87KDP57	LLOYDS BANK PLC MEDIUM TERM NOTE STEP CP	1,200,000.00	918,000.00	913,274.04
BKX5B75	LLOYDS BANKING GROUP PLC CALLABLE BOND V	3,433,000.00	4,653,013.02	5,791,098.96
539439AU3	LLOYDS BANKING GROUP PLC CALLABLE BOND V	1,850,000.00	1,850,000.00	2,090,895.83
53944YAJ2	LLOYDS BANKING GROUP PLC CALLABLE NOTES	800,000.00	800,000.00	901,520.00
53944YAQ6	LLOYDS BANKING GROUP PLC CALLABLE NOTES	175,000.00	171,637.43	174,075.38
870612	LLOYDS BANKING GROUP PLC COMMON STOCK GB	4,057,449.00	2,676,586.95	2,626,902.45
53944YAH6	LLOYDS BANKING GROUP PLC NOTES FIXED 3.9	450,000.00	449,652.01	475,339.29
539439AS8	LLOYDS BANKING GROUP PLC NOTES FIXED 4.0	3,000,000.00	3,125,257.46	3,143,106.46
53944YAE3	LLOYDS BANKING GROUP PLC NOTES FIXED 4.3	2,535,000.00	2,521,385.23	2,954,772.80
539439AR0	LLOYDS BANKING GROUP PLC NOTES FIXED 4.3	400,000.00	399,239.61	448,736.48
539439AM1	LLOYDS BANKING GROUP PLC NOTES FIXED 4.5	4,510,000.00	4,498,862.16	4,919,662.60
53944YAB9	LLOYDS BANKING GROUP PLC NOTES FIXED 4.6	2,275,000.00	2,271,451.10	2,504,454.86
539439AN9	LLOYDS BANKING GROUP PLC NOTES FIXED 5.3	1,002,000.00	1,189,675.37	1,324,024.99
2521800	LOBLAW COS LTD COMMON STOCK CAD 0	20,872.00	885,028.46	1,712,523.51
83PG229	L'OCCITANE INTERNATIONAL SA COMMON STOCK	40,908.00	71,821.59	165,546.14
539830BC2	LOCKHEED MARTIN CORP CALLABLE BOND FIXED	1,130,000.00	1,178,547.90	1,263,043.81
539830BN8	LOCKHEED MARTIN CORP CALLABLE NOTES FIVE	4,188,000.00	3,874,859.40	5,174,343.40
539830BB4	LOCKHEED MARTIN CORP CALLABLE NOTES FIVE	4,303,000.00	4,043,395.31	5,065,043.92
539830BK4	LOCKHEED MARTIN CORP CALLABLE NOTES FIVE	2,375,000.00	2,427,445.82	2,898,282.77
539830BD0	LOCKHEED MARTIN CORP CALLABLE NOTES FIVE	2,370,000.00	2,342,654.35	2,709,169.37
539830BP3	LOCKHEED MARTIN CORP CALLABLE NOTES FIVE	1,270,000.00	1,267,658.14	1,247,258.08
539830AZ2	LOCKHEED MARTIN CORP CALLABLE NOTES FIVE	650,000.00	714,509.77	825,821.65
539830BQ1	LOCKHEED MARTIN CORP CALLABLE NOTES FIVE	290,000.00	287,622.08	289,043.58
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD 1	5,106.00	1,706,039.33	1,814,723.46
540424108	LOEWS CORP COMMON STOCK USD 0.01	3,588.00	137,374.01	207,242.88
B18ZRK2	LOGITECH INTERNATIONAL SA COMMON STOCK C	5,528.00	100,620.43	466,435.43
805WJX3	LONDON STOCK EXCHANGE GROUP PLC COMMON S	1,201.00	72,987.34	112,729.93
541993622	LONE STAR FUND IV/BULLSHEAD LLC	200.00	-	485,002.00
54299V017	LONE STAR FUND IX (US), L.P.	100.00	-	21,584,890.00
542990924	LONE STAR FUND V - BULLSHEAD I	100.00	22,312,940.50	3,039,980.00
542998711	Lone Star Europe Holdings (U.S.), L.P.	-	-	18,037,924.00
541996948	Lone Star VI	100.00	0.00	1,787,302.00
U54998577	LONE STAR FUND VII (U.S.), L.P.	100.00	-	332,805.00
	LSF VIII International Finance, L.P.	-	199,552.89	23,052,486.00
	LSF VIII International 2, L.P.	-	20,803.05	2,403,182.00
	LSF VIII International, L.P.	-	976.06	112,755.00
	Lone Star VIII	100.00	39,007.05	4,506,121.00

892994Q15	LONE STAR REAL ESTATE FUND (US) L.P.	100.00	0.00	1,694,474.00
542955873	LONE STAR REAL ESTATE FUND II (U.S.), L.	100.00	-	174,932.00
54251WAD4	LONG BEACH MORTGAGE LOAN TRUST 2006-9 20	262,217.39	147,742.11	108,030.31
7333378	LONZA GROUP AG COMMON STOCK CHF 1	268.00	69,835.07	224,012.29
4057808	L'OREAL SA COMMON STOCK EUR 0.2	1,726.00	431,571.48	818,392.47
544525NZ2	LOS ANGELES CALIF DEPT WTR & PWR WTRWKS	1,130,000.00	1,534,054.10	1,498,199.20
544646Z86	LOS ANGELES CALIF UNI SCH DIST GO BDS 20	1,300,000.00	1,954,667.00	1,810,497.00
54627DGO8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV	850,328.38	850,328.38	846,093.74
546347105	LOUISIANA-PACIFIC CORP COMMON STOCK USD	1,594.00	92,563.58	124,889.90
546676AY3	LOUISVILLE GAS AND ELECTRIC CO CALLABLE	2,860,000.00	2,856,856.42	3,497,278.93
546676AV9	LOUISVILLE GAS AND ELECTRIC CO CALLABLE	2,095,000.00	2,311,580.43	2,554,199.34
548661ED5	LOWE'S COS INC CALLABLE NOTES FIXED 1.7%	2,500,000.00	2,444,350.00	2,449,654.58
548661DY0	LOWE'S COS INC CALLABLE NOTES FIXED 1.7%	1,060,000.00	1,056,440.46	1,007,092.96
548661EA1	LOWE'S COS INC CALLABLE NOTES FIXED 2.62	2,390,000.00	2,429,790.12	2,445,223.82
548661EE3	LOWE'S COS INC CALLABLE NOTES FIXED 2.8%	11,378,000.00	11,198,843.99	11,101,317.53
548661D27	LOWE'S COS INC CALLABLE NOTES FIXED 3% 1	9,827,000.00	9,783,086.64	9,691,374.14
548661DH7	LOWE'S COS INC CALLABLE NOTES FIXED 3.37	2,200,000.00	2,237,503.84	2,341,377.79
548661EB9	LOWE'S COS INC CALLABLE NOTES FIXED 3.5%	4,564,000.00	4,601,076.70	4,924,074.55
548661DR5	LOWE'S COS INC CALLABLE NOTES FIXED 3.65	800,000.00	852,634.97	877,026.87
548661DN4	LOWE'S COS INC CALLABLE NOTES FIXED 3.7%	6,555,000.00	6,463,097.97	7,185,132.80
548661DQ7	LOWE'S COS INC CALLABLE NOTES FIXED 4.05	4,600,000.00	4,651,992.31	5,292,007.63
548661DE4	LOWE'S COS INC CALLABLE NOTES FIXED 4.25	1,126,000.00	1,144,599.64	1,274,161.16
548661DJ3	LOWE'S COS INC CALLABLE NOTES FIXED 4.37	95,000.00	92,925.77	113,613.43
548661DS3	LOWE'S COS INC CALLABLE NOTES FIXED 4.55	703,000.00	730,803.59	881,102.86
548661CX3	LOWE'S COS INC CALLABLE NOTES FIXED 4.65	655,000.00	738,022.38	798,328.06
548661DV6	LOWE'S COS INC CALLABLE NOTES FIXED 5% 1	385,000.00	480,745.25	483,418.66
548661DW4	LOWE'S COS INC CALLABLE NOTES FIXED 5.12	1,265,000.00	1,707,205.29	1,711,705.20
548661107	LOWE'S COS INC COMMON STOCK USD 0.5	20,401.00	2,365,898.72	5,273,250.48
54911Q107	LOYALTY VENTURES INC COMMON STOCK USD 0.	352.00	14,100.06	10,584.64
50212V100	LPL FINANCIAL HOLDINGS INC COMMON STOCK	1,329.00	82,234.70	212,759.61
50212YAF1	LPL HOLDINGS INC CALLABLE NOTES FIXED 4.	560,000.00	563,765.25	572,815.60
50220PAC7	LSEGA FINANCING PLC CALLABLE MEDIUM TERM	3,610,000.00	3,592,303.39	3,563,273.79
50220PAA1	LSEGA FINANCING PLC CALLABLE NOTES FIXED	5,000,000.00	4,994,600.00	4,927,730.05
50220PAE3	LSEGA FINANCING PLC CALLABLE NOTES FIXED	1,285,000.00	1,278,847.33	1,341,246.30
50220PAB9	LSEGA FINANCING PLC CALLABLE NOTES FIXED	580,000.00	579,504.08	568,464.40
502999899	LSF SEG INVESTMENTS, L.P.	100.00	226,120.51	
549875AA0	LUKOIL CAPITAL DAC CALLABLE NOTES FIXED	6,040,000.00	6,037,710.00	5,947,769.20
549875AB8	LUKOIL CAPITAL DAC CALLABLE NOTES FIXED	2,175,000.00	2,171,062.50	2,115,448.50
69343P105	LUKOIL PISC ADR	7,500.00	567,664.57	671,250.00
550211109	LULULEMON ATHLETICA INC COMMON STOCK USD	3,694.00	1,176,893.46	1,446,016.30
156700BC9	LUMEN TECHNOLOGIES INC CALLABLE NOTES FI	600,000.00	600,000.00	608,730.00
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD	18,408.00	258,391.99	231,020.40
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD 0	1,262.00	97,070.99	133,481.74
7187627	LUNDIN ENERGY AB COMMON STOCK SEK 0.01	16,205.00	404,711.24	580,805.13
55037AAA6	LUNDIN ENERGY FINANCE BV CALLABLE NOTES	4,493,000.00	4,493,650.52	4,461,516.15
55037AAB4	LUNDIN ENERGY FINANCE BV CALLABLE NOTES	4,363,000.00	4,373,148.00	4,394,104.35
2866857	LUNDIN MINING CORP COMMON STOCK CAD 0	19,124.00	111,169.35	149,582.49
55066WAA2	LUXE TRUST 2021-TRIP 2021-TRIP A FLOATIN	600,000.00	600,000.00	599,722.86
4061412	LVMH MOET HENNESSY LOUIS VUITTON SE COMM	3,565.00	1,693,375.57	2,947,343.81
BN2RBY0	LX HOLDINGS CORP COMMON STOCK KRW 1000	0.98	6.65	8.27
529537AA0	LXP INDUSTRIAL TRUST CALLABLE NOTES FIXE	5,930,000.00	5,897,729.34	5,687,981.16
529043AE1	LXP INDUSTRIAL TRUST CALLABLE NOTES FIXE	800,000.00	794,705.12	792,407.21
50247VAC3	LYB INTERNATIONAL FINANCE BV CALLABLE NO	2,000,000.00	2,464,208.18	2,470,417.82
50247VAB5	LYB INTERNATIONAL FINANCE BV CALLABLE NO	280,000.00	309,360.96	360,424.58
50249AAD5	LYB INTERNATIONAL FINANCE III LLC CALLAB	5,385,000.00	5,534,650.03	6,223,896.31
50249AAA1	LYB INTERNATIONAL FINANCE III LLC CALLAB	3,870,000.00	3,948,517.00	4,469,791.99
50249AAJ2	LYB INTERNATIONAL FINANCE III LLC CALLAB	3,976,000.00	4,051,955.84	4,207,601.76
50249AAH6	LYB INTERNATIONAL FINANCE III LLC CALLAB	3,761,000.00	3,867,195.01	3,917,061.16
50249AAK9	LYB INTERNATIONAL FINANCE III LLC CALLAB	650,000.00	646,390.69	686,088.96
55087P104	LYFT INC COMMON STOCK USD 0.00001	4,762.00	147,585.33	203,480.26
552081AM3	LYONDELLBASELL INDUSTRIES NV CALLABLE BO	355,000.00	431,122.06	432,808.78
N53745100	LYONDELLBASELL INDUSTRIES NV COMMON STOC	4,379.00	297,693.84	403,875.17
BNF1BC5	M&G PLC COMMON STOCK GBP 0.05	9,866.00	28,534.59	26,659.19
55261FAN4	M&T BANK CORP CALLABLE BOND VARIABLE USD	1,120,000.00	1,120,000.00	1,097,376.00
55261F104	M&T BANK CORP COMMON STOCK USD 0.5	4,786.00	548,521.88	735,033.88
802K2M3	M3 INC COMMON STOCK JPY	1,600.00	30,738.34	80,489.77
556079AC5	MACQUARIE BANK LTD NOTES FIXED 3.624% 03	1,975,000.00	2,017,277.20	2,060,602.43
556080101	MACQUARIE GLOBAL INFRASTRUCTURE TOTAL RE	20,438.00	343,120.01	493,271.13
55608IAL2	MACQUARIE GROUP LTD CALLABLE MEDIUM TERM	3,273,000.00	3,273,000.00	3,390,520.50
55608IAX6	MACQUARIE GROUP LTD CALLABLE MEDIUM TERM	2,142,000.00	2,142,000.00	2,106,952.44
55607PAF2	MACQUARIE GROUP LTD CALLABLE MEDIUM TERM	2,037,000.00	2,033,567.05	1,995,925.95
55608JBA5	MACQUARIE GROUP LTD CALLABLE MEDIUM TERM	887,000.00	887,000.00	879,207.08
55608JAZ1	MACQUARIE GROUP LTD CALLABLE MEDIUM TERM	457,000.00	457,000.00	455,617.50
B28YTC2	MACQUARIE GROUP LTD COMMON STOCK AUD 0	7,529.00	713,712.72	1,124,351.27
55608B105	MACQUARIE INFRASTRUCTURE HOLDINGS LLC CO	148.00	5,824.41	540.20
55616XAG2	MACY'S RETAIL HOLDINGS LLC CALLABLE NOTE	1,250,000.00	1,201,057.43	1,193,750.00
55616XAH0	MACY'S RETAIL HOLDINGS LLC CALLABLE NOTE	398,000.00	394,014.81	402,079.50
55760LAA5	MADISON IQA LLC CALLABLE NOTES FIXED 4.1	750,000.00	733,585.37	751,875.00
5G01528	MADISON IQA LLC LX195492 LOAN/TERM 55759	459,475.00	458,852.65	459,665.68
55825T103	MADISON SQUARE GARDEN SPORTS CORP COMMON	317.00	46,772.82	55,072.41
B015YX4	MAGELLAN FINANCIAL GROUP LTD COMMON STOC	523.00	18,161.18	8,076.45
559080AM8	MAGELLAN MIDSTREAM PARTNERS LP CALLABLE	2,920,000.00	2,958,671.82	3,177,273.72
559080AP1	MAGELLAN MIDSTREAM PARTNERS LP CALLABLE	2,025,000.00	2,112,414.02	2,144,989.92
559080AG1	MAGELLAN MIDSTREAM PARTNERS LP CALLABLE	1,385,000.00	1,636,035.27	1,667,960.42
559080AN6	MAGELLAN MIDSTREAM PARTNERS LP CALLABLE	1,310,000.00	1,302,327.78	1,567,415.00
559080AL0	MAGELLAN MIDSTREAM PARTNERS LP CALLABLE	865,000.00	882,801.08	961,045.58
2554475	MAGNA INTERNATIONAL INC COMMON STOCK CAD	15,279.00	684,594.13	1,238,020.54
56081BNB9	MAJOR LEAGUE BASEBALL TRUST SERIES 32	1,000,000.00	1,000,000.00	1,118,460.00
6555805	MAKITA CORP COMMON STOCK JPY	842.00	29,551.43	35,703.93
225847	MANCHESTER & LONDON INVESTMENT CLOSED-EN	207,561.00	1,647,041.62	1,653,050.26
562662106	MANDIANT CORP COMMON STOCK USD 0.0001	3,921.00	55,102.58	68,774.34
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK US	4,526.00	271,982.86	703,747.74
56418H100	MANPOWERGROUP INC COMMON STOCK USD 0.01	4,605.00	509,035.01	448,204.65
2492519	MANULIFE FINANCIAL CORP COMMON STOCK CAD	55,168.00	931,694.25	1,053,002.79
B5143W8	MAPLETREE COMMERCIAL TRUST REIT SGD 0	8,200.00	14,088.57	12,043.17
80D6P43	MAPLETREE LOGISTICS TRUST REIT	11,851.00	16,822.63	16,702.07
56577PAE9	MARATHON CLO IX LTD 2017-9A A2 FLOATING	1,000,000.00	994,980.73	994,102.00
565849AM8	MARATHON OIL CORP CALLABLE NOTES FIXED 5	750,000.00	873,032.24	897,534.03
565849AE6	MARATHON OIL CORP CALLABLE NOTES FIXED 6	595,000.00	735,083.06	777,416.01
565849AB2	MARATHON OIL CORP CALLABLE NOTES FIXED 6	290,000.00	325,842.75	373,538.18
565849106	MARATHON OIL CORP COMMON STOCK USD 1	13,052.00	87,383.79	214,313.84
56585AAH5	MARATHON PETROLEUM CORP CALLABLE NOTES F	6,062,000.00	5,601,280.45	7,133,817.00
56585ABC5	MARATHON PETROLEUM CORP CALLABLE NOTES F	5,630,000.00	6,433,857.16	6,407,241.21
56585AAF9	MARATHON PETROLEUM CORP CALLABLE NOTES F	4,100,000.00	4,675,657.25	5,637,007.54
56585ABH4	MARATHON PETROLEUM CORP CALLABLE NOTES F	4,422,000.00	5,062,659.36	4,824,057.17
56585AAM4	MARATHON PETROLEUM CORP CALLABLE NOTES F	495,000.00	487,285.22	624,787.12
56585AAJ1	MARATHON PETROLEUM CORP CALLABLE NOTES F	131,000.00	120,202.92	155,224.42
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD	20,810.00	1,019,012.03	1,331,631.90
56600D107	MARAVAI LIFESCIENCES HOLDINGS INC COMMON	9,309.00	362,897.22	390,047.10
56606GAA2	MARBLE POINT CLO 2021-2A A FLOATING 25/I	1,000,000.00	1,000,000.00	1,000,466.00
56608KAN3	MARBLE POINT CLO XIV LTD 2018-2A A1R FLO	2,000,000.00	2,000,000.00	2,000,886.00
566244109	MARCHFIRST INC COM STK USD0.001	129,668.00	2,753,054.73	
570535AX2	MARKEL CORP CALLABLE NOTES FIXED 3.45% 0	1,435,000.00	1,431,212.78	1,479,315.97
570535AM6	MARKEL CORP CALLABLE NOTES FIXED 3.625%	1,600,000.00	1,597,950.99	1,649,153.63
570535AV6	MARKEL CORP CALLABLE NOTES FIXED 4.15% 1	175,000.00	207,543.19	200,220.28
570535AS3	MARKEL CORP CALLABLE NOTES FIXED 4.3% 01	1,813,000.00	1,788,530.30	2,099,749.79
570535AT1	MARKEL CORP CALLABLE NOTES FIXED 5% 20/M	1,147,000.00	1,469,869.08	1,458,926.37
570535104	MARKEL CORP COMMON STOCK USD 0	834.00	989,989.00	1,029,156.00

57060D108	MARKETAXESS HOLDINGS INC	625.00	224,975.60	257,043.75
571903BE2	MARRIOTT INTERNATIONAL INC/MD CALLABLE N	2,967,000.00	3,207,103.66	3,337,713.00
571903BG7	MARRIOTT INTERNATIONAL INC/MD CALLABLE N	1,782,000.00	1,778,733.66	1,776,547.49
571900BB4	MARRIOTT INTERNATIONAL INC/MD CALLABLE N	1,000,000.00	997,420.93	1,045,704.22
571903AW3	MARRIOTT INTERNATIONAL INC/MD CALLABLE N	800,000.00	790,520.91	842,930.26
571903BF9	MARRIOTT INTERNATIONAL INC/MD CALLABLE N	725,000.00	741,852.10	759,259.37
571903AY9	MARRIOTT INTERNATIONAL INC/MD CALLABLE N	500,000.00	496,405.00	539,554.45
571903BD4	MARRIOTT INTERNATIONAL INC/MD CALLABLE N	120,000.00	136,434.00	135,077.00
571903202	MARRIOTT INTERNATIONAL INC/MD COMMON STO	4,524.00	414,301.41	747,545.76
57164Y107	MARRIOTT VACATIONS WORLDWIDE CORP COMMON	687.00	111,754.29	116,089.26
57169*BD8	MARS INC	4,000,000.00	4,000,000.00	4,185,120.00
57169*BF3	MARS INC BND/CORP	2,000,000.00	2,000,000.00	2,170,180.00
57169*BK2	MARS INC BOND FIXED 3.78% 29/MAR/2032 US	4,000,000.00	4,000,000.00	4,552,600.00
571676AN5	MARS INC CALLABLE NOTES FIXED 2.375% 16/	640,000.00	639,810.25	609,292.97
571676AC9	MARS INC CALLABLE NOTES FIXED 3.6% 01/AP	1,115,000.00	1,111,473.85	1,244,073.92
571676AD7	MARS INC CALLABLE NOTES FIXED 3.875% 01/	1,110,000.00	1,113,410.41	1,283,071.87
571676AE5	MARS INC CALLABLE NOTES FIXED 3.95% 01/A	1,560,000.00	1,556,837.30	1,833,770.58
571676AG0	MARS INC CALLABLE NOTES FIXED 4.125% 01/	1,140,000.00	1,142,283.05	1,426,763.69
571676AH8	MARS INC CALLABLE NOTES FIXED 4.2% 01/AP	2,105,000.00	2,368,333.06	2,690,529.88
571748BI0	MARSH & MCLENNAN COS INC CALLABLE NOTES	4,895,000.00	6,523,105.11	6,579,335.04
571748BC5	MARSH & MCLENNAN COS INC CALLABLE NOTES	2,770,000.00	3,154,800.76	3,415,667.11
571748BF8	MARSH & MCLENNAN COS INC CALLABLE NOTES	2,535,000.00	2,609,662.12	2,681,085.54
571748BQ4	MARSH & MCLENNAN COS INC CALLABLE NOTES	1,730,000.00	1,725,876.98	1,726,501.01
571748BP6	MARSH & MCLENNAN COS INC CALLABLE NOTES	1,570,000.00	1,568,069.66	1,584,898.69
571748BH4	MARSH & MCLENNAN COS INC CALLABLE NOTES	1,250,000.00	1,266,656.81	1,558,732.05
571748BD3	MARSH & MCLENNAN COS INC CALLABLE NOTES	160,000.00	186,336.18	194,197.02
571748102	MARSH & MCLENNAN COS INC COMMON STOCK US	11,811.00	1,169,896.23	2,052,988.02
571748AK8	MARSH & MCLENNAN COS INC NOTES FIXED 5.8	200,000.00	227,417.94	265,254.76
573284AX4	MARTIN MARIETTA MATERIALS INC CALLABLE N	2,521,000.00	2,500,361.86	2,550,235.08
573284AW6	MARTIN MARIETTA MATERIALS INC CALLABLE N	1,475,000.00	1,474,375.49	1,468,256.98
573284AU0	MARTIN MARIETTA MATERIALS INC CALLABLE N	835,000.00	870,302.60	977,797.01
573284AN6	MARTIN MARIETTA MATERIALS INC CALLABLE N	850,000.00	847,301.52	905,259.36
573284106	MARTIN MARIETTA MATERIALS INC COMMON STO	1,033.00	223,616.71	455,057.16
6569464	MARUBENI CORP COMMON STOCK JPY	37,084.00	309,238.01	360,518.77
6569527	MARUI GROUP CO LTD COMMON STOCK JPY	15,600.00	273,726.16	293,291.65
573913100	MARVEL ENTMTMTP GPCOM USD0.01	18,700.00	-	-
573874AF1	MARVELL TECHNOLOGY INC CALLABLE NOTES FI	1,865,000.00	1,869,375.64	1,891,509.98
573874AJ3	MARVELL TECHNOLOGY INC CALLABLE NOTES FI	1,700,000.00	1,697,024.78	1,732,194.58
573874AC8	MARVELL TECHNOLOGY INC CALLABLE NOTES FI	1,305,000.00	1,302,819.74	1,289,575.00
573874AL8	MARVELL TECHNOLOGY INC CALLABLE NOTES FI	1,000,000.00	997,950.00	1,038,958.06
573874104	MARVELL TECHNOLOGY INC COMMON STOCK USD	15,824.00	606,922.75	1,384,441.76
57421CAV6	MARYLAND ST HEALTH & HIGHER EDL FACS AUT	1,400,000.00	1,400,000.00	1,456,546.00
574599106	MASCO CORP COMMON STOCK USD 1	4,103.00	176,413.65	288,112.66
574795100	MASIMO CORP COMMON STOCK USD 0.001	834.00	153,436.20	244,178.52
70213HAF5	MASS GENERAL BRIGHAM INC CALLABLE NOTES	1,520,000.00	1,624,073.18	1,654,132.60
575634AT7	MASSACHUSETTS ELECTRIC CO CALLABLE NOTES	1,420,000.00	1,420,000.00	1,548,129.60
575718AG6	MASSACHUSETTS INSTITUTE OF TECHNOLOGY CA	6,348,000.00	6,767,487.39	6,934,968.20
575718AA9	MASSACHUSETTS INSTITUTE OF TECHNOLOGY CA	2,525,000.00	3,396,736.98	4,411,519.43
575718AB7	MASSACHUSETTS INSTITUTE OF TECHNOLOGY CA	2,585,000.00	2,604,948.30	3,841,335.31
575718AF8	MASSACHUSETTS INSTITUTE OF TECHNOLOGY CA	2,276,000.00	2,300,915.00	2,835,117.65
575767AL2	MASSACHUSETTS MUTUAL LIFE INSURANCE CO C	4,220,000.00	4,202,419.71	5,512,027.91
575767AQ1	MASSACHUSETTS MUTUAL LIFE INSURANCE CO C	2,218,000.00	2,226,992.93	2,338,980.14
575767AR9	MASSACHUSETTS MUTUAL LIFE INSURANCE CO C	935,000.00	927,700.98	920,811.96
575767AN8	MASSACHUSETTS MUTUAL LIFE INSURANCE CO C	385,000.00	338,834.05	426,055.18
57604TAD8	MASSACHUSETTS ST TRANS FD REV BVS 2	115,000.00	115,000.00	157,716.75
57629WCH1	MASSMUTUAL GLOBAL FUNDING II MEDIUM TERM	800,000.00	895,480.00	854,694.64
576323109	MASTEC INC COMMON STOCK USD 0.1	934.00	100,573.12	86,189.52
57636QAT1	MASTERCARD INC CALLABLE NOTES FIXED 2.95	1,230,000.00	1,218,675.75	1,272,623.55
57636QAR5	MASTERCARD INC CALLABLE NOTES FIXED 3.3%	860,000.00	858,208.42	929,342.63
57636QAP9	MASTERCARD INC CALLABLE NOTES FIXED 3.35	780,000.00	778,755.15	858,038.66
57636QAL8	MASTERCARD INC CALLABLE NOTES FIXED 3.65	1,445,000.00	1,538,443.59	1,672,269.35
57636QAH7	MASTERCARD INC CALLABLE NOTES FIXED 3.8%	785,000.00	772,852.98	928,263.72
57636QAD7	MASTERCARD INC CALLABLE NOTES FIXED 3.85	7,567,000.00	8,484,292.66	9,094,108.01
57636QAO0	MASTERCARD INC CALLABLE NOTES FIXED 3.95	1,725,000.00	1,793,727.29	2,077,157.56
57636Q104	MASTERCARD INC COMMON STOCK USD 0.0001	20,534.00	4,261,377.96	7,378,276.88
576434FK5	MASTR ALTERNATIVE LOAN TRUST 2003-5 2003	99,981.66	98,611.73	103,529.73
576434VB8	MASTR ALTERNATIVE LOAN TRUST 2005-6 2005	485,392.22	374,342.99	422,800.60
55265KSV7	MASTR ASSET SECURITIZATION TRUST 2004-1	367,630.30	322,133.52	380,322.04
576671107	MATCH GROUP INC COMMON STOCK USD 0.001	4,600.00	414,353.82	608,350.00
8249GC0	MATSUKIYOCOCOKARA & CO COMMON STOCK JPY	5,200.00	186,915.80	192,366.81
577081102	MATTEL INC COMMON STOCK USD 1	21,599.00	414,200.06	465,674.44
12429TAD6	MAUSER PACKAGING SOLUTIONS HOLDING CO CA	500,000.00	500,000.00	504,585.00
578454AF7	MAYO CLINIC CALLABLE BOND FIXED 3.196% 1	968,000.00	982,419.93	1,040,326.60
578454AC4	MAYO CLINIC CALLABLE BOND FIXED 4% 15/NO	470,000.00	470,000.00	570,988.45
6900308	MAZDA MOTOR CORP COMMON STOCK JPY	8,557.00	79,124.21	65,763.06
552622102	MBI BUSINESS CTRS INC COM	51,000.00	-	-
579063108	MCAFFEE CORP COMMON STOCK USD 0.001	1,151.00	32,619.34	29,684.29
579780206	MCCORMICK & CO INC/MD COMMON STOCK USD 0	4,137.00	306,351.88	399,675.57
58013MFA7	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	6,915,000.00	7,387,198.83	8,884,093.83
58013MFH2	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	6,646,000.00	7,747,658.64	8,183,065.29
58013MFC3	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	4,952,000.00	5,146,454.95	6,039,939.29
58013MFE0	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	3,984,000.00	4,369,801.02	4,397,442.07
58013MFK5	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	3,465,000.00	3,467,993.42	3,831,335.94
58013MEV2	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	2,885,000.00	2,961,172.04	3,583,487.20
58013MEC4	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	2,265,000.00	2,773,421.95	3,183,861.77
58013MFL3	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	2,040,000.00	2,049,375.41	2,058,170.50
58013MEZ3	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	1,495,000.00	1,695,882.23	1,820,132.57
58013MEF7	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	1,210,000.00	1,494,525.27	1,719,446.58
58013MFI8	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	1,525,000.00	1,556,685.36	1,573,071.81
58013MER1	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	1,380,000.00	1,348,271.02	1,498,413.74
58013MEY6	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	740,000.00	738,392.25	796,150.04
58013MFM1	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	560,000.00	559,753.03	557,416.96
58013MFP4	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	310,000.00	345,067.94	336,180.41
580135101	MCDONALD'S CORP COMMON STOCK USD 0.01	18,987.00	3,698,276.41	5,089,845.09
6371863	MCDONALD'S HOLDINGS CO JAPAN LTD COMMON	300.00	12,378.92	13,260.39
581557BQ7	MCKESSON CORP CALLABLE NOTES FIXED 0.9%	1,720,000.00	1,719,474.80	1,666,457.41
58155Q103	MCKESSON CORP COMMON STOCK USD 0.01	6,295.00	1,032,777.76	1,564,748.15
552676AU2	MDC HOLDINGS INC CALLABLE NOTES FIXED 2.	2,614,000.00	2,585,871.47	2,528,345.44
552676AT5	MDC HOLDINGS INC CALLABLE NOTES FIXED 3.	2,431,000.00	2,611,949.35	2,588,230.39
552676AQ1	MDC HOLDINGS INC CALLABLE NOTES FIXED 6%	4,457,000.00	5,420,266.54	5,638,256.54
55276VAK8	MDGH GMTN RSC LTD CALLABLE MEDIUM TERM N	1,460,000.00	1,460,000.00	1,614,955.64
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD	3,327.00	77,916.52	102,604.68
582839AG1	MEAD JOHNSON NUTRITION CO CALLABLE NOTES	490,000.00	473,888.80	631,130.61
BHOVTS2	MEBUI FINANCIAL GROUP INC COMMON STOCK	244,400.00	550,701.98	502,998.57
58403YAD8	MED TRUST 2021-MDLN 2021-MDLN A FLOATING	798,000.00	798,000.00	797,039.85
58403YAR7	MED TRUST 2021-MDLN 2021-MDLN D FLOATING	859,000.00	859,000.00	856,844.94
B01G2K0	MEDIASET ESPANA COMUNICACION SA COMMON S	9,870.00	97,056.48	46,131.31
6372480	MEDIATEK INC COMMON STOCK TWD 10	6,000.00	200,282.15	258,069.18
BRTNNQ5	MEDIBANK PVT LTD COMMON STOCK AUD	10,451.00	21,576.38	25,454.64
584631304	MEDICAL PROPERTIES TRUST INC REIT USD 0.	9,772.00	167,857.03	230,912.36
4574813	MEDIOBANCA BANCA DI CREDITO FINANZIARIO	2,357.00	23,956.98	27,098.65
6782090	MEDIPAL HOLDINGS CORP COMMON STOCK JPY	22,738.00	460,717.78	425,516.82
764625B	MEDLINE / MOZART BONDPOWER LP 14158388 LO	1,000,000.00	998,750.00	1,001,850.00
58506VAS1	MEDSTAR HEALTH INC CALLABLE BOND FIXED 3	981,000.00	981,000.00	1,071,297.80
585055BT2	MEDTRONIC INC CALLABLE NOTES FIXED 4.375	4,627,000.00	4,987,808.02	5,691,853.38
585055BU9	MEDTRONIC INC CALLABLE NOTES FIXED 4.625	881,000.00	952,304.04	1,153,794.74
G59601103	MEDTRONIC PLC COMMON STOCK USD 0.1	32,587.00	3,190,456.96	3,371,125.15
552704AF5	MEG ENERGY CORP CALLABLE NOTES FIXED 5.8	540,000.00	541,311.64	565,342.20

552704AD0	MEG ENERGY CORP CALLABLE NOTES FIXED 6.5	662,000.00	673,448.93	672,757.50
552704AE8	MEG ENERGY CORP CALLABLE NOTES FIXED 7.1	910,000.00	910,919.48	969,077.20
B3ZC078	MEGMILK SNOW BRAND CO LTD COMMON STOCK J	14,000.00	300,302.75	241,934.78
B60DQV3	MEIJI HOLDINGS CO LTD COMMON STOCK JPY	466.00	36,529.38	27,760.50
585270AC5	MEIJI YASUDA LIFE INSURANCE CO CALLABLE	200,000.00	200,000.00	227,989.53
585464100	MELCO RESORTS & ENTERTAINMENT LTD ADR US	820.00	16,342.21	8,347.60
58547DAA7	MELCO RESORTS FINANCE LTD CALLABLE NOTES	3,800,000.00	3,769,375.00	3,743,000.00
58547DAD1	MELCO RESORTS FINANCE LTD CALLABLE NOTES	2,200,000.00	2,202,535.89	2,134,000.00
58547DAE9	MELCO RESORTS FINANCE LTD CALLABLE NOTES	800,000.00	814,000.00	804,400.00
58549KAF8	MELLO MORTGAGE CAPITAL ACCEPTANCE 2021-I	1,467,924.74	1,505,376.28	1,483,165.62
58551VAA0	MELLO WAREHOUSE SECURITIZATION TRUST 202	605,000.00	605,000.00	602,723.39
58552NAA7	MELLO WAREHOUSE SECURITIZATION TRUST 202	474,000.00	474,000.00	472,406.70
58550LAA3	MELLO WAREHOUSE SECURITIZATION TRUST 202	174,000.00	174,000.00	172,954.35
58551TAAS	MELLON CAPITAL IV CALLABLE NOTES VARIABLE	300,000.00	270,766.66	300,028.70
585525FN3	MELLON RESIDENTIAL FUNDING CORP MOR PS T	8,368.47	6,951.07	8,455.90
BNR5MZ7	MELROSE INDUSTRIES PLC COMMON STOCK GBP	15,419.00	40,990.98	33,393.94
58601VAC6	MEMORIAL HEALTH SERVICES CALLABLE NOTES	1,260,000.00	1,260,000.00	1,387,544.19
58605ACAC	MEMORIAL SLOAN-KETTERING CANCER CENTER C	1,347,000.00	1,471,522.82	1,701,649.99
58605AAB4	MEMORIAL SLOAN-KETTERING CANCER CENTER C	835,000.00	904,334.99	1,051,046.78
58605AAD0	MEMORIAL SLOAN-KETTERING CANCER CENTER C	648,000.00	648,000.00	661,896.11
58733RAE2	MERCADOLIBRE INC CALLABLE NOTES FIXED 2.	350,000.00	350,000.00	340,378.50
58733RAF9	MERCADOLIBRE INC CALLABLE NOTES FIXED 3.	3,090,000.00	3,090,000.00	2,920,080.90
BF4JDHS	MERCANTILE INVESTMENT TRUST PLC CLOSED-E	573,007.00	2,158,972.93	2,083,853.57
BGDGM14	MERCARI INC COMMON STOCK JPY	400.00	12,842.28	20,355.17
58772WAC7	MERCEDES-BENZ AUTO RECEIVABLES TRUST 202	520,000.00	519,931.98	513,959.21
5529027	MERCEDES-BENZ GROUP AG COMMON STOCK EUR	17,201.00	1,198,647.76	1,322,126.46
58933YAZ8	MERCK & CO INC CALLABLE NOTES FIXED 1.45	750,000.00	744,550.28	718,066.65
58933YBC8	MERCK & CO INC CALLABLE NOTES FIXED 1.7%	1,901,000.00	1,900,201.58	1,912,380.60
58933YBD6	MERCK & CO INC CALLABLE NOTES FIXED 1.9%	3,545,000.00	3,538,760.80	3,561,688.34
BMG72N5	MERCK & CO INC CALLABLE NOTES FIXED 2.15	2,280,000.00	2,275,335.33	2,286,359.10
58933YBE4	MERCK & CO INC CALLABLE NOTES FIXED 2.15	865,000.00	862,991.63	867,412.55
58933YBA2	MERCK & CO INC CALLABLE NOTES FIXED 2.35	4,095,000.00	4,021,246.36	3,900,442.24
58933YB80	MERCK & CO INC CALLABLE NOTES FIXED 2.45	950,000.00	928,778.26	894,972.27
58933YBF1	MERCK & CO INC CALLABLE NOTES FIXED 2.75	23,281,000.00	23,216,377.59	23,036,438.93
58933YBG9	MERCK & CO INC CALLABLE NOTES FIXED 2.9%	8,380,000.00	8,353,483.67	8,336,449.16
58933YAT2	MERCK & CO INC CALLABLE NOTES FIXED 3.7%	3,035,000.00	3,070,181.09	3,492,841.38
58933YAV7	MERCK & CO INC CALLABLE NOTES FIXED 3.9%	740,000.00	733,094.84	868,559.93
58933YAW5	MERCK & CO INC CALLABLE NOTES FIXED 4% 0	45,000.00	47,829.49	54,551.44
58933YAA4	MERCK & CO INC CALLABLE NOTES FIXED 4.15	210,000.00	276,046.66	255,196.36
806605AG6	MERCK & CO INC CALLABLE NOTES FIXED 6.5%	520,000.00	758,513.75	749,837.17
806605AA4	MERCK & CO INC CALLABLE NOTES FIXED 6.55	240,000.00	355,559.60	353,619.93
58933Y105	MERCK & CO INC COMMON STOCK USD 0.5	60,199.00	4,077,376.58	4,613,651.36
4741844	MERCK KGAA COMMON STOCK EUR 0	524.00	66,249.80	135,267.67
589400AB6	MERCURY GENERAL CORP CALLABLE NOTES FIVE	5,855,000.00	6,285,788.62	6,454,219.49
589400100	MERCURY GENERAL CORP COMMON STOCK USD 0	443.00	19,951.26	23,505.58
B8W6K56	MERCURY NZ LTD COMMON STOCK NZD	2,585.00	6,697.72	10,831.30
589378108	MERCURY SYSTEMS INC COMMON STOCK USD 0.0	920.00	70,814.85	50,655.20
BWF0D52	MERIDIAN ENERGY LTD COMMON STOCK NZD 0	4,553.00	11,836.73	15,118.48
59001AA98	MERITAGE HOMES CORP CALLABLE NOTES FIXED	750,000.00	836,596.43	836,250.00
59020UZ65	MERRILL LYNCH MORTGAGE INVESTORS TRUST M	77,086.34	75,640.98	76,589.71
589929R26	MERRILL LYNCH MORTGAGE INVESTORS TRUST M	73,936.87	72,934.79	75,805.79
589929W87	MERRILL LYNCH MORTGAGE INVESTORS TRUST M	29,631.85	28,940.18	29,563.73
59020UAC9	MERRILL LYNCH MORTGAGE INVESTORS TRUST S	48,631.00	48,212.33	50,120.80
30303M102	META PLATFORMS INC COMMON STOCK USD 0.00	57,723.00	10,935,669.30	19,415,131.05
59099M919	METALMARK CAPITAL/1133 WEST	100.00	33,168.00	23,023.00
B0744W4	METCASH LTD COMMON STOCK AUD 0	36,293.00	74,974.78	118,740.72
591539AA9	METHODIST HOSPITAL/THE CALLABLE BOND FIX	1,895,000.00	1,895,000.00	1,832,141.38
59156RAV0	METLIFE INC CALLABLE BOND FIXED 10.75% 1	1,565,000.00	2,284,629.75	2,638,310.89
59156RBL1	METLIFE INC CALLABLE BOND FIXED 4.721% 0	5,417,000.00	5,701,412.63	7,034,128.03
59156RAJ7	METLIFE INC CALLABLE BOND FIXED 6.375% 1	1,445,000.00	1,837,768.67	2,008,279.41
59156RAP3	METLIFE INC CALLABLE BOND FIXED 6.4% 15/	9,081,000.00	10,035,104.63	11,171,587.23
59156RBS6	METLIFE INC CALLABLE BOND FIXED 9.25% 08	1,550,000.00	1,950,187.36	2,294,680.09
59156RBN7	METLIFE INC CALLABLE NOTES FIXED 4.05% 0	925,000.00	1,095,108.91	1,099,380.36
59156RBD9	METLIFE INC CALLABLE NOTES FIXED 4.125% 1	1,220,000.00	1,395,181.08	1,445,134.18
59156RBE2	METLIFE INC CALLABLE NOTES FIXED 4.875% 1	450,000.00	484,490.12	583,600.60
59156RAM0	METLIFE INC CALLABLE NOTES FIXED 5.7% 15	3,855,000.00	4,784,230.30	5,172,334.41
59156RAV4	METLIFE INC CALLABLE NOTES FIXED 5.875% 1	2,435,000.00	2,725,164.61	3,445,979.59
59156R108	METLIFE INC COMMON STOCK USD 0.01	12,075.00	463,881.13	754,566.75
B06QT83	METRO AG COMMON STOCK EUR	-	-	-
2583952	METRO INC/CN COMMON STOCK CAD 0	6,943.00	221,229.86	370,029.49
591689104	METROMEDIA FIBER N COM USDO.01 CLASS'A	331,728.00	-	-
591894CB4	METROPOLITAN EDISON CO CALLABLE BOND FIX	2,315,000.00	2,311,045.81	2,450,870.78
591894CC2	METROPOLITAN EDISON CO CALLABLE NOTES FI	1,116,000.00	1,223,077.09	1,241,260.92
592125AM0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C	920,000.00	1,075,256.34	1,334,220.80
59217GEG0	METROPOLITAN LIFE GLOBAL FUNDING I MEDIU	1,335,000.00	1,397,995.90	1,407,721.58
59217GCK3	METROPOLITAN LIFE GLOBAL FUNDING I NOTES	1,095,000.00	1,096,014.07	1,163,323.82
592173AE8	METROPOLITAN LIFE INSURANCE CO NOTES FIX	1,445,000.00	1,630,713.68	1,754,180.25
592688105	METTLER-TOLEDO INTERNATIONAL INC COMMON	535.00	536,744.50	908,007.35
59284MAD6	MEXICO CITY AIRPORT TRUST CALLABLE BOND	1,295,000.00	1,346,193.81	1,296,903.65
59319WAA9	MF1 2020-FL3 LTD 2020-FL3 A FLOATING 15/	323,756.30	323,756.30	325,536.64
55283WAA9	MFA 2021-NQM2 TRUST 2021-NQM2 A1 VARIABLE	275,092.90	275,089.70	272,487.41
552939100	MFS GOVERNMENT MARKETS INCOME TRUST CLOS	336,490.00	1,864,927.24	1,430,082.50
55273C107	MFS INTERMEDIATE INCOME TRUST CLOSED-END	2,250,666.00	10,648,602.73	8,079,890.94
552848103	MGIC INVESTMENT CORP COMMON STOCK USD 1	5,619.00	55,637.51	81,025.98
55300RA87	MGM CHINA HOLDINGS LTD CALLABLE NOTES FI	700,000.00	734,708.00	701,750.00
55300RAA9	MGM CHINA HOLDINGS LTD CALLABLE NOTES FI	200,000.00	205,500.00	199,340.00
55303XAA4	MGM GROWTH PROPERTIES OPERATING PARTNERS	1,800,000.00	1,986,750.00	2,034,000.00
55303XAB1	MGM GROWTH PROPERTIES OPERATING PARTNERS	600,000.00	654,667.83	645,000.00
55303XAF2	MGM GROWTH PROPERTIES OPERATING PARTNERS	100,000.00	105,250.00	108,000.00
552953CD1	MGM RESORTS INTERNATIONAL CALLABLE NOTES	303,000.00	290,899.26	315,120.00
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK U	6,674.00	144,933.07	299,529.12
LX1680140	MH Sub I, LLC (Micro Holding Corp.)-Amen	1,149,000.00	1,144,691.25	1,144,909.56
59408TAA8	MICHAEL KORS USA INC CALLABLE NOTES FIVE	2,522,000.00	2,656,486.36	2,648,100.00
59447TXB4	MICHIGAN FIN AUTH REV REF TAXABLE SCH LN	2,760,000.00	2,760,000.00	2,884,476.00
59447TXW8	MICHIGAN FIN AUTH REV TAXABLE HOSP REF B	1,565,000.00	1,575,218.29	1,674,440.45
59447TX06	MICHIGAN FIN AUTH REV TAXABLE HOSP REF B	695,000.00	695,000.00	756,653.45
595017BB9	MICROCHIP TECHNOLOGY INC CALLABLE NOTES	11,662,000.00	11,651,105.25	11,559,426.29
595017AX2	MICROCHIP TECHNOLOGY INC CALLABLE NOTES	6,605,000.00	6,609,309.97	6,483,649.04
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK US	11,637.00	593,874.97	1,013,117.22
595017AZ7	MICROCHIP TECHNOLOGY INC NOTES FIXED 2.6	3,847,000.00	3,873,528.52	3,928,921.01
595112BU6	MICRON TECHNOLOGY INC CALLABLE NOTES FIX	5,124,000.00	5,127,419.61	5,245,592.52
595112BT9	MICRON TECHNOLOGY INC CALLABLE NOTES FIX	4,649,000.00	4,650,515.51	4,773,918.63
595112BS1	MICRON TECHNOLOGY INC CALLABLE NOTES FIX	4,165,000.00	4,164,451.90	4,169,706.45
595112BQ5	MICRON TECHNOLOGY INC CALLABLE NOTES FIX	2,800,000.00	2,799,865.25	3,226,944.00
595112BM4	MICRON TECHNOLOGY INC CALLABLE NOTES FIX	2,170,000.00	2,364,538.03	2,409,351.00
595112BN2	MICRON TECHNOLOGY INC CALLABLE NOTES FIX	1,600,000.00	1,600,000.00	1,895,120.05
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD 0	22,809.00	1,110,415.62	2,124,658.35
594918CC6	MICROSOFT CORP CALLABLE NOTES FIXED 2.52	57,945,000.00	59,029,304.82	56,507,260.54
594918CD4	MICROSOFT CORP CALLABLE NOTES FIXED 2.67	10,979,000.00	10,550,051.81	10,942,704.63
594918CE2	MICROSOFT CORP CALLABLE NOTES FIXED 2.92	26,585,000.00	23,238,078.69	28,225,792.17
594918CF9	MICROSOFT CORP CALLABLE NOTES FIXED 3.04	6,375,000.00	5,920,866.63	6,819,642.48
594918BH9	MICROSOFT CORP CALLABLE NOTES FIXED 3.3%	1,550,000.00	1,718,055.76	1,689,072.43
594918BS2	MICROSOFT CORP CALLABLE NOTES FIXED 3.45	2,653,000.00	2,680,091.30	3,053,733.80
594918BC7	MICROSOFT CORP CALLABLE NOTES FIXED 3.5%	1,100,000.00	1,092,625.40	1,256,253.04
594918AR5	MICROSOFT CORP CALLABLE NOTES FIXED 3.5%	425,000.00	529,763.50	488,448.90
594918BT0	MICROSOFT CORP CALLABLE NOTES FIXED 3.7%	4,315,000.00	4,818,082.29	5,146,574.20
594918BE6	MICROSOFT CORP CALLABLE NOTES FIXED 4.1%	821,000.00	796,191.70	994,184.17
594918BK9	MICROSOFT CORP CALLABLE NOTES FIXED 4.2%	540,000.00	592,169.86	660,728.23

594918CA0	MICROSOFT CORP CALLABLE NOTES FIXED 4.25	980,000.00	1,247,970.75	1,264,667.32
594918104	MICROSOFT CORP COMMON STOCK USD 0.000006	180,417.00	23,948,541.64	60,677,845.44
594918AJ3	MICROSOFT CORP NOTES FIXED 4.5% 01/OCT/2	250,000.00	150,274.46	320,158.57
594918AM6	MICROSOFT CORP NOTES FIXED 5.3% 08/FEB/2	250,000.00	150,608.64	348,476.60
595221J03	MID-AMERICA APARTMENT COMMUNITIES INC RE	1,932.00	207,767.07	443,278.08
59523UJL1	MID-AMERICA APARTMENTS LP CALLABLE NOTES	1,600,000.00	1,581,968.00	1,684,219.71
59523UJAU1	MID-AMERICA APARTMENTS LP CALLABLE NOTES	915,000.00	894,727.43	900,822.18
59523UJAM9	MID-AMERICA APARTMENTS LP CALLABLE NOTES	240,000.00	241,885.86	259,302.83
59523UJAO0	MID-AMERICA APARTMENTS LP CALLABLE NOTES	197,000.00	207,143.53	219,924.51
59523UJAA5	MID-AMERICA APARTMENTS LP CALLABLE NOTES	201,000.00	203,032.51	210,327.97
595620AU9	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	6,738,000.00	7,509,936.47	8,314,027.70
595620AL9	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	3,845,000.00	4,411,633.15	4,902,481.51
595620AV7	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	2,925,000.00	2,909,594.54	3,061,493.93
595620AR6	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	1,130,000.00	1,225,696.12	1,327,018.20
595620AS4	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	970,000.00	959,192.34	1,090,245.49
595620AW5	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	1,108,000.00	1,100,232.52	1,075,552.27
595620AN5	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	445,000.00	539,681.06	544,224.28
595620AT2	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	450,000.00	449,685.90	495,878.16
59562EAH8	MIDAMERICAN ENERGY CO CALLABLE MEDIUM TE	1,903,000.00	2,397,450.89	2,571,900.54
595620AE5	MIDAMERICAN ENERGY CO CALLABLE MEDIUM TE	1,126,000.00	1,350,355.55	1,493,058.70
59524QAA3	MID-ATLANTIC INTERSTATE TRANSMISSION LLC	2,790,000.00	3,057,018.14	3,064,411.06
59590AAA7	MIDCAP FINANCIAL ISSUER TRUST CALLABLE N	4,400,000.00	4,424,687.50	4,411,462.00
59567LAA2	MIDCAP FINANCIAL ISSUER TRUST CALLABLE N	600,000.00	631,500.00	625,500.00
596278101	MIDDLEBY CORP/THE COMMON STOCK USD 0.01	917.00	88,032.17	180,428.92
597861AA1	MIDMICHIGAN HEALTH CALLABLE BOND FIXED 3	596,000.00	596,000.00	634,615.73
59833CAAO	MIDWEST CONNECTOR CAPITAL CO LLC CALLABL	4,785,000.00	4,847,434.89	4,959,518.86
59833CAB8	MIDWEST CONNECTOR CAPITAL CO LLC CALLABL	2,610,000.00	2,609,814.25	2,614,696.85
59833CAC6	MIDWEST CONNECTOR CAPITAL CO LLC CALLABL	1,100,000.00	1,098,733.29	1,183,979.07
599191AA1	MILEAGE PLUS HOLDINGS LLC / MILEAGE PLUS	3,260,000.00	3,332,802.16	3,480,050.00
6642406	MINEBEA MITSUMI INC COMMON STOCK JPY	4,000.00	94,346.55	113,412.36
602736AA8	MINEJSA CAPITAL BV CALLABLE BOND FIXED	910,000.00	933,583.30	933,441.60
60284MA88	MINERA MEXICO SA DE CV CALLABLE NOTES FI	2,250,000.00	2,168,549.63	2,458,147.50
60416QJ43	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	2,156,391.31	2,156,391.31	2,120,099.24
60468T105	MIRATI THERAPEUTICS INC COMMON STOCK USD	701.00	115,167.29	102,829.69
6161978	MIRVAC GROUP REIT AUD 0	13,889.00	25,861.27	29,385.17
605417826	MISSISSIPPI POWER CO CALLABLE NOTES FIXE	1,009,000.00	1,134,668.98	1,156,065.29
605417CD4	MISSISSIPPI POWER CO CALLABLE NOTES FIXE	850,000.00	841,031.61	838,290.38
605417CB8	MISSISSIPPI POWER CO CALLABLE NOTES FIXE	483,000.00	472,560.00	528,986.29
60646V105	MISTER CAR WASH INC COMMON STOCK USD 0.0	700.00	12,572.00	12,747.00
6595179	MISUMI GROUP INC COMMON STOCK JPY	21,800.00	892,653.53	893,543.49
80JQTJ0	MITSUBISHI CHEMICAL HOLDINGS CORP COMMON	8,073.00	57,715.18	59,729.89
6596785	MITSUBISHI CORP COMMON STOCK JPY	39,871.00	1,158,730.51	1,264,460.01
6597045	MITSUBISHI ELECTRIC CORP COMMON STOCK JP	32,605.00	443,645.70	412,959.86
6596729	MITSUBISHI ESTATE CO LTD COMMON STOCK JP	4,188.00	79,164.02	57,989.37
6596923	MITSUBISHI GAS CHEMICAL CO INC COMMON ST	593.00	8,546.00	10,031.38
6268976	MITSUBISHI HC CAPITAL INC COMMON STOCK J	2,540.00	13,935.70	12,550.56
6597067	MITSUBISHI HEAVY INDUSTRIES LTD COMMON S	1,149.00	48,609.77	26,531.12
6596848	MITSUBISHI LOGISTICS CORP COMMON STOCK J	10,200.00	269,206.04	255,542.53
6598446	MITSUBISHI MOTORS CORP COMMON STOCK JPY	138,300.00	275,973.24	385,517.78
606822AQ7	MITSUBISHI UFJ FINANCIAL GROUP INC BOND	3,100,000.00	3,100,000.00	3,112,214.00
606822AJ3	MITSUBISHI UFJ FINANCIAL GROUP INC BOND	2,050,000.00	2,050,000.00	2,131,773.15
606822BY9	MITSUBISHI UFJ FINANCIAL GROUP INC CALLA	7,673,000.00	7,668,806.40	7,536,379.09
606822BX1	MITSUBISHI UFJ FINANCIAL GROUP INC CALLA	6,652,000.00	6,652,000.00	6,558,797.90
606822BV5	MITSUBISHI UFJ FINANCIAL GROUP INC CALLA	6,000,000.00	6,005,827.50	5,970,287.76
606822BW3	MITSUBISHI UFJ FINANCIAL GROUP INC CALLA	1,164,000.00	1,164,000.00	1,149,720.50
606822B26	MITSUBISHI UFJ FINANCIAL GROUP INC CALLA	980,000.00	980,000.00	967,194.80
606822CB8	MITSUBISHI UFJ FINANCIAL GROUP INC CALLA	401,000.00	401,000.00	401,495.29
6335171	MITSUBISHI UFJ FINANCIAL GROUP INC COMMO	197,235.00	1,090,175.47	1,070,315.25
606822BN3	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	4,320,000.00	4,346,425.64	4,405,529.91
606822AZ7	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	4,100,000.00	4,110,209.00	4,135,569.22
606822BA1	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	1,880,000.00	1,903,334.95	1,960,599.92
606822B12	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	1,400,000.00	1,400,000.00	1,451,070.22
606822BM5	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	1,290,000.00	1,296,676.68	1,362,719.04
606822BB9	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	916,000.00	916,000.00	1,098,264.99
606822B3C	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	755,000.00	755,000.00	892,517.23
606822BK9	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	761,000.00	761,000.00	862,702.79
606822B52	MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	630,000.00	630,000.00	626,496.49
606827202	mitsui & co ltd ADR USD	395.00	173,988.39	187,467.00
6597302	mitsui & co ltd COMMON STOCK JPY	39,554.00	839,826.25	935,481.03
6597368	mitsui chemicals inc COMMON STOCK JPY	21,259.00	540,932.44	570,451.22
6597603	mitsui fudosan co ltd COMMON STOCK JPY	3,233.00	76,162.14	63,969.35
6597777	MIURA CO LTD COMMON STOCK JPY	300.00	12,811.13	10,316.53
6916703	MIZRAHI TEFAHOT BANK LTD COMMON STOCK IL	533.00	11,063.14	20,550.06
60687YBF5	MIZUHO FINANCIAL GROUP INC CALLABLE NOTE	4,600,000.00	4,600,000.00	4,611,139.27
6591014	MIZUHO FINANCIAL GROUP INC COMMON STOCK	74,436.00	1,037,620.42	945,680.76
60687YBU2	MIZUHO FINANCIAL GROUP INC NOTES FIXED 2	3,065,000.00	3,065,000.00	2,987,285.67
60687YAN9	MIZUHO FINANCIAL GROUP INC NOTES VARIABLE	1,800,000.00	1,800,000.00	1,808,213.51
55306N104	MKS INSTRUMENTS INC COMMON STOCK USD 0	917.00	94,149.42	159,713.89
553100108	MMR HLDGS COM USD0.01	4,000.00	-	-
B151P43	MODERN TIMES GROUP MTG AB COMMON STOCK S	13,092.00	186,168.13	133,611.76
60770K107	MODERNA INC COMMON STOCK USD 0.0001	7,128.00	578,564.75	1,810,369.44
608190AL8	MOHAWK INDUSTRIES INC CALLABLE NOTES FIX	200,000.00	199,766.00	214,349.20
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD 0	942.00	119,995.08	171,613.56
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD 0	1,341.00	233,846.19	426,545.28
60871RAD2	MOLSON COORS BEVERAGE CO CALLABLE NOTES	5,930,000.00	6,382,170.51	7,163,836.31
60871RAH3	MOLSON COORS BEVERAGE CO CALLABLE NOTES	1,150,000.00	1,159,657.23	1,274,721.29
60871RAG5	MOLSON COORS BEVERAGE CO CALLABLE NOTES	740,000.00	746,478.70	774,592.37
60871R209	MOLSON COORS BEVERAGE CO COMMON STOCK US	2,957.00	152,126.27	137,056.95
BGLP232	MONCLER SPA COMMON STOCK EUR 0	11,945.00	876,725.81	869,638.34
60920LAF1	MONDELEZ INTERNATIONAL HOLDINGS NETHERLA	645,000.00	653,880.87	659,445.26
609207AW5	MONDELEZ INTERNATIONAL INC CALLABLE NOTE	1,920,000.00	1,909,798.21	1,793,376.08
609207AX3	MONDELEZ INTERNATIONAL INC CALLABLE NOTE	1,335,000.00	1,254,502.93	1,251,930.63
609207AT2	MONDELEZ INTERNATIONAL INC CALLABLE NOTE	560,000.00	580,814.50	577,081.35
609207105	MONDELEZ INTERNATIONAL INC COMMON STOCK	28,852.00	1,469,318.37	1,913,176.12
B1CRLC4	MONDI PLC COMMON STOCK GBP 0.2	1,722.00	36,003.90	42,588.95
60937P106	MONGODB INC COMMON STOCK USD 0.001	1,032.00	245,142.59	546,289.20
609992128	MONITOR CLIPPER EQUITY PARTNERS III	100.00	0.00	353,478.00
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOC	1,346.00	252,913.12	664,022.18
610202BR3	MONONGAHELA POWER CO CALLABLE BOND FIXED	1,540,000.00	1,650,123.74	1,646,939.40
610202BP7	MONONGAHELA POWER CO CALLABLE BOND FIXED	715,000.00	750,579.10	922,772.41
610202BN2	MONONGAHELA POWER CO CALLABLE BOND FIXED	670,000.00	707,496.58	704,764.30
B1GHR88	MONOTARO CO LTD COMMON STOCK JPY	900.00	11,538.78	16,201.64
61174X109	MONSTER BEVERAGE CORP COMMON STOCK USD 0	6,182.00	392,958.62	593,719.28
615369AU9	MOODY'S CORP CALLABLE NOTES FIXED 2.55%	3,308,000.00	3,170,964.80	2,901,313.92
615369AK1	MOODY'S CORP CALLABLE NOTES FIXED 2.625%	1,505,000.00	1,510,430.54	1,530,001.50
615369AV7	MOODY'S CORP CALLABLE NOTES FIXED 2.75%	5,599,000.00	5,492,624.72	5,463,712.37
615369AX3	MOODY'S CORP CALLABLE NOTES FIXED 3.1% 2	1,600,000.00	1,595,248.00	1,586,165.17
615369AT2	MOODY'S CORP CALLABLE NOTES FIXED 3.25%	415,000.00	440,647.22	433,376.00
615369AQ8	MOODY'S CORP CALLABLE NOTES FIXED 4.875%	635,000.00	625,117.44	844,628.64
615369105	MOODY'S CORP COMMON STOCK USD 0.01	3,959.00	811,204.42	1,546,306.22
617651AU4	MORGAN STANLEY BANK OF AMERICA MERRILL L	3,489,000.00	3,648,370.59	3,720,387.69
61764RBF4	MORGAN STANLEY BANK OF AMERICA MERRILL L	1,285,000.00	1,362,071.53	1,342,505.04
61690GAF8	MORGAN STANLEY BANK OF AMERICA MERRILL L	1,000,000.00	1,061,416.26	1,047,531.10
61766RBE5	MORGAN STANLEY BANK OF AMERICA MERRILL L	572,000.00	575,322.98	583,337.93
61761AA21	MORGAN STANLEY BANK OF AMERICA MERRILL L	117,638.15	120,799.68	118,033.65
61764RBE2	MORGAN STANLEY BANK OF AMERICA MERRILL L	2,767,615.59	87,465.71	81,146.21
61761JQK8	MORGAN STANLEY CALLABLE BOND VARIABLE US	3,400,000.00	3,400,000.00	3,401,724.89
61762VAA9	MORGAN STANLEY CALLABLE BOND VARIABLE US	1,747,000.00	1,988,597.82	1,968,604.12

61747YEH4	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	25,164,000.00	25,147,002.60	25,137,239.85
6174468Y8	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	19,130,000.00	19,121,512.17	18,770,352.56
61747YEC5	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	15,587,000.00	15,612,268.91	15,341,339.37
61744YAL2	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	13,220,000.00	13,221,989.08	15,066,411.22
61744YAK4	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	13,817,000.00	14,891,403.49	14,895,995.92
61747YDY8	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	11,655,000.00	12,399,153.22	14,331,255.14
6174468U6	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	10,824,000.00	10,355,540.34	10,245,403.42
61747YED3	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	9,437,000.00	9,452,035.44	9,230,088.21
6174468Q5	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	8,530,000.00	8,761,190.00	8,697,332.84
617468CY0	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	6,375,000.00	7,304,318.87	7,604,235.53
61747YEG6	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	4,024,000.00	4,023,583.42	3,992,215.15
6174468G7	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	3,140,000.00	3,608,569.54	3,578,211.37
6174468P7	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	3,006,000.00	3,240,142.24	3,275,617.34
61747YEB7	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	2,739,000.00	2,735,829.54	2,711,251.05
617468D26	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	2,123,000.00	2,169,995.53	2,295,665.73
6174468L6	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	1,645,000.00	1,654,946.37	1,682,973.88
6174468X0	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	1,655,000.00	1,605,537.36	1,581,379.38
61761J3R8	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	1,250,000.00	1,196,869.72	1,324,153.08
6174468I1	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	1,000,000.00	1,062,070.00	1,030,495.57
6174468N2	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	295,000.00	437,647.39	440,650.51
6174468R3	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	390,000.00	390,080.78	384,452.79
617468EF9	MORGAN STANLEY CALLABLE NOTES FIXED 3.62	3,895,000.00	3,818,501.75	4,222,797.48
617468DJ2	MORGAN STANLEY CALLABLE NOTES FIXED 3.75	2,293,000.00	2,434,844.98	2,371,620.11
617468EG7	MORGAN STANLEY CALLABLE NOTES FIXED 4.37	5,313,000.00	6,690,364.54	6,673,877.72
617446HD4	MORGAN STANLEY CALLABLE NOTES FIXED 7.25	4,730,000.00	5,688,959.96	6,739,901.35
61772BAB9	MORGAN STANLEY CALLABLE NOTES VARIABLE 0	8,960,000.00	8,980,202.67	8,871,672.94
61747YEF8	MORGAN STANLEY CALLABLE NOTES VARIABLE 1	7,215,000.00	7,215,264.50	6,947,683.17
6174468V4	MORGAN STANLEY CALLABLE NOTES VARIABLE 1	3,288,000.00	3,288,000.00	3,189,148.29
61772BAC7	MORGAN STANLEY CALLABLE NOTES VARIABLE 2	10,330,000.00	10,513,334.09	10,822,227.60
61744YQA1	MORGAN STANLEY CALLABLE NOTES VARIABLE 2	6,790,000.00	6,950,866.75	7,024,537.06
61744YAR9	MORGAN STANLEY CALLABLE NOTES VARIABLE 2	245,000.00	269,057.59	293,906.49
61747YEA9	MORGAN STANLEY CALLABLE NOTES VARIABLE 3	2,655,000.00	2,654,986.56	2,620,302.20
62479WAL5	MORGAN STANLEY CAPITAL I INC 2021-ILP D	996,704.04	993,396.76	991,934.41
61691ABM4	MORGAN STANLEY CAPITAL I TRUST 2015-UBS8	19,792,504.56	586,966.49	570,441.75
61691EBB0	MORGAN STANLEY CAPITAL I TRUST 2016-UBS1	17,051,120.63	473,968.88	475,460.27
61767YAZ3	MORGAN STANLEY CAPITAL I TRUST 2018-H3 2	1,260,000.00	1,473,560.16	1,412,635.01
61691RAE6	MORGAN STANLEY CAPITAL I TRUST 2018-H4 2	1,045,000.00	1,176,278.13	1,188,638.59
61691MAA5	MORGAN STANLEY CAPITAL I TRUST 2018-SUN	278,000.00	278,000.00	277,472.94
61691UBH1	MORGAN STANLEY CAPITAL I TRUST 2019-L3 2	715,000.00	732,053.02	768,301.75
61691UBF5	MORGAN STANLEY CAPITAL I TRUST 2019-L3 2	13,185,631.29	576,767.76	576,020.90
61692AAJ1	MORGAN STANLEY CAPITAL I TRUST 2019-NUGS	608,000.00	608,185.65	608,202.22
61692BBP4	MORGAN STANLEY CAPITAL I TRUST 2020-HR8	1,158,000.00	1,187,651.77	1,139,206.70
61692BBJ8	MORGAN STANLEY CAPITAL I TRUST 2020-HR8	350,000.00	337,517.58	338,702.88
61770KB80	MORGAN STANLEY CAPITAL I TRUST 2020-L4 2	541,000.00	554,143.75	552,795.59
61691YAI0	MORGAN STANLEY CAPITAL I TRUST 2021-L5 2	1,323,000.00	1,362,613.66	1,371,891.07
61692CBE7	MORGAN STANLEY CAPITAL I TRUST 2021-L6 2	124,000.00	127,719.50	125,299.16
61772TBH6	MORGAN STANLEY CAPITAL I TRUST 2021-L7 2	483,000.00	497,484.83	493,314.18
617468I03	MORGAN STANLEY CHINA A SHARE FUND INC CL	19,337.00	431,491.95	394,668.17
6174464A8	MORGAN STANLEY COMMON STOCK USD 0.01	25,927.00	1,182,959.35	2,544,994.32
61744H105	MORGAN STANLEY EMERGING MARKETS DEBT FUN	391,518.00	3,455,629.48	3,527,577.18
6174467Y9	MORGAN STANLEY MEDIUM TERM NOTE FIXED 4.	1,660,000.00	1,792,355.92	1,834,860.93
61747YDU6	MORGAN STANLEY MEDIUM TERM NOTE FIXED 4.	60,000.00	60,820.31	62,491.75
6174467X1	MORGAN STANLEY MEDIUM TERM NOTE FIXED 5%	990,000.00	987,025.57	1,108,243.27
87VT424	MORGAN STANLEY MEDIUM TERM NOTE STEP CPN	5,700,000.00	4,970,831.94	4,641,730.31
61748HYQ8	MORGAN STANLEY MORTGAGE LOAN TRUST 2006-	522,103.15	258,693.01	412,724.73
61748HWI4	MORGAN STANLEY MORTGAGE LOAN TRUST 2006-	252,903.45	156,456.51	201,256.65
61748HVU2	MORGAN STANLEY MORTGAGE LOAN TRUST 2006-	253,958.43	210,595.43	189,702.20
61754VAE1	MORGAN STANLEY MORTGAGE LOAN TRUST 2007-	388,386.24	385,098.00	285,526.49
61756HBH2	MORGAN STANLEY MORTGAGE LOAN TRUST 2007-	167,451.17	126,298.03	147,247.18
61751IAB7	MORGAN STANLEY MORTGAGE LOAN TRUST 2007-	42,506.75	36,068.66	42,402.68
617482V92	MORGAN STANLEY NOTES FIXED 6.375% 24/JUL	1,570,000.00	1,838,547.46	2,378,482.52
616990IM9	MORGAN STANLEY RE V INTL/BULLSHEAD LLC	100.00	0.00	8,939,025.00
616991I13	MORGAN STANLEY RE V INTL/I13 WEST LLC	100.00	186,627,360.00	
617700I09	MORNINGSTAR INC COMMON STOCK USD 0	392.00	55,061.21	134,060.08
61911CAA1	MORTGAGE EQUITY CONVERSION ASSET TRUST 2	2,704,043.39	2,203,236.54	2,488,176.90
61945CAG8	MOISAIC CO/THE CALLABLE NOTES FIXED 4.05%	1,354,000.00	1,337,312.49	1,494,057.04
61945CAD5	MOISAIC CO/THE CALLABLE NOTES FIXED 5.45%	1,960,000.00	2,148,208.35	2,430,564.69
61945CAE3	MOISAIC CO/THE CALLABLE NOTES FIXED 5.625	395,000.00	425,770.54	524,586.83
61945C103	MOISAIC CO/THE COMMON STOCK USD 0.01	6,184.00	116,492.73	242,969.36
61980AAD5	MOTIVA ENTERPRISES LLC CALLABLE NOTES FI	850,000.00	1,062,484.73	1,046,261.61
620076BL2	MOTOROLA SOLUTIONS INC CALLABLE NOTES FI	5,000,000.00	4,993,703.83	5,645,144.45
620076BN8	MOTOROLA SOLUTIONS INC CALLABLE NOTES FI	2,980,000.00	3,021,127.41	3,404,672.44
620076BE8	MOTOROLA SOLUTIONS INC CALLABLE NOTES FI	1,775,000.00	1,966,767.91	2,310,457.48
620076BF5	MOTOROLA SOLUTIONS INC CALLABLE NOTES FI	2,000,000.00	2,019,068.93	2,130,046.68
620076BU2	MOTOROLA SOLUTIONS INC CALLABLE NOTES FI	1,425,000.00	1,414,224.28	1,427,566.13
620076BT5	MOTOROLA SOLUTIONS INC CALLABLE NOTES FI	1,400,000.00	1,397,604.35	1,352,524.38
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD	5,314.00	743,738.02	1,443,813.80
623115AE2	MOUNT SINAI HOSPITALS GROUP INC CALLABLE	2,394,000.00	2,394,000.00	2,601,913.40
802L486	MOWI AS	1,555.00	31,655.69	36,801.71
553205AC9	MP CLO III LTD 2013-1A AR FLOATING 20/OC	1,000,000.00	1,000,041.74	999,510.00
553283AD4	MPH ACQUISITION HOLDINGS LLC CALLABLE NO	1,000,000.00	1,000,000.00	1,013,750.00
1X197152	MPH Acquisition Holdings LLC-Initial Ter	600,000.00	594,384.15	587,253.00
55336VAE0	MPLX LP CALLABLE BOND FIXED 4.5% 15/JUL/	700,000.00	693,851.48	728,725.89
55336VBR0	MPLX LP CALLABLE NOTES FIXED 1.75% 01/MA	490,000.00	500,535.00	485,070.34
55336VBQ2	MPLX LP CALLABLE NOTES FIXED 2.65% 15/AU	1,075,000.00	1,074,194.70	1,070,088.59
55336VAA8	MPLX LP CALLABLE NOTES FIXED 4% 15/FEB/2	2,650,000.00	2,773,894.39	2,826,213.16
55336VAR1	MPLX LP CALLABLE NOTES FIXED 4% 15/MAR/2	2,245,000.00	2,328,126.09	2,432,816.86
55336VBN9	MPLX LP CALLABLE NOTES FIXED 4.25% 01/DE	2,035,000.00	2,025,685.13	2,253,983.93
55336VAM2	MPLX LP CALLABLE NOTES FIXED 4.5% 15/APR	13,235,000.00	13,542,122.32	14,821,238.29
55336VANO	MPLX LP CALLABLE NOTES FIXED 4.7% 15/APR	7,235,000.00	7,469,671.64	8,347,227.44
55336VAS9	MPLX LP CALLABLE NOTES FIXED 4.8% 15/FEB	810,000.00	806,409.33	924,872.22
55336VAP5	MPLX LP CALLABLE NOTES FIXED 4.9% 15/APR	4,670,000.00	4,802,573.12	5,373,978.55
55336VBP4	MPLX LP CALLABLE NOTES FIXED 5.2% 01/DEC	2,785,000.00	2,833,264.66	3,381,694.69
55336VAL4	MPLX LP CALLABLE NOTES FIXED 5.2% 01/MAR	4,347,000.00	4,831,860.06	5,321,870.70
55336VAT7	MPLX LP CALLABLE NOTES FIXED 5.5% 15/FEB	8,991,000.00	9,621,857.61	11,481,497.65
55342UAH7	MPT OPERATING PARTNERSHIP LP / MPT FINAN	2,910,000.00	2,911,039.79	3,044,587.50
55342UAJ3	MPT OPERATING PARTNERSHIP LP / MPT FINAN	1,890,000.00	1,882,525.83	1,993,950.00
1F25468	MPT OPERATING PARTNERSHIP LP / MPT FINAN	1,000,000.00	1,292,349.95	1,371,394.17
624989885	MS REF VII - SPECIAL GLOBAL	100.00	-	8,782,271.00
82Q4CS1	MS&AD INSURANCE GROUP HOLDINGS INC COMMIO	67,588.00	2,050,037.05	2,083,016.91
553498106	MSA SAFETY INC COMMON STOCK USD 0	608.00	74,569.42	91,783.68
553530106	MSC INDUSTRIAL DIRECT CO INC COMMON STOC	742.00	50,740.51	62,372.52
55354G100	MSCI INC COMMON STOCK USD 0.01	1,510.00	392,276.79	925,161.90
55368MAA9	MSG III SECURITIZATION TRUST 2021-1 2021	298,000.00	298,000.00	297,783.68
6290054	MTR CORP LTD COMMON STOCK HKD 0	5,659.00	33,283.66	30,377.12
809DHL9	MTU AERO ENGINES AG COMMON STOCK EUR	189.00	41,023.68	38,558.59
5294121	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHA	9,902.00	2,810,929.85	2,933,374.44
62548LAA0	MULTICARE HEALTH SYSTEM CALLABLE BOND FI	1,521,000.00	1,521,000.00	1,473,969.17
626207YF5	MUNICIPAL ELEC AUTH GA ELEC AUTHORITY BD	2,343,000.00	2,675,018.34	3,567,100.35
626207Y57	MUNICIPAL ELEC AUTH GA ELEC BDS 2010-A 1	2,993,000.00	3,071,652.96	4,441,522.21
6610403	MURATA MANUFACTURING CO LTD COMMON STOCK	3,334.00	191,510.14	265,116.04
611112	MURRAY INCOME TRUST PLC CLOSED-END FUND	64,747.00	1,677,263.82	805,054.55
611190	MURRAY INTERNATIONAL TRUST PLC CLOSED-EN	32,057.00	491,217.83	501,930.62
628312AD2	MUTUAL OF OMAHA INSURANCE CO CALLABLE NO	6,520,000.00	6,713,899.40	6,711,087.90
554997546	NW AMERICAS TOPS LONG ONLY FUND LP	100.00	50,498,294.06	523,211,378.25
AAT996081	NW EUREKA FUND	436,798.20	90,000,000.00	120,229,118.07
628530BK2	MYLAN INC CALLABLE NOTES FIXED 4.55% 15/	300,000.00	296,066.92	335,798.33
628530BJ5	MYLAN INC CALLABLE NOTES FIXED 5.2% 15/A	2,765,000.00	2,702,954.05	3,422,919.22

62878D100	N-ABLE INC COMMON STOCK USD 0.001	703.00	10,499.08	7,803.30
NQH2IDX	NASDAQ 100 E-MINI EQUITY INDEX 18/MAR/20	1.00	3,385.42	-
63111XAC5	NASDAQ INC CALLABLE NOTES FIXED 0.445% 2	240,000.00	240,000.00	239,650.06
63111XAE1	NASDAQ INC CALLABLE NOTES FIXED 2.5% 21/	2,755,000.00	2,693,064.83	2,544,824.89
63111XAB7	NASDAQ INC CALLABLE NOTES FIXED 3.25% 28	3,870,000.00	3,962,238.38	3,934,787.71
631103AF5	NASDAQ INC CALLABLE NOTES FIXED 4.25% 01	3,060,000.00	3,134,071.73	3,250,457.12
631103108	NASDAQ INC COMMON STOCK USD 0.01	1,946.00	190,383.56	408,679.46
6622691	NASPERS LTD COMMON STOCK ZAR 2	1,811.00	325,186.81	280,500.75
632307104	NATERA INC COMMON STOCK USD 0.0001	1,388.00	159,828.20	129,625.32
632525AS0	NATIONAL AUSTRALIA BANK LTD CALLABLE MED	1,300,000.00	1,300,000.00	1,378,445.50
6624608	NATIONAL AUSTRALIA BANK LTD COMMON STOCK	51,334.00	896,761.67	1,076,377.58
632525AU5	NATIONAL AUSTRALIA BANK LTD MEDIUM TERM	2,110,000.00	2,035,445.70	2,021,341.89
63307AZL8	NATIONAL BANK OF CANADA CALLABLE MEDIUM	7,685,000.00	7,727,651.75	7,690,706.11
2077303	NATIONAL BANK OF CANADA COMMON STOCK CAD	9,558.00	386,479.99	730,505.42
621520	NATIONAL EXPRESS GROUP PLC COMMON STOCK	39,086.00	138,634.44	136,161.76
636180BR1	NATIONAL FUEL GAS CO CALLABLE NOTES FIXE	1,800,000.00	1,800,084.72	1,808,848.68
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD 1	6,670.00	335,202.96	426,479.80
8DR05C0	NATIONAL GRID PLC COMMON STOCK GBP 12.43	14,984.00	179,766.55	215,087.25
49337WAJ9	NATIONAL GRID USA CALLABLE NOTES FIXED 5	200,000.00	224,469.86	247,297.15
63633DAF1	NATIONAL HEALTH INVESTORS INC CALLABLE N	1,600,000.00	1,587,973.34	1,542,639.93
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK U	2,195.00	78,852.60	95,855.65
637417AH9	NATIONAL RETAIL PROPERTIES INC CALLABLE	2,100,000.00	2,094,939.00	2,274,336.62
637417AQ9	NATIONAL RETAIL PROPERTIES INC CALLABLE	1,948,000.00	1,912,623.44	2,001,972.91
637417AR7	NATIONAL RETAIL PROPERTIES INC CALLABLE	1,110,000.00	1,084,888.56	1,049,046.82
637417AN6	NATIONAL RETAIL PROPERTIES INC CALLABLE	995,000.00	993,655.39	1,008,492.81
637417106	NATIONAL RETAIL PROPERTIES INC REIT USD	8,431.00	372,318.13	405,278.17
637432NT8	NATIONAL RURAL UTILITIES COOPERATIVE FIN	4,640,000.00	4,652,852.51	5,795,405.75
637432NX9	NATIONAL RURAL UTILITIES COOPERATIVE FIN	1,685,000.00	1,621,916.52	1,584,398.22
637432NQ4	NATIONAL RURAL UTILITIES COOPERATIVE FIN	1,225,000.00	1,400,125.08	1,367,518.75
637432CT0	NATIONAL RURAL UTILITIES COOPERATIVE FIN	700,000.00	956,401.97	1,019,073.88
637432NR2	NATIONAL RURAL UTILITIES COOPERATIVE FIN	535,000.00	544,914.07	670,558.96
637432NG6	NATIONAL RURAL UTILITIES COOPERATIVE FIN	230,000.00	229,640.54	244,808.96
637639AE5	NATIONAL SECURITIES CLEARING CORP CALLAB	2,000,000.00	1,962,860.00	1,946,535.10
63861CAD1	NATIONSTAR MORTGAGE HOLDINGS INC CALLABL	500,000.00	500,000.00	493,750.00
8BQ3366	NATIONWIDE BUILDING SOCIETY BOND VARIABL	1,150,000.00	2,397,163.46	2,951,685.17
63861VA83	NATIONWIDE BUILDING SOCIETY CALLABLE MED	2,885,000.00	3,160,750.89	3,179,232.09
63861ZAL5	NATIONWIDE FINANCIAL SERVICES INC CALLAB	370,000.00	407,653.48	470,488.76
63861ZAM3	NATIONWIDE FINANCIAL SERVICES INC CALLAB	300,000.00	299,524.00	350,167.97
638671AK3	NATIONWIDE MUTUAL INSURANCE CO CALLABLE	2,865,000.00	3,683,537.11	4,946,714.10
638671AN7	NATIONWIDE MUTUAL INSURANCE CO CALLABLE	3,135,000.00	3,128,104.66	3,590,789.46
638671AL1	NATIONWIDE MUTUAL INSURANCE CO CALLABLE	1,150,000.00	1,209,953.26	1,394,745.12
638671AE7	NATIONWIDE MUTUAL INSURANCE CO CALLABLE	655,000.00	942,237.15	920,606.15
63874MAA0	NATIXIS COMMERCIAL MORTGAGE SECURITIES T	503,388.78	503,388.78	497,622.81
5650422	NATURGY ENERGY GROUP SA COMMON STOCK EUR	736.00	17,441.48	23,962.71
780099CH8	NATWEST GROUP PLC BOND FIXED 5.125% 28/M	5,412,000.00	5,442,921.65	5,835,124.99
780099CE5	NATWEST GROUP PLC BOND FIXED 6.125% 15/D	950,000.00	947,293.49	993,604.42
8GB6MY6	NATWEST GROUP PLC CALLABLE MEDIUM TERM N	600,000.00	696,126.75	708,986.44
780097BK6	NATWEST GROUP PLC CALLABLE NOTES VARIABL	8,661,000.00	8,921,235.97	9,165,483.84
639057AC2	NATWEST GROUP PLC CALLABLE NOTES VARIABL	5,470,000.00	5,470,275.40	5,394,987.48
780097BJ9	NATWEST GROUP PLC CALLABLE NOTES VARIABL	4,245,000.00	4,338,689.00	4,440,806.44
639057AB4	NATWEST GROUP PLC CALLABLE NOTES VARIABL	1,995,000.00	1,970,906.88	1,968,444.57
780097BQ3	NATWEST GROUP PLC CALLABLE NOTES VARIABL	1,718,000.00	1,721,137.32	1,880,041.76
78009PEH0	NATWEST GROUP PLC CALLABLE NOTES VARIABL	1,600,000.00	1,609,073.00	1,855,661.18
780097BH3	NATWEST GROUP PLC CALLABLE NOTES VARIABL	1,543,000.00	1,554,976.10	1,567,308.42
780097BM2	NATWEST GROUP PLC CALLABLE NOTES VARIABL	1,395,000.00	1,397,057.11	1,454,571.26
639057AD0	NATWEST GROUP PLC CALLABLE NOTES VARIABL	1,000,000.00	1,000,000.00	980,000.00
780097BL4	NATWEST GROUP PLC CALLABLE NOTES VARIABL	700,000.00	712,595.00	786,217.96
780097BG5	NATWEST GROUP PLC CALLABLE NOTES VARIABL	500,000.00	498,406.00	571,866.01
780097BN0	NATWEST GROUP PLC CALLABLE NOTES VARIABL	340,000.00	340,000.00	345,427.78
8777721	NATWEST GROUP PLC COMMON STOCK GBP	51,077.00	155,445.93	156,142.07
780097BD2	NATWEST GROUP PLC NOTES FIXED 3.875% 12/	7,045,000.00	7,229,650.27	7,346,147.40
780097BA8	NATWEST GROUP PLC NOTES FIXED 4.8% 05/AP	1,000,000.00	1,044,250.00	1,112,264.03
780097AZ4	NATWEST GROUP PLC NOTES FIXED 6% 19/DEC/	6,325,000.00	6,387,247.38	6,873,022.48
00077FAA2	NATWEST MARKETS NV NOTES FIXED 7.75% 15/	3,310,000.00	3,529,270.38	3,588,162.70
63906YAD0	NATWEST MARKETS PLC NOTES FIXED 1.6% 29/	3,000,000.00	3,000,000.00	2,950,872.96
63939CAD9	NAVIENT PRIVATE EDUCATION LOAN TRUST 201	285,000.00	289,987.50	289,563.19
63939NAC7	NAVIENT PRIVATE EDUCATION LOAN TRUST 201	211,813.99	220,021.79	217,228.04
63942AAA4	NAVIENT PRIVATE EDUCATION LOAN TRUST 202	1,251,568.02	1,251,328.59	1,232,893.00
63942GAA1	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	1,568,168.59	1,567,881.30	1,541,512.08
63942EAA6	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	1,368,118.84	1,367,818.41	1,344,771.89
63941CAB9	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	906,467.76	906,064.85	932,615.00
63942JAA5	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	858,864.00	858,667.06	846,204.86
63941BAB1	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	720,181.50	719,861.80	735,045.47
63942KAA2	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	695,000.00	693,951.59	692,490.42
63940YAB2	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	530,189.80	532,680.21	540,403.64
63940UAB0	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	489,413.94	492,603.54	507,623.08
63941UAA1	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	498,481.57	498,388.21	496,119.12
63935CAB7	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	410,301.81	411,607.36	415,635.57
63941GAB0	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	352,491.60	352,344.76	356,273.17
63935BAA1	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	302,360.43	302,334.67	301,143.58
63941TAA4	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	253,160.55	255,830.60	253,061.54
63941HAA0	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	237,377.57	237,352.27	237,531.77
63941JAA6	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	221,093.48	221,092.69	224,266.88
63942LAA0	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	206,472.46	206,466.16	204,326.20
63942BAA2	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	200,816.03	200,786.88	198,278.92
63940PAB1	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	64,558.25	64,527.78	65,118.62
63940VAB8	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	52,341.38	52,336.23	53,127.73
63941LAB9	NAVIENT STUDENT LOAN TRUST 2019-B 2019-B	807,615.54	807,572.57	831,934.94
63942WAA6	NAVIENT STUDENT LOAN TRUST 2021-3 2021-3	773,810.35	773,457.26	765,321.26
63946BAJ9	NBCUNIVERSAL MEDIA LLC CALLABLE NOTES FI	5,641,000.00	5,799,717.86	6,835,695.77
62878U2D3	NBN CO LTD CALLABLE MEDIUM TERM NOTE FIX	6,251,000.00	6,206,043.61	6,133,094.14
63947U107	NCINO OPCO INC COMMON STOCK MXN 0.0005	939.00	67,083.29	51,513.54
62886EBA5	NCR CORP CALLABLE NOTES FIXED 5.125% 15/	970,000.00	991,820.70	1,004,144.00
6.29E+112	NCR CORP COMMON STOCK USD 0.01	2,126.00	53,198.09	85,465.20
6640400	NEC CORP COMMON STOCK JPY	17,548.00	763,298.30	809,169.20
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD 0.0	3,064.00	82,178.07	41,394.64
64031QBC4	NELNET STUDENT LOAN TRUST 2004-3 2004-3	315,073.76	306,567.62	310,771.33
64031QBK6	NELNET STUDENT LOAN TRUST 2004-4 2004-4	678,492.41	668,191.64	670,790.10
64031QBR1	NELNET STUDENT LOAN TRUST 2005-1 2005-1	1,872,080.53	1,835,084.87	1,849,248.26
64031QBX8	NELNET STUDENT LOAN TRUST 2005-2 2005-2	1,614,540.42	1,591,735.50	1,588,735.38
64031QCD1	NELNET STUDENT LOAN TRUST 2005-3 2005-3	1,425,860.50	1,403,304.66	1,410,878.41
64031QCJ8	NELNET STUDENT LOAN TRUST 2005-4 2005-4	160,982.88	154,546.51	156,445.40
5633962	NEMETSCHKE SE COMMON STOCK EUR 0	219.00	17,275.02	28,092.48
806YV46	NESTE OYJ COMMON STOCK EUR 0	16,984.00	940,483.70	837,463.93
64106ZAN4	NESTLE HOLDINGS INC CALLABLE NOTES FIXED	2,055,000.00	2,029,326.29	2,525,246.90
641062AY0	NESTLE HOLDINGS INC CALLABLE NOTES FIXED	2,555,000.00	2,549,091.00	2,520,628.27
64106ZAL8	NESTLE HOLDINGS INC CALLABLE NOTES FIXED	1,125,000.00	1,114,260.40	1,307,798.02
7123870	NESTLE SA COMMON STOCK CHF 0.1	38,434.00	3,835,365.26	5,375,655.99
6036548	NET ONE SYSTEMS CO LTD COMMON STOCK JPY	11,500.00	259,032.33	309,582.74
64110D104	NETAPP INC COMMON STOCK USD 0.001	3,710.00	158,691.34	341,282.90
64110LAY2	NETFLIX INC CALLABLE NOTES FIXED 3.625%	3,664,000.00	3,917,393.76	3,861,123.20
BK5X188	NETFLIX INC CALLABLE NOTES FIXED 3.625%	800,000.00	1,187,278.60	1,082,672.63
8FYF5J9	NETFLIX INC CALLABLE NOTES FIXED 3.625%	700,000.00	979,501.14	913,643.77
BK4PCH9	NETFLIX INC CALLABLE NOTES FIXED 3.875%	2,600,000.00	3,560,533.33	3,565,626.94
64110LAA5	NETFLIX INC CALLABLE NOTES FIXED 4.875%	12,009,000.00	13,701,946.56	13,690,260.00
64110LAV8	NETFLIX INC CALLABLE NOTES FIXED 4.875%	780,000.00	886,476.75	909,675.00
64110LAU0	NETFLIX INC CALLABLE NOTES FIXED 5.375%	728,000.00	846,699.77	864,500.00
64110LAT3	NETFLIX INC CALLABLE NOTES FIXED 5.875%	375,000.00	458,040.00	450,937.50

64110L106	NETFLIX INC COMMON STOCK USD 0.001	8,659.00	3,308,867.99	5,216,527.96
Q6568@AA9	NETWORK FINANCE CO.PTY LTD(ENDEAVOUR ENE	5,000,000.00	5,000,000.00	5,364,200.00
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK	1,567.00	124,556.00	133,461.39
641423CD8	NEVADA POWER CO CALLABLE BOND FIXED 2.4%	810,000.00	811,976.70	813,939.80
641423CE6	NEVADA POWER CO CALLABLE BOND FIXED 3.12	1,160,000.00	1,175,155.69	1,170,795.48
641423B20	NEVADA POWER CO CALLABLE NOTES FIXED 5.3	995,000.00	1,080,767.40	1,281,263.82
641423CA4	NEVADA POWER CO CALLABLE NOTES FIXED 5.4	100,000.00	105,869.79	130,293.60
641423BU1	NEVADA POWER CO CALLABLE NOTES FIXED 6.7	601,000.00	719,823.94	888,794.34
643529AB6	NEW CENTURY ALTERNATIVE MORTGAGE LOAN TR	392,967.18	205,246.38	119,104.70
6435EV108	NEW CENTURY FINANCIAL CORP MD COM STK US	15,033.00	753,336.69	-
644188BF0	NEW ENGLAND POWER CO CALLABLE NOTES FIXE	665,000.00	687,463.11	725,451.79
4630276	NEW EUROPE HOTELSORO DMO.01	30,000.00	212,903.23	-
644393AB6	NEW FORTRESS ENERGY INC CALLABLE NOTES F	3,450,000.00	3,466,500.00	3,424,125.00
644393100	NEW FORTRESS ENERGY INC COMMON STOCK USD	454.00	17,687.84	10,959.56
644465106	NEW GERMANY FUND INC/THE CLOSED-END FUND	103,575.00	1,547,934.86	1,533,945.75
646139X83	NEW JERSEY ST TPK AUTH TPK REV REV BDS 2	3,795,000.00	4,424,704.28	5,954,051.40
6461366R7	NEW JERSEY ST TRANSN TR FD AUTH TAXABLE	830,000.00	830,000.00	920,196.10
646136X55	NEW JERSEY ST TRANSN TR FD AUTH TRANSPOR	5,205,000.00	5,827,251.16	6,088,965.15
BM08S06	NEW METRO GLOBAL LTD CALLABLE BOND FIXED	1,100,000.00	1,100,550.00	997,424.19
64755@AA9	NEW MOUNTAIN GUARDIAN III BDC L L C	2,000,000.00	2,000,000.00	2,079,300.00
648298100	NEW RELIC INC COMMON STOCK USD 0.001	867.00	53,702.24	95,335.32
64828T201	NEW RESIDENTIAL INVESTMENT CORP REIT USD	7,224.00	71,820.62	77,369.04
64829VA44	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2018	610,743.49	654,688.39	624,437.46
64830NAA9	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2019	2,239,800.09	2,250,804.28	2,280,777.68
64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2019	139,073.05	139,073.01	139,506.69
64828XAA1	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2020	929,583.68	944,526.82	944,931.39
TRY	NEW TURKISH LIRA	-	1,031.00	871.00
BM94GQ4	NEW WORLD DEVELOPMENT CO LTD COMMON STOC	5,794.00	32,026.04	22,926.89
649322AA2	NEW YORK AND PRESBYTERIAN HOSPITAL/THE C	1,805,000.00	2,007,630.28	2,206,689.06
649322AF1	NEW YORK AND PRESBYTERIAN HOSPITAL/THE C	1,723,000.00	1,723,000.00	2,089,556.00
649322AD6	NEW YORK AND PRESBYTERIAN HOSPITAL/THE C	915,000.00	914,965.40	1,180,980.58
649322AH7	NEW YORK AND PRESBYTERIAN HOSPITAL/THE C	285,000.00	277,649.00	266,567.12
649445103	NEW YORK COMMUNITY BANCORP INC COMMON ST	24,777.00	297,312.00	302,527.17
64952GA01	NEW YORK LIFE INSURANCE CO CALLABLE NOTE	5,043,000.00	5,023,151.57	6,413,311.92
64952GAT5	NEW YORK LIFE INSURANCE CO CALLABLE NOTE	1,360,000.00	1,359,887.38	1,547,792.49
64952GAF5	NEW YORK LIFE INSURANCE CO CALLABLE NOTE	440,000.00	598,279.51	664,413.73
64990GWW8	NEW YORK ST DORM AUTH REVS NON ST SUPPOR	1,430,000.00	1,430,000.00	1,476,718.10
64990FE42	NEW YORK ST DORM AUTH ST PERS INCOME TAX	7,000,000.00	7,000,000.00	6,904,870.00
64990FKE9	NEW YORK ST DORM AUTH ST PERS INCOME TAX	6,315,000.00	6,361,424.24	6,661,693.50
64990FRB2	NEW YORK ST DORM AUTH ST PERS INCOME TAX	2,010,000.00	2,010,000.00	2,134,177.80
650009553	NEW YORK ST TWY AUTH GEN REV TAXABLE BDS	2,100,000.00	2,100,000.00	2,191,791.00
650111107	NEW YORK TIMES CO/THE COMMON STOCK USD 0	2,750.00	99,541.69	132,825.00
NZD	NEW ZEALAND DOLLAR	-	9,151.00	9,245.00
65120FAB0	NEWCREST FINANCE PTY LTD CALLABLE NOTES	1,625,000.00	1,636,794.25	2,126,325.24
65120FAD6	NEWCREST FINANCE PTY LTD CALLABLE NOTES	1,525,000.00	1,531,445.75	1,597,155.36
65120FAE4	NEWCREST FINANCE PTY LTD CALLABLE NOTES	600,000.00	597,029.22	679,558.10
6637101	NEWCREST MINING LTD COMMON STOCK AUD 0	16,615.00	238,885.94	295,716.83
651229AW6	NEWELL BRANDS INC CALLABLE NOTES FIXED 4	1,435,000.00	1,433,030.71	1,564,515.93
651229AY2	NEWELL BRANDS INC CALLABLE NOTES FIXED 6	3,202,000.00	4,173,519.56	4,108,294.08
651229106	NEWELL BRANDS INC COMMON STOCK USD 1	6,334.00	157,286.64	138,334.56
65158NAB8	NEWMARK GROUP INC CALLABLE NOTES FIXED 6	600,000.00	613,950.00	642,000.00
651587107	NEWMARKET CORP COMMON STOCK USD 0	996.00	446,471.94	341,349.12
651639AY2	NEWMONT CORP CALLABLE NOTES FIXED 2.25%	575,000.00	570,757.92	566,903.68
651639AZ9	NEWMONT CORP CALLABLE NOTES FIXED 2.6% 1	260,000.00	259,736.58	260,556.30
651639AX4	NEWMONT CORP CALLABLE NOTES FIXED 2.8% 0	600,000.00	596,072.00	616,915.60
651639AP1	NEWMONT CORP CALLABLE NOTES FIXED 4.875%	1,735,000.00	1,997,547.32	2,173,028.51
651639AW6	NEWMONT CORP CALLABLE NOTES FIXED 5.875%	2,755,000.00	2,800,403.72	3,579,222.50
651639AM8	NEWMONT CORP CALLABLE NOTES FIXED 6.25%	3,684,000.00	4,006,732.81	5,137,180.84
651639106	NEWMONT CORP COMMON STOCK USD 1.6	13,322.00	661,703.43	826,230.44
65246PAA9	NEWREZ WAREHOUSE SECURITIZATION TRUST 20	1,187,000.00	1,187,000.00	1,184,239.99
65249BAA7	NEWS CORP CALLABLE NOTES FIXED 3.875% 15	5,350,000.00	5,367,940.76	5,403,500.00
65249B208	NEWS CORP COMMON STOCK USD	15,349.00	344,738.41	345,352.50
65249B109	NEWS CORP COMMON STOCK USD 0.01	7,140.00	99,187.35	159,293.40
811F880	NEXI SPA COMMON STOCK EUR	1,776.00	29,565.39	28,255.14
863QM77	NEXON CO LTD COMMON STOCK JPY	8,900.00	178,258.89	171,886.59
65336K103	NEXSTAR MEDIA GROUP INC COMMON STOCK USD	2,930.00	398,986.38	442,371.40
3208986	NEXT PLC COMMON STOCK GBP 10	1,067.00	70,638.87	117,783.65
65339KBW9	NEXTERA ENERGY CAPITAL HOLDINGS INC CALL	6,060,000.00	6,053,927.12	5,996,115.05
65339KBR0	NEXTERA ENERGY CAPITAL HOLDINGS INC CALL	5,593,000.00	5,588,695.73	5,559,360.68
65339KAV2	NEXTERA ENERGY CAPITAL HOLDINGS INC CALL	2,395,000.00	2,395,000.00	2,550,968.58
65339KAC6	NEXTERA ENERGY CAPITAL HOLDINGS INC CALL	1,385,000.00	1,381,973.47	1,382,544.34
302570AX4	NEXTERA ENERGY CAPITAL HOLDINGS INC CALL	724,000.00	628,737.16	673,246.01
65339KB03	NEXTERA ENERGY CAPITAL HOLDINGS INC NOTE	6,741,000.00	6,742,579.50	6,727,359.04
65339F101	NEXTERA ENERGY INC COMMON STOCK USD 0.01	34,465.00	2,006,515.22	3,217,652.40
65342QAK8	NEXTERA ENERGY OPERATING PARTNERS LP CAL	883,000.00	903,637.63	917,216.25
G6599AA76	NEXXTDRIVE	100.00	-	132,197.80
6619507	NGK INSULATORS LTD COMMON STOCK JPY	18,964.00	293,325.10	320,142.56
62928CAA0	NGPL PIPECO LLC CALLABLE NOTES FIXED 3.2	520,000.00	523,273.80	528,207.54
62912XAC8	NGPL PIPECO LLC CALLABLE NOTES FIXED 7.7	525,000.00	578,262.85	735,021.04
6640767	NH FOODS LTD COMMON STOCK JPY	10,000.00	393,659.87	359,515.44
65364UAH9	NIAGARA MOHAWK POWER CORP CALLABLE BOND	790,000.00	789,993.17	887,718.09
BN7BZM3	NIBE INDUSTRIER AB COMMON STOCK	5,181.00	32,793.24	78,254.20
6647133	NICE LTD COMMON STOCK ILS 1	452.00	94,191.43	138,211.16
6640682	NIDEC CORP COMMON STOCK JPY	1,648.00	101,054.19	193,486.69
LX1624600	Nielsen Finance LLC (VNU, Inc.)-Class B-	57,869.90	57,725.21	57,906.07
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK USD 0.	5,975.00	124,828.73	122,547.25
81DN466	NIHON M&A CENTER HOLDINGS INC COMMON STO	1,100.00	22,108.48	26,947.16
654106AL7	NIKE INC CALLABLE NOTES FIXED 3.25% 27/M	2,125,000.00	2,255,376.29	2,311,651.93
654106AG8	NIKE INC CALLABLE NOTES FIXED 3.375% 01/	1,605,000.00	1,522,380.17	1,786,403.76
654106AM5	NIKE INC CALLABLE NOTES FIXED 3.375% 27/	870,000.00	983,031.71	983,433.47
654106AD5	NIKE INC CALLABLE NOTES FIXED 3.625% 01/	670,000.00	769,701.74	763,947.47
654106103	NIKE INC COMMON STOCK USD 0	24,393.00	2,481,608.43	4,065,581.31
654111202	NIKON CORP ADR USD	1,801.00	15,728.94	19,360.75
6642321	NIKON CORP COMMON STOCK JPY	29,900.00	197,985.51	321,966.05
6639550	NINTENDO CO LTD COMMON STOCK JPY	4,030.00	1,572,247.94	1,877,551.99
6396800	NIPPON BUILDING FUND INC REIT JPY	5.00	31,683.34	29,091.22
6642127	NIPPON EXPRESS CO LTD COMMON STOCK JPY	314.00	17,630.13	18,841.91
654579AH4	NIPPON LIFE INSURANCE CO CALLABLE NOTES	3,180,000.00	3,180,000.00	3,116,400.00
654579AG6	NIPPON LIFE INSURANCE CO CALLABLE NOTES	1,290,000.00	1,290,000.00	1,331,925.00
6640507	NIPPON PAINT HOLDINGS CO LTD COMMON STOC	2,500.00	19,223.38	27,224.18
6640541	NIPPON SANJO HOLDINGS CORP COMMON STOCK	20,660.00	375,465.26	450,858.24
6640563	NIPPON SHINYAKU CO LTD COMMON STOCK JPY	200.00	17,566.92	13,911.68
6642569	NIPPON STEEL CORP COMMON STOCK JPY	64,709.00	1,052,733.75	1,055,584.71
6640927	NIPPON SUISAN KAISHA LTD COMMON STOCK JP	17,200.00	68,733.94	81,104.60
6641373	NIPPON TELEGRAPH & TELEPHONE CORP COMMON	137,270.00	3,120,064.71	3,754,943.33
6644060	NIPPON TELEVISION HOLDINGS INC COMMON ST	32,040.00	489,819.11	324,976.94
6643960	NIPPON YUSEN KK COMMON STOCK JPY	18,214.00	254,792.72	1,385,564.15
65473PAK1	NISOURCE INC CALLABLE NOTES FIXED 0.95%	1,720,000.00	1,705,717.95	1,674,187.94
65473QB22	NISOURCE INC CALLABLE NOTES FIXED 3.49%	1,100,000.00	1,135,708.58	1,180,782.25
65473PAJ4	NISOURCE INC CALLABLE NOTES FIXED 3.6% 0	1,345,000.00	1,367,332.59	1,449,671.40
65473QB67	NISOURCE INC CALLABLE NOTES FIXED 3.95%	1,910,000.00	1,908,083.56	2,145,229.98
65473QB9F	NISOURCE INC CALLABLE NOTES FIXED 4.375%	1,620,000.00	1,673,563.48	1,907,480.70
65473QB06	NISOURCE INC CALLABLE NOTES FIXED 4.8% 1	5,764,000.00	5,769,742.48	7,061,517.73
65473QB88	NISOURCE INC CALLABLE NOTES FIXED 5.25%	3,755,000.00	3,878,323.85	4,803,004.85
65473QB04	NISOURCE INC CALLABLE NOTES FIXED 5.65%	979,000.00	1,192,513.33	1,322,014.11
65473QA26	NISOURCE INC CALLABLE NOTES FIXED 5.8% 0	454,000.00	547,921.89	596,670.98
65473QAX1	NISOURCE INC CALLABLE NOTES FIXED 5.95%	2,132,000.00	2,569,130.86	2,919,301.25
65473P105	NISOURCE INC COMMON STOCK USD 0.01	6,491.00	153,144.41	179,216.51

65480BAC1	NISSAN AUTO RECEIVABLES 2021-A OWNER TRU	368,000.00	367,993.78	364,014.85
6641588	NISSAN CHEMICAL CORP COMMON STOCK JPY	6,800.00	280,663.91	394,459.64
65480CAB1	NISSAN MOTOR ACCEPTANCE CO LLC CALLABLE	2,290,000.00	2,289,031.43	2,250,034.19
654740BT5	NISSAN MOTOR ACCEPTANCE CO LLC CALLABLE	2,160,000.00	2,159,162.00	2,144,491.35
65480CAC9	NISSAN MOTOR ACCEPTANCE CO LLC CALLABLE	1,875,000.00	1,874,577.06	1,829,378.53
65480CAD7	NISSAN MOTOR ACCEPTANCE CO LLC CALLABLE	850,000.00	849,690.88	826,126.24
654740BS7	NISSAN MOTOR ACCEPTANCE CO LLC CALLABLE	520,000.00	519,587.75	512,205.53
654740BQ1	NISSAN MOTOR ACCEPTANCE CO LLC CALLABLE	450,000.00	449,970.66	444,630.56
654744408	NISSAN MOTOR CO LTD ADR USD	38,154.00	327,398.75	366,659.94
654744AD3	NISSAN MOTOR CO LTD CALLABLE NOTES FIXED	5,672,000.00	6,021,106.58	6,343,339.05
654744AC5	NISSAN MOTOR CO LTD CALLABLE NOTES FIXED	5,625,000.00	6,094,215.09	6,072,453.85
654744AA9	NISSAN MOTOR CO LTD CALLABLE NOTES FIXED	4,055,000.00	4,055,000.00	4,160,767.62
BKVHRJ1	NISSAN MOTOR CO LTD CALLABLE NOTES FIXED	1,100,000.00	1,415,064.08	1,341,128.85
654744AB7	NISSAN MOTOR CO LTD CALLABLE NOTES FIXED	1,100,000.00	1,147,775.98	1,152,996.65
BKXBNY5	NISSAN MOTOR CO LTD CALLABLE NOTES FIXED	600,000.00	791,830.50	759,403.06
6642860	NISSAN MOTOR CO LTD COMMON STOCK JPY	156,100.00	806,311.70	753,422.60
6640961	NISSHIN SEIFUN GROUP INC COMMON STOCK JPY	797.00	14,755.93	11,475.19
6642923	NISSHINBO HOLDINGS INC COMMON STOCK JPY	33,800.00	260,925.85	256,827.75
6641760	NISSIN FOODS HOLDINGS CO LTD COMMON STOC	181.00	11,275.67	13,187.36
6644800	NITORI HOLDINGS CO LTD COMMON STOCK JPY	260.00	32,268.86	38,891.06
6641801	NITTO DENKO CORP COMMON STOCK JPY	10,118.00	593,273.45	781,112.58
62919Q102	NMC HEALTH PLC ADR USD	1,104.00	45,420.18	22.08
629334103	NN GROUP NV ADR USD	9,700.00	227,956.29	263,064.00
BNG8PQ9	NN GROUP NV COMMON STOCK EUR 0.12	25,669.00	1,163,010.12	1,389,773.37
654902AC9	NOKIA OYJ CALLABLE NOTES FIXED 6.625% 15	2,655,000.00	2,798,430.90	3,673,856.25
5902941	NOKIA OYJ COMMON STOCK EUR 0	116,770.00	610,915.01	740,176.17
B07G378	NOKIAN RENKAAT OYJ COMMON STOCK EUR 0	-	-	-
65535VR23	NOMURA ASSET ACCEPTANCE CORP ALTERNATIVE	1,481,720.28	808,321.68	1,222,997.84
65535VPU6	NOMURA ASSET ACCEPTANCE CORP ALTERNATIVE	446,101.62	445,805.41	397,230.65
65536PAD2	NOMURA ASSET ACCEPTANCE CORP ALTERNATIVE	472,922.30	256,172.07	144,464.99
6646237	NOMURA CO LTD COMMON STOCK JPY	17,800.00	174,589.65	147,309.28
6643108	NOMURA HOLDINGS INC COMMON STOCK JPY	363,657.00	1,592,835.54	1,584,357.75
65535HAW9	NOMURA HOLDINGS INC NOTES FIXED 1.653% 1	8,295,000.00	8,307,951.95	8,142,966.66
65535HAR0	NOMURA HOLDINGS INC NOTES FIXED 1.851% 1	1,000,000.00	1,000,000.00	999,351.46
65535HAY5	NOMURA HOLDINGS INC NOTES FIXED 2.172% 1	1,900,000.00	1,900,000.00	1,864,043.98
65535HAX7	NOMURA HOLDINGS INC NOTES FIXED 2.608% 1	695,000.00	695,000.00	685,839.43
65535HAP4	NOMURA HOLDINGS INC NOTES FIXED 2.648% 1	2,090,000.00	2,133,257.88	2,149,306.55
65535HAS8	NOMURA HOLDINGS INC NOTES FIXED 2.679% 1	1,500,000.00	1,500,000.00	1,493,128.23
65535HQA22	NOMURA HOLDINGS INC NOTES FIXED 3.103% 1	1,100,000.00	1,100,000.00	1,133,874.95
B1CJWM5	NOMURA REAL ESTATE HOLDINGS INC COMMON S	412.00	7,647.98	9,470.40
BYSJIF4	NOMURA REAL ESTATE MASTER FUND INC REIT	16.00	25,334.56	22,481.00
6390921	NOMURA RESEARCH INSTITUTE LTD COMMON STO	22,501.00	594,099.58	964,286.70
BRJ6IV1	NON-STANDARD FINANCE PLC COMMON STOCK GB	77,910.00	102,967.96	2,661.87
65557FAH9	NORDEA BANK ABP CALLABLE MEDIUM TERM NOT	750,000.00	832,746.07	832,227.21
65557DAL5	NORDEA BANK ABP CALLABLE MEDIUM TERM NOT	200,000.00	197,781.10	215,250.00
BYZF9J9	NORDEA BANK ABP COMMON STOCK SEK 1	132,450.00	1,394,346.63	1,616,519.49
BFMOSV9	NORDEA BANK ABP COMMON STOCK SEK 1	-	-	-
G6363#AX5	NORDIC AVIATION CAPITAL 29 DAC	2,047,852.78	1,953,265.41	1,638,282.22
G6363#AT4	NORDIC AVIATION CAPITAL 29 DAC 6.58 03/1	6,190,900.00	5,814,986.51	4,946,529.10
BHWV258	NORDIC ENTERTAINMENT GROUP AB COMMON STO	9,602.00	267,729.28	497,606.92
655663102	NORDSON CORP COMMON STOCK USD 0	966.00	147,965.65	246,590.82
655664AH3	NORDSTROM INC BOND FIXED 6.95% 15/MAR/20	4,000,000.00	4,811,772.37	4,505,000.00
655664AX8	NORDSTROM INC CALLABLE NOTES FIXED 2.3%	2,585,000.00	2,585,181.71	2,585,000.00
655664AR1	NORDSTROM INC CALLABLE NOTES FIXED 5% 15	5,585,000.00	5,414,684.45	5,208,012.50
655664100	NORDSTROM INC COMMON STOCK USD 0	1,870.00	41,414.48	42,299.40
655844BH0	NORFOLK SOUTHERN CORP CALLABLE BOND FIXE	1,175,000.00	1,206,455.13	1,480,517.81
655844CF3	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	9,295,000.00	9,415,680.51	9,467,820.26
655844BY3	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	7,877,000.00	7,987,624.99	9,384,690.01
655844BM9	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	4,550,000.00	4,384,568.52	5,196,245.06
655844CB2	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	3,180,000.00	3,208,940.11	4,173,807.72
655844CH9	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	4,095,000.00	3,150,187.06	4,148,014.77
655844B20	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	3,542,000.00	3,602,172.43	3,909,408.26
655844BK5	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	2,530,000.00	2,574,521.49	2,927,938.10
655844CC0	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	1,445,000.00	1,571,463.73	1,718,664.04
655844BV9	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	1,129,000.00	1,058,797.71	1,356,891.74
655844BN7	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	1,002,000.00	1,055,163.26	1,198,435.36
655844CL0	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	735,000.00	734,758.98	722,844.00
655844CD8	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	530,000.00	529,348.75	568,235.84
655844BR8	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	350,000.00	366,781.46	442,961.06
655844CJ5	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	325,000.00	324,966.18	367,430.93
655844BT4	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	345,000.00	344,614.78	365,693.29
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD 1	5,972.00	1,153,176.84	1,777,924.12
B11HK39	NORSK HYDRO ASA COMMON STOCK NOK 1.098	118,740.00	510,657.96	936,099.34
R6236*AA2	NORSPAN LNG VIII AS	6,339,434.34	6,339,434.34	7,063,904.90
656568508	NORTEL NETWORKS CORP COMMON STOCK EUR 0	74.00	0.04	0.04
BJ00230	NORTH AMERICAN INCOME TRUST PLC CLOSED-E	1,384,939.00	4,703,150.27	5,252,325.77
66285WFB7	NORTH TEX TWY AUTH REV FIRST TIER REV BD	482,000.00	657,311.67	814,406.48
664675AT2	NORTHEASTERN UNIVERSITY CALLABLE BOND FI	74,000.00	74,000.00	73,640.23
665501AL6	NORTHERN NATURAL GAS CO CALLABLE NOTES F	2,200,000.00	2,567,400.00	2,572,034.92
665501AM4	NORTHERN NATURAL GAS CO CALLABLE NOTES F	1,830,000.00	1,817,552.33	1,880,152.19
6717456	NORTHERN STAR RESOURCES LTD COMMON STOCK	4,197.00	37,465.20	28,713.95
665772CJ6	NORTHERN STATES POWER CO/MN CALLABLE BON	3,125,000.00	3,192,951.56	3,371,450.97
665772CC1	NORTHERN STATES POWER CO/MN CALLABLE BON	1,690,000.00	2,325,982.38	2,436,152.09
665772CR8	NORTHERN STATES POWER CO/MN CALLABLE BON	2,367,000.00	2,342,571.03	2,389,657.16
665772CQ0	NORTHERN STATES POWER CO/MN CALLABLE BON	1,985,000.00	1,961,029.31	2,231,474.53
665772CL1	NORTHERN STATES POWER CO/MN CALLABLE BON	1,805,000.00	1,905,618.51	2,154,058.03
665772CS6	NORTHERN STATES POWER CO/MN CALLABLE BON	2,005,000.00	1,969,173.45	1,912,705.47
665772CP2	NORTHERN STATES POWER CO/MN CALLABLE BON	1,361,000.00	1,422,621.52	1,523,739.92
665772CB3	NORTHERN STATES POWER CO/MN CALLABLE BON	500,000.00	536,441.78	711,911.74
665772CU1	NORTHERN STATES POWER CO/MN CALLABLE BON	297,000.00	295,907.43	314,670.17
665772CA5	NORTHERN STATES POWER CO/MN CALLABLE BON	210,000.00	246,853.10	266,216.26
665859104	NORTHERN TRUST CORP COMMON STOCK USD 1.6	3,429.00	281,348.57	410,142.69
666218AA4	NORTHFIELD MOUNTAIN LLC SERIES 2019-A NO	4,000,000.00	4,206,340.00	4,458,320.00
B68XHC3	NORTHLAND POWER INC COMMON STOCK CAD 0	6,465.00	222,949.70	194,234.06
666807BP6	NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	11,358,000.00	11,519,371.25	13,393,529.09
666807BH4	NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	2,253,000.00	2,340,243.30	2,833,952.84
666807BJ0	NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	1,899,000.00	1,976,364.22	2,152,120.90
666807BT8	NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	1,620,000.00	1,942,206.26	2,101,734.72
666807BU5	NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	1,273,000.00	1,619,952.74	1,783,011.66
666807BM3	NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	610,000.00	623,471.46	635,433.29
666807BG6	NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	572,000.00	573,321.28	591,639.97
666807BN1	NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	353,000.00	365,990.38	377,786.89
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD 1	3,289.00	997,258.78	1,273,073.23
666807BV3	NORTHROP GRUMMAN CORP SR 144A NT 26	500,000.00	578,061.99	620,577.70
667274AC8	NORTHWELL HEALTHCARE INC CALLABLE BOND F	2,523,000.00	2,523,000.00	2,978,584.90
667274AD6	NORTHWELL HEALTHCARE INC CALLABLE BOND F	1,371,000.00	1,371,000.00	1,520,224.64
667274AA2	NORTHWELL HEALTHCARE INC CALLABLE NOTES	515,000.00	468,866.11	584,849.56
667469AA8	NORTHWEST FLORIDA TIMBER FINANCE LLC NOT	1,295,000.00	1,279,646.18	1,345,646.39
667748AF4	NORTHWEST PIPELINE LLC BOND FIXED 7.125%	1,780,000.00	2,130,082.59	2,099,374.90
66775VAB1	NORTHWEST PIPELINE LLC CALLABLE NOTES FI	4,705,000.00	4,717,829.10	5,112,151.36
668103AC8	NORTHWESTERN MEMORIAL HEALTHCARE OBLIGAT	350,000.00	350,000.00	334,546.11
668151ZB4	NORTHWESTERN MUTUAL GLOBAL FUNDING MEDIU	1,000,000.00	999,970.00	987,698.21
66813BA48	NORTHWESTERN MUTUAL LIFE INSURANCE CO/TH	6,230,000.00	6,210,988.26	7,022,703.95
66813BA44	NORTHWESTERN MUTUAL LIFE INSURANCE CO/TH	2,390,000.00	2,458,350.33	2,631,860.61
66813BAE0	NORTHWESTERN MUTUAL LIFE INSURANCE CO/TH	610,000.00	607,933.69	651,854.26
668444AC6	NORTHWESTERN UNIVERSITY CALLABLE BOND FI	825,000.00	825,000.00	1,070,345.11
668444AS1	NORTHWESTERN UNIVERSITY CALLABLE BOND FI	19,000.00	19,000.00	19,368.26
668601AA6	NORTHWOODS CAPITAL XI-B LTD 2018-11BA A1	492,589.70	492,589.70	490,003.60

668771108	NORTONLIFELOCK INC COMMON STOCK 0.01	9,172.00	202,130.03	238,288.56
G66721104	NORWEGIAN CRUISE LINE HOLDINGS LTD COMMO	6,154.00	143,870.32	127,633.92
ABG994754	NOTES FIXED 3.80% 01/AUG/2024 USD	5,693,617.02	5,693,617.02	5,693,617.02
62955J103	NOV INC COMMON STOCK USD 0.01	6,425.00	103,485.30	87,058.75
66988AA69	NOVANT HEALTH INC CALLABLE BOND FIXED 2.	985,000.00	985,000.00	992,591.39
66988AAH7	NOVANT HEALTH INC CALLABLE BOND FIXED 3.	2,838,000.00	2,838,000.00	2,977,722.63
66988AAJ3	NOVANT HEALTH INC CALLABLE BOND FIXED 3.	743,000.00	743,000.00	796,607.80
66987V109	NOVARTIS AG ADR USD	6,120.00	571,717.12	535,316.40
7103065	NOVARTIS AG COMMON STOCK CHF 0.5	27,927.00	2,249,065.29	2,460,604.25
66989HA57	NOVARTIS CAPITAL CORP CALLABLE NOTES FIX	4,090,000.00	4,084,015.92	4,130,712.93
66989HAH1	NOVARTIS CAPITAL CORP CALLABLE NOTES FIX	2,235,000.00	2,291,710.47	2,857,286.67
66989HAF5	NOVARTIS CAPITAL CORP CALLABLE NOTES FIX	530,000.00	493,628.34	611,336.19
66989HAK4	NOVARTIS CAPITAL CORP CALLABLE NOTES FIX	300,000.00	325,215.47	363,917.68
66987XEW1	NOVASTAR MORTGAGE FUNDING TRUST SERIES 2	87,455.36	52,684.73	86,143.00
80DK750	NOVATEK PISC GDR USD	1,189.00	298,147.88	278,463.80
670002401	NOVAVAX INC COMMON STOCK USD 0.01	1,230.00	233,441.70	175,976.10
670100205	NOVO NORDISK A/S ADR USD	26,977.00	2,911,465.95	3,021,424.00
BHC8X90	NOVO NORDISK A/S COMMON STOCK DKK 0.2	60,280.00	3,279,917.15	6,774,328.20
G6674U108	NOVOOCURE LTD COMMON STOCK USD 0	1,709.00	145,146.34	128,311.72
8798FW0	NOVOZYMES A/S COMMON STOCK DKK 2	732.00	31,871.36	60,124.67
629377CN0	NRG ENERGY INC CALLABLE NOTES FIXED 2% 0	1,775,000.00	1,779,003.25	1,786,256.89
629377CP5	NRG ENERGY INC CALLABLE NOTES FIXED 2.45	1,785,000.00	1,816,249.88	1,768,683.58
629377508	NRG ENERGY INC COMMON STOCK USD 0.01	4,096.00	107,394.97	176,455.68
6544687	NS SOLUTIONS CORP COMMON STOCK JPY	8,500.00	248,914.75	261,669.05
6641544	NSK LTD COMMON STOCK JPY	23,800.00	188,422.32	152,528.33
67021CAQ0	NSTAR ELECTRIC CO CALLABLE NOTES FIXED 3	180,000.00	178,682.30	188,711.40
6125639	NTT DATA CORP COMMON STOCK JPY	50,500.00	586,545.00	1,081,438.06
62954WAB1	NTT FINANCE CORP CALLABLE NOTES FIXED 0.	-	-	-
62954WAC9	NTT FINANCE CORP CALLABLE NOTES FIXED 1.	1,715,000.00	1,706,327.93	1,682,492.88
67020Y100	NUANCE COMMUNICATIONS INC COMMON STOCK U	4,731.00	116,968.65	261,718.92
670346AR6	NUCOR CORP CALLABLE NOTES FIXED 2% 01/JU	640,000.00	639,340.00	652,561.20
670346AU9	NUCOR CORP CALLABLE NOTES FIXED 2.979% 1	1,310,000.00	1,309,115.17	1,286,034.27
670346AM7	NUCOR CORP CALLABLE NOTES FIXED 4% 01/AU	1,275,000.00	1,294,923.16	1,329,001.66
670346AQ8	NUCOR CORP CALLABLE NOTES FIXED 4.4% 01/	180,000.00	228,907.70	226,051.13
670346105	NUCOR CORP COMMON STOCK USD 0.4	4,897.00	222,916.65	558,992.55
67059N108	NUTANIX INC COMMON STOCK USD 0.000025	3,209.00	89,875.12	102,238.74
67077MAW8	NUTRIEN LTD CALLABLE NOTES FIXED 2.95% 1	350,000.00	373,488.71	368,313.18
67077MAV6	NUTRIEN LTD CALLABLE NOTES FIXED 3.95% 1	1,736,000.00	1,989,863.79	2,009,488.33
67077MAN8	NUTRIEN LTD CALLABLE NOTES FIXED 4.125% 0	1,385,000.00	1,378,867.01	1,573,674.32
67077MAT5	NUTRIEN LTD CALLABLE NOTES FIXED 4.2% 01	265,000.00	264,329.48	298,931.38
67077MAR9	NUTRIEN LTD CALLABLE NOTES FIXED 4.9% 01	507,000.00	546,425.69	647,655.02
67077MAU2	NUTRIEN LTD CALLABLE NOTES FIXED 5% 01/A	1,707,000.00	2,166,881.51	2,285,597.73
67077MA57	NUTRIEN LTD CALLABLE NOTES FIXED 5.25% 1	382,000.00	437,167.19	507,469.21
8DRILN0	NUTRIEN LTD COMMON STOCK USD	16,178.00	713,740.13	1,217,752.63
670657105	NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME	57,538.00	856,570.92	897,592.80
67062C107	NUVEEN CALIFORNIA MUNICIPAL VA CLOSED-EN	6,101.00	61,645.73	61,645.73
67077P101	NUVEEN EMERGING MARKETS DEBT 2022 TARGET	17,023.00	128,984.64	128,864.11
67072B107	NUVEEN GEORGIA QUALITY MUNICIPAL INCOME	12,590.00	148,821.40	173,491.46
67075G103	NUVEEN GLOBAL HIGH INCOME FUND CLOSED-EN	78,161.00	972,069.81	1,241,196.68
670671106	NUVEEN INTERMEDIATE DURATION MUNICIPAL T	500,843.00	6,536,641.64	7,472,577.56
670677103	NUVEEN INTERMEDIATE DURATION QUALITY MUN	83,546.00	1,131,404.95	1,232,303.50
67069Y102	NUVEEN NEW JERSEY QUALITY MUNICIPAL INCO	146,907.00	2,061,037.94	2,259,429.66
670656107	NUVEEN NEW YORK AMT-FREE QUALITY MUNICIP	37,830.00	518,993.93	521,675.70
670972108	NUVEEN PENNSYLVANIA QUALITY MUNICIPAL IN	155,011.00	2,075,061.03	2,309,663.90
67066V101	NUVEEN QUALITY MUNICIPAL INCOME FUND CLO	190,503.00	2,639,658.53	3,069,003.33
BMFNHJ5	NUVEI CORP COMMON STOCK CAD	1,626.00	124,015.53	105,555.16
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD 0.01	2,813.00	53,761.76	106,894.00
67066GAN4	NVIDIA CORP CALLABLE NOTES FIXED 2% 15/J	14,129,000.00	14,173,067.59	14,054,918.12
67066GAH7	NVIDIA CORP CALLABLE NOTES FIXED 3.5% 01	6,400,000.00	6,902,147.99	7,295,822.14
67066GAG9	NVIDIA CORP CALLABLE NOTES FIXED 3.5% 01	5,605,000.00	6,011,124.98	6,298,939.25
67066GAJ3	NVIDIA CORP CALLABLE NOTES FIXED 3.7% 01	2,135,000.00	2,369,853.42	2,551,473.21
67066G104	NVIDIA CORP COMMON STOCK USD 0.001	54,900.00	4,198,649.60	16,146,639.00
629447AF2	NVR INC CALLABLE NOTES FIXED 3% 15/MAY/2	1,100,000.00	1,098,258.24	1,142,991.06
629447105	NVR INC COMMON STOCK USD 0.01	54.00	167,579.01	319,078.98
62954HAF5	NXP BV / NXP FUNDING LLC / NXP USA INC C	16,374,000.00	16,398,807.12	16,970,969.84
62954HAH1	NXP BV / NXP FUNDING LLC / NXP USA INC C	3,767,000.00	3,764,687.56	3,782,836.47
62954HAK4	NXP BV / NXP FUNDING LLC / NXP USA INC C	1,340,000.00	1,325,460.17	1,352,199.49
62954HAB4	NXP BV / NXP FUNDING LLC / NXP USA INC C	1,100,000.00	1,096,999.90	1,232,364.16
62954HAH6	NXP BV / NXP FUNDING LLC / NXP USA INC C	1,137,000.00	1,208,770.44	1,227,097.97
62954HAM0	NXP BV / NXP FUNDING LLC / NXP USA INC C	880,000.00	869,222.36	882,813.71
62954HA8E	NXP BV / NXP FUNDING LLC / NXP USA INC C	827,000.00	868,676.73	854,605.43
62954HAC2	NXP BV / NXP FUNDING LLC / NXP USA INC C	195,000.00	195,313.53	205,066.63
62954HAD0	NXP BV / NXP FUNDING LLC / NXP USA INC N	1,430,000.00	1,428,382.72	1,525,452.64
62947QAZ1	NXP BV / NXP FUNDING LLC CALLABLE NOTES	4,344,000.00	4,424,080.20	4,666,351.47
62947QAV0	NXP BV / NXP FUNDING LLC CALLABLE NOTES	2,750,000.00	2,823,201.30	2,877,975.51
62947QAX6	NXP BV / NXP FUNDING LLC CALLABLE NOTES	1,210,000.00	1,400,462.97	1,367,192.13
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK USD	8,909.00	1,833,366.18	2,029,292.02
62954RAAA	NYU LANGONE HOSPITALS CALLABLE BOND FIVE	750,000.00	750,000.00	769,584.74
67181A107	OAK STREET HEALTH INC COMMON STOCK USD 0	1,648.00	89,781.02	54,614.72
67181DA99	OAK STREET INVESTMENT GRADE NET LEASE FU	1,628,638.80	1,628,577.00	1,613,205.33
67401PAB4	OAKTREE SPECIALTY LENDING CORP CALLABLE	3,630,000.00	3,669,876.90	3,782,095.15
67401PAC2	OAKTREE SPECIALTY LENDING CORP CALLABLE	1,286,000.00	1,282,807.00	1,276,039.45
6656407	OBAYASHI CORP COMMON STOCK JPY	83,779.00	640,892.72	647,503.89
6136749	OBIC CO LTD COMMON STOCK JPY	200.00	20,089.18	37,514.65
67112FAD2	OBX 2018-1 TRUST 2018-1 A2 FLOATING 25/J	339,231.35	339,231.35	339,474.68
67083Q101	OCA INC COM STK USD0.01	10,687.00	106.87	-
83MB574	OCADO GROUP PLC COMMON STOCK GBP 2	1,732.00	27,747.29	39,364.33
674599DC6	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	6,925,000.00	7,459,718.85	7,709,602.50
674599DL6	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	5,760,000.00	6,764,924.32	7,473,600.00
674599DD5	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	3,820,000.00	4,218,646.38	4,421,665.28
674599CS2	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	2,225,000.00	2,216,297.48	2,285,742.50
674599CY9	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	1,350,000.00	1,343,578.21	1,366,875.03
674599DK8	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	885,000.00	816,450.69	911,554.43
674599EF8	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	610,000.00	682,413.88	741,150.00
674599DH5	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	430,000.00	608,283.66	567,602.15
674599CR4	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	300,000.00	299,793.00	309,156.00
674599CL7	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	220,000.00	220,867.41	215,600.00
674599CN3	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	181,000.00	176,833.46	181,000.00
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK U	14,075.00	311,874.44	408,034.25
674599162	OCCIDENTAL PETROLEUM CORP EQUITY WRT 03/	2,108.00	-	26,581.88
674599DG7	OCCIDENTAL PETROLEUM CORP PUTABLE NOTES	7,820,000.00	3,658,969.92	4,437,889.10
67091TAD7	OCF SA CALLABLE BOND FIXED 3.75% 23/JUN/	970,000.00	972,724.63	941,288.00
67091TA85	OCF SA CALLABLE BOND FIXED 5.125% 23/JUN	580,000.00	578,143.38	547,065.28
6656106	ODAKYU ELECTRIC RAILWAY CO LTD COMMON ST	1,125.00	24,831.74	20,867.53
67576GAD9	ODEBRECHT OFFSHORE DRILLING FINANCE LTD	1,176,871.06	881,872.23	229,454.55
67576GAC1	ODEBRECHT OFFSHORE DRILLING FINANCE LTD	60,109.08	39,859.69	58,982.03
67576IAB7	ODEBRECHT OIL & GAS FINANCE LTD CALLABLE	144,861.00	98,603.05	941.60
81577G7	OESTERREICHISCHE POST AG COMMON STOCK EU	5,763.00	181,860.44	247,729.24
67623CAD1	OFFICE PROPERTIES INCOME TRUST CALLABLE	1,080,000.00	1,080,372.90	1,071,558.76
67111BAC4	OFISI FUND IX LTD 2018-1A A FLOATING 15/J	1,000,000.00	987,770.86	998,805.00
670837103	OGX ENERGY CORP COMMON STOCK USD 0.01	3,333.00	103,945.23	127,920.54
677050AQ9	OGLETHORPE POWER CORP CALLABLE BOND FIVE	4,255,000.00	4,195,402.57	4,550,943.38
677050AL0	OGLETHORPE POWER CORP CALLABLE BOND FIVE	2,580,000.00	2,564,867.77	2,765,120.83
677050AN6	OGLETHORPE POWER CORP CALLABLE BOND FIVE	2,145,000.00	2,199,867.63	2,706,520.70
677052AA0	OGLETHORPE POWER CORP CALLABLE BOND FIVE	1,800,000.00	2,132,117.57	2,290,587.12
677050AH9	OGLETHORPE POWER CORP CALLABLE BOND FIVE	1,495,000.00	1,529,842.02	1,907,078.90
677050AK2	OGLETHORPE POWER CORP CALLABLE BOND FIVE	1,315,000.00	1,338,489.69	1,484,959.44
677050AG1	OGLETHORPE POWER CORP CALLABLE BOND FIVE	985,000.00	1,214,473.56	1,307,062.24

677347CF1	OHIO EDISON CO CALLABLE BOND FIXED 8.25%	2,577,000.00	3,770,741.03	4,131,544.38
677347CE4	OHIO EDISON CO CALLABLE NOTES FIXED 6.87	1,060,000.00	1,361,523.04	1,508,999.61
67740QAH9	OHIO NATIONAL FINANCIAL SERVICES INC CAL	8,120,000.00	8,607,053.19	9,194,419.32
677415CU3	OHIO POWER CO CALLABLE NOTES FIXED 2.9%	3,305,000.00	3,289,333.43	3,187,070.13
677415CR0	OHIO POWER CO CALLABLE NOTES FIXED 4% 01	360,000.00	423,068.09	413,553.32
677415CQ2	OHIO POWER CO CALLABLE NOTES FIXED 4.15%	860,000.00	882,155.71	1,008,663.32
677415CF6	OHIO POWER CO CALLABLE NOTES FIXED 6.6%	2,995,000.00	2,972,701.69	4,039,399.99
677632PA3	OHIO ST UNIV GEN RCPTS TAXABLE GEN RECEI	517,000.00	527,382.32	781,802.23
677777IAM0	OHIOHEALTH CORP CALLABLE BOND FIXED 2.83	566,000.00	566,000.00	577,646.87
677777JAK4	OHIOHEALTH CORP CALLABLE BOND FIXED 3.04	416,000.00	416,000.00	437,214.14
670852102	OIS OPTICAL IMAGING SYSTEMS INC COM STK	13,200.00	825.00	-
6657701	OJI HOLDINGS CORP COMMON STOCK JPY	116,810.00	620,613.24	565,005.16
678858BW0	OKLAHOMA GAS AND ELECTRIC CO CALLABLE NO	510,000.00	509,803.82	506,629.39
678858BM2	OKLAHOMA GAS AND ELECTRIC CO CALLABLE NO	200,000.00	205,028.77	251,584.76
679295105	OKTA INC COMMON STOCK USD	2,697.00	479,054.67	604,586.49
679369108	OLAPLEX HOLDINGS INC COMMON STOCK USD 0.	1,343.00	32,178.28	39,121.59
679580100	OLD DOMINION FREIGHT LINE INC COMMON STO	3,483.00	641,171.03	1,248,237.54
680223AL8	OLD REPUBLIC INTERNATIONAL CORP CALLABLE	5,095,000.00	5,325,603.22	5,479,091.73
680223104	OLD REPUBLIC INTERNATIONAL CORP COMMON S	10,627.00	224,229.63	261,211.66
680617AC1	OLEODUCTO CENTRAL SA CALLABLE NOTES FIFE	227,000.00	247,023.67	225,751.50
680665205	OLIN CORP COMMON STOCK USD 1	4,969.00	183,783.22	285,816.88
681116109	OLLIE'S BARGAIN OUTLET HOLDINGS INC COMM	1,116.00	87,700.08	57,128.04
6658801	OLYMPUS CORP COMMON STOCK JPY	42,712.00	880,193.24	982,722.80
89799U176	OLYMPUS GROWTH FUND V/1133 WEST LLC	100.00	14,052.00	6,222,066.00
681996872	OLYMPUS GROWTH FUND VI LP	100.00	18,492,495.00	61,362,739.00
682051A16	OMAN GOVERNMENT INTERNATIONAL BOND BOND	2,030,000.00	2,018,827.42	2,062,683.00
68205LAS2	OMAN GOVERNMENT INTERNATIONAL BOND BOND	875,000.00	939,941.26	955,788.75
681936BN9	OMEGA HEALTHCARE INVESTORS INC CALLABLE	1,800,000.00	1,788,332.49	1,754,421.75
681936BD1	OMEGA HEALTHCARE INVESTORS INC CALLABLE	1,000,000.00	991,310.00	1,068,292.53
681936BB5	OMEGA HEALTHCARE INVESTORS INC CALLABLE	800,000.00	788,640.00	854,239.13
681936100	OMEGA HEALTHCARE INVESTORS INC REIT USD	9,139.00	268,172.78	270,423.01
G6764MAA0	OMEGA LEASING (NO 9) LIMITED	2,631,578.90	2,631,578.90	2,672,973.64
681919106	OMNICOM GROUP INC COMMON STOCK USD 0.15	3,552.00	210,965.83	260,255.04
6659428	OMRON CORP COMMON STOCK JPY	7,632.00	635,129.54	759,521.68
4651459	OMV AG COMMON STOCK EUR 0	28,950.00	1,474,703.03	1,644,450.92
QCF21DX	OMXS30 IND FUTURE EQUITY INDEX 21/JAN/20	2.00	2,374.24	-
682189AQ8	ON SEMICONDUCTOR CORP CALLABLE NOTES FIF	505,000.00	515,598.44	517,625.00
682189105	ON SEMICONDUCTOR CORP COMMON STOCK USD 0	7,049.00	129,091.94	478,768.08
682333CB8	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	7,579,000.00	7,433,815.56	7,288,456.15
682333AT1	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	2,615,000.00	2,729,579.00	3,249,228.55
682333JAF1	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	2,020,000.00	2,395,325.60	3,199,636.12
682333JX1	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	2,017,000.00	2,309,382.93	2,933,374.67
682333JBR4	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	2,356,000.00	2,336,536.84	2,458,430.56
682333JAS3	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	1,438,000.00	1,630,817.75	1,920,499.75
682333DAP2	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	1,130,000.00	1,477,038.20	1,636,052.73
682333JBB9	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	1,405,000.00	1,351,939.99	1,598,222.74
682333JCC6	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	750,000.00	784,635.47	778,808.48
682333JBG8	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	540,000.00	570,167.49	650,883.53
682333JBP8	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	325,000.00	371,082.35	375,747.67
682333JAH7	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	275,000.00	275,164.75	364,605.63
682333DAT4	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	100,000.00	127,006.22	138,166.93
682333JBV5	ONCOR ELECTRIC DELIVERY CO LLC NOTES	3,065,000.00	3,056,368.93	3,523,247.11
68235PAJ7	ONE GAS INC CALLABLE NOTES FIXED 0.85% 1	1,775,000.00	1,774,684.71	1,772,934.13
68235PAG3	ONE GAS INC CALLABLE NOTES FIXED 4.5% 01	685,000.00	678,065.13	843,445.02
68235PAF5	ONE GAS INC CALLABLE NOTES FIXED 4.658%	850,000.00	849,992.21	1,043,447.13
68244A100	ONEFN INC	1,595,944.00	0.02	0.02
85172FAQ2	ONEMAIN FINANCE CORP CALLABLE NOTES FIFE	500,000.00	500,000.00	560,000.00
85172FAM1	ONEMAIN FINANCE CORP CALLABLE NOTES FIFE	500,000.00	499,950.98	556,250.00
85172FAN9	ONEMAIN FINANCE CORP CALLABLE NOTES FIFE	300,000.00	300,000.00	342,000.00
68268W103	ONEMAIN HOLDINGS INC COMMON STOCK USD 0.	16,702.00	808,584.21	835,768.08
682680BA0	ONEOK INC CALLABLE NOTES FIXED 2.2% 15/S	1,000,000.00	1,021,280.79	1,010,012.81
682680AK1	ONEOK INC CALLABLE NOTES FIXED 2.75% 01/	1,122,000.00	1,189,118.04	1,152,974.32
682680BB8	ONEOK INC CALLABLE NOTES FIXED 3.1% 15/M	485,000.00	448,275.91	493,976.80
682680AW9	ONEOK INC CALLABLE NOTES FIXED 3.4% 01/5	1,855,000.00	1,890,383.24	1,921,527.35
682680AW3	ONEOK INC CALLABLE NOTES FIXED 4.35% 15/	3,880,000.00	3,911,775.49	4,228,702.97
682680BC6	ONEOK INC CALLABLE NOTES FIXED 4.5% 15/M	1,297,000.00	1,414,791.25	1,436,464.35
682680AU7	ONEOK INC CALLABLE NOTES FIXED 4.55% 15/	5,200,000.00	5,175,985.00	5,740,800.00
682680AV5	ONEOK INC CALLABLE NOTES FIXED 5.2% 15/I	3,410,000.00	3,635,088.14	4,120,958.98
682680AN3	ONEOK INC CALLABLE NOTES FIXED 6% 15/IUN	195,000.00	214,733.30	240,724.12
682680BE2	ONEOK INC CALLABLE NOTES FIXED 6.35% 15/	100,000.00	99,718.72	125,535.13
682680BF9	ONEOK INC CALLABLE NOTES FIXED 7.15% 15/	4,337,000.00	4,745,777.89	6,251,409.44
682680103	ONEOK INC COMMON STOCK USD 0.01	7,376.00	245,581.97	433,413.76
68268NAG8	ONEOK PARTNERS LP CALLABLE NOTES FIXED 6	4,538,000.00	4,773,836.33	5,717,298.82
68268NAC7	ONEOK PARTNERS LP CALLABLE NOTES FIXED 6	1,355,000.00	1,580,693.22	1,770,999.08
68268NAD5	ONEOK PARTNERS LP CALLABLE NOTES FIXED 6	900,000.00	1,079,065.45	1,206,125.23
2659518	ONEX CORP COMMON STOCK CAD 0	2,199.00	137,345.82	172,835.15
68272K103	ONEX CORP COMMON STOCK CAD 0	583.00	36,131.86	45,730.52
6660107	ONO PHARMACEUTICAL CO LTD COMMON STOCK J	1,350.00	28,871.81	33,481.83
68327LAD8	ONTARIO TEACHERS' CADILLAC FAIRVIEW PROP	640,000.00	633,387.90	637,038.23
6483821	ONWARD HOLDINGS CO LTD COMMON STOCK JPY	14,200.00	87,797.47	36,870.31
BD3D170	OPEN HOUSE GROUP CO LTD COMMON STOCK JPY	300.00	17,018.68	15,683.21
2260824	OPEN TEXT CORP COMMON STOCK EUR 0	28,526.00	1,195,095.22	1,355,896.80
683715106	OPEN TEXT CORP COMMON STOCK EUR 0	6,850.00	328,345.20	325,238.00
68389FHC1	OPTION ONE MORTGAGE LOAN TRUST 2005-2 20	2,000,000.00	365,541.00	1,982,905.00
68389KCC7	ORACLE CORP CALLABLE NOTES FIXED 1.65% 2	5,080,000.00	5,105,715.70	5,040,721.18
68389KCD5	ORACLE CORP CALLABLE NOTES FIXED 2.3% 25	1,545,000.00	1,541,471.40	1,540,211.67
68389XB11	ORACLE CORP CALLABLE NOTES FIXED 2.5% 01	1,120,000.00	1,119,731.14	1,146,243.56
68389XB18	ORACLE CORP CALLABLE NOTES FIXED 2.8% 01	1,436,000.00	1,433,503.46	1,480,494.07
68389KCE3	ORACLE CORP CALLABLE NOTES FIXED 2.875%	1,505,000.00	1,544,962.50	1,514,586.59
68389XBV6	ORACLE CORP CALLABLE NOTES FIXED 2.95% 0	15,373,000.00	15,885,409.04	15,547,728.60
68389XB53	ORACLE CORP CALLABLE NOTES FIXED 2.95% 1	2,155,000.00	2,282,378.31	2,241,220.97
68389XB44	ORACLE CORP CALLABLE NOTES FIXED 3.25% 1	4,330,000.00	4,671,729.87	4,559,179.50
68389XBK2	ORACLE CORP CALLABLE NOTES FIXED 3.6% 01	38,548,000.00	40,050,405.62	37,743,847.48
68389XBW4	ORACLE CORP CALLABLE NOTES FIXED 3.6% 01	15,775,000.00	16,335,075.40	15,820,031.47
68389XBZ7	ORACLE CORP CALLABLE NOTES FIXED 3.65% 2	8,938,000.00	9,032,278.04	9,037,510.86
68389XBP9	ORACLE CORP CALLABLE NOTES FIXED 3.8% 15	3,840,000.00	3,808,260.56	4,009,260.25
68389XBV0	ORACLE CORP CALLABLE NOTES FIXED 3.85% 0	9,778,000.00	10,054,404.83	9,655,296.56
68389XBH7	ORACLE CORP CALLABLE NOTES FIXED 3.85% 1	3,610,000.00	3,621,584.73	3,813,386.29
68389XBE4	ORACLE CORP CALLABLE NOTES FIXED 3.9% 15	6,290,000.00	6,296,650.20	6,736,858.20
68389XCA1	ORACLE CORP CALLABLE NOTES FIXED 3.95% 2	14,133,000.00	14,693,851.53	14,671,569.91
68389XB13	ORACLE CORP CALLABLE NOTES FIXED 4% 15/I	25,399,000.00	26,406,737.37	26,362,182.66
68389XBQ7	ORACLE CORP CALLABLE NOTES FIXED 4% 15/N	9,135,000.00	9,651,599.09	9,484,358.76
68389XCB9	ORACLE CORP CALLABLE NOTES FIXED 4.1% 25	2,950,000.00	2,996,749.83	3,074,542.41
68389XBF1	ORACLE CORP CALLABLE NOTES FIXED 4.125%	6,270,000.00	6,225,141.12	6,614,464.09
68389XAV7	ORACLE CORP CALLABLE NOTES FIXED 4.3% 08	4,830,000.00	5,072,485.13	5,349,532.04
68389XBG9	ORACLE CORP CALLABLE NOTES FIXED 4.375%	2,275,000.00	2,351,017.57	2,490,189.67
68389XAW5	ORACLE CORP CALLABLE NOTES FIXED 4.5% 08	1,330,000.00	1,331,321.53	1,501,690.71
68389XAM7	ORACLE CORP CALLABLE NOTES FIXED 5.375%	9,047,000.00	10,533,962.28	11,047,381.81
68389XAH8	ORACLE CORP CALLABLE NOTES FIXED 6.125%	490,000.00	664,918.34	649,463.43
68389XAE5	ORACLE CORP CALLABLE NOTES FIXED 6.5% 15	755,000.00	912,107.71	1,018,357.39
68389X105	ORACLE CORP COMMON STOCK USD 0.01	28,072.00	1,400,155.47	2,448,159.12
6141680	ORACLE CORP JAPAN COMMON STOCK JPY	150.00	11,764.60	11,384.66
684060106	ORANGE SA ADR USD	165,500.00	1,832,066.02	1,746,025.00
35177PAL1	ORANGE SA CALLABLE NOTES STEP CPN 01/MAR	3,600,000.00	4,566,213.91	5,516,217.76
5176177	ORANGE SA COMMON STOCK EUR 4	7,259.00	110,735.05	77,703.71
67103HAH0	O'REILLY AUTOMOTIVE INC CALLABLE NOTES F	630,000.00	682,944.83	695,376.64
67103HAI6	O'REILLY AUTOMOTIVE INC CALLABLE NOTES F	215,000.00	235,437.29	242,125.40
67103H107	O'REILLY AUTOMOTIVE INC COMMON STOCK USD	1,331.00	473,388.29	939,992.13

68622TAB7	ORGANON & CO / ORGANON FOREIGN DEBT CO-I	1,690,000.00	1,715,000.00	1,765,509.20
68622V106	ORGANON & CO COMMON STOCK USD 0.01	15,025.30	455,286.17	457,520.39
Q7160#AL3	ORICA FINANCE LIMITED SERIES A	3,000,000.00	3,000,000.00	3,326,850.00
6458001	ORICA LTD COMMON STOCK AUD 0	11,571.00	147,756.91	115,169.80
6648891	ORIENTAL LAND CO LTD/JAPAN COMMON STOCK	716.00	71,649.71	120,592.42
6214861	ORIGIN ENERGY LTD COMMON STOCK AUD 0	124,206.00	428,793.05	473,192.82
68629Y103	ORION OFFICE REIT INC REIT USD 0.01	1,349.00	22,167.51	25,185.83
B17NY40	ORION OYJ COMMON STOCK EUR 0.65	403.00	15,954.70	16,736.81
6661144	ORIX CORP COMMON STOCK JPY	36,930.00	657,312.74	752,839.00
6527774	ORIX JREIT INC REIT JPY	10.00	22,096.17	15,613.74
B1VQF42	ORKLA ASA COMMON STOCK NOK 1.25	2,850.00	25,162.25	28,557.20
686514AF7	ORLANDO HEALTH OBLIGATED GROUP CALLABLE	1,140,000.00	1,140,000.00	1,347,336.76
686514AH3	ORLANDO HEALTH OBLIGATED GROUP CALLABLE	1,215,000.00	1,215,000.00	1,272,011.26
7339A51	ORPEA SA COMMON STOCK EUR 1.25	156.00	23,096.65	19,636.71
BYT16L4	ORSTED AS COMMON STOCK DKK 10	6,591.00	591,041.02	841,680.85
6661768	OSAKA GAS CO LTD COMMON STOCK JPY	1,347.00	25,575.47	22,236.52
688239201	OSHKOSH CORP COMMON STOCK USD 0.01	1,138.00	77,549.25	128,263.98
68902VAK3	OTIS WORLDWIDE CORP CALLABLE NOTES FIXED	10,810,000.00	10,958,926.01	10,965,398.19
68902VAM9	OTIS WORLDWIDE CORP CALLABLE NOTES FIXED	5,835,000.00	6,045,430.43	6,149,097.29
68902VAL1	OTIS WORLDWIDE CORP CALLABLE NOTES FIXED	3,500,000.00	3,563,784.34	3,590,110.19
68902VAH0	OTIS WORLDWIDE CORP CALLABLE NOTES FIXED	1,040,000.00	1,056,878.65	1,057,289.45
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD 0.0	22,642.00	1,396,626.04	1,971,438.94
6267058	OTSUKA CORP COMMON STOCK JPY	348.00	11,589.60	16,590.86
B5LTM93	OTSUKA HOLDINGS CO LTD COMMON STOCK JPY	7,600.00	287,029.69	275,145.67
222274IB	OVERNIGHT INDEX SWAP - OIS	12,900,000.00	0.00	352,206.14
222275IB	OVERNIGHT INDEX SWAP - OIS	2,800,000.00	0.00	85,232.21
222393IB	OVERNIGHT INDEX SWAP - OIS	4,000,000.00	0.00	14,289.62
221995IB	OVERNIGHT INDEX SWAP - OIS	2,000,000.00	0.00	9,542.63
222421IB	OVERNIGHT INDEX SWAP - OIS	39,100,000.00	0.00 -	44.93
222423IB	OVERNIGHT INDEX SWAP - OIS	144,900,000.00	0.00 -	166.49
222418IB	OVERNIGHT INDEX SWAP - OIS	39,100,000.00	0.00 -	6,649.18
222145IB	OVERNIGHT INDEX SWAP - OIS	180,000,000.00	0.00 -	7,351.24
222146IB	OVERNIGHT INDEX SWAP - OIS	540,000,000.00	0.00 -	32,390.34
222419IB	OVERNIGHT INDEX SWAP - OIS	144,900,000.00	0.00 -	41,148.83
222154IB	OVERNIGHT INDEX SWAP - OIS	6,900,000.00	0.00 -	42,102.29
222141IB	OVERNIGHT INDEX SWAP - OIS	11,700,000.00	0.00 -	71,390.85
222148IB	OVERNIGHT INDEX SWAP - OIS	14,500,000.00	0.00 -	88,475.84
222182IB	OVERNIGHT INDEX SWAP - OIS	27,800,000.00	0.00 -	164,489.63
222153IB	OVERNIGHT INDEX SWAP - OIS	27,500,000.00	0.00 -	167,799.00
22214IB	OVERNIGHT INDEX SWAP - OIS	133,300,000.00	0.00 -	813,367.52
80F9V20	OVERSEA-CHINESE BANKING CORP LTD COMMON	57,565.00	491,812.38	486,771.50
651290AR9	OVINTIV EXPLORATION INC CALLABLE NOTES F	6,351,000.00	7,042,078.21	7,040,192.61
651290AQ1	OVINTIV EXPLORATION INC CALLABLE NOTES F	1,100,000.00	1,203,325.84	1,210,859.22
292505AD6	OVINTIV INC	1,372,000.00	1,379,252.22	1,765,308.88
292505AK0	OVINTIV INC CALLABLE NOTES FIXED 5.15% 1	2,300,000.00	2,450,883.91	2,513,359.68
292505AG9	OVINTIV INC CALLABLE NOTES FIXED 6.5% 01	369,000.00	472,057.11	478,741.66
292505AE4	OVINTIV INC CALLABLE NOTES FIXED 6.625%	2,005,000.00	2,576,266.40	2,624,741.33
690742AK7	OWENS CORNING CALLABLE NOTES FIXED 3.875	1,688,000.00	1,867,976.71	1,840,956.31
690742AE1	OWENS CORNING CALLABLE NOTES FIXED 4.2%	2,350,000.00	2,306,597.96	2,513,096.27
690742AG6	OWENS CORNING CALLABLE NOTES FIXED 4.3%	400,000.00	337,579.41	457,652.85
690742AB7	OWENS CORNING CALLABLE NOTES FIXED 7% 01	1,159,000.00	1,334,418.66	1,636,573.52
690742101	OWENS CORNING COMMON STOCK USD 0.001	1,710.00	99,564.66	154,755.00
69121KAG9	OWL ROCK CAPITAL CORP CALLABLE NOTES FIX	1,933,000.00	1,915,163.66	1,897,391.86
69121KAE4	OWL ROCK CAPITAL CORP CALLABLE NOTES FIX	840,000.00	857,921.84	853,494.09
69122JAA4	OWL ROCK CAPITAL CORP III CALLABLE NOTES	668,000.00	667,799.60	653,138.60
691215AE7	OWNIT MORTGAGE LOAN TRUST SERIES 2004-1	46,343.88	37,561.98	46,657.89
69145LAA2	OXFORD FINANCE LLC / OXFORD FINANCE CO-I	400,000.00	400,000.00	400,500.00
693718108	PACCAR INC COMMON STOCK USD 1	5,671.00	396,786.81	500,522.46
B8180J7	PACIFIC CENTURY PREMIUM DEVELOPMENTS LTD	3.00	0.87	0.23
694308IX6	PACIFIC GAS AND ELECTRIC CO BOND VARIABLE	410,000.00	410,000.00	410,615.00
694308IN8	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	21,498,000.00	23,675,588.19	23,412,532.54
694308IQ1	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	12,525,000.00	13,503,073.95	13,043,561.55
694308HR1	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	10,829,000.00	11,220,983.96	10,508,324.54
694308JF5	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	9,213,000.00	9,128,289.80	8,894,622.12
694308IE8	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	7,111,000.00	7,110,746.02	7,111,023.26
BMVY011	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	6,200,000.00	6,093,052.25	5,743,448.99
694308JY4	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	4,905,000.00	4,899,130.89	4,917,667.01
694308IU2	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	3,019,000.00	3,012,701.03	3,038,252.70
694308IM0	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	2,337,000.00	2,618,089.39	2,526,757.67
694308IJ7	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	2,400,000.00	2,339,262.36	2,223,270.58
694308IG3	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	2,170,000.00	2,143,790.58	2,067,056.42
694308IP3	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	1,900,000.00	1,985,836.00	1,942,050.67
694308IH1	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	1,415,000.00	1,361,457.83	1,311,724.01
694308IS7	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	1,010,000.00	1,010,000.00	1,003,693.98
BMV6VC9	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	830,000.00	856,235.16	864,363.76
694308GZ4	PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	9,110,000.00	9,772,677.42	9,247,541.68
694308JB4	PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	5,420,000.00	5,766,181.72	5,610,438.42
694308IC2	PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	3,531,000.00	3,720,828.31	3,847,349.71
694308HY6	PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	2,999,000.00	3,064,339.01	2,888,572.33
694308HP5	PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	2,251,000.00	2,363,456.00	2,304,618.82
694308HD2	PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	1,500,000.00	1,634,886.00	1,537,890.00
694308HN0	PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	1,195,000.00	1,271,334.86	1,192,433.98
694308HS9	PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	1,100,000.00	1,095,841.00	1,129,986.00
694308HG5	PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	973,000.00	1,035,836.34	1,018,108.28
694308HH3	PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	363,000.00	389,612.51	376,436.30
694308HA8	PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	170,000.00	164,888.10	160,718.00
694308IL2	PACIFIC GAS AND ELECTRIC COMPANY	1,800,000.00	1,851,812.50	1,866,891.02
694308IK4	PACIFIC GAS AND ELECTRIC COMPANY	1,050,000.00	1,003,046.40	1,091,816.30
6944PL2B4	PACIFIC LIFE GLOBAL FUNDING II MEDIUM TE	1,000,000.00	1,007,912.16	987,545.14
6944PL2E8	PACIFIC LIFE GLOBAL FUNDING II MEDIUM TE	885,000.00	884,564.86	880,408.68
69448FAA9	PACIFIC LIFE INSURANCE CO CALLABLE NOTES	4,860,000.00	4,857,666.57	5,573,449.17
694476AE2	PACIFIC LIFECORP CALLABLE NOTES FIXED 3	1,795,000.00	1,786,073.39	1,929,619.74
BYVTP23	PACIFIC NATIONAL FINANCE PTY LTD CALLABL	500,000.00	484,737.36	541,119.00
695114CW6	PACIFICORP CALLABLE BOND FIXED 2.7% 15/S	565,000.00	564,152.32	581,665.37
695114CY2	PACIFICORP CALLABLE BOND FIXED 2.9% 15/I	6,926,000.00	6,874,914.49	6,796,523.30
695114CX4	PACIFICORP CALLABLE BOND FIXED 3.3% 15/M	2,165,000.00	2,197,828.02	2,243,596.76
695114CT3	PACIFICORP CALLABLE BOND FIXED 4.125% 15	5,384,000.00	5,598,389.73	6,202,615.45
695114CV8	PACIFICORP CALLABLE BOND FIXED 4.15% 15/	1,120,000.00	1,115,138.44	1,324,985.09
695114B20	PACIFICORP CALLABLE BOND FIXED 5.25% 15/	275,000.00	312,971.31	345,775.92
695114CD8	PACIFICORP CALLABLE BOND FIXED 5.75% 01/	2,075,000.00	2,385,930.43	2,730,086.99
695114CL0	PACIFICORP CALLABLE BOND FIXED 6% 15/JAN	1,755,000.00	2,190,496.64	2,401,761.29
695114CG1	PACIFICORP CALLABLE BOND FIXED 6.25% 15/	4,778,000.00	5,919,051.29	6,640,364.63
695114BT4	PACIFICORP CALLABLE BOND FIXED 7.7% 15/N	190,000.00	246,857.01	271,218.33
695156AW9	PACKAGING CORP OF AMERICA CALLABLE NOTES	2,340,000.00	2,335,969.84	2,328,549.30
695156109	PACKAGING CORP OF AMERICA COMMON STOCK U	2,563.00	298,750.68	348,952.45
695995142	PACVEN WALDEN VENTURES IV L P IBM	100.00	3,734,527.53	409,820.00
695995167	PACVEN WALDEN VENTURES V L P IBM	100.00	-	21,479,458.00
695263103	PACWEST BANCORP COMMON STOCK USD 0	9,715.00	301,943.02	438,826.55
3023231	PAGEGROUP PLC COMMON STOCK GBP 1	29,609.00	171,634.53	254,058.28
69608A108	PALANTIR TECHNOLOGIES INC COMMON STOCK U	27,043.00	724,211.54	492,453.03
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD	2,923.00	854,338.74	1,627,409.48
697757102	PAN AM CORP COM STK USD0.25	340,100.00	-	-
2669272	PAN AMERICAN SILVER CORP COMMON STOCK CA	6,075.00	183,059.04	151,784.82
6269861	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	1,400.00	18,169.06	19,294.00
6572707	PANASONIC CORP COMMON STOCK JPY	38,883.00	484,047.13	427,137.29
844XTX8	PANDORA A/S COMMON STOCK DKK 0.01	15,689.00	1,149,794.31	1,956,012.48
G69996547	PANTHEON GLOBAL SEC FUND III/1133 WEST L	100.00	-	1,618,750.00
G69998410	PANTHEON GLOBAL SECONDARY FUND IV, L.P.	100.00	-	6,995,955.00

698997913	PANTHEON GLOBAL SECONDARY FUND I P IBM L	100.00	5,782,308.00	959,859.00
89992457	PANTHEON GLOBAL SECONDARY FUND V LP	100.00	6,804,804.11	22,705,132.00
89399W275	PANTHEON GLOBAL SECONDARY II/BULLSHEAD D	100.00	9,929,760.17	1,095,742.00
69888XAA7	PAR PHARMACEUTICAL INC CALLABLE NOTES FI	564,000.00	554,909.82	576,368.52
699149AH3	PARAGUAY GOVERNMENT INTERNATIONAL BOND C	1,356,000.00	1,579,067.07	1,547,535.00
700141AC4	PARK AEROSPACE HOLDINGS LTD CALLABLE NOT	1,320,000.00	1,319,780.00	1,362,239.46
700141AB6	PARK AEROSPACE HOLDINGS LTD CALLABLE NOT	191,000.00	201,451.21	204,814.16
700162AJ9	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1,000,000.00	1,000,000.00	999,702.00
700517105	PARK HOTELS & RESORTS INC REIT USD 0.01	3,907.00	59,881.25	73,764.16
70109HAN5	PARKER-HANNIFIN CORP CALLABLE MEDIUM TER	500,000.00	608,974.32	601,361.92
701094ANA	PARKER-HANNIFIN CORP CALLABLE NOTES FIXE	905,000.00	902,767.84	959,098.96
701094AL8	PARKER-HANNIFIN CORP CALLABLE NOTES FIXE	372,000.00	410,552.40	432,115.20
701094AP9	PARKER-HANNIFIN CORP CALLABLE NOTES FIXE	112,000.00	126,462.63	130,907.21
701094104	PARKER-HANNIFIN CORP COMMON STOCK USD 0.	3,084.00	632,421.14	981,082.08
BLFHPV8	PARKLAND CORP/CANADA	4,407.00	151,372.25	121,308.94
700677AR8	PARK-OHIO INDUSTRIES INC CALLABLE NOTES	670,000.00	659,046.83	650,235.00
701885AJ4	PARSLEY ENERGY LLC / PARSLEY FINANCE COR	1,530,000.00	1,530,000.00	1,539,562.50
701885AH8	PARSLEY ENERGY LLC / PARSLEY FINANCE COR	870,000.00	904,165.75	888,487.50
702991266	PARTECH INTL VENTURES V LP/1133 WEST LLC	100.00	11,618,243.00	-
8119QGO	PARTNERS GROUP HOLDING AG COMMON STOCK C	1,750.00	2,487,122.98	2,904,982.72
703193102	PATHE COMMUNICATION COM STK USD0.01	1,300.00	-	-
704326107	PAYCHEX INC COMMON STOCK USD 0.01	5,351.00	368,746.70	730,411.50
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD 0.0	843.00	201,446.87	350,005.17
70435P102	PAYCOR HCM INC COMMON STOCK USD 0.001	502.00	15,401.36	14,462.62
70438V102	PAYLOCITY HOLDING CORP COMMON STOCK USD	624.00	79,552.94	147,363.84
70450YAJ2	PAYPAL HOLDINGS INC CALLABLE NOTES FIXED	4,727,000.00	4,853,686.60	5,063,062.53
70450YAH6	PAYPAL HOLDINGS INC CALLABLE NOTES FIXED	1,070,000.00	1,069,042.12	1,086,748.62
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD 0.0	25,370.00	2,817,351.28	4,784,274.60
G6964L107	PAYSAFE LTD COMMON STOCK	11,796.00	105,246.39	46,122.36
6574071	PCCW LTD COMMON STOCK HKD 0	26.00	19.88	13.17
69399B935	PCSAT INC DEL SER A CONV PFD	3,816,964.00	0.04	0.04
70462GAC2	PEACEHEALTH OBLIGATED GROUP CALLABLE BON	162,000.00	162,000.00	169,548.50
70462GAA6	PEACEHEALTH OBLIGATED GROUP CALLABLE NOT	400,000.00	400,000.00	531,287.50
677608	PEARSON PLC COMMON STOCK GBP 25	2,871.00	30,851.05	23,845.05
693304BC0	PECO ENERGY CO CALLABLE BOND FIXED 2.85%	4,022,000.00	4,018,538.31	3,982,765.71
693304AX5	PECO ENERGY CO CALLABLE BOND FIXED 3% 15	1,375,000.00	1,402,132.31	1,387,944.98
693304BA4	PECO ENERGY CO CALLABLE BOND FIXED 3.05%	230,000.00	244,142.38	234,577.25
693304AV9	PECO ENERGY CO CALLABLE BOND FIXED 3.7%	565,000.00	563,024.02	638,066.30
693304AW7	PECO ENERGY CO CALLABLE BOND FIXED 3.0%	185,000.00	173,984.29	215,954.39
693304AS6	PECO ENERGY CO CALLABLE BOND FIXED 4.15%	1,330,000.00	1,463,962.08	1,579,453.84
2678739	PEGASUS GOLD INC COM NPV(INV REGISTER)	34,778.00	4.17	-
705573103	PEGASYSTEMS INC COMMON STOCK USD 0.01	672.00	61,427.56	75,143.04
70614W100	PELTON INTERACTIVE INC COMMON STOCK USD	4,311.00	403,671.98	154,161.36
B4PT2P8	PEMBINA PIPELINE CORP COMMON STOCK CAD 0	15,588.00	439,947.62	473,507.94
707569109	PENN NATIONAL GAMING INC COMMON STOCK US	8,672.00	489,590.91	449,643.20
708696BV0	PENNSYLVANIA ELECTRIC CO CALLABLE NOTES	1,655,000.00	1,746,464.84	2,235,290.23
708696B21	PENNSYLVANIA ELECTRIC CO CALLABLE NOTES	1,250,000.00	1,324,174.86	1,330,036.24
708696BX6	PENNSYLVANIA ELECTRIC CO CALLABLE NOTES	1,100,000.00	1,213,135.00	1,171,076.85
708696BY4	PENNSYLVANIA ELECTRIC CO CALLABLE NOTES	839,000.00	837,168.15	877,509.77
709223A27	PENNSYLVANIA ST TPK COMMN TPK REV REV BD	1,000,000.00	1,049,852.33	1,420,770.00
70959WAK9	PENSKE AUTOMOTIVE GROUP INC CALLABLE NOT	695,000.00	698,448.87	688,918.75
70959W103	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK	563.00	24,013.91	60,364.86
709599BF0	PENSKE TRUCK LEASING CO LP / PTL FINANCE	2,765,000.00	2,762,722.83	2,897,170.73
709599AZ7	PENSKE TRUCK LEASING CO LP / PTL FINANCE	1,860,000.00	1,855,569.43	1,981,930.83
709599BM5	PENSKE TRUCK LEASING CO LP / PTL FINANCE	1,730,000.00	1,733,251.19	1,710,085.57
709599BE3	PENSKE TRUCK LEASING CO LP / PTL FINANCE	300,000.00	299,196.00	329,144.75
ABA9981K4	PENSO FUND PLATFORM SPC SEGREGATED PORTF	17,495.41	11,250,000.00	20,290,957.77
709629AR0	PENTAIR FINANCE SARL CALLABLE NOTES FIXE	1,285,000.00	1,278,845.46	1,453,459.71
G7500T104	PENTAIR PLC COMMON STOCK USD 0.01	2,762.00	111,686.32	201,708.86
6680804	PENTA-OCEAN CONSTRUCTION CO LTD COMMON S	64,000.00	372,678.78	361,252.23
70975L107	PENUMBRA INC COMMON STOCK USD 0.001	564.00	102,973.03	162,048.48
712704105	PEOPLE'S UNITED FINANCIAL INC COMMON STO	7,044.00	90,066.36	125,524.08
BFXG366	PEPKOR HOLDINGS LTD COMMON STOCK ZAR	63,776.00	94,407.80	87,472.22
71338QAC0	PEPPERDINE UNIVERSITY CALLABLE BOND FIXE	1,410,000.00	1,410,000.00	1,495,828.19
713448EL8	PEPSICO INC CALLABLE NOTES FIXED 2.625%	840,000.00	838,027.27	883,782.70
713448FF0	PEPSICO INC CALLABLE NOTES FIXED 2.625%	495,000.00	494,241.87	500,820.70
713448FG8	PEPSICO INC CALLABLE NOTES FIXED 2.75% 2	3,460,000.00	3,433,935.36	3,545,877.33
713448EP9	PEPSICO INC CALLABLE NOTES FIXED 2.875%	2,205,000.00	2,311,408.57	2,311,966.95
713448DP0	PEPSICO INC CALLABLE NOTES FIXED 3.45% 0	1,483,000.00	1,350,258.89	1,670,557.74
713448DD7	PEPSICO INC CALLABLE NOTES FIXED 4.45% 1	292,000.00	377,537.71	383,402.83
713448108	PEPSICO INC COMMON STOCK USD 0.017	30,894.00	3,629,352.61	5,366,596.74
LX192468	Peraton Corp.-Term B Loan (First Lien) L	1,556,450.33	1,548,668.07	1,559,781.13
714046AL3	PERKINELMER INC CALLABLE NOTES FIXED 0.8	710,000.00	710,041.30	699,897.40
714046AN9	PERKINELMER INC CALLABLE NOTES FIXED 2.2	530,000.00	529,499.10	515,347.30
714046AG4	PERKINELMER INC CALLABLE NOTES FIXED 3.3	2,500,000.00	2,657,100.00	2,645,987.35
714046AJ8	PERKINELMER INC CALLABLE NOTES FIXED 3.6	1,450,000.00	1,567,467.80	1,564,170.25
714046109	PERKINELMER INC COMMON STOCK USD 1	2,096.00	215,632.70	421,421.76
713990562	PERMIRA EUROPE III/BULLSHEAD I	100.00	-	203,275.32
71499Y716	PERMIRA V LP	100.00	-	77,943,842.17
AAG9935F8	PERMIRA VI L.P. 1	100.00	18,537,790.80	49,200,502.15
71427QA84	PERNOD RICARD INTERNATIONAL FINANCE LLC	2,530,000.00	2,424,239.44	2,368,360.48
71427QA66	PERNOD RICARD INTERNATIONAL FINANCE LLC	1,990,000.00	1,970,496.56	1,884,959.82
71427QAC2	PERNOD RICARD INTERNATIONAL FINANCE LLC	675,000.00	658,186.59	640,448.16
4682329	PERNOD RICARD SA COMMON STOCK EUR 1.55	1,702.00	275,169.49	409,361.30
G97822103	PERRIGO CO PLC COMMON STOCK USD 0.001	2,221.00	121,471.80	86,396.90
714295AA0	PERRIGO FINANCE UNLIMITED CO CALLABLE BO	-	-	-
71429MAC9	PERRIGO FINANCE UNLIMITED CO CALLABLE NO	6,020,000.00	6,045,931.52	6,101,707.05
682538	PERSIMMON PLC COMMON STOCK GBP 10	18,669.00	513,489.01	722,174.65
83CY709	PERSOL HOLDINGS CO LTD COMMON STOCK JPY	11,200.00	264,778.79	324,849.12
69370PAG6	PERTAMINA PERSERO PT CALLABLE MEDIUM TER	600,000.00	600,000.00	617,567.30
71568PAK5	PERUSAHAAN PERSEROAN PERSERO PT PERUSAHA	2,827,000.00	2,913,626.04	3,028,423.75
71568PAC3	PERUSAHAAN PERSEROAN PERSERO PT PERUSAHA	1,906,000.00	2,066,580.50	2,033,778.24
71568PAP4	PERUSAHAAN PERSEROAN PERSERO PT PERUSAHA	1,300,000.00	1,278,814.90	1,261,845.00
71568PAN9	PERUSAHAAN PERSEROAN PERSERO PT PERUSAHA	700,000.00	694,022.00	694,750.00
71601V105	PETCO HEALTH & WELLNESS CO INC COMMON ST	991.00	22,865.23	19,611.89
2648478	PETCO HEALTH & WELLNESS CO INC TERM B 88	748,120.30	741,966.17	746,250.00
71647NBJ7	PETROBRAS GLOBAL FINANCE BV CALLABLE NOT	9,360,000.00	8,727,394.19	8,681,400.00
71647NB8E	PETROBRAS GLOBAL FINANCE BV CALLABLE NOT	5,605,000.00	7,387,161.01	5,829,592.35
71647NB00	PETROBRAS GLOBAL FINANCE BV CALLABLE NOT	4,510,000.00	4,795,706.22	4,803,150.00
71647NAK5	PETROBRAS GLOBAL FINANCE BV CALLABLE NOT	2,975,000.00	2,965,382.46	3,294,812.50
71647NBH1	PETROBRAS GLOBAL FINANCE BV CALLABLE NOT	2,170,000.00	2,340,990.93	2,298,030.00
71647NAS8	PETROBRAS GLOBAL FINANCE BV CALLABLE NOT	1,190,000.00	1,190,344.39	1,385,160.00
71647NAY5	PETROBRAS GLOBAL FINANCE BV CALLABLE NOT	560,000.00	626,789.04	610,400.00
80HK2K3	PETROFAC LTD COMMON STOCK GBP 0.02	26,632.00	156,532.21	41,590.69
71654V408	PETROLEO BRASILEIRO SA ADR USD	68,275.00	701,149.77	749,659.50
71654V101	PETROLEO BRASILEIRO SA ADR USD	30,786.00	302,887.88	311,246.46
716564AB5	PETROLEOS DEL PERU SA CALLABLE BOND FIXE	1,932,000.00	2,208,005.55	1,912,950.48
71654QDB5	PETROLEOS MEXICANOS CALLABLE BOND 23/JAN	820,000.00	819,693.73	874,120.00
71654QDD1	PETROLEOS MEXICANOS CALLABLE BOND FIXED	8,090,000.00	7,050,109.06	7,806,850.00
71654QDF6	PETROLEOS MEXICANOS CALLABLE BOND FIXED	5,195,000.00	4,295,630.05	4,636,537.50
71643VAA3	PETROLEOS MEXICANOS CALLABLE BOND FIXED	2,700,000.00	2,701,924.60	2,727,000.00
71654QBR2	PETROLEOS MEXICANOS CALLABLE BOND FIXED	2,850,000.00	2,961,273.71	2,475,225.00
BMG72M4	PETROLEOS MEXICANOS CALLABLE BOND FIXED	1,445,000.00	1,444,655.53	1,459,450.00
BLNBW17	PETROLEOS MEXICANOS CALLABLE BOND FIXED	1,495,000.00	1,458,815.55	1,452,728.88
71654QCC5	PETROLEOS MEXICANOS CALLABLE BOND FIXED	950,000.00	997,144.10	1,013,498.00
71654QDE9	PETROLEOS MEXICANOS CALLABLE BOND FIXED	775,000.00	775,000.00	753,086.88
71654QB77	PETROLEOS MEXICANOS CALLABLE BOND FIXED	424,000.00	424,000.00	435,569.17
71654QB78	PETROLEOS MEXICANOS CALLABLE BOND FIXED	215,250.00	215,250.00	220,092.32

BKY89W4	PETROLEOS MEXICANOS CALLABLE BOND FIXED	140,000.00	131,576.34	136,041.50
71654QCC4	PETROLEOS MEXICANOS CALLABLE MEDIUM TERM	14,241,000.00	13,510,389.99	12,638,887.50
716743AR0	PETRONAS CAPITAL LTD CALLABLE MEDIUM TER	630,000.00	630,000.00	778,041.64
BJ62K68	PETS AT HOME GROUP PLC COMMON STOCK GBP	54,107.00	210,888.11	340,776.30
71677KAA6	PETSMART INC / PETSMART FINANCE CORP CAL	250,000.00	250,000.00	256,562.50
006ESC917	PFJ ADELPHIA 13.0%-<A>	63,730.00	1,528,458.00	-
717081EZ2	PFIZER INC CALLABLE NOTES FIXED 2.55% 28	7,767,000.00	7,638,860.39	7,749,060.95
717081FA6	PFIZER INC CALLABLE NOTES FIXED 2.7% 28/	2,793,000.00	2,799,300.43	2,809,821.91
717081ER0	PFIZER INC CALLABLE NOTES FIXED 2.8% 11/	188,000.00	187,988.72	188,846.37
717081EU3	PFIZER INC CALLABLE NOTES FIXED 3.9% 15/	2,890,000.00	2,942,495.74	3,400,234.68
717081EC3	PFIZER INC CALLABLE NOTES FIXED 4% 15/DE	3,055,000.00	3,297,587.55	3,631,775.15
717081EV1	PFIZER INC CALLABLE NOTES FIXED 4% 15/MA	816,000.00	934,884.39	993,655.34
717081EJ8	PFIZER INC CALLABLE NOTES FIXED 4.1% 15/	1,190,000.00	1,192,622.34	1,416,781.12
717081ED1	PFIZER INC CALLABLE NOTES FIXED 4.125% 1	2,528,000.00	2,659,153.51	3,124,334.09
717081EK5	PFIZER INC CALLABLE NOTES FIXED 4.2% 15/	1,975,000.00	2,138,695.38	2,477,376.42
717081DE0	PFIZER INC CALLABLE NOTES FIXED 4.3% 15/	1,130,000.00	1,180,203.51	1,384,245.36
717081DK6	PFIZER INC CALLABLE NOTES FIXED 4.4% 15/	8,287,000.00	8,902,823.91	10,300,610.06
717081DT7	PFIZER INC CALLABLE NOTES FIXED 5.6% 15/	1,590,000.00	2,249,539.23	2,234,013.46
717081CY7	PFIZER INC CALLABLE NOTES FIXED 7.2% 15/	2,890,000.00	4,133,846.45	4,663,611.81
717081103	PFIZER INC COMMON STOCK USD 0.05	126,567.00	4,180,872.54	7,473,781.35
69331C108	PG&E CORP COMMON STOCK USD 0	25,156.00	380,611.92	305,393.84
71710TAC2	PG&E ENERGY RECOVERY FUNDING LLC BOND FI	1,640,000.00	1,639,925.01	1,631,084.34
AAS9936P2	PGIM FIXED INCOME EMERGING MARKETS LONG	75,000.00	75,000,000.00	92,853,206.34
AAS9919P3	PGIM FIXED INCOME GLOBAL LIQUIDITY RELAT	100,000.00	100,000,000.00	103,886,351.67
69346H100	PGIM HIGH YIELD BOND FUND INC CLOSED-END	55,983.00	676,846.19	898,527.15
69337BAH7	PHH ALTERNATIVE MORTGAGE TRUST SERIES 20	77,495.81	68,433.29	73,472.48
718172CS6	PHILIP MORRIS INTERNATIONAL INC CALLABLE	2,800,000.00	2,775,088.75	2,663,830.90
718172CP2	PHILIP MORRIS INTERNATIONAL INC CALLABLE	810,000.00	802,019.31	792,609.53
718172109	PHILIP MORRIS INTERNATIONAL INC COMMON S	34,823.00	2,864,466.21	3,308,185.00
718172BL2	PHILIP MORRIS INTERNATIONAL INC NOTES FI	6,260,000.00	6,776,235.27	7,146,918.87
718172AM1	PHILIP MORRIS INTERNATIONAL INC NOTES FI	5,230,000.00	5,433,836.19	5,937,044.01
718172AC3	PHILIP MORRIS INTERNATIONAL INC NOTES FI	3,795,000.00	4,450,715.49	5,325,187.68
718172AU3	PHILIP MORRIS INTERNATIONAL INC NOTES FI	4,332,000.00	3,961,875.97	4,659,214.20
718172AW9	PHILIP MORRIS INTERNATIONAL INC NOTES FI	4,090,000.00	4,301,953.58	4,522,060.15
718172BD0	PHILIP MORRIS INTERNATIONAL INC NOTES FI	3,562,000.00	4,274,373.03	4,335,165.08
718172AP4	PHILIP MORRIS INTERNATIONAL INC NOTES FI	1,100,000.00	1,223,588.01	1,272,086.99
718172BM0	PHILIP MORRIS INTERNATIONAL INC NOTES FI	1,155,000.00	1,159,212.45	1,221,828.38
718546AY0	PHILLIPS 66 CALLABLE NOTES FIXED 0.9% 15	1,000,000.00	1,002,010.00	992,577.04
718546AW4	PHILLIPS 66 CALLABLE NOTES FIXED 2.15% 1	2,011,000.00	1,989,590.73	1,935,324.44
718546BA1	PHILLIPS 66 CALLABLE NOTES FIXED 3.3% 15	3,145,000.00	3,121,930.11	3,141,527.71
718546AK0	PHILLIPS 66 CALLABLE NOTES FIXED 4.65% 1	1,830,000.00	1,902,223.34	2,144,191.79
718546AH7	PHILLIPS 66 CALLABLE NOTES FIXED 5.875%	500,000.00	561,738.46	688,724.65
718546104	PHILLIPS 66 COMMON STOCK USD	7,292.00	431,344.78	528,378.32
718549AE8	PHILLIPS 66 PARTNERS LP CALLABLE NOTES F	1,930,000.00	2,073,269.94	2,349,682.44
718549AC2	PHILLIPS 66 PARTNERS LP CALLABLE NOTES F	1,080,000.00	1,015,538.01	1,266,172.03
718549AG3	PHILLIPS 66 PARTNERS LP CALLABLE NOTES F	1,000,000.00	998,587.95	1,016,713.48
718549AH1	PHILLIPS 66 PARTNERS LP CALLABLE NOTES F	900,000.00	920,979.00	933,041.64
718451AA6	PHILLIPS EDISON GROCERY CENTER OPERATING	2,145,000.00	2,117,656.38	2,085,697.49
BGXQNP2	PHOENIX GROUP HOLDINGS PLC COMMON STOCK	2,465.00	24,282.30	21,808.51
LX196814	Phoenix Newco, Inc.-Initial Term Loan (F	300,000.00	298,500.00	300,414.00
693344103	PHP HEALTHCARE CORP COM	2,900.00	2,356.25	-
71951QAB8	PHYSICIANS REALTY LP CALLABLE NOTES FIXE	1,820,000.00	1,921,303.87	1,987,672.40
71951QAA0	PHYSICIANS REALTY LP CALLABLE NOTES FIXE	500,000.00	498,385.00	554,830.70
72014TAD1	PIEDMONT HEALTHCARE INC CALLABLE BOND FI	66,000.00	66,000.00	64,437.33
72014TAE9	PIEDMONT HEALTHCARE INC CALLABLE BOND FI	50,000.00	50,000.00	48,771.65
720186AH8	PIEDMONT NATURAL GAS CO INC CALLABLE NOT	2,300,000.00	2,294,616.91	2,562,589.57
720186AM7	PIEDMONT NATURAL GAS CO INC CALLABLE NOT	1,710,000.00	1,746,241.42	1,753,166.27
720186AK1	PIEDMONT NATURAL GAS CO INC CALLABLE NOT	500,000.00	499,435.55	529,936.46
720186AN5	PIEDMONT NATURAL GAS CO INC CALLABLE NOT	294,000.00	292,915.14	293,901.03
72147K108	PILGRIM'S PRIDE CORP COMMON STOCK USD 0.	827.00	15,817.59	23,321.40
AAR9939U9	PIMCO COMMODITY ALPHA FUND LTD	37,668.29	65,000,000.00	87,740,493.69
69346H107	PIMCO ENERGY & TACTICAL CREDIT OPPORTUNI	9,326.00	118,505.49	120,118.88
722000109	PIMCO FDS PAC INVT MGMT OPEN-END FUND	636,579.83	7,821,807.85	7,899,955.69
722005402	PIMCO FDS PAC INVT MGMT SER SH TERM INST	2,058,508.22	19,516,623.88	19,164,711.48
801FLR7	PING AN INSURANCE GROUP CO OF CHINA LTD	21,500.00	247,702.09	154,845.89
723460104	PINNACLE FINANCIAL PARTNERS INC COMMON S	1,236.00	57,918.06	118,038.00
723484101	PINNACLE WEST CAPITAL CORP COMMON STOCK	1,885.00	146,360.71	133,062.15
723521106	PINTEREST INC COMMON STOCK USD 0.00001	13,841.00	736,370.17	503,120.35
72352@AA9	PIO PICO HOLDCO ISSUER LLC	4,513,291.19	4,513,291.19	5,162,753.79
723787AR8	PIONEER NATURAL RESOURCES CO CALLABLE NO	5,941,000.00	5,898,202.90	5,732,017.72
723787AS6	PIONEER NATURAL RESOURCES CO CALLABLE NO	1,700,000.00	1,699,526.85	1,676,948.48
723787AQ0	PIONEER NATURAL RESOURCES CO CALLABLE NO	1,265,000.00	1,239,508.12	1,201,422.88
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK	4,390.00	525,344.74	798,453.20
72650RAR3	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	5,693,000.00	6,621,470.60	7,309,826.75
72650RBH4	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	4,461,000.00	4,579,217.78	4,841,253.77
72650RBJ0	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	3,351,000.00	3,595,280.63	3,654,902.82
72650RBC5	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	3,035,000.00	2,835,118.35	3,042,575.72
72650RBM3	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	2,025,000.00	2,005,263.45	2,097,750.19
72650RBA9	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	1,428,000.00	1,430,296.28	1,568,904.58
72650RBE1	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	1,361,000.00	1,433,014.08	1,447,295.42
72650RBL5	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	950,000.00	1,009,982.60	1,042,898.00
72650RBN1	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	300,000.00	299,476.24	313,272.81
72650RAM4	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	160,000.00	188,669.69	195,244.56
726503AE5	PLAINS ALL AMERICAN PIPELINE LP CALLABLE	2,400,000.00	1,724,107.83	2,037,000.02
72703H101	PLANET FITNESS INC COMMON STOCK USD 0.00	1,385.00	86,387.45	125,453.30
8759G98	PLAYTECH PLC COMMON STOCK GBP 0	11,860.00	89,087.70	117,667.17
728151107	PLAYTIKA HOLDING CORP COMMON STOCK USD 0	1,762.00	45,456.06	30,464.98
72919P202	PLUG POWER INC COMMON STOCK USD 0.01	8,527.00	271,584.95	240,717.21
693475AP0	PNC FINANCIAL SERVICES GROUP INC/THE CAL	3,015,000.00	3,232,196.02	3,194,382.34
693475AW5	PNC FINANCIAL SERVICES GROUP INC/THE CAL	945,000.00	943,813.43	1,028,957.35
693475BC8	PNC FINANCIAL SERVICES GROUP INC/THE CAL	500,000.00	500,275.00	492,120.00
693475AZ8	PNC FINANCIAL SERVICES GROUP INC/THE CAL	355,000.00	359,803.58	364,952.00
693475105	PNC FINANCIAL SERVICES GROUP INC/THE COM	7,060.00	769,982.35	1,415,671.20
BSN4QNR8	POLA ORBIS HOLDINGS INC COMMON STOCK JPY	244.00	6,512.95	4,061.90
B6832P1	POLAR CAPITAL GLOBAL HEALTHCARE TRUST PL	1,273,082.00	4,141,406.83	5,302,302.20
422002	POLAR CAPITAL TECHNOLOGY TRUST PLC CLOSE	134,854.00	4,093,395.08	4,982,773.86
73102QAA4	POLAR TANKERS INC CALLABLE BOND FIXED 5.	380,000.00	482,237.67	467,646.53
731068102	POLARIS INC COMMON STOCK USD 0.01	953.00	73,730.83	104,744.23
732781L05	POOL CORP COMMON STOCK USD 0.001	2,047.00	400,162.93	1,158,602.00
733174700	POPULAR INC COMMON STOCK USD 0.01	8,832.00	441,788.96	724,577.28
7101069	PORSCHE AUTOMOBIL HOLDING SE	2,286.00	205,059.50	216,913.89
73328P106	PORSCHE AUTOMOBIL HOLDING SE ADR USD	91,938.00	580,731.85	769,397.82
73358WJA3	PORT AUTH N Y & N J CONSOLIDATED BONDS 1	254,000.00	251,938.26	336,669.38
6693233	POSCO COMMON STOCK KRW 5000	544.00	108,211.31	125,617.67
737446104	POST HOLDINGS INC COMMON STOCK USD 0.01	982.00	82,680.40	110,700.86
BYYN701	POSTE ITALIANE SPA COMMON STOCK EUR 1	1,983.00	21,325.17	26,023.48
737679DB3	POTOMAC ELECTRIC POWER CO CALLABLE BOND	1,755,000.00	1,824,508.18	2,528,133.78
737679DG2	POTOMAC ELECTRIC POWER CO CALLABLE BOND	1,435,000.00	1,434,436.65	1,500,970.16
737679DE7	POTOMAC ELECTRIC POWER CO CALLABLE BOND	635,000.00	632,242.51	739,386.49
6435327	POWER ASSETS HOLDINGS LTD COMMON STOCK H	5,136.00	40,946.76	32,016.42
2697701	POWER CORP OF CANADA COMMON STOCK CAD 0	15,822.00	349,762.11	523,579.62
693506107	PPG INDUSTRIES INC COMMON STOCK USD 1.66	3,939.00	419,425.10	679,241.16
69352PAC7	PPL CAPITAL FUNDING INC CALLABLE NOTES V	3,076,000.00	2,849,398.50	2,887,595.00
693511I06	PPL CORP COMMON STOCK USD 0.01	18,056.00	525,928.20	542,763.36
693511UAU7	PPL ELECTRIC UTILITIES CORP CALLABLE BON	300,000.00	349,604.03	351,576.29
693511UAT0	PPL ELECTRIC UTILITIES CORP CALLABLE BON	128,000.00	145,679.69	151,646.63
5G01508	PRA HEALTH INC. LX195815 LOAN/TERM	149,218.04	148,365.08	149,456.04
B4PFFW4	PRADA SPA COMMON STOCK HKD 0.1	21,100.00	86,160.48	135,049.96

	BN320L4	PRAIRIESKY ROYALTY LTD COMMON STOCK CAD	54,848.00	694,872.77	591,836.47
	740189AP0	PRECISION CASTPARTS CORP CALLABLE BOND F	635,000.00	633,057.77	784,603.55
	74051N102	PREMIER INC COMMON STOCK USD 0.01	2,032.00	70,179.33	83,657.44
	740816AH6	PRESIDENT AND FELLOWS OF HARVARD COLLEGE	500,000.00	600,024.86	682,484.01
	740816AP8	PRESIDENT AND FELLOWS OF HARVARD COLLEGE	146,000.00	146,000.00	146,381.50
	74113KAB2	PRESTIGE AUTO RECEIVABLES TRUST 2021-1 2	380,000.00	379,980.96	379,659.60
	74153WCF2	PRICOA GLOBAL FUNDING I MEDIUM TERM NOTE	87,000.00	86,802.51	85,178.73
	74165HAB4	PRIME HEALTHCARE SERVICES INC CALLABLE N	800,000.00	861,000.00	848,000.00
	74159UAC1	PRIME MORTGAGE TRUST 2006-DR1 2006-DR1 2	206,139.30	198,898.66	197,688.62
	1G6705B	PRIME SECURITY SERVICES TL LX192168	997,493.74	985,711.47	997,718.18
	74164M108	PRIMERICA INC COMMON STOCK USD	1,438.00	173,356.62	220,402.26
	74251VAR3	PRINCIPAL FINANCIAL GROUP INC CALLABLE N	1,515,000.00	1,510,259.74	1,672,010.36
	74251V102	PRINCIPAL FINANCIAL GROUP INC COMMON STO	4,424.00	194,643.19	319,987.92
	74256LB17	PRINCIPAL LIFE GLOBAL FUNDING II MEDIUM	11,739,000.00	11,723,504.52	11,993,893.13
	74256LES4	PRINCIPAL LIFE GLOBAL FUNDING II MEDIUM	1,575,000.00	1,565,185.25	1,549,043.20
	74275K108	PROCORE TECHNOLOGIES INC COMMON STOCK US	997.00	79,657.15	79,730.09
	742718FJ3	PROCTER & GAMBLE CO/THE CALLABLE NOTES F	1,630,000.00	1,893,628.36	1,885,382.53
	742718FM6	PROCTER & GAMBLE CO/THE CALLABLE NOTES F	1,660,000.00	1,653,411.11	1,569,922.11
	742718FQ7	PROCTER & GAMBLE CO/THE CALLABLE NOTES F	380,000.00	386,922.34	383,140.40
	742718FH7	PROCTER & GAMBLE CO/THE CALLABLE NOTES F	200,000.00	199,605.25	217,376.77
	742718FK0	PROCTER & GAMBLE CO/THE CALLABLE NOTES F	170,000.00	204,518.59	211,403.82
	742718109	PROCTER & GAMBLE CO/THE COMMON STOCK USD	52,633.00	5,848,617.43	8,609,706.14
	743263AE5	PROGRESS ENERGY INC CALLABLE NOTES FIXED	7,898,000.00	9,765,171.52	11,003,836.92
	743263AP0	PROGRESS ENERGY INC CALLABLE NOTES FIXED	2,795,000.00	3,093,769.13	3,829,022.94
	743263AG0	PROGRESS ENERGY INC CALLABLE NOTES FIXED	1,725,000.00	2,014,186.21	2,333,371.12
	74333DAA2	PROGRESS RESIDENTIAL 2021-SFR2 TRUST 202	2,435,000.00	2,434,966.30	2,388,679.00
	74333PAA5	PROGRESS RESIDENTIAL 2021-SFR7 TRUST 202	2,205,000.00	2,204,938.42	2,135,408.22
	743315AU7	PROGRESSIVE CORP/THE CALLABLE BOND VARIA	2,525,000.00	2,525,000.00	2,581,812.50
	743315AS2	PROGRESSIVE CORP/THE CALLABLE NOTES FIXE	1,685,000.00	1,898,418.58	2,040,497.04
	743315AX1	PROGRESSIVE CORP/THE CALLABLE NOTES FIXE	1,505,000.00	1,568,603.50	1,819,240.85
	743315AW3	PROGRESSIVE CORP/THE CALLABLE NOTES FIXE	1,430,000.00	1,567,040.00	1,542,777.15
	743315AT0	PROGRESSIVE CORP/THE CALLABLE NOTES FIXE	1,010,000.00	1,229,852.53	1,247,850.97
	743315103	PROGRESSIVE CORP/THE COMMON STOCK USD 1	9,720.00	701,998.15	997,758.00
	74340W103	PROLOGIS INC REIT USD 0.01	12,270.00	996,385.31	2,065,777.20
	74340XBR1	PROLOGIS LP CALLABLE NOTES FIXED 1.25% 1	1,820,000.00	1,814,037.23	1,692,541.29
	74340XBQ3	PROLOGIS LP CALLABLE NOTES FIXED 2.125% 1	3,355,000.00	3,092,042.23	2,874,528.27
	74340XBW2	PROLOGIS LP CALLABLE NOTES FIXED 2.25% 1	700,000.00	695,317.00	703,557.55
	74340XB19	PROLOGIS LP CALLABLE NOTES FIXED 4.375% 1	690,000.00	857,079.59	866,472.52
	743407AS3	PROLOGIS TARGETED US	2,000,000.00	2,000,000.00	2,031,740.00
	743407AL8	PROLOGIS TARGETED US LOGISTICS FD LP SER	5,000,000.00	5,000,000.00	5,171,050.00
	74348TUA6	PROSPECT CAPITAL CORP CALLABLE NOTES FIX	4,220,000.00	4,267,525.00	4,291,868.67
	743606105	PROSPERITY BANCSHARES INC COMMON STOCK U	3,365.00	213,441.58	243,389.50
	74365PAD0	PROSUS NV	5,975,000.00	5,913,921.87	5,737,817.60
	BID57L3	PROSUS NV	3,356.00	268,424.64	280,623.07
	74365PAF5	PROSUS NV CALLABLE MEDIUM TERM NOTE FIXE	15,071,000.00	15,071,000.00	14,690,883.61
	74365PAE8	PROSUS NV CALLABLE NOTES FIXED 3.832% 08	4,700,000.00	4,613,540.92	4,383,497.44
	74368CBC7	PROTECTIVE LIFE GLOBAL FUNDING MEDIUM TE	1,445,000.00	1,447,547.43	1,438,288.48
	74368CAX2	PROTECTIVE LIFE GLOBAL FUNDING MEDIUM TE	1,000,000.00	1,012,080.00	987,179.92
	743820AA0	PROVIDENCE ST JOSEPH HEALTH OBLIGATED GR	4,035,000.00	4,033,944.59	4,162,590.04
	743820AB8	PROVIDENCE ST JOSEPH HEALTH OBLIGATED GR	2,165,000.00	2,165,000.00	2,092,492.44
	743756AE8	PROVIDENCE ST JOSEPH HEALTH OBLIGATED GR	880,000.00	880,000.00	1,034,178.78
	743756AC2	PROVIDENCE ST JOSEPH HEALTH OBLIGATED GR	165,000.00	165,961.16	187,174.20
	B1Z45T8	PROVIDENT FINANCIAL PLC COMMON STOCK GBP	55,829.00	359,189.62	271,618.38
	74387UAJ0	PROVIDENT FUNDING ASSOCIATES LP / PFG FI	100,000.00	100,000.00	101,750.00
	6G89368	PROVINCIA DE BUENOS AIRES/GOVERNMENT BON	5,071,718.00	4,723,603.73	2,159,600.92
	74408DAC8	PROVINCIA DE CORDOBA BOND STEP CPN 10/DE	590,377.00	590,377.00	443,526.63
	B00D9P6	PROXIMUS SADP	577.00	16,292.59	11,246.66
	69360HAA9	PRPM 2021-10 LLC 2021-10 A1 STEP 25/OCT/	1,405,378.01	1,405,376.60	1,404,016.76
	69357PAA6	PRPM 2021-3 LLC 2021-3 A1 STEP 25/APR/20	866,349.21	866,337.52	861,076.35
	69358DAA2	PRPM 2021-5 LLC 2021-5 A1 STEP 25/JUN/20	1,496,360.90	1,496,351.02	1,481,899.47
	69360XAAA	PRPM 2021-9 LLC 2021-9 A1 VARIABLE 25/OC	928,094.55	928,088.06	920,434.43
*	69360GA11	PRPM 2021-RPL1 LLC 2021-RPL1 A1 VARIABLE	1,709,790.06	1,709,773.31	1,684,961.86
*	74432QCA1	PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM	2,402,000.00	2,984,584.46	2,979,128.30
*	74432QC05	PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM	2,380,000.00	2,503,395.85	2,942,344.52
*	74432QBN4	PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM	1,365,000.00	1,753,895.71	2,039,921.96
*	74432QC12	PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM	860,000.00	858,014.92	881,310.95
*	74432QC0F	PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM	630,000.00	697,922.54	716,869.67
*	74432QBA9	PRUDENTIAL FINANCIAL INC CALLABLE NOTES	3,676,000.00	3,752,074.51	4,287,971.21
*	74432QAL6	PRUDENTIAL FINANCIAL INC CALLABLE NOTES	2,135,000.00	2,264,360.15	2,182,037.59
*	74432QAN2	PRUDENTIAL FINANCIAL INC CALLABLE NOTES	1,750,000.00	1,621,591.45	1,822,403.05
*	74432QAY8	PRUDENTIAL FINANCIAL INC CALLABLE NOTES	785,000.00	902,187.98	911,452.66
*	74432Q102	PRUDENTIAL FINANCIAL INC COMMON STOCK US	6,458.00	457,352.98	699,013.92
*	74432QAO8	PRUDENTIAL FINANCIAL INC MEDIUM TERM NOT	1,175,000.00	1,577,465.91	1,578,378.84
*	709954	PRUDENTIAL PLC COMMON STOCK GBP 5	42,664.00	791,995.94	736,485.84
*	B3Q15X5	PRUDENTIAL PLC COMMON STOCK GBP 5	2,450.00	45,719.53	41,764.04
	AAM9932Y3	PRYSM INC SERIES A PREFERRED STOCK	569,928.00	520,118.83	0.01
	AAM9969Y9	PRYSM INC SERIES B PREFERRED STOCK	106,860.00	97,520.91	-
	AAM9952Y8	PRYSM INC SERIES C PREFERRED STOCK	60,577.00	55,282.84	-
	AAM9953Y7	PRYSM INC SERIES D PREFERRED STOCK	21,163.00	19,313.45	-
	B1W4V69	PRYSMIAN SPA COMMON STOCK EUR 0.1	53,455.00	1,483,646.48	2,012,724.66
	693652AB5	PSMC 2020-2 TRUST 2020-2 A2 VARIABLE 25/	718,582.18	728,489.45	721,963.68
	69363PAA8	PSNH FUNDING LLC 3 2018-1 A1 3.094% 01/F	1,564,922.47	1,635,894.19	1,601,885.00
	69370C100	PTC INC COMMON STOCK USD 0.01	1,753.00	125,206.14	212,375.95
	744448CS8	PUBLIC SERVICE CO OF COLORADO CALLABLE B	4,485,000.00	4,506,232.10	4,675,872.40
	744448B23	PUBLIC SERVICE CO OF COLORADO CALLABLE B	2,515,000.00	3,463,652.86	3,668,495.42
	744448CQ2	PUBLIC SERVICE CO OF COLORADO CALLABLE B	1,225,000.00	1,444,050.06	1,463,227.47
	744448CR0	PUBLIC SERVICE CO OF COLORADO CALLABLE B	690,000.00	714,792.69	817,968.97
	744448CN9	PUBLIC SERVICE CO OF COLORADO CALLABLE B	645,000.00	642,560.50	726,730.22
	744448CV1	PUBLIC SERVICE CO OF COLORADO CALLABLE B	449,000.00	446,005.17	436,456.28
	744448CG4	PUBLIC SERVICE CO OF COLORADO CALLABLE N	2,535,000.00	2,389,012.40	2,802,809.67
	744482BM1	PUBLIC SERVICE CO OF NEW HAMPSHIRE CALLA	2,030,000.00	2,027,369.25	2,273,935.39
	744533B18	PUBLIC SERVICE CO OF OKLAHOMA CALLABLE N	1,000,000.00	993,367.50	1,403,781.45
	744533BP4	PUBLIC SERVICE CO OF OKLAHOMA CALLABLE N	1,077,000.00	1,090,328.52	1,088,703.23
	744533BM1	PUBLIC SERVICE CO OF OKLAHOMA CALLABLE N	296,000.00	295,023.20	290,691.36
	74456QBW5	PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	1,130,000.00	1,127,999.90	1,169,248.90
	74456QAR7	PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	825,000.00	1,018,323.11	1,121,786.45
	74456QCA2	PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	1,000,000.00	1,098,646.34	1,049,446.80
	74456QBZ8	PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	825,000.00	993,228.84	963,238.49
	74456QCE4	PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	841,000.00	777,360.95	710,769.77
	74456QBU9	PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	640,000.00	642,792.50	705,770.66
	74456QCC8	PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	560,000.00	559,194.69	585,366.90
	74456QCD6	PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	557,000.00	555,902.38	537,807.68
	74456QBT2	PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	425,000.00	429,884.78	476,320.30
	74456QB7	PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	395,000.00	405,706.88	471,827.99
	74456QCH7	PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	391,000.00	390,045.96	380,454.77
	744573AT3	PUBLIC SERVICE ENTERPRISE GROUP INC CALL	5,645,000.00	5,645,000.00	5,622,899.66
	744573AU0	PUBLIC SERVICE ENTERPRISE GROUP INC CALL	4,116,000.00	4,107,624.39	4,067,195.19
	744573AQ9	PUBLIC SERVICE ENTERPRISE GROUP INC CALL	2,172,000.00	2,051,830.34	2,013,290.81
	744573AN6	PUBLIC SERVICE ENTERPRISE GROUP INC CALL	1,885,000.00	1,884,512.40	1,951,727.66
	744573106	PUBLIC SERVICE ENTERPRISE GROUP INC COMM	8,385.14	406,906.90	559,540.39
	6G8238B	PUBLIC STORAGE CALLABLE NOTES FIXED 0.5%	900,000.00	1,061,538.39	989,729.73
	74460DAH2	PUBLIC STORAGE CALLABLE NOTES FIXED 1.95	1,317,000.00	1,316,394.18	1,312,381.36
	74460DA18	PUBLIC STORAGE CALLABLE NOTES FIXED 2.25	1,770,000.00	1,769,528.64	1,778,908.64
	74460D109	PUBLIC STORAGE REIT USD 0.1	5,687.00	1,467,259.85	2,130,122.72
	4380429	PUBLICIS GROUPE SA COMMON STOCK EUR 0.4	812.00	44,794.16	54,665.66
	74529JPK7	PUERTO RICO SALES TAX FING CORP SALES TA	2,250,000.00	2,153,018.14	2,604,510.00
	745310AM4	PUGET ENERGY INC CALLABLE NOTES FIXED 2.	220,000.00	220,000.00	216,540.96
	745310AH5	PUGET ENERGY INC CALLABLE NOTES FIXED 3.	2,000,000.00	2,095,236.50	2,113,449.52

745310AK8	PUGET ENERGY INC CALLABLE NOTES FIXED 4.	2,125,000.00	2,130,427.62	2,297,011.65
745332CH7	PUGET SOUND ENERGY INC CALLABLE BOND FIX	2,606,000.00	2,766,776.91	3,080,895.27
745332CA2	PUGET SOUND ENERGY INC CALLABLE BOND FIX	1,520,000.00	1,720,713.05	2,060,222.62
745332CE4	PUGET SOUND ENERGY INC CALLABLE BOND FIX	600,000.00	610,918.94	713,485.99
745332CG9	PUGET SOUND ENERGY INC CALLABLE BOND FIX	485,000.00	565,371.51	578,125.84
745332CJ3	PUGET SOUND ENERGY INC CALLABLE NOTES FI	2,225,000.00	2,277,378.58	2,346,482.71
745332CC8	PUGET SOUND ENERGY INC CALLABLE NOTES FI	755,000.00	910,047.35	1,019,923.81
745332BW5	PUGET SOUND ENERGY INC CALLABLE NOTES FI	700,000.00	843,542.25	973,883.59
745332BX3	PUGET SOUND ENERGY INC CALLABLE NOTES FI	550,000.00	769,742.90	760,377.78
745867AW1	PULTEGROUP INC CALLABLE NOTES FIXED 5.5%	265,000.00	306,430.59	301,310.30
745867AT8	PULTEGROUP INC CALLABLE NOTES FIXED 6% 1	915,000.00	1,152,426.59	1,176,717.03
745867J01	PULTEGROUP INC COMMON STOCK USD 0.01	4,321.00	140,490.78	246,988.36
5064722	PUMA SE COMMON STOCK EUR 0	3,634.00	425,525.79	444,252.87
74624M102	PURE STORAGE INC COMMON STOCK USD 0.0001	4,442.00	75,423.00	144,587.10
693656AC4	PVH CORP CALLABLE NOTES FIXED 4.625% 10/	8,005,000.00	8,504,380.15	8,717,773.04
693656100	PVH CORP COMMON STOCK USD 1	4,437.00	388,627.53	473,206.05
6710347	QANTAS AIRWAYS LTD COMMON STOCK AUD 0	45,431.00	169,822.85	165,483.35
74730DA89	QATAR ENERGY CALLABLE BOND FIXED 1.375%	5,192,000.00	5,187,153.62	5,088,886.88
BP2PSF8	QATAR ENERGY CALLABLE BOND FIXED 1.375%	2,635,000.00	2,620,261.78	2,582,668.90
74730DAC7	QATAR PETROLEUM CALLABLE BOND FIXED 2.25	3,530,000.00	3,494,370.73	3,496,705.04
74730DAE3	QATAR PETROLEUM CALLABLE BOND FIXED 3.12	2,660,000.00	2,670,596.39	2,688,238.56
5G3823B	QATAR PETROLEUM CALLABLE BOND FIXED 3.12	1,005,000.00	1,001,385.31	1,015,669.08
74730DAD5	QATAR PETROLEUM CALLABLE BOND FIXED 3.3%	2,010,000.00	2,010,000.00	2,069,029.68
5G3836B	QATAR PETROLEUM CALLABLE BOND FIXED 3.3%	995,000.00	995,000.00	1,024,221.16
6715740	QBE INSURANCE GROUP LTD COMMON STOCK AUD	43,953.00	330,320.37	362,700.93
N72482123	QIAGEN NV COMMON STOCK USD 0.01	3,776.00	159,897.71	209,870.08
BYX5699	QIAGEN NV COMMON STOCK USD 0.01	812.00	27,537.98	45,237.68
74736KAH4	QORVO INC CALLABLE NOTES FIXED 4.375% 15	1,683,000.00	1,803,769.70	1,786,083.75
BMTQRQ7	QORVO INC CALLABLE NOTES FIXED 4.375% 15	323,000.00	340,913.05	342,783.75
74736K101	QORVO INC COMMON STOCK USD 0.0001	3,707.00	383,862.57	579,737.73
G7304*AD3	QUADGAS FIN PLC BOND FIXED 3.66% 31/OCT/	5,000,000.00	5,000,000.00	5,243,300.00
5617096	QUADIENT SA COMMON STOCK EUR 1	4,595.00	281,582.91	100,014.81
747525BJ1	QUALCOMM INC CALLABLE NOTES FIXED 3.25%	310,000.00	307,662.62	304,492.95
747525AV5	QUALCOMM INC CALLABLE NOTES FIXED 4.3% 2	2,430,000.00	2,536,231.28	3,042,811.24
747525AJ2	QUALCOMM INC CALLABLE NOTES FIXED 4.65%	4,055,000.00	4,512,919.91	5,041,791.80
747525AK9	QUALCOMM INC CALLABLE NOTES FIXED 4.8% 2	2,744,000.00	2,895,897.66	3,635,560.97
747525103	QUALCOMM INC COMMON STOCK USD 0.0001	36,686.00	3,545,233.89	6,708,768.82
747990976	QUALOGY INC COM	166,666.00		
74762EA11	QUANTA SERVICES INC CALLABLE NOTES FIXED	3,965,000.00	3,924,211.32	3,833,342.73
74762EAF9	QUANTA SERVICES INC CALLABLE NOTES FIXED	1,105,000.00	1,101,538.10	1,123,715.47
74762EAH5	QUANTA SERVICES INC CALLABLE NOTES FIXED	895,000.00	894,470.52	868,976.41
74762EAG7	QUANTA SERVICES INC CALLABLE NOTES FIXED	475,000.00	474,743.50	469,845.75
7.48E+106	QUANTA SERVICES INC COMMON STOCK USD 0.0	2,302.00	98,137.05	263,947.32
74767V109	QUANTUMSCAPE CORP COMMON STOCK USD 0.000	3,430.00	88,715.84	76,111.70
2715777	QUEBECOR INC COMMON STOCK CAD 0	4,793.00	113,130.18	108,332.46
748341AX8	QUEST DIAGNOSTICS INC CALLABLE NOTES FIX	2,410,000.00	2,376,089.34	2,543,536.77
748341100	QUEST DIAGNOSTICS INC COMMON STOCK USD 0	3,037.00	314,575.13	525,431.37
74838J101	QUIDEL CORP COMMON STOCK USD 0.001	616.00	131,753.25	83,153.84
74915M100	QURATE RETAIL INC COMMON STOCK USD 0.01	6,309.00	58,268.07	47,948.40
74915M308	QURATE RETAIL INC PUBLIC	344.00	65,747.10	35,507.68
747262AK9	QVC INC CALLABLE NOTES FIXED 4.375% 15/M	6,010,000.00	6,008,642.29	6,190,300.00
747262AS2	QVC INC CALLABLE NOTES FIXED 4.85% 01/AP	5,105,000.00	5,335,302.87	5,450,276.68
747262AM5	QVC INC CALLABLE NOTES FIXED 5.95% 15/MA	900,000.00	899,777.99	896,625.00
ABH9976K4	R/K/S NEW COLONIES APTS. 0 01OCT24 CML (	5,596,846.32	5,596,846.32	5,596,846.32
ABH9905L8	R/K/S WARM SPRINGS 0.00 01OCT25 CML LOAN	1,909,317.62	1,909,317.62	1,909,317.62
LX192323	Rackspace Technology Global, Inc. -2021 T	1,588,000.00	1,580,060.00	1,578,225.86
750236AU5	RADIAN GROUP INC CALLABLE NOTES FIXED 4.	100,000.00	100,000.00	104,750.00
75063MAA5	RADY CHILDREN'S HOSPITAL-SAN DIEGO/CA CA	72,000.00	72,000.00	77,057.23
B0704T9	RAIFFEISEN BANK INTERNATIONAL AG COMMON	9,965.00	220,903.12	293,277.28
6229597	RAKUTEN GROUP INC COMMON STOCK JPY	3,103.00	32,935.77	31,096.02
748940AA1	RAI SERIES 2006-QS7 TRUST 2006-QS7 A1 6	1,003,839.01	998,044.78	972,070.82
75116CPC9	RAI SERIES 2007-QS6 TRUST 2007-QS6 A62	178,757.84	94,637.96	173,204.94
751212101	RALPH LAUREN CORP COMMON STOCK USD 0.01	792.00	54,726.93	94,137.12
760985X22	RAMP SERIES 2004-SL1 TRUST 2004-SL1 A9 6	49,946.40	547.05	190,771.15
7609856C0	RAMP SERIES 2004-SL2 TRUST 2004-SL2 A3 7	262,513.19	268,842.73	274,809.65
6041995	RAMSAY HEALTH CARE LTD COMMON STOCK AUD	646.00	32,598.08	33,581.71
5228658	RANDSTAD NV COMMON STOCK EUR 0.1	20,088.00	1,239,585.14	1,371,558.19
75281ABG3	RANGE RESOURCES CORP CALLABLE NOTES FIVE	2,160,000.00	2,160,000.00	2,328,031.80
75281ABJ7	RANGE RESOURCES CORP CALLABLE NOTES FIVE	1,120,000.00	1,120,000.00	1,248,800.00
75281AAV5	RANGE RESOURCES CORP CALLABLE NOTES FIVE	840,000.00	824,306.21	849,450.00
75281AA58	RANGE RESOURCES CORP CALLABLE NOTES FIVE	510,000.00	482,780.19	526,575.00
75281ABA6	RANGE RESOURCES CORP CALLABLE NOTES FIVE	270,000.00	262,166.54	276,075.00
214834	RATHBONES GROUP PLC COMMON STOCK GBP 5	4,779.00	142,293.09	128,422.66
5910609	RATIONAL AG COMMON STOCK EUR 0	529.00	524,552.08	541,661.55
754730AH2	RAYMOND JAMES FINANCIAL INC CALLABLE NOT	4,985,000.00	5,132,053.61	5,505,891.32
754730AF6	RAYMOND JAMES FINANCIAL INC CALLABLE NOT	3,030,000.00	3,579,603.68	3,856,299.99
754730AG4	RAYMOND JAMES FINANCIAL INC CALLABLE NOT	1,250,000.00	1,413,999.92	1,449,452.31
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK	8,937.00	661,151.56	897,274.80
754907103	RAYONIER INC REIT USD 0	2,339.00	62,346.73	94,402.04
913017CA5	RAYTHEON TECHNOLOGIES CORP CALLABLE BOND	4,193,000.00	4,356,578.30	4,886,495.49
913017BT5	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTE	19,330,000.00	22,096,449.73	23,896,125.06
75513ECL3	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTE	17,509,000.00	17,212,107.89	16,905,375.48
75513ECP4	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTE	11,075,000.00	11,078,494.28	11,128,247.50
913017CY3	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTE	7,836,000.00	8,113,945.28	8,764,900.29
913017C16	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTE	5,485,000.00	5,866,808.35	6,110,388.57
913017CW7	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTE	4,690,000.00	4,721,420.28	5,652,380.18
75513ECM1	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTE	4,800,000.00	4,797,845.59	4,631,320.80
75513ECK5	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTE	3,176,000.00	3,198,667.73	3,859,077.75
913017CP2	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTE	3,185,000.00	3,479,747.92	3,685,613.17
75513EAC5	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTE	2,500,000.00	2,492,126.62	2,553,170.23
75513ECN9	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTE	2,190,000.00	2,189,633.70	2,187,621.84
913017CK5	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTE	1,510,000.00	1,743,144.61	1,934,339.60
75513ECG4	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTE	1,811,000.00	1,835,143.03	1,884,701.18
75513ECB5	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTE	820,000.00	1,031,483.01	1,010,046.76
75513EC18	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTE	415,000.00	456,854.18	523,672.90
75513ECA7	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTE	390,000.00	506,120.62	492,428.26
913017DD8	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTE	175,000.00	174,808.47	189,756.19
7.55E+105	RAYTHEON TECHNOLOGIES CORP COMMON STOCK	25,205.00	1,555,545.35	2,169,142.30
6198578	REA GROUP LTD COMMON STOCK AUD 0	8,351.00	570,544.24	1,017,842.12
75575WAA4	READY CAPITAL MORTGAGE FINANCING 2021-FL	599,967.72	599,967.72	599,592.74
5F12125	REALGOLD MINING DELISTED	547,000.00	98,670.94	-
756109BH6	REALTY INCOME CORP CALLABLE NOTES FIXED	2,462,000.00	2,637,812.57	2,655,138.48
756109AX2	REALTY INCOME CORP CALLABLE NOTES FIXED	1,600,000.00	1,586,302.46	1,720,420.22
756109AR5	REALTY INCOME CORP CALLABLE NOTES FIXED	1,505,000.00	1,606,243.11	1,660,875.81
756109BE3	REALTY INCOME CORP CALLABLE NOTES FIXED	700,000.00	696,290.00	775,861.04
756109BL7	REALTY INCOME CORP CALLABLE NOTES FIXED	284,000.00	279,633.47	294,705.88
756109BK9	REALTY INCOME CORP CALLABLE NOTES FIXED	250,000.00	247,105.00	265,435.00
756109BG8	REALTY INCOME CORP CALLABLE NOTES FIXED	200,000.00	193,946.00	221,751.77
756109BJ2	REALTY INCOME CORP CALLABLE NOTES FIXED	210,000.00	207,650.10	211,964.75
756109104	REALTY INCOME CORP REIT USD 1	10,843.00	575,272.54	776,250.37
824CGK7	RECKITT BENCKISER GROUP PLC COMMON STOCK	15,926.00	550,463.86	1,368,030.97
B07DRZ5	RECORDATI INDUSTRIA CHIMICA E FARMACUTI	397.00	16,117.58	25,507.96
B0RRD20	RECRUIT HOLDINGS CO LTD COMMON STOCK JPY	46,300.00	2,708,412.60	2,803,209.59
BD6F0N3	RED ELECTRA CORP SA COMMON STOCK EUR 0	1,529.00	30,810.56	33,080.27
897995395	REDWOOD GROVE INTERNATIONAL CO-INVEST	100.00	0.00	751,588.00
757992581	REDWOOD GROVE INTL/1133 WEST LLC	100.00	28,511,756.59	902,581.00
6728801	REECE LTD COMMON STOCK AUD 0	1,103.00	17,443.04	21,676.33
75899973	REEVES INC CLASS B COM STK VOTING TRUST	986.00	-	-

6730204	REGAL HOTELS INTERNATIONAL HOLDINGS LTD	100.00	8.08	39.25
758750103	REGAL REXNORD CORP COMMON STOCK USD 0.01	988.00	83,143.40	168,137.84
758849103	REGENCY CENTERS CORP REIT USD 0.01	25,046.00	1,436,884.46	1,887,216.10
75884RA26	REGENCY CENTERS LP CALLABLE NOTES FIXED	3,251,000.00	3,374,641.59	3,373,253.08
75884RAY9	REGENCY CENTERS LP CALLABLE NOTES FIXED	1,990,000.00	2,027,216.64	2,465,303.02
75884RBA0	REGENCY CENTERS LP CALLABLE NOTES FIXED	800,000.00	798,693.86	875,530.94
75884RAV5	REGENCY CENTERS LP CALLABLE NOTES FIXED	300,000.00	301,137.00	323,318.65
75884RAW3	REGENCY CENTERS LP CALLABLE NOTES FIXED	270,000.00	262,214.24	317,329.34
75884RAX1	REGENCY CENTERS LP CALLABLE NOTES FIXED	100,000.00	99,837.00	111,571.90
75886FAE7	REGENERON PHARMACEUTICALS INC CALLABLE N	3,772,000.00	3,628,917.16	3,566,998.36
75886FAF4	REGENERON PHARMACEUTICALS INC CALLABLE N	1,425,000.00	1,337,990.87	1,335,326.45
75886F107	REGENERON PHARMACEUTICALS INC COMMON STO	2,828.00	1,439,120.80	1,785,938.56
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD	23,677.00	294,209.41	516,158.60
7591EPAE0	REGIONS FINANCIAL CORP NOTES FIXED 7.375	1,757,000.00	2,032,386.50	2,629,189.40
759351AN9	REINSURANCE GROUP OF AMERICA INC CALLABL	700,000.00	698,278.00	765,429.09
759351604	REINSURANCE GROUP OF AMERICA INC COMMON	1,127.00	110,536.59	123,395.23
75951AAN8	RELiance STANDARD LIFE GLOBAL FUNDING II	1,300,000.00	1,394,555.00	1,352,906.43
75951AAJ7	RELiance STANDARD LIFE GLOBAL FUNDING II	500,000.00	499,730.00	521,619.94
75951AAM0	RELiance STANDARD LIFE GLOBAL FUNDING II	400,000.00	399,664.00	405,405.41
759509102	RELiance STEEL & ALUMINUM CO COMMON STOC	2,540.00	297,781.22	412,038.80
74949LAD4	RELX CAPITAL INC CALLABLE NOTES FIXED 3%	100,000.00	105,113.00	104,835.76
74949LAC6	RELX CAPITAL INC CALLABLE NOTES FIXED 4%	1,550,000.00	1,535,919.12	1,719,152.52
759530108	RELX PLC ADR USD	33,389.00	1,046,722.02	1,088,815.29
B280DG9	RELX PLC COMMON STOCK GBP 14.4397	71,007.00	1,038,247.91	2,310,133.86
BYWLC68	RELX PLC COMMON STOCK GBP 14.4397	1,710.00	51,260.23	55,460.33
4741714	REMY COINTREAU SA COMMON STOCK EUR 1.6	86.00	11,512.71	20,929.03
75995OFF0	RENAISSANCE HOME EQUITY LOAN TRUST 2005-	2,500,000.00	1,693,386.50	2,648,053.25
759966066	RENAISSANCE INSTITUTIONAL DIVERSIFIED AL	100.00	75,495,000.00	85,771,531.97
G7496G103	RENAISSANCECERE HOLDINGS LTD COMMON STOCK	773.00	120,525.48	130,892.09
4712798	RENAULT SA COMMON STOCK EUR 3.81	729.00	50,818.67	25,322.39
75972BAB7	RENESAS ELECTRONICS CORP CALLABLE NOTES	1,700,000.00	1,700,000.00	1,694,289.56
6635677	RENESAS ELECTRONICS CORP COMMON STOCK JP	51,300.00	433,854.98	633,927.31
B082RF1	RENTOKIL INITIAL PLC COMMON STOCK GBP 1	6,622.00	33,178.89	52,379.94
12669GN64	REPERFORMING LOAN REMIC TRUST 2005-R2 20	163,424.46	163,481.28	158,086.98
759916109	REPLUGEN CORP COMMON STOCK USD 0.01	2,150.00	312,038.63	569,406.00
B21D296	REPLY SPA COMMON STOCK EUR 0.13	1,422.00	165,243.18	288,975.49
760267205	REPOL SA ADR USD	13,751.00	136,554.09	162,873.72
5669354	REPOL SA COMMON STOCK EUR 1	62,387.00	644,503.93	716,780.68
168863D72	REPUBLIC OF CHILE CALLABLE BOND FIXED 2.	1,090,000.00	1,087,092.86	1,060,025.00
168863D54	REPUBLIC OF CHILE CALLABLE BOND FIXED 3.	5,303,000.00	5,219,075.07	5,188,985.50
168863D19	REPUBLIC OF CHILE CALLABLE BOND FIXED 3.	460,000.00	466,869.97	476,026.40
BN2RC25	REPUBLIC OF CHILE CALLABLE BOND FIXED 3.	-	-	-
195325DP7	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	7,150,000.00	7,114,315.08	7,310,946.50
195325DR3	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	5,002,000.00	4,737,189.51	4,571,828.00
195325D25	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	3,635,000.00	3,573,425.20	3,266,956.25
195325DQ5	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	3,206,000.00	3,059,159.26	2,941,985.90
195325BR5	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	2,425,000.00	2,686,946.38	2,347,691.00
195325EA9	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	2,535,000.00	2,298,379.24	2,116,725.00
BYX7RT3	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	1,995,000.00	2,089,529.31	2,009,962.50
195325DX0	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	1,194,000.00	1,061,360.84	919,391.94
195325D51	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	1,000,000.00	977,049.07	896,600.00
BMQ8ZM8	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	870,000.00	698,726.34	669,908.70
195325CU7	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	625,000.00	649,574.98	564,062.50
37443GAC5	REPUBLIC OF GHANA BOND FIXED 8.95% 26/MA	200,000.00	200,000.00	159,800.00
BF1FMT1	REPUBLIC OF INDONESIA BOND FIXED 2.95% 1	200,000.00	205,190.86	204,164.31
455780CD6	REPUBLIC OF INDONESIA BOND FIXED 3.5% 11	470,000.00	468,504.55	506,951.01
455780CF1	REPUBLIC OF INDONESIA BOND FIXED 4.1% 24	4,750,000.00	4,701,330.88	5,296,926.69
455780CT1	REPUBLIC OF INDONESIA BOND FIXED 4.2% 15	1,200,000.00	1,190,380.95	1,366,556.50
455780CE4	REPUBLIC OF INDONESIA BOND FIXED 4.35% 1	1,600,000.00	1,587,610.07	1,830,121.28
BKPMPC5	REPUBLIC OF INDONESIA BOND FIXED 6.5% 15	29,820,000,000.00	2,118,619.72	2,111,304.12
B32ZR61	REPUBLIC OF INDONESIA BOND FIXED 7% 15/M	71,329,000,000.00	5,305,914.93	5,364,830.13
465410CC0	REPUBLIC OF ITALY BOND FIXED 3.875% 06/M	620,000.00	629,304.94	662,175.08
491798AH7	REPUBLIC OF KENYA BOND FIXED 8.25% 28/FE	20,000.00	20,000.00	20,286.80
715638D85	REPUBLIC OF PERU BOND FIXED 5.35% 12/AUG	800,000.00	235,870.41	168,848.76
715638CZ3	REPUBLIC OF PERU BOND FIXED 5.4% 12/AUG	400,000.00	123,702.03	90,931.43
BH436F0	REPUBLIC OF PERU BOND FIXED 5.94% 12/FEB	3,100,000.00	1,048,233.80	791,221.06
BFZYW83	REPUBLIC OF PERU BOND FIXED 5.94% 12/FEB	100,000.00	33,915.01	25,638.44
BF8F010	REPUBLIC OF PERU BOND FIXED 6.15% 12/AUG	12,000,000.00	3,797,560.04	3,016,008.72
0668698	REPUBLIC OF PERU BOND FIXED 6.35% 12/AUG	400,000.00	138,608.94	105,399.74
715638AX0	REPUBLIC OF PERU BOND FIXED 8.2% 12/AUG	12,000,000.00	4,472,300.64	3,439,362.53
B66GQ83	REPUBLIC OF PERU BOND FIXED 8.2% 12/AUG	3,300,000.00	1,210,963.53	945,824.69
715638DE9	REPUBLIC OF PERU CALLABLE BOND FIXED 2.3	409,000.00	421,961.16	415,139.09
715638DF6	REPUBLIC OF PERU CALLABLE BOND FIXED 2.7	1,494,000.00	1,497,299.31	1,486,544.94
715638DU3	REPUBLIC OF PERU CALLABLE BOND FIXED 3%	6,398,000.00	6,345,011.55	6,372,408.00
715638DT6	REPUBLIC OF PERU CALLABLE BOND FIXED 3.5	2,105,000.00	2,135,292.50	2,189,221.05
715638DW9	REPUBLIC OF PERU CALLABLE BOND FIXED 3.6	433,000.00	415,431.35	422,175.00
760759BA7	REPUBLIC SERVICES INC CALLABLE NOTES FIX	3,975,000.00	3,966,931.80	3,956,260.78
760759AS9	REPUBLIC SERVICES INC CALLABLE NOTES FIX	2,220,000.00	2,217,219.66	2,378,993.65
760759AU4	REPUBLIC SERVICES INC CALLABLE NOTES FIX	1,405,000.00	1,412,041.80	1,445,835.26
760759AV2	REPUBLIC SERVICES INC CALLABLE NOTES FIX	1,000,000.00	1,041,397.50	1,002,530.84
760759AK6	REPUBLIC SERVICES INC CALLABLE NOTES FIX	500,000.00	600,941.99	712,032.07
760759AY6	REPUBLIC SERVICES INC CALLABLE NOTES FIX	565,000.00	561,264.79	549,134.41
760759AN0	REPUBLIC SERVICES INC CALLABLE NOTES FIX	310,000.00	428,977.10	423,193.44
760759AW0	REPUBLIC SERVICES INC CALLABLE NOTES FIX	340,000.00	359,936.70	349,407.00
760759100	REPUBLIC SERVICES INC COMMON STOCK USD 0	5,246.00	401,639.01	731,554.70
76112BAJ6	RESIDENTIAL ASSET SECURITIZATION TRUST 2	339,273.26	263,923.87	238,562.54
76114HAK1	RESIDENTIAL ASSET SECURITIZATION TRUST 2	53,755.45	46,111.17	41,662.70
761152107	RESMED INC COMMON STOCK USD 0.004	4,728.00	788,444.00	1,231,549.44
76116FAC1	RESOLUTION FUNDING CORP BOND ZERO CPN 15	2,300,000.00	2,024,759.00	1,988,287.30
6421553	RESONA HOLDINGS INC COMMON STOCK JPY	317,618.00	1,350,604.39	1,234,008.89
76120HAC1	RESORTS WORLD LAS VEGAS LLC / RWLV CAPIT	1,725,000.00	1,710,330.00	1,697,581.23
BTFCFO	RESTAURANT BRANDS INTERNATIONAL INC COMM	8,108.00	409,043.05	492,327.37
76169C100	REXFORD INDUSTRIAL REALTY INC REIT USD 0	2,276.00	99,562.47	184,606.36
76169XAB0	REXFORD INDUSTRIAL REALTY LP CALLABLE NO	962,000.00	937,512.02	908,321.37
76169XAA2	REXFORD INDUSTRIAL REALTY LP CALLABLE NO	205,000.00	195,343.27	194,723.61
76169#AJ2	REYES HOLDINGS LLC BOND FIXED 3.71% 17/O	5,000,000.00	5,000,000.00	5,423,550.00
761713AT3	REYNOLDS AMERICAN INC CALLABLE BOND FIVE	3,093,000.00	3,944,851.85	4,116,000.22
761713BB1	REYNOLDS AMERICAN INC CALLABLE NOTES FIX	10,920,000.00	12,228,351.73	13,268,255.36
761713BV7	REYNOLDS AMERICAN INC CALLABLE NOTES FIX	7,756,000.00	9,985,510.34	11,255,436.84
761713BA3	REYNOLDS AMERICAN INC CALLABLE NOTES FIX	6,326,000.00	7,090,373.74	7,495,866.11
761713BW5	REYNOLDS AMERICAN INC CALLABLE NOTES FIX	3,658,000.00	4,286,277.78	4,820,996.97
761713AZ9	REYNOLDS AMERICAN INC CALLABLE NOTES FIX	2,220,000.00	2,563,840.08	2,718,559.99
761713BG0	REYNOLDS AMERICAN INC CALLABLE NOTES FIX	1,495,000.00	1,569,289.70	1,614,592.11
761711L06	REYNOLDS CONSUMER PRODUCTS INC COMMON ST	928.00	27,514.03	29,139.20
74958DAG3	RFMSI SERIES 2006-S10 TRUST 2006-S10 1A7	843,593.42	632,134.05	826,173.22
74958TAB9	RFMSI SERIES 2007-SA3 TRUST 2007-SA3 2A1	272,864.94	224,155.10	233,899.47
74967X103	RH COMMON STOCK USD 0.0001	1,662.00	1,083,967.37	890,732.28
762992147	RHO VENTURES V - BULLSHEAD D	100.00	16,369,026.16	4,449,191.00
74990782	RHO VENTURES VI LP	100.00	3,437,384.76	29,397,610.00
6738220	RICOH CO LTD COMMON STOCK JPY	70,467.00	748,327.95	655,378.89
BGDT3G2	RIGHTMOVE PLC COMMON STOCK GBP 0.1	169,864.00	327,534.51	1,829,074.75
76680R206	RINGCENTRAL INC COMMON STOCK USD 0.0001	1,340.00	274,452.00	251,049.00
6740582	RINNAI CORP COMMON STOCK JPY	100.00	7,343.23	9,013.94
76716XAA0	RIO OIL FINANCE TRUST SERIES 2014-1 CALL	4,694,678.10	4,788,778.13	5,035,042.26
BNCBSP1	RIO OIL FINANCE TRUST SERIES 2014-1 CALL	517,372.68	560,132.56	554,882.20
U76673AA7	RIO OIL FINANCE TRUST SERIES 2014-1 CALL	134,133.66	145,186.26	143,858.35
76716XAB8	RIO OIL FINANCE TRUST SERIES 2014-3 CALL	2,311,668.55	2,492,603.90	2,646,860.49
76716XAC6	RIO OIL FINANCE TRUST SERIES 2018-1 CALL	2,992,155.00	3,117,625.87	3,384,875.35

767201AT3	RIO TINTO FINANCE USA LTD CALLABLE NOTES	7,860,000.00	7,774,579.72	7,792,064.83
767201AL0	RIO TINTO FINANCE USA LTD CALLABLE NOTES	1,200,000.00	1,344,136.77	1,596,490.24
76720AAD8	RIO TINTO FINANCE USA PLC CALLABLE NOTES	150,000.00	195,205.03	192,167.50
6220103	RIO TINTO LTD COMMON STOCK AUD 0	10,668.00	687,461.41	776,470.12
767204100	RIO TINTO PLC ADR USD	4,637.00	400,351.16	310,400.78
718875	RIO TINTO PLC COMMON STOCK GBP 10	71,016.00	3,826,533.94	4,705,498.44
2229610	RIOCAN REAL ESTATE INVESTMENT TRUST REIT	4,477.00	80,591.94	81,306.56
2345395	RITCHIE BROS AUCTIONEERS INC COMMON STOC	19,858.00	647,962.15	1,216,963.76
76913CBF5	RIVERSIDE CNTY CALIF PENSION OBLIG TAXAB	1,400,000.00	1,400,000.00	1,569,386.00
76954A103	RIVIAN AUTOMOTIVE INC COMMON STOCK USD 0	2,374.00	231,963.54	246,160.06
770323103	ROBERT HALF INTERNATIONAL INC COMMON STOCK	3,459.00	223,659.51	385,747.68
771195104	ROCHE HOLDING AG ADR USD 1	2,246.00	100,176.13	116,095.74
7110388	ROCHE HOLDING AG COMMON STOCK CHF 0	17,506.00	4,543,173.08	7,283,679.52
7108918	ROCHE HOLDING AG COMMON STOCK CHF 1	114.00	38,278.82	51,147.67
771196BW7	ROCHE HOLDINGS INC CALLABLE NOTES FIXED	18,640,000.00	18,646,049.07	18,304,559.03
771196BW1	ROCHE HOLDINGS INC CALLABLE NOTES FIXED	3,911,000.00	3,911,000.00	3,934,727.41
771196BX9	ROCHE HOLDINGS INC CALLABLE NOTES FIXED	3,314,000.00	3,314,000.00	3,303,806.80
77310VAA2	ROCKEFELLER FOUNDATION/THE CALLABLE NOTE	2,137,000.00	2,137,000.00	2,101,539.26
77311W101	ROCKET COS INC COMMON STOCK USD 0.00001	20,486.00	354,132.22	286,804.00
773131AB9	ROCKET MORTGAGE LLC / ROCKET MORTGAGE CO	1,490,000.00	1,490,000.00	1,509,191.20
773131AA1	ROCKET MORTGAGE LLC / ROCKET MORTGAGE CO	1,440,000.00	1,440,000.00	1,429,200.00
77341DAAS	ROCKFORD TOWER CLO 2017-3 LTD 2017-3A A	500,000.00	500,053.82	499,740.50
773421AA1	ROCKFORD TOWER CLO 2018-1 LTD 2018-1A A	500,000.00	500,000.00	500,330.00
77340RAR8	ROCKIES EXPRESS PIPELINE LLC CALLABLE NO	1,000,000.00	998,625.58	1,064,780.00
77340RA56	ROCKIES EXPRESS PIPELINE LLC CALLABLE NO	625,000.00	624,525.95	643,093.75
771993003	ROCKPOINT RE II/BULLSHEAD LLC	100.00	5,388,773.50	498,647.00
773990411	ROCKPOINT RE III	100.00	-	2,899,450.00
773998570	ROCKPOINT REAL ESTATE FUND IV, L.P.	100.00	-	6,457,331.00
773903AM1	ROCKWELL AUTOMATION INC CALLABLE NOTES F	2,560,000.00	2,544,641.09	2,504,580.35
773903AJ8	ROCKWELL AUTOMATION INC CALLABLE NOTES F	249,000.00	306,039.14	311,926.55
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD	2,230.00	409,017.88	777,935.50
4713490	ROCKWOOL INTERNATIONAL A/S COMMON STOCK	32.00	13,443.67	13,993.35
775109BN0	ROGERS COMMUNICATIONS INC CALLABLE NOTES	3,070,000.00	3,311,509.49	3,557,589.43
775109AX9	ROGERS COMMUNICATIONS INC CALLABLE NOTES	1,700,000.00	1,628,212.57	1,948,625.70
775109BP5	ROGERS COMMUNICATIONS INC CALLABLE NOTES	1,803,000.00	1,872,286.06	1,892,440.75
775109BB6	ROGERS COMMUNICATIONS INC CALLABLE NOTES	1,480,000.00	1,594,589.12	1,825,956.91
775109BG5	ROGERS COMMUNICATIONS INC CALLABLE NOTES	364,000.00	412,426.87	415,942.12
2169051	ROGERS COMMUNICATIONS INC COMMON STOCK C	17,998.00	609,717.52	858,187.50
6747204	ROHM CO LTD COMMON STOCK JPY	6,449.00	482,909.55	586,349.10
77543R102	ROKU INC COMMON STOCK USD 0.0001	2,928.00	656,627.96	668,169.60
775711104	ROLLINS INC COMMON STOCK USD 1	3,778.00	104,677.20	129,245.38
863H849	ROLLS-ROYCE HOLDINGS PLC COMMON STOCK GB	363,497.00	445,810.70	604,985.55
BMTLNV0	ROLLS-ROYCE PLC CALLABLE NOTES FIXED 4.6	600,000.00	793,934.49	754,824.69
BMTLNX1	ROLLS-ROYCE PLC CALLABLE NOTES FIXED 5.7	200,000.00	294,960.47	300,687.90
776743A08	ROPER TECHNOLOGIES INC CALLABLE NOTES FI	1,770,000.00	1,834,276.89	1,938,941.61
776743AN6	ROPER TECHNOLOGIES INC CALLABLE NOTES FI	1,350,000.00	1,348,476.45	1,309,941.69
776743AF3	ROPER TECHNOLOGIES INC CALLABLE NOTES FI	700,000.00	699,417.97	785,813.90
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD	1,742.00	552,278.79	856,820.12
B17F5C2	ROSNEFT OIL CO PJSC-REGS GDR	48,562.00	367,675.79	390,535.60
778296103	ROSS STORES INC COMMON STOCK USD 0.01	5,825.00	475,753.75	665,681.00
BVFNZ12	ROTORK PLC COMMON STOCK GBP 0.5	31,224.00	94,689.57	151,064.69
78016EHY4	ROYAL BANK OF CANADA CALLABLE MEDIUM TER	15,983,000.00	15,964,605.48	16,057,436.82
2754383	ROYAL BANK OF CANADA COMMON STOCK CAD 0	40,502.00	2,747,758.89	4,304,630.09
78015K7C2	ROYAL BANK OF CANADA MEDIUM TERM NOTE FI	3,875,000.00	4,063,614.53	3,977,553.74
780153BC5	ROYAL CARIBBEAN CRUISES LTD CALLABLE NOT	300,000.00	327,750.00	317,250.00
780153AZ5	ROYAL CARIBBEAN CRUISES LTD CALLABLE NOT	58,000.00	65,685.00	64,960.00
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK	3,646.00	250,898.04	280,377.40
780287108	ROYAL GOLD INC COMMON STOCK USD 0.01	1,081.00	104,594.54	113,732.01
78081BAH6	ROYALTY PHARMA PLC CALLABLE NOTES FIXED	5,750,000.00	5,685,685.18	5,628,692.83
78081BAM5	ROYALTY PHARMA PLC CALLABLE NOTES FIXED	4,945,000.00	4,774,160.64	4,902,814.55
78081BAL7	ROYALTY PHARMA PLC CALLABLE NOTES FIXED	4,175,000.00	4,047,001.93	4,162,966.78
78081BAK9	ROYALTY PHARMA PLC CALLABLE NOTES FIXED	4,000,000.00	3,877,560.00	3,871,758.88
78081BAP8	ROYALTY PHARMA PLC CALLABLE NOTES FIXED	3,000,000.00	2,929,057.52	2,869,609.29
78081BAJ2	ROYALTY PHARMA PLC CALLABLE NOTES FIXED	1,285,000.00	1,270,772.73	1,262,481.17
78081BAN3	ROYALTY PHARMA PLC CALLABLE NOTES FIXED	825,000.00	811,327.99	779,343.48
G7709Q104	ROYALTY PHARMA PLC COMMON STOCK USD	14,604.00	659,072.16	581,969.40
780915104	ROYCE MICRO-CAP TRUST INC CLOSED-END FUND	498,491.00	4,395,664.91	5,575,571.05
780910105	ROYCE VALUE TRUST INC CLOSED-END FUND US	365,938.00	5,147,976.77	7,168,725.42
LX1853850	RPI Intermediate Finance Trust-Term B-1	58,667.72	58,521.06	58,563.88
749685AU7	RPM INTERNATIONAL INC CALLABLE NOTES FIX	140,000.00	148,023.14	179,569.28
749685103	RPM INTERNATIONAL INC COMMON STOCK USD 0	2,114.00	141,539.20	213,514.00
783186UJ6	RUTGERS ST UNIV N J TAXABLE GO REF BDS 2	2,145,000.00	2,145,017.85	2,265,742.05
4768962	RWE AG COMMON STOCK EUR 0	4,714.00	147,677.30	191,486.38
78349AAC7	RWJ BARNABAS HEALTH INC CALLABLE BOND FI	660,000.00	682,111.36	735,654.70
78349AAB9	RWJ BARNABAS HEALTH INC CALLABLE BOND FI	565,000.00	567,220.59	661,188.23
BVFCZV3	RWS HOLDINGS PLC COMMON STOCK GBP 1	17,200.00	130,155.65	151,427.51
78355HKG3	RYDER SYSTEM INC CALLABLE MEDIUM TERM NO	2,390,000.00	2,387,633.16	2,451,988.00
783549108	RYDER SYSTEM INC COMMON STOCK USD 0.5	6,557.00	500,613.77	540,493.51
6161525	RYMAN HEALTHCARE LTD COMMON STOCK NZD 0	1,613.00	11,707.18	13,528.17
6758455	RYOHIN KEIKAKU CO LTD COMMON STOCK JPY	900.00	19,427.22	13,708.48
78409VAS3	S&P GLOBAL INC CALLABLE NOTES FIXED 1.25	620,000.00	617,406.19	578,469.77
78409VAR5	S&P GLOBAL INC CALLABLE NOTES FIXED 2.3%	4,665,000.00	4,206,416.09	4,033,232.90
78409VAP9	S&P GLOBAL INC CALLABLE NOTES FIXED 2.5%	200,000.00	199,733.48	205,547.00
78409VAM6	S&P GLOBAL INC CALLABLE NOTES FIXED 2.9%	1,325,000.00	1,289,198.50	1,398,967.17
78409VAQ7	S&P GLOBAL INC CALLABLE NOTES FIXED 3.25	2,857,000.00	2,902,135.29	3,096,835.46
78409V104	S&P GLOBAL INC COMMON STOCK USD 1	6,572.00	1,526,394.96	3,101,523.96
FAH21DX	S&P MID 400 EMINI EQUITY INDEX 18/MAR/20	1.00	6,662.42	-
PTH21DX	S&P/TSX 60 IX FUT EQUITY INDEX 17/MAR/20	3.00	5,886.79	-
ESH21DX	S&P500 EMINI FUT EQUITY INDEX 18/MAR/20	18.00	88,784.82	-
78516FAC3	SABAL TRAIL TRANSMISSION LLC CALLABLE NO	1,620,000.00	1,618,263.60	1,966,811.90
78516FAB5	SABAL TRAIL TRANSMISSION LLC CALLABLE NO	1,095,000.00	1,095,915.19	1,310,455.92
78520LAA8	SABIC CAPITAL II BV BOND FIXED 4% 10/OCT	4,000,000.00	3,992,342.97	4,193,464.00
785592AJ5	SABINE PASS LIQUEFACTION LLC CALLABLE NO	10,600,000.00	11,650,685.62	11,527,996.50
785592AM8	SABINE PASS LIQUEFACTION LLC CALLABLE NO	4,484,000.00	4,855,865.76	4,978,243.07
785592A55	SABINE PASS LIQUEFACTION LLC CALLABLE NO	3,320,000.00	3,574,749.48	3,728,943.16
785592AX4	SABINE PASS LIQUEFACTION LLC CALLABLE NO	3,165,000.00	3,354,399.24	3,570,192.57
785592AU0	SABINE PASS LIQUEFACTION LLC CALLABLE NO	2,340,000.00	2,580,485.38	2,563,168.28
BM8JPB8	SABINE PASS LIQUEFACTION LLC CALLABLE NO	1,595,000.00	1,801,964.86	1,799,196.57
785592AV8	SABINE PASS LIQUEFACTION LLC CALLABLE NO	1,000,000.00	1,002,005.00	1,147,304.59
78572XAG6	SABRA HEALTH CARE LP CALLABLE NOTES FIVE	4,350,000.00	4,298,039.93	4,554,534.87
78574MAA1	SABRA HEALTH CARE LP CALLABLE NOTES FIVE	4,425,000.00	4,329,597.00	4,324,289.66
78573M104	SABRE CORP COMMON STOCK USD 0.01	5,370.00	62,876.47	46,128.30
78646UAB5	SAFEHOLD OPERATING PARTNERSHIP LP CALLAB	2,680,000.00	2,663,066.79	2,627,095.73
B058T26	SAFRAN SA COMMON STOCK EUR 0.2	1,226.00	143,963.76	150,100.35
B9M3PK4	SAGAX AB COMMON STOCK SEK 1.75	611.00	23,785.73	20,582.96
B8C3BL0	SAGE GROUP PLC/THE COMMON STOCK GBP 1.05	77,204.00	679,872.18	891,554.93
786671108	SAGE THERAPEUTICS INC COMMON STOCK USD 0	866.00	70,697.65	36,839.64
BDZZRW1	SAIPEM SPA COMMON STOCK EUR 0	237,468.00	939,820.87	498,239.69
B011JG0	SAIR GROUP CHF69 (REGD)	8.00	0.08	-
79467BAR6	SALES TAX SECURITIZATION CORP ILL TAXABL	1,120,000.00	1,024,004.39	1,214,752.00
79467BCM5	SALES TAX SECURITIZATION CORP ILL TAXABL	665,000.00	665,000.00	799,961.75
79466LAL8	SALESFORCE.COM INC CALLABLE NOTES FIXED	21,715,000.00	21,687,712.77	22,099,550.06
79466LAM6	SALESFORCE.COM INC CALLABLE NOTES FIXED	3,380,000.00	3,369,254.81	3,476,237.06
79466LAK0	SALESFORCE.COM INC CALLABLE NOTES FIXED	3,330,000.00	3,312,085.41	3,325,743.33
79466LAH7	SALESFORCE.COM INC CALLABLE NOTES FIXED	430,000.00	427,941.60	424,738.68
79466LAJ3	SALESFORCE.COM INC CALLABLE NOTES FIXED	340,000.00	339,067.23	336,818.30
79466L302	SALESFORCE.COM INC COMMON STOCK USD 0.00	22,823.00	4,437,144.57	5,800,008.99
79588TAD2	SAMMONS FINANCIAL GROUP INC CALLABLE NOT	1,400,000.00	1,397,037.68	1,410,665.05

5226038	SAMPO OYJ COMMON STOCK EUR 0	26,499.00	444,092.03	1,327,733.25
84Q1532	SAMSONITE INTERNATIONAL SA COMMON STOCK	35,700.00	68,758.37	72,532.87
6771720	SAMSUNG ELECTRONICS CO LTD COMMON STOCK	42,967.00	1,891,884.22	2,830,129.21
6773812	SAMSUNG ELECTRONICS CO LTD PREFERENCE KR	33,314.00	1,678,440.01	1,995,336.95
797440BV5	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	6,827,000.00	7,189,532.71	7,566,878.18
797440BX1	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	5,055,000.00	5,052,630.49	5,972,804.15
797440BM5	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	2,645,000.00	2,586,698.19	3,208,898.11
797440B26	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	2,700,000.00	2,695,900.00	2,583,591.53
797440CA0	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	2,170,000.00	2,156,466.99	2,183,806.39
797440BY9	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	2,023,000.00	2,079,167.90	2,128,970.00
797440BU7	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	1,457,000.00	1,438,764.21	1,506,470.28
797440BW3	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	1,265,000.00	1,348,121.13	1,504,630.66
797440BK9	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	500,000.00	667,967.06	699,710.19
80007RAF2	SANDS CHINA LTD CALLABLE BOND FIXED 5.12	11,680,000.00	11,773,854.21	12,253,021.04
80007RAM7	SANDS CHINA LTD CALLABLE NOTES FIXED 2.3	1,400,000.00	1,397,876.39	1,317,820.00
80007RAP0	SANDS CHINA LTD CALLABLE NOTES FIXED 2.8	1,310,000.00	1,290,608.03	1,232,762.40
80007RAR6	SANDS CHINA LTD CALLABLE NOTES FIXED 3.2	4,470,000.00	4,441,173.15	4,199,833.20
80007RAK1	SANDS CHINA LTD CALLABLE NOTES FIXED 3.8	1,410,000.00	1,481,964.85	1,417,247.40
G7801RAD1	SANDS CHINA LTD CALLABLE NOTES FIXED 4.3	730,000.00	746,207.25	743,724.00
80007RAL9	SANDS CHINA LTD CALLABLE NOTES FIXED 4.3	600,000.00	597,877.10	611,280.00
80007RAE5	SANDS CHINA LTD CALLABLE NOTES FIXED 5.4	4,020,000.00	4,152,844.40	4,327,208.40
B5B23W2	SANDS CHINA LTD COMMON STOCK HKD 0.01	9,200.00	44,624.41	21,429.65
B1VQ252	SANDVIK AB COMMON STOCK SEK 1.2	66,434.00	866,124.77	1,853,490.88
5671735	SANOFI COMMON STOCK EUR 2	14,556.00	1,450,092.98	1,466,272.12
80168NEP0	SANTA CLARA VY CALIF TRANSN AUTH SALES T	2,130,000.00	2,603,206.62	2,552,059.50
802830AG4	SANTANDER CONSUMER AUTO RECEIVABLES TRUS	911,373.66	911,234.67	911,327.64
80282YAD8	SANTANDER CONSUMER AUTO RECEIVABLES TRUS	223,000.00	222,982.18	219,908.80
80282YAC0	SANTANDER CONSUMER AUTO RECEIVABLES TRUS	191,000.00	190,976.76	190,203.49
80283M101	SANTANDER CONSUMER USA HOLDINGS INC COMM	9,959.00	203,852.89	418,477.18
80286WAF3	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	3,539,000.00	3,561,636.19	3,543,719.97
80286WAE6	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	2,585,000.00	2,601,762.11	2,586,103.80
80285VAE9	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	1,481,000.00	1,480,689.29	1,471,972.57
80285RAE8	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	750,295.09	750,192.45	750,961.88
80286XAE4	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	581,000.00	580,864.86	579,264.73
80286XAD6	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	400,000.00	399,936.92	399,122.36
80286NAD8	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	283,000.00	282,988.06	282,986.50
80286WAD8	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	241,936.80	241,901.21	241,993.49
80285WAD9	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	118,767.21	118,755.86	118,788.49
80287AAD5	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	5,454.87	5,454.41	5,457.86
80282KB81	SANTANDER HOLDINGS USA INC CALLABLE NOTE	6,558,000.00	6,953,668.06	6,880,267.66
80282KAW6	SANTANDER HOLDINGS USA INC CALLABLE NOTE	2,918,000.00	3,036,791.78	3,041,457.63
80282KAZ9	SANTANDER HOLDINGS USA INC CALLABLE NOTE	2,700,000.00	2,695,221.00	2,818,145.71
80282KAE6	SANTANDER HOLDINGS USA INC CALLABLE NOTE	2,400,000.00	2,399,040.00	2,598,088.37
80282KAP1	SANTANDER HOLDINGS USA INC CALLABLE NOTE	1,345,000.00	1,498,708.56	1,474,588.84
80282KAS5	SANTANDER HOLDINGS USA INC CALLABLE NOTE	285,000.00	283,584.01	291,278.68
80286IAA3	SANTANDER REVOLVING AUTO LOAN TRUST 2019	1,710,000.00	1,818,812.11	1,767,696.08
80281LAH8	SANTANDER UK GROUP HOLDINGS PLC CALLABLE	7,515,000.00	7,511,788.00	7,677,816.69
80281LAP0	SANTANDER UK GROUP HOLDINGS PLC CALLABLE	2,624,000.00	2,628,480.96	2,649,864.85
80281LAG0	SANTANDER UK GROUP HOLDINGS PLC CALLABLE	2,000,000.00	2,190,711.16	2,146,614.96
BFSR442	SANTANDER UK GROUP HOLDINGS PLC CALLABLE	1,500,000.00	1,616,531.86	1,609,961.22
80281LAQ8	SANTANDER UK GROUP HOLDINGS PLC CALLABLE	1,200,000.00	1,200,000.00	1,174,880.94
80281LAF2	SANTANDER UK GROUP HOLDINGS PLC CALLABLE	1,100,000.00	1,100,000.00	1,100,465.78
BYZGSX8	SANTANDER UK GROUP HOLDINGS PLC CALLABLE	500,000.00	657,073.10	691,616.03
80281LAA3	SANTANDER UK GROUP HOLDINGS PLC MEDIUM T	1,700,000.00	1,713,889.00	1,854,137.61
80281LAB1	SANTANDER UK GROUP HOLDINGS PLC NOTES FI	1,911,000.00	1,956,017.73	2,465,954.34
80283LAA1	SANTANDER UK PLC NOTES FIXED 5% 07/NOV/2	1,031,000.00	1,035,263.91	1,096,458.19
6776606	SANTEN PHARMACEUTICAL CO LTD COMMON STOC	1,400.00	20,822.06	17,105.64
803014AA7	SANTOS FINANCE LTD CALLABLE NOTES FIXED	5,598,000.00	5,636,474.88	5,699,798.68
6776703	SANTOS LTD COMMON STOCK AUD 0	65,838.00	305,573.32	302,044.04
803054204	SAP SE ADR USD	19,104.00	2,645,593.36	2,676,661.44
4846288	SAP SE COMMON STOCK EUR 0	14,873.00	1,876,273.20	2,112,505.61
80307AAA7	SAPPHIRE AVIATION FINANCE II LTD 2020-1A	1,643,896.42	1,643,873.64	1,596,058.87
2112226	SAPUTO INC COMMON STOCK CAD 0	7,167.00	225,868.49	161,706.45
803607100	SAREPTA THERAPEUTICS INC COMMON STOCK US	1,378.00	176,680.71	124,088.90
5843329	SARTORIUS AG PREFERENCE EUR 0	94.00	17,488.11	63,624.98
BYZ2QPS	SARTORIUS STEDIM BIOTECH COMMON STOCK EU	872.00	414,707.78	478,366.36
80368WAA3	SASOL FINANCING USA LLC CALLABLE NOTES F	2,130,000.00	2,128,338.27	2,222,655.00
8041412L8	SAUDI ARABIAN OIL CO CALLABLE BOND FIXED	2,224,000.00	2,203,336.22	2,163,467.17
8041412H7	SAUDI ARABIAN OIL CO CALLABLE BOND FIXED	2,025,000.00	2,028,932.25	2,012,234.40
8041412M6	SAUDI ARABIAN OIL CO CALLABLE BOND FIXED	540,000.00	533,844.91	525,150.00
8041412F1	SAUDI ARABIAN OIL CO MEDIUM TERM NOTE FI	1,505,000.00	1,644,087.93	1,742,263.25
8041412E4	SAUDI ARABIAN OIL CO MEDIUM TERM NOTE FI	610,000.00	605,413.79	687,565.16
8041412C8	SAUDI ARABIAN OIL CO MEDIUM TERM NOTE FI	555,000.00	556,521.80	572,864.34
BMC9NN2	SAWAI GROUP HOLDINGS CO LTD COMMON STOCK	2,800.00	141,166.75	106,864.66
78410G104	SBA COMMUNICATIONS CORP REIT USD 0.01	1,803.00	436,866.25	701,403.06
831641FR1	SBA SMALL BUSINESS INVESTMENT COS 2021-1	2,384,728.59	2,384,728.59	2,397,499.77
831641FS9	SBA SMALL BUSINESS INVESTMENT COS 2021-1	2,000,000.00	2,000,000.00	1,988,280.60
78403DAH3	SBA TOWER TRUST CALLABLE OTHER SECURED L	1,000,000.00	1,070,000.00	1,035,214.00
B5SC091	SBERBANK OF RUSSIA PJSC ADR USD	37,403.00	667,869.47	600,318.15
80585Y308	SBERBANK OF RUSSIA PJSC ADR USD	8,000.00	120,555.09	128,400.00
6309466	SBI HOLDINGS INC/JAPAN COMMON STOCK JPY	870.00	17,887.33	23,685.03
78397DAB4	SBL HOLDINGS INC CALLABLE NOTES FIXED 5%	3,189,000.00	3,165,292.80	3,369,027.37
78408LAA5	SC JOHNSON & SON INC CALLABLE NOTES FIVE	750,000.00	715,489.52	870,450.49
78408LAC1	SC JOHNSON & SON INC CALLABLE NOTES FIVE	415,000.00	413,291.35	506,749.17
BLZH027	SCENTRE GROUP REIT AUD 0	18,411.00	51,864.55	42,298.87
80622GAD6	SCENTRE GROUP TRUST 1 / SCENTRE GROUP TR	3,708,000.00	3,686,846.53	3,958,132.48
806213AD6	SCENTRE GROUP TRUST 1 / SCENTRE GROUP TR	3,420,000.00	3,421,627.88	3,596,410.07
80622GAE4	SCENTRE GROUP TRUST 1 / SCENTRE GROUP TR	1,960,000.00	1,955,590.00	2,239,010.14
76025LAB0	SCENTRE GROUP TRUST 2 CALLABLE BOND VARI	6,305,000.00	6,305,000.00	6,754,231.25
76025LAA2	SCENTRE GROUP TRUST 2 CALLABLE BOND VARI	5,310,000.00	5,310,000.00	5,555,587.50
4790534	SCHIBSTED ASA COMMON STOCK NOK 0.5	6,000.00	107,904.82	231,405.14
BWVFKQ3	SCHIBSTED ASA COMMON STOCK NOK 0.5	2,827.00	45,881.19	95,213.25
B11WWH2	SCHINDLER HOLDING AG COMMON STOCK CHF 0.	3,130.00	865,650.22	839,567.58
B11TCY0	SCHINDLER HOLDING AG COMMON STOCK CHF 0.	664.00	168,010.49	178,907.97
80685XAC5	SCHLUMBERGER FINANCE CANADA LTD CALLABLE	1,480,000.00	1,478,224.00	1,474,516.19
80685XAB7	SCHLUMBERGER FINANCE CANADA LTD CALLABLE	1,215,000.00	1,225,181.70	1,234,587.37
806851AK7	SCHLUMBERGER HOLDINGS CORP CALLABLE NOTE	1,901,000.00	1,910,681.25	2,053,476.05
806857108	SCHLUMBERGER NV COMMON STOCK USD 0.01	23,317.00	734,329.82	698,344.15
4834108	SCHNEIDER ELECTRIC SE	8,139.00	716,787.55	1,596,232.99
80689H102	SCHNEIDER NATIONAL INC COMMON STOCK USD	7,688.00	178,088.57	206,884.08
802284	SCHRODER JAPAN GROWTH FUND PLC CLOSED-END	729,497.00	1,743,583.12	2,109,523.51
B0CRWN5	SCHRODER ORIENTAL INCOME FUND LTD CLOSED	74,852.00	267,513.76	272,214.14
610841	SCHRODER UK MID CAP FUND PLC CLOSED-END	47,848.00	311,509.25	458,838.68
239581	SCHRODERS PLC COMMON STOCK GBP 100	3,966.00	114,445.75	123,818.81
240549	SCHRODERS PLC COMMON STOCK GBP 100	472.00	17,952.55	22,759.09
2G39888	SCHWEITZER-MAUDUI TL 1L BL3557263	427,850.00	425,435.27	423,571.50
808625107	SCIENCE APPLICATIONS INTERNATIONAL CORP	965.00	75,946.64	80,664.35
7D33298	SCIENTIFIC GAMES INTERNATIONAL INC LX171	997,416.02	984,948.32	995,391.27
782609	SCOTTISH INVESTMENT TRUST PLC CLOSED-END	39,710.00	323,497.09	449,106.50
810186106	SCOTT'S MIRACLE-GRO CO/THE COMMON STOCK U	684.00	81,707.28	110,124.00
BYT9340	SCOUT24 SE COMMON STOCK EUR	332.00	25,394.47	23,189.15
6858474	SCSK CORP COMMON STOCK JPY	49,400.00	978,845.83	981,951.28
2622997101	SDL SOF VII CO-INV/BULLSHEAD HLDGS	100.00	0.00	1,718,957.00
B1141R100	SEA LTD-ADR	885.00	276,892.92	197,983.35
811543107	SEABOARD CORP COMMON STOCK USD 1	5.00	16,473.24	19,675.05
81180WB02	SEAGATE HDD CAYMAN CALLABLE NOTES FIXED	2,600,000.00	2,722,049.50	2,705,040.00
81181C104	SEAGEN INC COMMON STOCK USD 0.001	2,221.00	294,752.78	343,366.60
81211KAZ3	SEALED AIR CORP CALLABLE NOTES FIXED 1.5	3,135,000.00	3,128,201.67	3,039,636.00

81211K100	SEALED AIR CORP COMMON STOCK USD 0.1	7,041.00	269,736.27	475,056.27
35563PFE4	SEASONED CREDIT RISK TRANSFER TRUST SERI	11,133,414.87	12,400,943.96	11,947,052.62
35563PQ05	SEASONED CREDIT RISK TRANSFER TRUST SERI	12,000,000.00	12,115,373.48	11,477,175.60
35563PML0	SEASONED CREDIT RISK TRANSFER TRUST SERI	1,661,813.23	1,764,383.32	1,715,635.21
35563PHF9	SEASONED CREDIT RISK TRANSFER TRUST SERI	1,132,290.60	1,211,179.78	1,175,564.03
81257VAB7	SEATTLE CHILDREN'S HOSPITAL CALLABLE BON	7,280,000.00	7,297,532.19	7,138,225.13
4792132	SEB SA COMMON STOCK EUR 1	105.00	14,759.43	16,346.68
6791591	SECOM CO LTD COMMON STOCK JPY	9,058.00	635,667.20	628,172.35
81373PAA1	SECURIAN FINANCIAL GROUP INC CALLABLE NO	1,300,000.00	1,625,228.56	1,607,169.89
5554041	SECURITAS AB COMMON STOCK SEK 1	1,188.00	18,572.63	16,355.94
81377JAB9	SECURITIZED ASSET BACKED RECEIVABLES LLC	227,628.17	227,628.17	72,832.14
80767Y3	SEEK LTD COMMON STOCK AUD 0	1,184.00	15,579.08	28,217.92
802RNB8	SEGA SAMMY HOLDINGS INC COMMON STOCK JPY	34,100.00	495,852.88	535,093.57
BS2N1N8	SEGRO PLC REIT GBP 10	4,369.00	33,438.71	85,006.22
784117J03	SEI INVESTMENTS CO COMMON STOCK USD 0.01	1,822.00	87,710.20	111,032.68
6616508	SEIKO EPSON CORP COMMON STOCK JPY	21,002.00	342,449.11	377,709.53
6793821	SEKISUI CHEMICAL CO LTD COMMON STOCK JPY	15,029.00	241,930.80	250,842.24
6793906	SEKISUI HOUSE LTD COMMON STOCK JPY	22,448.00	397,623.37	481,300.09
816851BG3	SEMPRA ENERGY CALLABLE NOTES FIXED 3.4%	2,795,000.00	2,681,187.31	2,975,321.72
816851BH1	SEMPRA ENERGY CALLABLE NOTES FIXED 3.8%	8,535,000.00	8,312,257.43	9,364,808.90
816851BI7	SEMPRA ENERGY CALLABLE NOTES FIXED 4% 01	3,814,000.00	3,914,246.63	4,242,794.71
816851AP4	SEMPRA ENERGY CALLABLE NOTES FIXED 6% 15	13,326,000.00	16,143,008.63	18,392,457.78
816851BM0	SEMPRA ENERGY CALLABLE NOTES VARIABLE 01	1,605,000.00	1,605,000.00	1,625,362.06
816851109	SEMPRA ENERGY COMMON STOCK USD 0	7,240.00	851,016.81	957,707.20
6795203	SENKO GROUP HOLDINGS CO LTD COMMON STOCK	16,900.00	132,288.14	136,045.33
G8060N102	SENSATA TECHNOLOGIES HOLDING PLC COMMON	2,602.00	102,756.58	160,517.38
81743PBW5	SEQUOIA MORTGAGE TRUST 2003-4 2003-4 2A1	61,131.16	48,350.93	61,333.87
81744FJG3	SEQUOIA MORTGAGE TRUST 2005-4 2005-4 2A1	101,046.64	101,798.34	106,509.37
81746NAK4	SEQUOIA MORTGAGE TRUST 2016-3 2016-3 A10	31,112.05	31,533.05	31,082.14
797379	SERCO GROUP PLC COMMON STOCK GBP 2	273,961.00	690,286.70	499,455.48
817565104	SERVICE CORP INTERNATIONAL/US COMMON STO	5,365.00	237,464.16	380,861.35
44106MAR3	SERVICE PROPERTIES TRUST CALLABLE NOTES	1,740,000.00	1,757,892.69	1,739,147.40
44106MAZ5	SERVICE PROPERTIES TRUST CALLABLE NOTES	1,580,000.00	1,585,978.71	1,548,407.90
44106MBA9	SERVICE PROPERTIES TRUST CALLABLE NOTES	420,000.00	417,773.12	408,452.10
44106MAW2	SERVICE PROPERTIES TRUST CALLABLE NOTES	300,000.00	296,862.00	291,000.00
81761TAC9	SERVICEMASTER FUNDING LLC 2020-1 A211 3.	1,985,000.00	1,985,000.00	1,997,572.99
81762P102	SERVENOW INC COMMON STOCK USD 0.001	5,848.00	1,895,614.55	3,795,995.28
78413KAB8	SES GLOBAL AMERICAS HOLDINGS GP CALLABLE	1,350,000.00	1,281,424.77	1,541,437.40
BKWC111	SES GLOBAL AMERICAS HOLDINGS GP CALLABLE	100,000.00	115,221.13	114,180.55
LX199762	Setanta Aircraft Leasing DAC Loan LIBOR+	1,200,000.00	1,197,000.00	1,200,750.00
80F55D6	SEVEN & 1 HOLDINGS CO LTD COMMON STOCK J	18,991.00	661,185.24	833,819.60
AB19902H9	SEVEN OAKS CML ARM 0.00 1DEC24 (LOAN 301	6,317,073.17	6,317,073.17	6,287,635.61
81FH8J7	SEVERN TRENT PLC COMMON STOCK GBP 97.89	885.00	23,662.66	35,325.34
81GYH77	SEVERSTAL PAO GDR USD	9,761.00	217,885.18	210,251.94
78419CAK0	SG COMMERCIAL MORTGAGE SECURITIES TRUST	575,000.00	602,161.79	589,688.49
BFFY885	SG HOLDINGS CO LTD COMMON STOCK JPY	1,200.00	16,427.02	28,063.05
4824778	SGS SA COMMON STOCK CHF 1	22.00	51,181.30	73,570.76
81883AAL3	SHACKLETON 2015-VII-R CLO LTD 2015-TRA A	500,000.00	500,000.00	499,286.00
6800602	SHARP CORP/JAPAN COMMON STOCK JPY	800.00	10,949.66	9,177.20
2801836	SHAW COMMUNICATIONS INC COMMON STOCK CAD	12,789.00	247,501.29	388,686.78
ABH9905Q7	SHELL / HERITAGE I & II 2.81 01OCT28 CML	3,000,000.00	3,000,000.00	3,036,840.00
822582CL4	SHELL INTERNATIONAL FINANCE BV CALLABLE	10,084,000.00	10,104,275.68	10,245,949.04
822582BF8	SHELL INTERNATIONAL FINANCE BV CALLABLE	6,005,000.00	6,163,889.84	7,295,815.59
822582BQ4	SHELL INTERNATIONAL FINANCE BV CALLABLE	5,656,000.00	6,020,348.32	6,577,230.10
822582AY8	SHELL INTERNATIONAL FINANCE BV CALLABLE	4,985,000.00	5,067,067.67	6,216,141.91
822582CE0	SHELL INTERNATIONAL FINANCE BV CALLABLE	4,996,000.00	5,330,056.84	5,140,831.70
822582CH3	SHELL INTERNATIONAL FINANCE BV CALLABLE	4,610,000.00	4,674,712.93	4,904,735.47
822582AD4	SHELL INTERNATIONAL FINANCE BV CALLABLE	3,305,000.00	4,133,643.53	4,812,767.08
822582BY7	SHELL INTERNATIONAL FINANCE BV CALLABLE	3,680,000.00	3,817,458.63	4,132,142.24
822582BE1	SHELL INTERNATIONAL FINANCE BV CALLABLE	3,105,000.00	3,133,764.36	3,623,408.25
822582CK6	SHELL INTERNATIONAL FINANCE BV CALLABLE	2,270,000.00	2,243,069.42	2,271,925.05
822582AT9	SHELL INTERNATIONAL FINANCE BV CALLABLE	1,255,000.00	1,232,016.78	1,378,347.12
822582CD2	SHELL INTERNATIONAL FINANCE BV CALLABLE	1,000,000.00	1,018,357.82	1,021,378.09
803MM40	SHELL PLC	89,950.00	1,548,863.87	1,976,614.99
803MLX2	SHELL PLC	41,040.00	982,263.46	901,503.94
809CLB4	SHELL PLC	-	-	-
780259206	SHELL PLC ADR	47,506.00	2,198,187.16	2,061,760.40
780259107	SHELL PLC ADR MXN	12,466.00	459,533.68	540,401.10
80MP1B0	SHENZHOU INTERNATIONAL GROUP HOLDINGS LT	11,197.00	132,007.42	215,285.49
824348AX4	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	4,513,000.00	5,064,470.14	5,624,129.17
824348BP0	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	3,918,000.00	3,885,009.05	3,826,036.38
824348AV8	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	2,955,000.00	3,090,468.15	3,084,440.76
824348AW6	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	2,800,000.00	2,713,706.76	3,029,248.96
824348BK1	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	2,027,000.00	2,027,142.30	2,280,304.32
824348BL9	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	2,150,000.00	2,149,629.59	2,144,025.62
824348AS5	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	1,571,000.00	1,869,158.03	1,911,107.95
824348BM7	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	1,025,000.00	1,046,944.33	1,079,529.60
824348AQ9	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	500,000.00	472,472.93	571,173.47
824348BH8	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	280,000.00	278,193.98	319,747.36
824348BN5	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	295,000.00	288,335.97	291,554.04
824348106	SHERWIN-WILLIAMS CO/THE COMMON STOCK USD	4,217.00	727,045.10	1,485,058.72
82452J109	SHIFT4 PAYMENTS INC COMMON STOCK USD	720.00	70,912.80	41,709.60
6804369	SHIMADZU CORP COMMON STOCK JPY	10,018.00	367,629.74	422,364.55
6804820	SHIMANO INC COMMON STOCK JPY	5,975.00	1,011,019.55	1,590,842.78
6804400	SHIMIZU CORP COMMON STOCK JPY	2,114.00	19,227.11	13,089.16
824551105	SHIN-ETSU CHEMICAL CO LTD ADR USD	13,635.00	552,956.59	592,031.70
6804585	SHIN-ETSU CHEMICAL CO LTD COMMON STOCK J	1,396.00	133,633.08	241,485.99
6730936	SHINSEI BANK LTD COMMON STOCK JPY	14,000.00	211,976.00	227,710.48
6804682	SHIONOGI & CO LTD COMMON STOCK JPY	912.00	50,293.96	64,348.05
82481LAD1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	4,000,000.00	3,935,594.50	4,242,660.16
82481LAC3	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	1,722,000.00	1,729,632.49	1,771,040.49
6805265	SHISEIDO CO LTD COMMON STOCK JPY	1,387.00	80,146.66	77,254.29
6805328	SHIZUOKA BANK LTD/THE COMMON STOCK JPY	153,668.00	1,261,156.24	1,096,913.69
82489W107	SHOALS TECHNOLOGIES GROUP INC COMMON STO	1,718.00	53,460.73	41,747.40
BX865C7	SHOPIFY INC COMMON STOCK CAD	3,212.00	1,128,236.09	4,428,855.06
5727973	SIEMENS AG COMMON STOCK EUR 0	2,754.00	295,123.53	478,170.68
BMTVQK9	SIEMENS ENERGY AG COMMON STOCK EUR	1,416.00	33,240.43	36,215.09
82620KBF9	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV CAL	4,280,000.00	4,313,878.31	4,365,171.66
82620KAF0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV CAL	2,800,000.00	2,779,986.07	3,527,035.57
82620KAZ6	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV CAL	730,000.00	729,379.16	718,087.71
82620KAM5	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV CAL	550,000.00	619,042.49	594,428.42
82620KB04	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV CAL	540,000.00	539,186.36	535,306.78
801CP21	SIEMENS GAMESA RENEWABLE ENERGY SA COMMO	905.00	17,842.15	21,684.53
BD594Y4	SIEMENS HEALTHINEERS AG COMMON STOCK EUR	5,865.00	400,698.95	438,998.21
826418BE4	SIERRA PACIFIC POWER CO CALLABLE NOTES F	500,000.00	680,632.10	721,416.13
826418BM6	SIERRA PACIFIC POWER CO CALLABLE NOTES F	585,000.00	567,644.79	608,258.20
826525AC1	SIERRA TIMESHARE 2020-2 RECEIVABLES FUND	757,447.69	757,361.24	769,971.56
826525AB3	SIERRA TIMESHARE 2020-2 RECEIVABLES FUND	757,447.69	757,264.26	759,430.08
BYN4X24	SIGMA ALIMENTOS SA DE CV CALLABLE NOTES	1,330,000.00	1,429,714.00	1,410,046.05
8265QX0X0	SIGMA FIN INC MTN VR 04/JUN/2007-04/JUN/	93,840,528.99	-	0.01
82669G104	SIGNATURE BANK/NEW YORK NY COMMON STOCK	988.00	98,247.88	319,588.36
8267JG100	SIGNIFY HEALTH INC COMMON STOCK USD 0.01	607.00	18,398.17	8,631.54
BF2D5G3	SIKA AG COMMON STOCK CHF 0.01	1,371.00	320,686.77	572,083.85
827048AX7	SILGAN HOLDINGS INC CALLABLE BOND FIXED	1,794,000.00	1,793,187.27	1,750,154.64
827048109	SILGAN HOLDINGS INC COMMON STOCK USD 0.0	1,422.00	47,377.37	60,918.48
827056102	SILICON GRAPHICS INC COM STK USD0.001	35,129.00	-	-
829TTR1	SIME DARBY BHD COMMON STOCK MYR 0	125,800.00	68,216.34	70,056.65
828806109	SIMON PROPERTY GROUP INC REIT USD 0.0001	9,920.00	1,027,877.24	1,584,918.40

828807CV7	SIMON PROPERTY GROUP LP CALLABLE NOTES F	5,970,000.00	6,389,750.46	6,362,348.94
828807DQ7	SIMON PROPERTY GROUP LP CALLABLE NOTES F	5,667,000.00	5,625,914.25	5,513,900.61
828807DH7	SIMON PROPERTY GROUP LP CALLABLE NOTES F	5,300,000.00	5,299,115.55	5,426,277.01
828807DJ3	SIMON PROPERTY GROUP LP CALLABLE NOTES F	4,389,000.00	4,620,222.27	4,921,645.17
828807CZ8	SIMON PROPERTY GROUP LP CALLABLE NOTES F	2,018,000.00	2,021,819.53	2,388,672.27
828807CL9	SIMON PROPERTY GROUP LP CALLABLE NOTES F	200,000.00	230,632.13	246,339.29
BKP8Q11	SINCH AB	1,982.00	34,258.86	25,196.82
6811734	SINGAPORE AIRLINES LTD COMMON STOCK SGD	5,117.00	16,645.19	18,939.90
6303866	SINGAPORE EXCHANGE LTD COMMON STOCK SGD	3,012.00	17,301.85	20,777.81
6043214	SINGAPORE TECHNOLOGIES ENGINEERING LTD C	5,939.00	15,747.39	16,563.91
B02PY22	SINGAPORE TELECOMMUNICATIONS LTD COMMON	69,800.00	123,834.93	120,117.20
B02PY11	SINGAPORE TELECOMMUNICATIONS LTD COMMON	62,623.00	132,094.89	107,766.47
6810429	SINO LAND CO LTD COMMON STOCK HKD 0	12,215.00	18,932.00	15,213.33
829688103	SIRIUS XM HOLDINGS INC COMMON STOCK USD	15,080.00	79,595.57	95,758.00
82967N8C1	SIRIUS XM RADIO INC CALLABLE NOTES FIXED	470,000.00	505,351.44	506,425.00
82967N8A5	SIRIUS XM RADIO INC CALLABLE NOTES FIXED	350,000.00	361,427.95	363,769.00
861X7R5	SITC INTERNATIONAL HOLDINGS CO LTD COMMO	5,000.00	21,828.50	18,085.50
829811109	SITE CENTERS CORP REIT USD 0.1	1.00	10.28	15.83
829821103	SITEONE LANDSCAPE SUPPLY INC COMMON STOC	734.00	123,356.04	177,833.52
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOC	1,300.00	40,086.17	55,354.00
AAL9968L9	SIXTH CINVEN FUND	100.00	17,448,203.67	42,476,263.67
784305A@3	SIW GROUP NOTES FIXED 3.050% 01/NOV/2029	3,000,000.00	3,000,000.00	3,183,870.00
6450267	SK HYNIX INC COMMON STOCK KRW 5000	3,136.00	232,381.44	345,586.54
BF33R54	SKANDINAVISKA ENSKILDA BANKEN AB CALLABL	400,000.00	412,500.00	406,000.00
4813345	SKANDINAVISKA ENSKILDA BANKEN AB COMMON	37,723.00	566,262.19	524,355.89
7142091	SKANSKA AB COMMON STOCK SEK 0	8,443.00	220,798.89	218,398.87
830566105	SKECHERS USA INC COMMON STOCK USD 0.001	2,190.00	62,806.89	95,046.00
B1Q3J35	SKF AB COMMON STOCK SEK 2.5	1,349.00	23,224.76	31,959.94
830671109	SKILLZ INC COMMON STOCK USD 0.0001	4,936.00	100,891.84	36,723.84
Q8513#AF8	SKYCITY AUCLAND HOLDINGS LTD BOND VARIA	10,000,000.00	10,000,000.00	10,339,600.00
83088MAK8	SKYWORKS SOLUTIONS INC CALLABLE NOTES FI	1,260,000.00	1,259,550.91	1,247,000.80
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD	9,882.00	1,520,546.70	1,533,093.48
78440X804	SL GREEN RLTY CORP	1,115.00	71,537.59	79,945.50
ABI9988C7	SLC MANAGEMENT LLC COMMON STOCK USD	9,506,452.79	95,000,000.00	95,054,070.84
78449RAA3	SLG OFFICE TRUST 2021-OVA 2021-OVA A 2.5	759,000.00	781,769.39	776,670.43
78442PGE0	SLM CORP CALLABLE NOTES FIXED 3.125% 02/	1,800,000.00	1,789,686.00	1,782,000.00
78442PGD2	SLM CORP CALLABLE NOTES FIXED 4.2% 29/OC	500,000.00	500,000.00	522,500.00
78442P106	SLM CORP COMMON STOCK USD 0.2	45,693.00	867,020.47	897,011.01
78442GFM3	SLM STUDENT LOAN TRUST 2003-1 2003-1 ASC	263,175.50	256,760.60	260,364.58
78442GIH0	SLM STUDENT LOAN TRUST 2003-10 CALLABLE	1,006,000.00	1,403,059.35	1,005,451.43
78442GNK8	SLM STUDENT LOAN TRUST 2004-10 2004-10 A	1,413,260.43	1,413,260.43	1,417,291.05
78443XAD0	SLM STUDENT LOAN TRUST 2007-2 2007-2 A4	1,602,154.10	1,524,433.56	1,557,449.03
78445IAA5	SLM STUDENT LOAN TRUST 2008-9 2008-9 A F	2,501,267.51	2,491,118.64	2,518,245.86
78446WAC1	SLM STUDENT LOAN TRUST 2012-1 2012-1 A3	1,109,120.87	1,106,060.27	1,099,102.29
78446YAA1	SLM STUDENT LOAN TRUST 2012-2 2012-2 A F	1,589,570.94	1,571,547.12	1,551,823.72
78447GAC5	SLM STUDENT LOAN TRUST 2012-6 2012-6 A3	326,925.88	330,654.89	321,057.14
83413UB@8	SLR INVESTMENT CORP NOTES FIXED 4.2% 15/	6,000,000.00	6,000,000.00	6,329,460.00
83200N103	SMARTSHEET INC COMMON STOCK USD	4,303.00	256,325.39	333,267.35
78449FAB7	SMB PRIVATE EDUCATION LOAN TRUST 2016-A	533,052.14	528,370.34	539,935.02
78449GAB5	SMB PRIVATE EDUCATION LOAN TRUST 2016-B	281,324.59	277,581.11	284,960.09
78449GAC3	SMB PRIVATE EDUCATION LOAN TRUST 2016-B	38,084.81	38,504.34	38,531.52
78449KAC4	SMB PRIVATE EDUCATION LOAN TRUST 2016-C	93,498.65	93,498.65	94,257.99
78449QAB3	SMB PRIVATE EDUCATION LOAN TRUST 2018-C	171,684.24	171,613.21	178,127.05
78449TAB7	SMB PRIVATE EDUCATION LOAN TRUST 2019-A	1,100,223.90	1,109,263.37	1,135,889.31
78449XAA0	SMB PRIVATE EDUCATION LOAN TRUST 2020-B	730,279.91	730,135.33	721,842.04
78449DAB2	SMB PRIVATE EDUCATION LOAN TRUST 2020-PT	2,119,791.30	2,123,755.52	2,089,320.36
78449VAB2	SMB PRIVATE EDUCATION LOAN TRUST 2020-PT	690,441.08	679,129.57	684,788.92
78448YAH4	SMB PRIVATE EDUCATION LOAN TRUST 2021-A	1,677,879.02	1,663,764.54	1,633,108.68
78449YAA8	SMB PRIVATE EDUCATION LOAN TRUST 2021-B	889,776.63	889,762.13	882,525.31
83208AAD5	SMB PRIVATE EDUCATION LOAN TRUST 2021-C	774,000.00	774,000.00	772,988.30
78449MAA4	SMB PRIVATE EDUCATION LOAN TRUST 2021-D	1,380,248.82	1,380,184.77	1,358,455.38
78450MAA0	SMB PRIVATE EDUCATION LOAN TRUST 2021-E	989,000.00	988,958.86	980,565.12
78448TAB8	SMBC AVIATION CAPITAL FINANCE DAC CALLAB	1,880,000.00	1,875,599.62	1,899,347.42
78448TAE2	SMBC AVIATION CAPITAL FINANCE DAC CALLAB	300,000.00	301,242.00	313,094.92
6763965	SMC CORP COMMON STOCK JPY	232.00	80,030.71	156,318.70
83192PAA6	SMITH & NEPHEW PLC CALLABLE NOTES FIXED	2,025,000.00	2,025,000.00	1,955,434.18
922320	SMITH & NEPHEW PLC COMMON STOCK GBP 0.2	11,431.00	156,006.44	200,268.96
832248BD9	SMITHFIELD FOODS INC CALLABLE NOTES FIXE	2,585,000.00	2,551,976.06	2,501,067.64
832248BB3	SMITHFIELD FOODS INC CALLABLE NOTES FIXE	1,800,000.00	1,828,037.05	2,055,890.47
832248AZ1	SMITHFIELD FOODS INC CALLABLE NOTES FIXE	1,500,000.00	1,632,010.27	1,611,011.93
B1WY233	SMITHS GROUP PLC COMMON STOCK GBP 37.5	1,394.00	26,530.11	29,822.59
B1RR828	SMURFIT KAPPA GROUP PLC COMMON STOCK GBP	874.00	30,593.70	48,145.14
7251470	SNAM SPA COMMON STOCK EUR 0	7,152.00	31,982.76	43,106.25
833034AM3	SNAP-ON INC CALLABLE NOTES FIXED 3.1% 01/	4,312,000.00	4,448,261.09	4,545,896.20
833034101	SNAP-ON INC COMMON STOCK USD 1	2,582.00	530,353.17	556,111.16
2763884	SNC-LAVALIN GROUP INC COMMON STOCK CAD 0	28,000.00	809,725.00	685,175.95
833445109	SNOWFLAKE INC COMMON STOCK USD 1	5,858.00	1,639,883.17	1,984,397.50
683712103	SOCIAL CAPITAL HEDOSOPHIA HOLDINGS CORP	7,507.00	130,072.77	109,677.27
833636AL7	SOCIEDAD QUIMICA Y MINERA DE CHILE SA CA	5,648,000.00	5,601,800.87	5,471,556.48
83368RBD3	SOCIETE GENERALE SA CALLABLE MEDIUM TERM	2,290,000.00	2,290,000.00	2,284,314.64
83368RAY8	SOCIETE GENERALE SA CALLABLE MEDIUM TERM	1,650,000.00	1,650,000.00	1,699,572.72
83368RBC5	SOCIETE GENERALE SA CALLABLE MEDIUM TERM	1,600,000.00	1,593,339.39	1,565,751.28
83368RAZ5	SOCIETE GENERALE SA CALLABLE MEDIUM TERM	1,000,000.00	996,720.83	973,944.48
83367TBV0	SOCIETE GENERALE SA CALLABLE NOTES VARIA	1,400,000.00	1,400,000.00	1,501,500.00
5966516	SOCIETE GENERALE SA COMMON STOCK EUR 1.2	5,852.00	198,439.86	201,011.09
83368RAV4	SOCIETE GENERALE SA MEDIUM TERM NOTE FIX	13,691,000.00	13,686,278.49	14,035,978.02
83368RBB7	SOCIETE GENERALE SA MEDIUM TERM NOTE FIX	2,620,000.00	2,611,505.96	2,665,347.54
83368KFX6	SOCIETE GENERALE SA NOTES FIXED 4.25% 19	1,000,000.00	1,090,378.29	1,075,350.17
83367TBR9	SOCIETE GENERALE SA NOTES FIXED 4.75% 24	1,840,000.00	1,941,942.51	1,998,700.44
BRU7L8	SOCIETY OF LLOYD'S BOND FIXED 4.75% 30/O	300,000.00	416,904.53	435,225.99
83379AA48	SODEXO INC CALLABLE NOTES FIXED 1.634% 1	550,000.00	550,000.00	544,830.17
7062713	SODEXO SA COMMON STOCK EUR 4	336.00	37,222.36	29,444.56
78469PAB0	SOFI PROFESSIONAL LOAN PROGRAM 2016-A LL	107,086.25	108,247.95	107,476.81
834041AA9	SOFI PROFESSIONAL LOAN PROGRAM 2016-D LL	13,973.10	14,018.95	14,026.43
78470RAA5	SOFI PROFESSIONAL LOAN PROGRAM 2016-E LL	21,836.42	21,836.42	21,857.14
83404FAA2	SOFI PROFESSIONAL LOAN PROGRAM 2017-A LL	26,193.52	26,193.52	26,218.45
83404KAC7	SOFI PROFESSIONAL LOAN PROGRAM 2017-E LL	349,825.89	348,190.87	353,451.94
83404KAA1	SOFI PROFESSIONAL LOAN PROGRAM 2017-E LL	8,493.02	8,493.02	8,494.89
83406EAC9	SOFI PROFESSIONAL LOAN PROGRAM 2018-A LL	142,581.87	144,408.69	144,520.06
83404RAB4	SOFI PROFESSIONAL LOAN PROGRAM 2018-B TR	504,220.35	503,696.56	512,946.49
83406TAB8	SOFI PROFESSIONAL LOAN PROGRAM 2020-ATRU	1,911,492.36	1,975,791.36	1,945,664.30
83390UAF4	SOFI PROFESSIONAL LOAN PROGRAM 2020-C TR	549,063.90	548,976.16	552,682.18
83405YAA0	SOFI PROFESSIONAL LOAN PROGRAM 2021-A TR	221,575.81	221,526.91	218,483.79
83405NAA4	SOFI PROFESSIONAL LOAN PROGRAM 2021-B TR	570,776.46	570,704.77	560,763.56
4820301	SOFINA SA COMMON STOCK EUR 0	58.00	15,874.18	28,493.68
BF5MOK5	SOFTBANK CORP COMMON STOCK JPY	43,400.00	579,340.43	548,176.80
6770620	SOFTBANK GROUP CORP COMMON STOCK JPY	8,702.00	449,892.51	410,634.96
6546359	SOHGO SECURITY SERVICES CO LTD COMMON ST	200.00	9,133.95	7,937.13
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK	1.00	180.19	280.57
83417Q204	SOLARWINDS CORPORATION	603.00	12,234.05	8,556.57
83436R209	SOLOSYSTEMS INC OC-PFD SER D	145,000.00	-	-
4821100	SOLVAY SA COMMON STOCK EUR 15	299.00	32,473.26	34,750.33
862G7R6	SONARO HOLDINGS INC COMMON STOCK JPY	21,068.00	750,442.41	888,970.62
6821120	SONIC HEALTHCARE LTD COMMON STOCK AUD 0	15,281.00	402,057.98	518,400.70
835495102	SONOCO PRODUCTS CO COMMON STOCK USD 0	1,601.00	78,839.34	92,681.89
7156036	SONOVA HOLDING AG COMMON STOCK CHF 0.05	2,687.00	384,977.43	1,055,159.52
6821506	SONY GROUP CORP COMMON STOCK JPY	14,687.00	1,277,501.89	1,846,158.01
836011102	SOTERA HEALTH CO COMMON STOCK USD 0.01	1,690.00	43,170.12	39,799.50

83613HAA5	SOUND POINT CLO XXI LTD 2018-3A A1A FLOA	500,000.00	500,000.00	500,089.00
83611VA57	SOUND POINT CLO XXVII LTD 2020-2A AR FLO	500,000.00	500,000.00	502,978.50
83609YAC0	SOUNDS POINT CLO IV-R LTD 2013-3RA A FLO	1,000,000.00	1,000,000.00	999,998.00
ZAR	SOUTH AFRICAN RAND		132,561.00	131,981.00
844731L05	SOUTH32 LTD ADR USD	18,300.00	150,628.39	268,369.50
BWSW5D9	SOUTH32 LTD COMMON STOCK AUD 0	296,775.00	375,263.76	865,238.76
841338106	SOUTHEAST BANKING CORP COM STK USD0.01	2,000.00	-	2.00
842329AA2	SOUTHERN BAPTIST HOSPITAL OF FLORIDA INC	710,000.00	710,000.00	905,032.40
842400FZ1	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	12,545,000.00	12,709,368.53	14,651,348.91
842400GK3	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	8,883,000.00	8,757,198.11	9,964,426.10
842400GG2	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	5,542,000.00	5,652,587.70	6,110,685.30
842400FP3	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	4,300,000.00	5,382,505.11	5,393,740.00
842400GT4	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	4,001,000.00	4,189,513.02	4,233,606.94
842400GN7	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	3,335,000.00	3,382,765.73	3,560,797.10
842400GE7	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	3,250,000.00	3,313,189.35	3,321,707.12
842400FL2	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	2,490,000.00	3,273,314.76	3,265,181.70
842400FH1	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	2,280,000.00	2,447,545.39	2,946,907.53
842400HF3	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	2,465,000.00	2,459,340.43	2,670,701.98
842400GY3	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	2,645,000.00	2,627,272.58	2,518,507.27
842400GU1	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	2,425,000.00	2,425,132.19	2,395,544.54
842400HB2	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	2,320,000.00	2,320,000.00	2,311,186.39
842400HD8	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	2,045,000.00	2,040,844.79	2,052,748.16
842400FF5	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	1,495,000.00	1,622,220.22	1,859,615.96
842400FW8	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	1,665,000.00	1,731,364.32	1,773,442.41
842400ES8	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	1,263,000.00	1,520,076.61	1,636,336.39
842400FV0	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	1,505,000.00	1,538,457.21	1,627,193.77
842400FT5	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	1,445,000.00	1,476,576.50	1,491,884.86
842400FC2	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	1,000,000.00	932,060.11	1,257,354.08
842400EZ2	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	740,000.00	879,941.46	907,457.03
842400FA6	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	475,000.00	433,912.35	589,533.33
842400GS6	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	320,000.00	319,607.71	330,706.35
842400GR8	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	120,000.00	143,623.67	146,492.74
842400FQ1	SOUTHERN CALIFORNIA EDISON CO CALLABLE N	1,510,000.00	1,501,327.50	1,703,724.80
842434CQ3	SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	2,400,000.00	2,410,333.18	2,491,862.21
842434CK6	SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	1,475,000.00	1,414,292.67	1,626,738.54
842434CR1	SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	860,000.00	858,589.05	1,026,293.43
842434CT7	SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	215,000.00	260,388.40	254,328.82
842434CL4	SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	120,000.00	130,860.30	140,355.82
001192AM5	SOUTHERN CO GAS CAPITAL CORP CALLABLE NO	4,056,000.00	4,132,736.67	4,305,513.76
001192AK9	SOUTHERN CO GAS CAPITAL CORP CALLABLE NO	2,965,000.00	2,832,915.61	3,378,275.48
8426P6AB4	SOUTHERN CO GAS CAPITAL CORP CALLABLE NO	2,805,000.00	2,800,407.09	3,078,338.33
001192AH6	SOUTHERN CO GAS CAPITAL CORP CALLABLE NO	2,000,000.00	1,996,975.67	2,720,799.64
8426P6AD0	SOUTHERN CO GAS CAPITAL CORP CALLABLE NO	2,828,000.00	2,746,365.67	2,648,324.18
8426P6AE8	SOUTHERN CO GAS CAPITAL CORP CALLABLE NO	1,140,000.00	1,130,006.31	1,125,628.78
8426P6AA6	SOUTHERN CO GAS CAPITAL CORP CALLABLE NO	300,000.00	299,891.03	306,240.70
842587CU9	SOUTHERN CO/THE CALLABLE NOTES FIXED 2.9	4,190,000.00	4,286,265.09	4,290,959.85
842587CV7	SOUTHERN CO/THE CALLABLE NOTES FIXED 3.2	950,000.00	910,479.72	1,004,988.10
842587DE4	SOUTHERN CO/THE CALLABLE NOTES FIXED 3.7	250,000.00	249,477.47	271,907.00
842587CW5	SOUTHERN CO/THE CALLABLE NOTES FIXED 4.2	2,540,000.00	2,545,321.11	2,865,699.98
842587CX3	SOUTHERN CO/THE CALLABLE NOTES FIXED 4.4	2,755,000.00	2,902,602.22	3,227,376.52
842587CY1	SOUTHERN CO/THE CALLABLE NOTES VARIABLE	8,350,000.00	8,350,000.00	8,369,342.61
842587I07	SOUTHERN CO/THE COMMON STOCK USD 5	25,022.00	1,363,956.14	1,716,008.76
84265VAG0	SOUTHERN COPPER CORP CALLABLE NOTES FIXE	4,469,000.00	4,490,807.27	5,625,353.75
84265VAJ4	SOUTHERN COPPER CORP CALLABLE NOTES FIXE	2,680,000.00	2,724,758.71	3,681,033.60
84265VAE5	SOUTHERN COPPER CORP CALLABLE NOTES FIXE	1,890,000.00	2,128,436.62	2,643,637.50
84265VAA3	SOUTHERN COPPER CORP CALLABLE NOTES FIXE	1,360,000.00	1,819,845.67	1,943,100.00
84265V105	SOUTHERN COPPER CORP COMMON STOCK USD 0.	5,000.00	285,478.70	308,550.00
843452AZ6	SOUTHERN NATURAL GAS CO LLC CALLABLE NOT	3,360,000.00	3,594,659.96	4,672,489.45
84346LAA8	SOUTHERN NATURAL GAS CO LLC CALLABLE NOT	3,623,000.00	3,663,938.19	4,314,277.38
843646AW0	SOUTHERN POWER CO CALLABLE NOTES FIXED 0	267,000.00	266,474.47	258,012.65
843646AU4	SOUTHERN POWER CO CALLABLE NOTES FIXED 4	6,089,000.00	6,898,071.80	7,399,492.42
843646AH3	SOUTHERN POWER CO CALLABLE NOTES FIXED 5	1,835,000.00	2,184,705.36	2,246,828.08
AB092AP5	SOUTHPOINT 1.00 01/04/26 CAL LOAN # 3013	4,151,796.49	4,151,796.49	4,134,608.05
84474VAA4	SOUTHWEST AIRLINES CO 2007-1 PASS THROUGH	314,704.28	329,810.09	319,890.39
844741BK3	SOUTHWEST AIRLINES CO CALLABLE NOTES FIX	4,335,000.00	5,002,594.01	4,955,869.97
844741B16	SOUTHWEST AIRLINES CO CALLABLE NOTES FIX	2,640,000.00	2,764,610.87	2,932,203.25
844741BH0	SOUTHWEST AIRLINES CO CALLABLE NOTES FIX	1,999,000.00	2,023,960.28	2,093,438.32
844741BF4	SOUTHWEST AIRLINES CO CALLABLE NOTES FIX	1,725,000.00	1,717,569.09	1,722,445.88
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD 1	9,819.00	402,616.91	420,645.96
845011AB1	SOUTHWEST GAS CORP CALLABLE NOTES FIXED	280,000.00	279,866.93	317,684.79
845011AD7	SOUTHWEST GAS CORP CALLABLE NOTES FIXED	40,000.00	39,992.49	38,331.18
845437BT8	SOUTHWESTERN ELECTRIC POWER CO CALLABLE	2,188,000.00	2,189,777.67	2,169,760.90
845437BS0	SOUTHWESTERN ELECTRIC POWER CO CALLABLE	1,280,000.00	1,279,892.88	1,269,528.15
845437BQ4	SOUTHWESTERN ELECTRIC POWER CO CALLABLE	805,000.00	835,306.55	866,122.71
845437BN1	SOUTHWESTERN ELECTRIC POWER CO CALLABLE	590,000.00	614,767.66	635,429.20
845467AT6	SOUTHWESTERN ENERGY CO CALLABLE NOTES FI	500,000.00	501,147.23	526,552.50
960688B	SOUTHWESTERN ENERGY LX201044 TERM LOAN	870,000.00	867,825.00	872,723.10
78668444	SOUTHWESTERN ENERGY TL B 1L - 78668444	1,200,000.00	1,197,000.00	1,197,000.00
845743BL6	SOUTHWESTERN PUBLIC SERVICE CO CALLABLE	1,490,000.00	1,544,634.60	1,963,043.56
845743BQ5	SOUTHWESTERN PUBLIC SERVICE CO CALLABLE	1,725,000.00	1,784,551.26	1,870,271.13
845743BR3	SOUTHWESTERN PUBLIC SERVICE CO CALLABLE	1,245,000.00	1,238,360.65	1,397,187.33
845743BU6	SOUTHWESTERN PUBLIC SERVICE CO CALLABLE	1,040,000.00	1,063,481.89	1,084,546.61
845743BT9	SOUTHWESTERN PUBLIC SERVICE CO CALLABLE	600,000.00	592,948.76	682,915.45
845743BS1	SOUTHWESTERN PUBLIC SERVICE CO CALLABLE	540,000.00	697,224.18	675,690.92
845743BN2	SOUTHWESTERN PUBLIC SERVICE CO CALLABLE	210,000.00	217,939.66	254,446.83
LX193268	Spa Holdings 3 Oy-Facility B (USD) LIBOR	992,518.73	987,556.14	995,000.03
6881436	SPARK NEW ZEALAND LTD COMMON STOCK NZD 0	7,086.00	18,523.90	21,928.46
784627103	SPDR S&P 500 ETF TRUST ETP USD 0	33,566.00	12,004,744.07	15,942,507.36
84756NAG4	SPECTRA ENERGY PARTNERS LP CALLABLE NOTE	2,013,000.00	2,172,271.89	2,336,913.76
84756NAD1	SPECTRA ENERGY PARTNERS LP CALLABLE NOTE	410,000.00	454,066.80	436,765.38
84756NAE9	SPECTRA ENERGY PARTNERS LP CALLABLE NOTE	206,000.00	267,085.81	285,252.89
84790A105	SPECTRUM BRANDS HOLDINGS INC	703.00	43,144.45	71,509.16
847621AU9	SPECTRUM BRANDS INC CALLABLE NOTES FIXED	15,000.00	14,715.70	15,318.75
XPX210X	SPI 200 FUTURES EQUITY INDEX 17/MAR/2022	1.00	1,337.75	-
7608548	SPIN HOLDCO INC TERM B LX192927 84850XAK	997,493.73	997,577.77	1,001,802.90
B203855	SPIN MASTER CORP COMMON STOCK CAD	23,822.00	568,283.40	904,110.11
BWFGQN1	SPIRAX-SARCO ENGINEERING PLC COMMON STOC	263.00	28,933.01	57,173.37
84859DAAS	SPIRE MISSOURI INC CALLABLE BOND FIXED 3	620,000.00	619,961.54	671,772.45
84857LAW8	SPIRE, INC. 3.93% SENIOR NOTES DUE 2027	2,000,000.00	2,000,000.00	2,168,340.00
848574109	SPIRIT AEROSYSTEMS HOLDINGS INC COMMON S	1,758.00	55,556.81	75,752.22
85205TAJ9	SPIRIT AEROSYSTEMS INC CALLABLE NOTES FI	2,000,000.00	2,011,212.00	2,013,640.00
84858EAA4	SPIRIT AIRLINES PASS THROUGH TRUST 2015-	2,244,307.92	2,274,616.56	2,294,988.66
84860W300	SPIRIT REALTY CAPITAL INC REIT USD 0.05	1,963.00	65,247.83	94,596.97
84861TAJ7	SPIRIT REALTY LP CALLABLE NOTES FIXED 2.	1,062,000.00	1,050,479.75	1,050,768.43
84861TAH1	SPIRIT REALTY LP CALLABLE NOTES FIXED 2.	390,000.00	387,936.90	379,587.57
84861TAG3	SPIRIT REALTY LP CALLABLE NOTES FIXED 3.	2,505,000.00	2,518,366.41	2,588,854.42
84861TAF5	SPIRIT REALTY LP CALLABLE NOTES FIXED 3.	1,421,000.00	1,444,256.65	1,494,428.29
84861TAD0	SPIRIT REALTY LP CALLABLE NOTES FIXED 4%	1,000,000.00	1,050,358.00	1,098,491.58
848637104	SPLUNK INC COMMON STOCK USD 0.001	2,731.00	376,017.29	316,031.32
L8681T102	SPOTIFY TECHNOLOGY SA COMMON STOCK USD 0	2,274.00	418,544.00	532,184.22
852061AS9	SPRINT COMMUNICATIONS INC CALLABLE NOTES	200,000.00	206,250.00	208,167.00
85207UJH8	SPRINT CORP CALLABLE NOTES FIXED 7.125%	1,000,000.00	1,000,000.00	1,122,655.00
85207UJH4	SPRINT CORP CALLABLE NOTES FIXED 7.625%	1,000,000.00	1,191,250.00	1,150,000.00
85207UJAK1	SPRINT CORP CALLABLE NOTES FIXED 7.625%	600,000.00	600,000.00	720,360.00
85207UJAF2	SPRINT CORP CALLABLE NOTES FIXED 7.875%	450,000.00	471,705.69	495,562.50
85208NAE0	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM	1,200,000.00	1,278,000.00	1,322,939.88
85208NAD2	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM	325,000.00	325,000.00	340,015.00
852081109	SPROTT FOCUS TRUST INC CLOSED-END FUND U	128,728.00	791,045.23	1,107,060.80

6309262	SQUARE ENIX HOLDINGS CO LTD COMMON STOCK	300.00	15,073.08	15,370.59
78472UAA6	SREIT TRUST 2021-MFP 2021-MFP A FLOATING	475,000.00	472,240.48	472,777.76
78472UAG3	SREIT TRUST 2021-MFP 2021-MFP D FLOATING	1,000,000.00	994,189.58	992,078.30
LX195086	SRS Distribution Inc.-2021 Refinancing T	897,750.00	891,016.87	897,067.71
78467J100	SS&C TECHNOLOGIES HOLDINGS INC COMMON ST	7,265.00	437,503.76	595,584.70
LX1715580	SS&C Technologies Holdings, Inc.-Term B	57,051.08	56,908.45	56,480.85
LX1718850	SS&C Technologies Holdings, Inc.-Term B-	46,312.43	46,196.66	45,849.54
790873	SSE PLC COMMON STOCK GBP 50	3,796.00	62,500.73	84,783.21
BGBN7C0	SSP GROUP PLC COMMON STOCK GBP 1.085	270,367.00	818,322.40	879,242.80
766937	ST JAMES'S PLACE PLC COMMON STOCK GBP 15	33,232.00	447,787.44	757,761.58
BMM1PP4	STABILUS SA COMMON STOCK EUR 0.01	6,669.00	318,587.33	489,546.35
8532548K7	STANDARD CHARTERED PLC CALLABLE BOND VAR	600,000.00	600,000.00	595,500.00
853254CE8	STANDARD CHARTERED PLC CALLABLE NOTES VA	7,789,000.00	7,789,504.72	7,779,411.62
853254B22	STANDARD CHARTERED PLC CALLABLE NOTES VA	7,855,000.00	7,722,304.29	7,607,842.50
853254AA6	STANDARD CHARTERED PLC CALLABLE NOTES VA	2,580,000.00	2,579,978.06	2,644,724.64
853254BM1	STANDARD CHARTERED PLC CALLABLE NOTES VA	2,465,000.00	2,465,000.00	2,468,532.15
853254BU3	STANDARD CHARTERED PLC CALLABLE NOTES VA	2,300,000.00	2,300,000.00	2,269,477.99
853254CB4	STANDARD CHARTERED PLC CALLABLE NOTES VA	1,472,000.00	1,472,000.00	1,458,899.20
408284	STANDARD CHARTERED PLC COMMON STOCK GBP	56,254.00	534,802.68	341,650.45
LX195366	Standard Industries Inc.-Initial Term Lo	1,792,700.00	1,775,229.32	1,796,437.78
853496AG2	STANDARD INDUSTRIES INC/NJ CALLABLE NOTE	900,000.00	970,500.00	918,454.50
853496AD9	STANDARD INDUSTRIES INC/NJ CALLABLE NOTE	650,000.00	622,359.68	671,125.00
853496AC1	STANDARD INDUSTRIES INC/NJ CALLABLE NOTE	500,000.00	505,524.69	514,700.00
85434VAC2	STANFORD HEALTH CARE CALLABLE BOND FIXED	6,699,000.00	6,663,412.37	6,964,084.73
85434VAA6	STANFORD HEALTH CARE CALLABLE BOND FIXED	665,000.00	668,387.07	790,345.35
854502AN1	STANLEY BLACK & DECKER INC CALLABLE NOTE	1,445,000.00	1,377,849.68	1,390,769.76
854502AK7	STANLEY BLACK & DECKER INC CALLABLE NOTE	1,090,000.00	1,095,474.27	1,162,105.88
854502AM3	STANLEY BLACK & DECKER INC CALLABLE NOTE	400,000.00	400,000.00	410,944.00
854502101	STANLEY BLACK & DECKER INC COMMON STOCK	2,686.00	373,483.10	506,633.32
6841106	STANLEY ELECTRIC CO LTD COMMON STOCK JPY	430.00	11,454.54	10,750.47
Q8718AC8	STAR ENTERTAINMENT FINANCE LTD/THE BOND	2,000,000.00	2,059,360.00	2,095,600.00
855244AY5	STARBUCKS CORP CALLABLE NOTES FIXED 1.3%	249,000.00	248,833.17	249,816.03
855244AZ2	STARBUCKS CORP CALLABLE NOTES FIXED 2.55	925,000.00	922,857.62	943,361.73
855244BA6	STARBUCKS CORP CALLABLE NOTES FIXED 3.5%	390,000.00	416,218.34	419,952.73
855244AQ2	STARBUCKS CORP CALLABLE NOTES FIXED 3.8%	2,755,000.00	2,928,670.83	2,972,222.74
855244AU3	STARBUCKS CORP CALLABLE NOTES FIXED 4.45	6,144,000.00	6,874,916.95	7,562,539.57
855244AS8	STARBUCKS CORP CALLABLE NOTES FIXED 4.5%	335,000.00	345,546.16	414,255.19
855244109	STARBUCKS CORP COMMON STOCK USD 0.001	25,292.00	2,073,241.58	2,958,405.24
855541AA6	STARUM MORTGAGE LOAN TRUST 2007-S1 2007-S	1,046,546.16	773,274.59	898,768.19
855990629	STARWOOD DISTRESSED OPPORTUNITY FUND IX-	100.00	8,478.00	42,841,383.00
852995810	STARWOOD GBL VI-BHEAD LLC COM SHARES	100.00	818,271.33	143,228.00
855995908	STARWOOD GL OP FUND VII-A/1133 WEST	100.00	22,012,626.81	2,450,014.00
85599637	STARWOOD INTERNATIONAL OPPORTUNITY FUND	100.00	-	3,376,263.00
852997958	STARWOOD INTERNATIONAL OPPORTUNITY FUND	100.00	-	2,788,757.00
852997X67	STARWOOD INTL. VI-F/BHEAD HOLDINGS	100.00	24,073,019.00	216,057.00
856990922	STARWOOD OPPORTUNITY FUND X US LP	100.00	-	9,621,459.00
855718105	STARWOOD PROPERTY TRUST INC REIT USD 0.0	4,568.00	73,745.95	111,002.40
852996750	Starwood VIII	100.00	-	4,263,278.00
	Starwood International Opportunity Fund VIII-1, L.P.			4,010,181.00
46513YJH2	STATE OF ISRAEL BOND FIXED 3.25% 17/JAN/	1,290,000.00	1,283,131.87	1,397,591.16
46513YJH8	STATE OF ISRAEL BOND FIXED 4.125% 17/JAN/	1,600,000.00	1,586,599.26	1,958,208.00
74727PBE0	STATE OF QATAR BOND FIXED 4.4% 16/APR/20	8,169,000.00	8,812,716.71	10,148,283.35
BL96P22	STATE OF QATAR BOND FIXED 4.4% 16/APR/20	900,000.00	1,103,141.51	1,118,062.80
74727PBB6	STATE OF QATAR CALLABLE BOND FIXED 4.817	4,690,000.00	4,690,000.00	6,146,901.60
BH3JGL5	STATE OF QATAR CALLABLE BOND FIXED 4.817	910,000.00	1,152,310.48	1,192,682.40
74727PAY7	STATE OF QATAR CALLABLE BOND FIXED 5.103	2,500,000.00	2,500,000.00	3,383,320.00
857477BA0	STATE STREET CORP CALLABLE BOND VARIABLE	800,000.00	800,000.00	824,381.42
857477BE2	STATE STREET CORP CALLABLE NOTES VARIABLE	800,000.00	800,000.00	824,513.52
857477BF9	STATE STREET CORP CALLABLE NOTES VARIABLE	600,000.00	600,000.00	624,781.45
857477BM4	STATE STREET CORP CALLABLE NOTES VARIABLE	310,000.00	310,000.00	324,124.91
857477103	STATE STREET CORP COMMON STOCK USD 1	6,088.00	388,117.55	566,184.00
857477BG7	STATE STREET CORP NOTES FIXED 2.4% 24/JA	540,000.00	550,152.41	556,780.00
858113BP4	STEEL DYNAMICS INC CALLABLE NOTES FIXED	1,855,000.00	1,853,055.28	1,869,527.45
858113B18	STEEL DYNAMICS INC CALLABLE NOTES FIXED	1,400,000.00	1,399,071.26	1,454,564.99
858119BM1	STEEL DYNAMICS INC CALLABLE NOTES FIXED	310,000.00	336,788.43	326,858.25
858119100	STEEL DYNAMICS INC COMMON STOCK USD 0.00	3,240.00	92,684.96	201,106.80
85816WAC8	STEELE CREEK CLO 2014-1 LTD 2014-1RA A F	500,000.00	497,326.17	500,002.00
B126560	STELLA INTERNATIONAL HOLDINGS LTD COMMON	65,237.00	99,438.12	78,907.29
85855CAB6	STELLANTIS FINANCE US INC CALLABLE NOTES	790,000.00	790,000.00	776,858.52
BMD8F98	STELLANTIS NV COMMON STOCK USD 0.01	79,275.00	1,049,391.13	1,503,547.23
BMD8KX7	STELLANTIS NV COMMON STOCK USD 0.01	21,436.00	378,499.70	406,754.95
858912108	STERICYCLE INC COMMON STOCK USD 0.01	1,532.00	94,043.09	91,368.48
85917PAB3	STERIS IRISH FINCO UNLTD CO CALLABLE NOT	905,000.00	937,406.58	990,324.42
G8472HAC5	STERIS PLC	5,000,000.00	5,000,000.00	5,607,000.00
G8472HAA9	STERIS PLC	3,000,000.00	3,000,000.00	3,280,950.00
G8473T100	STERIS PLC COMMON STOCK USD 75	1,419.00	213,691.91	345,398.79
85917A100	STERLING BANCORP/DE COMMON STOCK USD 0.0	3,231.00	49,981.82	83,327.49
86038AAAO	STEWART INFORMATION SERVICES CORP CALLAB	264,000.00	263,825.76	267,317.71
B1BJQCW5	STICHTING AK RABOBANK CERTIFICATEN BOND	1,680,775.00	2,087,190.64	2,628,143.85
860630AG7	STIFEL FINANCIAL CORP CALLABLE NOTES FIX	1,300,000.00	1,291,524.10	1,423,315.42
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD 0	10,791.00	699,990.69	759,902.22
5962332	STMICROELECTRONICS NV COMMON STOCK EUR 1	34,457.00	942,508.11	1,699,431.79
6850856	STOCKLAND REIT AUD 0	9,059.00	27,233.01	27,926.11
G85158106	STONECO LTD COMMON STOCK USD 0.000079365	3,693.00	193,856.65	62,263.98
5072673	STORA ENSO OYJ COMMON STOCK EUR 1.7	2,058.00	22,831.37	37,773.37
862121AA8	STORE CAPITAL CORP CALLABLE NOTES FIXED	2,140,000.00	2,131,508.96	2,364,560.24
862121AC4	STORE CAPITAL CORP CALLABLE NOTES FIXED	347,000.00	345,466.26	344,113.63
862121AB6	STORE CAPITAL CORP CALLABLE NOTES FIXED	250,000.00	241,696.64	280,070.59
862121AD2	STORE CAPITAL CORP CALLABLE NOTES FIXED	136,000.00	135,832.72	132,989.38
862121100	STORE CAPITAL CORP REIT USD 0.01	8,787.00	257,425.21	302,272.80
8280T41	STRABAG SE COMMON STOCK EUR 0	14,881.00	517,325.58	620,215.98
863990998	Strategic Partners VI	100.00	95,955.07	14,724,400.00
	Strategic Partners Fund VI AIF I, L.P.		9,107.79	1,397,600.00
AAE9926H7	STRATEGIC PARTNERS FUND VII, L.P.	100.00	6,043,769.30	37,994,828.00
7156832	STRAUMANN HOLDING AG COMMON STOCK CHF 0.	206.00	159,482.33	437,932.28
863640AA8	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN	692,015.01	420,540.19	695,632.93
86363LAB9	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN	526,365.14	526,237.76	515,505.96
863579FW3	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN	259,144.90	253,445.43	260,844.71
863579VM7	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN	22,014.88	21,712.16	21,147.08
86360KAE8	STRUCTURED ASSET MORTGAGE INVESTMENTS II	1,007,669.85	945,362.66	986,875.37
86359LJA8	STRUCTURED ASSET MORTGAGE INVESTMENTS II	318,696.45	318,696.45	308,968.15
86359LPD5	STRUCTURED ASSET MORTGAGE INVESTMENTS II	84,408.48	83,000.21	82,172.28
86359LDX4	STRUCTURED ASSET MORTGAGE INVESTMENTS II	77,196.38	77,232.55	76,172.91
86359LPE3	STRUCTURED ASSET MORTGAGE INVESTMENTS II	50,790.53	49,921.69	49,305.88
86359LPF0	STRUCTURED ASSET MORTGAGE INVESTMENTS II	44,530.29	43,695.38	43,330.59
863576DL5	STRUCTURED ASSET SECURITIES CORP MORTGAG	500,000.00	487,500.00	497,440.10
86359BXL0	STRUCTURED ASSET SECURITIES CORP MORTGAG	1,647.77	1,211.44	1,635.15
863667BA8	STRYKER CORP CALLABLE NOTES FIXED 1.15%	1,500,000.00	1,496,490.00	1,486,461.27
863667AY7	STRYKER CORP CALLABLE NOTES FIXED 1.95%	2,000,000.00	1,960,078.04	1,955,177.40
863667AZ4	STRYKER CORP CALLABLE NOTES FIXED 2.9% 1	800,000.00	797,463.61	803,579.43
863667AJ0	STRYKER CORP CALLABLE NOTES FIXED 4.625%	545,000.00	575,476.30	697,900.38
863667101	STRYKER CORP COMMON STOCK USD 0.1	7,056.00	1,188,690.65	1,886,915.52
6356406	SUBARU CORP COMMON STOCK JPY	2,263.00	66,970.25	40,423.70
5784462	SUEZDUECKER AG COMMON STOCK EUR 0			
B38BD04	SUEZ SA COMMON STOCK EUR 4	1,238.00	17,962.28	27,889.58
80M0C89	SUMCO CORP COMMON STOCK JPY	1,200.00	21,284.29	24,478.31
6858504	SUMITOMO BAKELITE CO LTD COMMON STOCK JP	4,900.00	203,410.93	248,074.33
6858560	SUMITOMO CHEMICAL CO LTD COMMON STOCK JP	171,536.00	609,627.50	807,368.43

6858946	SUMITOMO CORP COMMON STOCK JPY	101,691.00	1,465,408.52	1,501,676.40
6250865	SUMITOMO DAINIPPON PHARMA CO LTD COMMON	631.00	12,245.42	7,260.43
6858708	SUMITOMO ELECTRIC INDUSTRIES LTD COMMON	16,086.00	212,973.19	209,465.13
6858849	SUMITOMO METAL MINING CO LTD COMMON STOC	6,302.00	214,523.81	238,059.14
6563024	SUMITOMO MITSUI FINANCIAL GROUP INC COMM	35,559.00	1,289,871.84	1,217,568.81
86562MCH1	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	5,257,000.00	5,257,000.00	5,131,134.70
86562MBM1	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	2,690,000.00	2,690,000.00	2,777,893.73
86562MCG3	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	2,793,000.00	2,793,068.16	2,738,057.50
86562MCD0	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	2,440,000.00	2,440,000.00	2,369,898.19
86562MAN0	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	1,116,000.00	1,223,145.70	1,195,328.94
86562MCA6	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	1,105,000.00	1,115,352.70	1,099,213.27
86562MBV1	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	870,000.00	870,000.00	891,449.20
86562MBW9	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	700,000.00	700,000.00	716,408.76
86562MCI7	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	520,000.00	512,008.50	510,040.35
6431897	SUMITOMO MITSUI TRUST HOLDINGS INC COMMO	22,171.00	754,604.76	739,899.72
6858902	SUMITOMO REALTY & DEVELOPMENT CO LTD COM	1,152.00	36,814.60	33,843.22
86564UAA8	SUMMA HEALTH CALLABLE NOTES FIXED 3.511%	190,000.00	190,000.00	200,297.51
866674104	SUN COMMUNITIES INC REIT USD 0.01	1,897.00	240,326.23	398,313.09
866677AE7	SUN COMMUNITIES OPERATING LP CALLABLE NO	7,045,000.00	7,036,910.10	7,027,324.10
866677AF4	SUN COMMUNITIES OPERATING LP CALLABLE NO	196,000.00	195,666.80	195,750.88
6859927	SUN HUNG KAI PROPERTIES LTD COMMON STOCK	85,857.00	1,315,262.81	1,041,785.49
86678WAC0	SUN JUPITER PARENT LLC 3.34 07MAY31	7,000,000.00	7,000,000.00	7,089,670.00
2566124	SUN LIFE FINANCIAL INC COMMON STOCK CAD	16,614.00	653,249.53	926,090.92
867224AC1	SUNCOR ENERGY INC CALLABLE NOTES FIXED 2	1,235,000.00	1,234,456.07	1,263,442.59
867224AE7	SUNCOR ENERGY INC CALLABLE NOTES FIXED 3	4,548,000.00	4,515,426.68	4,881,244.75
867224AD9	SUNCOR ENERGY INC CALLABLE NOTES FIXED 3	1,550,000.00	1,637,705.11	1,619,222.33
867224AB3	SUNCOR ENERGY INC CALLABLE NOTES FIXED 4	1,120,000.00	1,100,019.96	1,244,768.00
867229AD8	SUNCOR ENERGY INC CALLABLE NOTES FIXED 5	4,645,000.00	5,433,865.74	5,973,622.68
71644EAG7	SUNCOR ENERGY INC CALLABLE NOTES FIXED 5	846,000.00	901,485.30	1,087,645.06
71644EAU1	SUNCOR ENERGY INC CALLABLE NOTES FIXED 6	3,790,000.00	4,880,261.61	5,283,400.91
86722TAB8	SUNCOR ENERGY INC CALLABLE NOTES FIXED 6	2,310,000.00	2,405,410.76	3,324,379.33
867229AE6	SUNCOR ENERGY INC CALLABLE NOTES FIXED 6	275,000.00	361,077.74	376,024.88
867229AC0	SUNCOR ENERGY INC CALLABLE NOTES FIXED 7	515,000.00	688,826.05	700,730.18
83NB1P2	SUNCOR ENERGY INC COMMON STOCK CAD 0	42,218.00	1,161,656.90	1,057,831.38
13643EAH8	SUNCOR ENERGY VENTURES CORP CALLABLE NOT	6,049,000.00	5,781,537.44	6,965,407.11
13643EAG0	SUNCOR ENERGY VENTURES CORP CALLABLE NOT	3,310,000.00	3,283,520.00	3,310,318.59
66585084	SUNCORP GROUP LTD COMMON STOCK AUD 0	4,539.00	43,766.99	36,531.89
86732Y109	SUNEDISON INC COMMON STOCK 0.01	2,719.00	62,560.98	
6222217	SUNEVISION HOLDINGS LTD COMMON STOCK HKD	848.00	88.62	802.72
2G5875B	SUNGARD AS NEW HOLDINGS III LLC 86736LAF	-	-	-
2G5856B	SUNGARD AS NEW HOLDINGS III LLC 86736LAF	-	-	-
2G5878B	SUNGARD AS NEW HOLDINGS III LLC 99AAG694	-	-	-
2G5879B	SUNGARD AS NEW HOLDINGS III LLC 99AAG694	-	-	-
86737RAF6	SUNGUARD SA PC	2,789.00	69,725.00	-
BFNJ956	SUNNY OPTICAL TECHNOLOGY GROUP CO LTD CA	1,000,000.00	995,200.00	1,022,013.10
86771W105	SUNRUN INC COMMON STOCK USD 0.0001	3,327.00	180,922.26	114,116.10
BB07Q84	SUNTORY BEVERAGE & FOOD LTD COMMON STOCK	21,100.00	871,411.06	762,242.19
86944BAF0	SUTTER HEALTH CALLABLE BOND FIXED 1.321%	195,000.00	195,000.00	193,229.79
86944BAH6	SUTTER HEALTH CALLABLE BOND FIXED 3.161%	1,782,000.00	1,782,000.00	1,832,956.34
86944BAJ2	SUTTER HEALTH CALLABLE BOND FIXED 3.361%	4,509,000.00	4,533,737.27	4,724,734.32
86944BAE3	SUTTER HEALTH CALLABLE BOND FIXED 4.091%	200,000.00	203,287.76	235,041.95
86964WAK8	SUZANO AUSTRIA GMBH CALLABLE NOTES FIXED	2,425,000.00	2,394,400.62	2,346,211.75
86964WAB8	SUZANO AUSTRIA GMBH CALLABLE NOTES FIXED	1,110,000.00	1,210,823.50	1,406,103.60
BMHNBQ8	SUZANO AUSTRIA GMBH CALLABLE NOTES FIXED	880,000.00	836,215.55	849,200.00
BMB5MK0	SUZANO AUSTRIA GMBH CALLABLE NOTES FIXED	440,000.00	434,252.00	425,704.40
6865504	SUZUKI MOTOR CORP COMMON STOCK JPY	1,346.00	57,304.36	51,768.78
78486QAL5	SVB FINANCIAL GROUP CALLABLE NOTES FIXED	3,735,000.00	3,730,540.79	3,722,070.85
78486QAP6	SVB FINANCIAL GROUP CALLABLE NOTES VARIA	1,600,000.00	1,600,000.00	1,622,400.00
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD 0.0	942.00	203,226.29	638,902.08
81VVGZ5	SVENSKA CELLULOSA AB SCA COMMON STOCK SE	2,144.00	26,753.14	38,066.46
86959C103	SVENSKA HANDELSBANKEN AB ADR USD	39,596.00	217,957.65	212,630.52
8X0Z9Q1	SVENSKA HANDELSBANKEN AB COMMON STOCK SE	151,304.00	1,305,556.08	1,635,393.73
870123106	SWATCH GROUP AG/THE ADR USD	17,349.00	261,407.62	267,001.11
7184736	SWATCH GROUP AG/THE COMMON STOCK CHF 0.4	2,433.00	152,775.39	142,724.97
7184725	SWATCH GROUP AG/THE COMMON STOCK CHF 2.2	102.00	29,145.59	31,233.06
4846523	SWEDBANK AB COMMON STOCK SEK 22	79,891.00	1,408,645.99	1,606,846.94
SEK	SWEDISH KRONA		40,081.00	40,224.00
BP09MR2	SWEDISH MATCH AB COMMON STOCK SEK 1.9823	61,455.00	188,693.90	488,851.60
87054AA66	SWEETWATER ROYALTIES LLC NOTES FIXED 5.3	7,882,323.64	7,882,323.64	9,833,356.39
6867748	SWIRE PACIFIC LTD COMMON STOCK HKD 0	25,165.00	184,680.27	143,153.51
867C2G0	SWIRE PROPERTIES LTD COMMON STOCK HKD 0	4,415.00	14,856.17	11,065.39
CHF	SWISS FRANC		98,780.00	99,131.00
870875101	SWISS HELVETIA FUND INC/THE CLOSED-EN F	75,369.00	630,546.91	749,167.86
7437805	SWISS LIFE HOLDING AG COMMON STOCK CHF 0	2,070.00	1,025,560.34	1,269,966.53
8083BH4	SWISS PRIME SITE AG COMMON STOCK CHF 15.	288.00	22,899.30	28,336.94
B545MG5	SWISS RE AG COMMON STOCK CHF 0.1	22,500.00	2,000,019.07	2,228,886.57
87089HAB9	SWISS RE TREASURY US CORP CALLABLE NOTES	1,350,000.00	1,210,091.80	1,653,929.77
5533976	SWISSCOM AG COMMON STOCK CHF 1	92.00	42,990.02	51,959.83
87105L104	SWITCH INC COMMON STOCK USD 0.001	1,925.00	33,150.60	55,132.00
870DWB2	SYDNEY AIRPORT STAPLED SECURITY	4,655.00	22,403.36	29,376.75
871332102	SYLVAMO CORP COMMON STOCK USD 1	2,514.00	75,414.96	70,115.46
BJJB4K8	SYMRISE AG COMMON STOCK EUR 0	1,004.00	115,066.29	148,769.87
871993200	SYNAPSE COMPUTOR CORP CONV PFD SER D	148,000.00	-	-
7G8802B	SYNAPTICS INCORPORATED LX199197 LOAN/TER	250,000.00	250,625.00	250,625.00
87165BAP8	SYNCHRONY FINANCIAL CALLABLE NOTES FIXED	1,100,000.00	1,098,140.71	1,264,126.42
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD 0.0	37,525.00	1,372,776.27	1,740,784.75
87166B102	SYNEOS HEALTH INC COMMON STOCK USD 0.01	1,691.00	105,177.57	173,631.88
BKQJ7F6	SYNGENTA FINANCE NV CALLABLE MEDIUM TERM	200,000.00	269,887.32	248,016.95
87164KAC8	SYNGENTA FINANCE NV CALLABLE NOTES FIXED	2,700,000.00	2,783,380.94	3,031,230.06
87164KAH7	SYNGENTA FINANCE NV CALLABLE NOTES FIXED	700,000.00	700,000.00	723,624.85
87164KAG9	SYNGENTA FINANCE NV CALLABLE NOTES FIXED	400,000.00	401,260.00	429,545.17
871607107	SYNOPSYS INC COMMON STOCK USD 0.01	2,520.00	373,324.38	928,620.00
87161CAL9	SYNOVUS FINANCIAL CORP CALLABLE NOTES FI	475,000.00	484,699.50	482,656.62
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD	2,416.00	65,614.26	115,653.92
871829BK2	SYSCO CORP CALLABLE NOTES FIXED 2.4% 15/	3,520,000.00	3,578,246.17	3,530,323.88
871829BQ9	SYSCO CORP CALLABLE NOTES FIXED 2.45% 14	1,210,000.00	1,204,936.99	1,211,503.10
871829BR7	SYSCO CORP CALLABLE NOTES FIXED 3.15% 14	6,028,000.00	5,988,425.87	5,933,228.98
871829AY3	SYSCO CORP CALLABLE NOTES FIXED 4.85% 01	740,000.00	764,943.33	907,028.09
871829AJ6	SYSCO CORP CALLABLE NOTES FIXED 5.375% 2	335,000.00	431,000.40	421,716.07
871829BN6	SYSCO CORP CALLABLE NOTES FIXED 6.6% 01/	2,188,000.00	3,287,092.74	3,399,005.01
871829BM8	SYSCO CORP CALLABLE NOTES FIXED 6.6% 01/	690,000.00	989,900.10	999,517.40
871829107	SYSCO CORP COMMON STOCK USD 1	8,510.00	474,863.01	668,460.50
6883807	SYSTEMX CORP COMMON STOCK JPY	600.00	39,476.33	81,021.23
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD	3,751.00	381,920.09	737,596.64
6744294	T&D HOLDINGS INC COMMON STOCK JPY	30,652.00	353,534.07	391,817.50
Q8806#AB3	TABCORP FIN PTY LTD	5,000,000.00	5,000,000.00	5,402,900.00
Q8806#AC1	TABCORP FINANCE PTY LTD (ABN 74 108 197)	5,000,000.00	5,000,000.00	5,478,900.00
6873262	TABCORP HOLDINGS LTD COMMON STOCK AUD 0	7,822.00	25,633.84	28,548.67
87342RAJ3	TACO BELL FUNDING LLC 2021-1A A23 2.542%	800,000.00	800,000.00	781,713.60
87342RAG9	TACO BELL FUNDING LLC 2021-1A A21 1.946%	1,250,000.00	1,250,000.00	1,225,327.50
6660204	TAIHEIYO CEMENT CORP COMMON STOCK JPY	46,200.00	1,084,678.72	911,923.93
6870100	TAISEI CORP COMMON STOCK JPY	656.00	25,641.05	19,909.86
83QXSG4	TAISHO PHARMACEUTICAL HOLDINGS CO LTD CO	164.00	14,436.50	7,533.85
874036106	TAIWAN FUND INC/THE/NO CLOSED-END FUND U	12,312.00	214,864.02	463,561.84
6889106	TAIWAN SEMICONDUCTOR MANUFACTURING CO LT	24,000.00	170,525.40	533,487.55
874060AY2	TAKEDA PHARMACEUTICAL CO LTD CALLABLE NO	10,539,000.00	10,618,575.08	10,724,271.51
874060AX4	TAKEDA PHARMACEUTICAL CO LTD CALLABLE NO	9,821,000.00	9,744,252.51	9,617,235.45
874060AZ9	TAKEDA PHARMACEUTICAL CO LTD CALLABLE NO	5,459,000.00	5,556,169.42	5,502,679.32

874060AW6	TAKEDA PHARMACEUTICAL CO LTD CALLABLE NO	3,105,000.00	3,513,332.35	3,647,645.45
874060AT3	TAKEDA PHARMACEUTICAL CO LTD CALLABLE NO	2,796,000.00	2,835,419.78	2,958,433.04
6870445	TAKEDA PHARMACEUTICAL CO LTD COMMON STOC	12,068.00	442,854.98	328,750.95
874054109	TAKE-TWO INTERACTIVE SOFTWARE INC COMMON	6,793.00	1,112,498.73	1,207,251.96
88F0TD6	TALANX AG COMMON STOCK EUR	-	-	-
8751278J0	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 3	415,000.00	422,432.05	453,122.07
8751278G6	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 3	275,000.00	271,850.36	305,476.87
8751278F8	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 4	1,215,000.00	1,456,846.42	1,526,836.26
8751278E1	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 4	625,000.00	632,559.63	763,839.04
875127AW2	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 6	700,000.00	828,712.13	952,432.12
875372203	TANDEM DIABETES CARE INC COMMON STOCK US	1,019.00	96,950.38	153,379.88
876030AA5	TAPESTRY INC CALLABLE NOTES FIXED 3.05%	543,000.00	541,398.15	546,190.43
18975AAC8	TAPESTRY INC CALLABLE NOTES FIXED 4.125%	2,652,000.00	2,884,941.47	2,865,047.04
876030107	TAPESTRY INC COMMON STOCK USD 0.01	8,905.00	289,907.02	361,543.00
87612G101	TARGA RESOURCES CORP COMMON STOCK USD 0.	17,648.00	535,151.59	921,931.52
876128BT8	TARGA RESOURCES PARTNERS LP / TARGA RESO	1,010,000.00	1,010,000.00	1,055,450.00
876128BS0	TARGA RESOURCES PARTNERS LP / TARGA RESO	575,000.00	604,375.16	624,421.26
87612EBH8	TARGET CORP CALLABLE NOTES FIXED 3.375%	2,200,000.00	2,199,827.46	2,409,626.05
87612EBF2	TARGET CORP CALLABLE NOTES FIXED 3.625%	230,000.00	276,392.58	270,189.76
87612EBG0	TARGET CORP CALLABLE NOTES FIXED 3.9% 15	755,000.00	965,711.22	935,211.42
87612EAR7	TARGET CORP CALLABLE NOTES FIXED 6.5% 15	365,000.00	566,377.38	549,294.94
87612EAU0	TARGET CORP CALLABLE NOTES FIXED 7% 15/I	195,000.00	312,421.96	308,003.89
8.76E+110	TARGET CORP COMMON STOCK USD 0.0833	15,591.00	1,975,191.00	3,608,381.04
878230	TAYLOR WIMPEY PLC COMMON STOCK GBP 1	184,281.00	408,146.83	438,046.96
02R040615	TBA FGLMC SINGLE FAMILY 30YR 4 1/22	2,500,000.00	2,664,843.75	2,659,954.28
21H020626	TBA GNMA2 SINGLE FAMILY 30YR 2 2/22	3,000,000.00	3,015,234.38	3,021,576.99
21H022614	TBA GNMA2 SINGLE FAMILY 30YR 2.5 1/22	4,100,000.00	4,206,423.83	4,198,651.70
21H022614	TBA GNMA2 SINGLE FAMILY 30YR 2.5 1/22	3,500,000.00	3,584,765.63	3,584,214.87
21H022622	TBA GNMA2 SINGLE FAMILY 30YR 2.5 2/22	17,250,000.00	17,613,759.77	17,626,650.82
21H030617	TBA GNMA2 SINGLE FAMILY 30YR 3 1/22	5,300,000.00	5,475,344.57	5,483,659.20
21H030625	TBA GNMA2 SINGLE FAMILY 30YR 3 2/22	9,600,000.00	9,910,791.37	9,915,040.70
21H032621	TBA GNMA2 SINGLE FAMILY 30YR 3.5 2/22	9,100,000.00	9,495,636.72	9,468,226.50
21H040624	TBA GNMA2 SINGLE FAMILY 30YR 4 2/22	6,000,000.00	6,346,406.25	6,318,201.48
21H042612	TBA GNMA2 SINGLE FAMILY 30YR 4.5 1/22	8,400,000.00	8,902,780.47	8,871,777.26
01F012411	TBA UMBS SINGLE FAMILY 15YR 1.5 1/22	52,900,000.00	52,935,888.67	53,041,561.46
01F020422	TBA UMBS SINGLE FAMILY 15YR 2 2/22	5,000,000.00	5,102,437.45	5,111,036.35
01F020422	TBA UMBS SINGLE FAMILY 15YR 2 2/22	1,700,000.00	1,732,339.84	1,737,752.36
01F022428	TBA UMBS SINGLE FAMILY 15YR 2.5 2/21	3,800,000.00	3,926,515.63	3,924,771.94
01F030413	TBA UMBS SINGLE FAMILY 15YR 3 1/20	2,300,000.00	2,405,566.41	2,404,866.32
01F032419	TBA UMBS SINGLE FAMILY 15YR 3.5 1/19	1,750,000.00	1,853,017.58	1,841,962.38
01F012619	TBA UMBS SINGLE FAMILY 30YR 1.5 1/22	9,800,000.00	9,440,921.88	9,463,555.12
01F020612	TBA UMBS SINGLE FAMILY 30YR 2 1/22	84,290,000.00	83,982,342.61	84,030,293.24
01F020620	TBA UMBS SINGLE FAMILY 30YR 2 2/22	110,800,000.00	110,256,138.28	110,211,910.16
01F022618	TBA UMBS SINGLE FAMILY 30YR 2.5 1/22	74,400,000.00	75,840,305.08	75,905,796.48
01F022626	TBA UMBS SINGLE FAMILY 30YR 2.5 2/22	81,073,000.00	82,641,307.09	82,508,003.45
01F022634	TBA UMBS SINGLE FAMILY 30YR 2.5 3/22	23,500,000.00	23,894,425.78	23,862,710.99
01F030611	TBA UMBS SINGLE FAMILY 30YR 3 1/20	3,100,000.00	3,211,648.44	3,211,486.14
01F030629	TBA UMBS SINGLE FAMILY 30YR 3 2/22	3,900,000.00	4,035,289.07	4,034,315.34
01F030637	TBA UMBS SINGLE FAMILY 30YR 3 3/22	11,800,000.00	12,179,812.50	12,197,171.24
01F032617	TBA UMBS SINGLE FAMILY 30YR 3.5 1/19	72,300,000.00	76,085,135.22	76,111,966.89
01F032625	TBA UMBS SINGLE FAMILY 30YR 3.5 2/21	800,000.00	841,062.50	840,991.94
01F032633	TBA UMBS SINGLE FAMILY 30YR 3.5 3/20	5,770,000.00	6,052,189.06	6,057,089.46
01F032633	TBA UMBS SINGLE FAMILY 30YR 3.5 3/20	4,524,000.00	4,745,251.88	4,749,094.06
01F040610	TBA UMBS SINGLE FAMILY 30YR 4 1/20	19,500,000.00	20,765,214.84	20,741,549.60
01F040628	TBA UMBS SINGLE FAMILY 30YR 4 2/22	42,500,000.00	45,252,539.06	45,181,038.98
01F042616	TBA UMBS SINGLE FAMILY 30YR 4.5 1/22	5,800,000.00	6,240,404.53	6,213,130.98
6894166	TBS HOLDINGS INC COMMON STOCK JPY	11,100.00	178,717.38	160,877.95
878048AL1	TBW MORTGAGE-BACKED TRUST SERIES 2006-2	846,664.84	395,679.08	175,128.56
BJMY6G0	TC ENERGY CORP COMMON STOCK CAD 0	27,828.00	1,244,917.96	1,296,062.42
872333208	TCR HLDG CORP PFD JR CL B	1,767.00	106.02	-
872333307	TCR HLDG CORP PFD JR CL C	972.00	58.32	-
872333505	TCR HLDG CORP PFD JR CL D	2,562.00	128.10	-
872333406	TCR HLDG CORP PFD JR CL E	5,301.00	318.06	-
87162WAC4	TD SYNEX CORP CALLABLE NOTES FIXED 1.25	3,700,000.00	3,697,774.99	3,658,052.73
87162WAE0	TD SYNEX CORP CALLABLE NOTES FIXED 1.75	4,530,000.00	4,513,003.17	4,414,677.61
87162WAG5	TD SYNEX CORP CALLABLE NOTES FIXED 2.37	900,000.00	900,000.00	873,627.71
87162W100	TD SYNEX CORP COMMON STOCK USD 0.001	2,624.00	154,773.34	300,080.64
6869302	TDK CORP COMMON STOCK JPY	13,631.00	405,793.84	531,485.30
878091BE6	TEACHERS INSURANCE & ANNUITY ASSOCIATION	6,600,000.00	6,587,856.00	6,858,836.09
878091BD8	TEACHERS INSURANCE & ANNUITY ASSOCIATION	3,265,000.00	3,497,155.46	4,191,396.74
878091BF3	TEACHERS INSURANCE & ANNUITY ASSOCIATION	3,454,000.00	3,451,436.68	4,171,842.71
878091BG1	TEACHERS INSURANCE & ANNUITY ASSOCIATION	1,135,000.00	1,173,022.53	1,183,657.30
878091BC0	TEACHERS INSURANCE & ANNUITY ASSOCIATION	482,000.00	567,453.90	719,085.52
BNC0116	TECHNIP ENERGIES NV COMMON STOCK EUR 0.0	1,384.60	48,047.08	20,185.95
BYW2H44	TECHNIPFMC PLC COMMON STOCK USD 1	6,923.00	139,617.05	41,206.42
81369Y803	TECHNOLOGY SELECT SECTOR SPDR FUND ETP U	25,229.00	2,923,064.73	4,386,566.23
BSM8SQ9	TECHNOPRO HOLDINGS INC COMMON STOCK JPY	5,300.00	108,258.10	160,626.98
80190C7	TECHTRONIC INDUSTRIES CO LTD COMMON STOCK	38,400.00	481,022.06	764,424.15
878742AW5	TECK RESOURCES LTD CALLABLE NOTES FIXED	3,935,000.00	4,744,080.04	5,218,949.07
878744AB7	TECK RESOURCES LTD CALLABLE NOTES FIXED	1,981,000.00	2,020,582.94	2,330,022.19
878742BG9	TECK RESOURCES LTD CALLABLE NOTES FIXED	1,600,000.00	1,719,881.20	1,718,970.86
878742A28	TECK RESOURCES LTD CALLABLE NOTES FIXED	900,000.00	1,065,040.99	1,097,444.82
878742AS4	TECK RESOURCES LTD CALLABLE NOTES FIXED	440,000.00	538,050.00	562,773.45
878742AE5	TECK RESOURCES LTD CALLABLE NOTES FIXED	200,000.00	254,956.06	259,279.32
2879327	TECK RESOURCES LTD COMMON STOCK CAD 0	13,385.00	288,737.50	386,031.39
87901JA14	TEGNA INC CALLABLE NOTES FIXED 4.625% 15	400,000.00	400,000.00	404,316.00
6880507	TEIJIN LTD COMMON STOCK JPY	54,600.00	894,613.35	670,913.12
87918A105	TELAGOC HEALTH INC COMMON STOCK USD 0.00	2,513.00	459,894.00	230,743.66
897C733	TELE2 AB COMMON STOCK SEK 1.25	1,901.00	22,524.25	27,106.60
87927VAV0	TELECOM ITALIA CAPITAL SA CALLABLE NOTES	7,225,000.00	7,411,332.13	8,491,361.88
87927VAR9	TELECOM ITALIA CAPITAL SA CALLABLE NOTES	2,350,000.00	2,262,221.05	2,694,416.00
87927VAA0	TELECOM ITALIA SPA/MILANO CALLABLE NOTES	5,950,000.00	5,906,823.52	6,262,137.00
7634394	TELECOM ITALIA SPA/MILANO COMMON STOCK E	37,813.00	25,646.20	18,671.00
302445AE1	TELEDYNE FLIR LLC CALLABLE NOTES FIXED 2	1,740,000.00	1,736,725.20	1,743,779.99
879360AE5	TELEDYNE TECHNOLOGIES INC CALLABLE NOTES	4,440,000.00	4,422,950.38	4,502,530.34
879360AD7	TELEDYNE TECHNOLOGIES INC CALLABLE NOTES	3,000,000.00	3,027,450.00	2,997,813.03
879360AB1	TELEDYNE TECHNOLOGIES INC CALLABLE NOTES	2,380,000.00	2,377,878.87	2,355,883.82
879360AC9	TELEDYNE TECHNOLOGIES INC CALLABLE NOTES	1,535,000.00	1,534,755.49	1,519,959.89
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK U	763.00	202,917.51	333,347.07
879369106	TELEFLEX INC COMMON STOCK USD 1	781.00	222,773.31	256,542.88
294829AA4	TELEFONAKTIEBOLAGET LM ERICSSON CALLABLE	2,144,000.00	2,160,087.28	2,168,120.00
5959378	TELEFONAKTIEBOLAGET LM ERICSSON COMMON S	37,817.00	427,186.41	416,812.57
87VG6L8	TELEFONICA DEUTSCHLAND HOLDING AG COMMON	3,951.00	10,682.69	10,967.60
87938WAC7	TELEFONICA EMISIONES SA CALLABLE BOND FI	1,085,000.00	1,199,575.10	1,547,936.30
87938WAU7	TELEFONICA EMISIONES SA CALLABLE NOTES F	13,642,000.00	15,128,283.23	16,936,791.56
87938WAV5	TELEFONICA EMISIONES SA CALLABLE NOTES F	3,293,000.00	3,245,829.18	3,788,347.75
87938WAX1	TELEFONICA EMISIONES SA CALLABLE NOTES F	2,635,000.00	2,983,451.05	3,430,213.22
87938WAW3	TELEFONICA EMISIONES SA CALLABLE NOTES F	2,235,000.00	2,229,965.60	2,688,270.99
87938WAT0	TELEFONICA EMISIONES SA CALLABLE NOTES F	950,000.00	1,066,032.50	1,045,662.93
5732524	TELEFONICA SA COMMON STOCK EUR 1	19,180.00	129,976.29	84,017.88
879990984	TELELOGIC INC COM	20,772.00	-	-
4732495	TELENOR ASA COMMON STOCK NOK 6	2,478.00	45,302.80	38,947.51
5999330	TELEPERFORMANCE COMMON STOCK EUR 2.5	1,399.00	167,857.54	623,649.58
5978384	TELIA CO AB COMMON STOCK SEK 3.2	8,412.00	39,377.33	36,805.54
6087289	TELSTRA CORP LTD COMMON STOCK AUD 0	89,813.00	233,242.34	272,947.90
87971MBF9	TELUS CORP CALLABLE NOTES FIXED 3.7% 15/	1,799,000.00	1,797,602.24	1,948,932.56
87971MBH5	TELUS CORP CALLABLE NOTES FIXED 4.6% 16/	1,320,000.00	1,353,362.76	1,679,521.55
82R9BG6	TELUS CORPORATION COMMON STOCK CAD	12,641.00	207,447.50	298,124.05

87973PBB9	TEMASEK FINANCIAL I LTD CALLABLE MEDIUM	4,205,000.00	4,119,708.53	4,107,791.88
87973PBC7	TEMASEK FINANCIAL I LTD CALLABLE MEDIUM	1,290,000.00	1,273,412.76	1,317,932.68
7147892	TEMENOS AG COMMON STOCK CHF 5	11,515.00	1,718,689.76	1,593,004.17
882532	TEMPLE BAR INVESTMENT TRUST PLC CLOSED-E	83,031.00	1,036,577.60	1,246,071.63
88018T101	TEMPLETON DRAGON FUND INC CLOSED-END FUN	48,375.00	1,137,449.57	822,375.00
BKPG050	TEMPLETON EMERGING MARKETS INVESTMENT TR	642,547.00	1,698,245.34	1,545,648.87
88023UJAH4	TEMPUR SEALY INTERNATIONAL INC CALLABLE	690,000.00	693,373.19	702,075.00
88023U101	TEMPUR SEALY INTERNATIONAL INC COMMON ST	3,036.00	49,736.29	142,783.08
7538515	TENARIS SA COMMON STOCK EUR 1	82,271.00	832,957.59	861,674.54
88032WAN6	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	6,300,000.00	6,314,556.00	6,852,480.77
88032WBC9	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	2,820,000.00	2,819,036.50	2,961,129.69
BYVRPDS	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	2,225,000.00	2,374,165.44	2,363,617.66
88032XAG9	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	2,000,000.00	1,999,624.45	2,122,971.44
BYVW165	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	1,700,000.00	1,785,122.50	1,804,525.72
88032WB81	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	660,000.00	659,821.80	684,989.98
88032WAT3	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	565,000.00	564,951.33	564,168.11
88032WAW6	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	600,000.00	599,619.82	554,330.33
88034PAB5	TENCENT MUSIC ENTERTAINMENT GROUP CALLAB	400,000.00	388,170.00	373,758.60
88033GDA5	TENET HEALTHCARE CORP CALLABLE NOTES FIX	750,000.00	775,918.86	780,937.50
88033GCK6	TENET HEALTHCARE CORP CALLABLE NOTES FIX	400,000.00	412,640.58	414,000.02
880451AU3	TENNESSEE GAS PIPELINE CO LLC BOND FIXED	2,328,000.00	2,637,337.22	3,308,743.45
880451AS8	TENNESSEE GAS PIPELINE CO LLC CALL/PUT B	2,935,000.00	3,344,383.69	3,634,139.24
880451AV1	TENNESSEE GAS PIPELINE CO LLC CALLABLE B	3,020,000.00	3,740,210.89	3,853,078.33
880451AZ2	TENNESSEE GAS PIPELINE CO LLC CALLABLE N	7,655,000.00	7,693,423.98	7,775,538.16
880451AW9	TENNESSEE GAS PIPELINE CO LLC CALLABLE N	2,765,000.00	3,438,585.87	3,957,504.63
880591EW8	TENNESSEE VALLEY AUTHORITY NOTES FIXED 0	1,395,000.00	1,390,898.70	1,375,764.68
880591CS9	TENNESSEE VALLEY AUTHORITY PUTABLE BOND	1,000,000.00	1,529,415.00	1,458,065.03
88076W103	TERADATA CORP COMMON STOCK USD 0.01	1,827.00	42,267.76	77,592.69
880770102	TERADYNE INC COMMON STOCK USD 0.125	2,762.00	174,750.99	451,669.86
L9031*ACS	TERMINAL INVT LTD HLDG S A	2,000,000.00	2,000,000.00	2,348,300.00
8.81E+104	TERMINIX GLOBAL HOLDINGS INC	2,082.00	70,311.18	94,168.86
801BN57	TERNA - RETE ELETTRICA NAZIONALE COMMON	4,983.00	26,911.04	40,312.67
6885074	TERUMO CORP COMMON STOCK JPY	2,328.00	58,624.01	98,250.88
88156EAA4	TERWIN MORTGAGE TRUST 2006-17HE A-2A VAR	0.25	-	0.25
BLGZ986	TESCO PLC GBP	150,986.11	635,688.00	592,854.57
83LSHB3	TESCO PROPERTY FINANCE 4 PLC BOND FIXED	190,652.34	281,637.45	333,520.39
860WH54	TESCO PROPERTY FINANCE 5 PLC BOND FIXED	1,463,852.06	1,795,691.06	2,563,795.08
88160R101	TESLA INC COMMON STOCK USD 0.01	19,054.00	5,283,777.67	20,135,886.12
88165FAG7	TEVA PHARMACEUTICAL FINANCE CO BV CALLAB	278,000.00	267,285.73	278,503.18
88163VAD1	TEVA PHARMACEUTICAL FINANCE CO LLC CALLA	2,915,000.00	3,171,809.84	3,055,794.50
88167AAD3	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	11,250,000.00	11,160,735.38	11,288,979.00
BYZ6VH4	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	2,659,000.00	2,352,836.49	2,499,460.00
88167AAP6	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	785,000.00	785,000.00	777,832.95
88167AAN1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	550,000.00	550,000.00	588,500.00
881624209	TEVA PHARMACEUTICAL INDUSTRIES LTD ADR U	3,200.00	34,949.09	25,632.00
6882172	TEVA PHARMACEUTICAL INDUSTRIES LTD COMMO	640.00	25,385.26	5,541.70
882384AE0	TEXAS EASTERN TRANSMISSION LP CALLABLE N	2,130,000.00	2,086,486.03	2,394,811.04
882389CC1	TEXAS EASTERN TRANSMISSION LP CALLABLE N	570,000.00	662,231.27	771,816.41
882384AC4	TEXAS EASTERN TRANSMISSION LP CALLABLE N	335,000.00	332,198.68	338,632.51
882484AC2	TEXAS HEALTH RESOURCES CALLABLE NOTES FI	885,000.00	885,000.00	799,380.83
882508BF0	TEXAS INSTRUMENTS INC CALLABLE NOTES FIX	4,220,000.00	4,210,022.16	4,986,704.63
882508BD5	TEXAS INSTRUMENTS INC CALLABLE NOTES FIX	2,339,000.00	2,776,679.62	2,917,908.09
882508BG8	TEXAS INSTRUMENTS INC CALLABLE NOTES FIX	1,990,000.00	1,985,092.65	2,031,417.91
882508BM5	TEXAS INSTRUMENTS INC CALLABLE NOTES FIX	730,000.00	724,994.62	730,014.08
882508BK9	TEXAS INSTRUMENTS INC CALLABLE NOTES FIX	196,000.00	196,000.00	194,106.21
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD 1	23,746.00	2,968,313.66	4,475,408.62
88262P102	TEXAS PACIFIC LAND CORP COMMON STOCK USD	98.00	154,456.82	122,389.26
882667AZ1	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN	1,465,000.00	1,465,000.00	1,638,954.10
88283LHU3	TEXAS TRANS COMMON ST HWY FD REV REV BDS	1,555,000.00	1,901,873.85	1,866,761.95
88307*AA3	TEXOMA WIND LC	3,018,017.69	3,018,017.69	3,190,799.20
883203CC3	TEXTRON INC CALLABLE NOTES FIXED 2.45% 1	3,225,000.00	3,233,594.65	3,169,182.35
883203BU4	TEXTRON INC CALLABLE NOTES FIXED 4.3% 01	1,702,000.00	1,798,305.90	1,795,736.39
883203101	TEXTRON INC COMMON STOCK USD 0.125	3,749.00	138,306.45	289,422.80
80RXBF4	TFI INTERNATIONAL INC COMMON STOCK CAD 0	2,369.00	234,253.62	266,072.94
87240R107	TFS FINANCIAL CORP COMMON STOCK USD 0.01	829.00	15,090.06	14,814.23
815F664	THAI BEVERAGE PCL COMMON STOCK SGD 1	335,700.00	155,527.68	164,345.21
4162791	THALES SA COMMON STOCK EUR 3	7,259.00	601,559.94	617,469.13
ABH990408	THANKSGIVING PARK 2.87 01OCT36 CML (LOAN	5,946,514.53	5,946,514.53	5,961,440.28
ABG994952	THE BENTON 1AUG24	1,961,089.49	1,961,089.49	1,953,402.02
298768102	THE EUROPEAN EQUITY FUND INC COM STK USD	107,222.00	804,977.43	1,112,020.81
4G9382B	THE HERTZ CORPORATION TLX LX195525 LOAN/	755,388.35	746,131.17	757,016.21
4G9385B	THE HERTZ CORPORATION TLX LX195526 LOAN/	142,718.45	140,972.41	143,026.01
744998576	THE PRUDENTIAL INSURANCE COMPANY OF AMER	24,689.88	810,044,070.84	1,029,070,811.26
Q8718AA2	THE STAR ENTERTAINMENT FINANCE LIMITED S	8,000,000.00	8,000,000.00	8,382,400.00
883556CM2	THERMO FISHER SCIENTIFIC INC CALLABLE NO	8,771,000.00	8,782,554.60	8,872,775.53
883556BZ4	THERMO FISHER SCIENTIFIC INC CALLABLE NO	2,770,000.00	2,786,107.81	2,878,944.30
883556CN0	THERMO FISHER SCIENTIFIC INC CALLABLE NO	1,335,000.00	1,335,007.27	1,333,262.96
883556CL4	THERMO FISHER SCIENTIFIC INC CALLABLE NO	1,231,000.00	1,214,702.56	1,212,879.91
883556CS9	THERMO FISHER SCIENTIFIC INC CALLABLE NO	786,000.00	786,000.00	785,127.78
883556BY7	THERMO FISHER SCIENTIFIC INC CALLABLE NO	440,000.00	567,012.27	542,729.03
883556CK6	THERMO FISHER SCIENTIFIC INC CALLABLE NO	372,000.00	372,387.60	369,569.53
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOC	9,666.00	2,636,974.24	6,449,541.84
88410XAA4	THIRAX 1 LLC CALLABLE NOTES FIXED 0.968%	1,883,186.64	1,883,186.64	1,813,653.48
88410XAB2	THIRAX 1 LLC CALLABLE NOTES FIXED 1.462%	942,799.38	942,799.38	926,278.04
88390AAT7	THL CREDIT WIND RIVER 2014-2 CLO LTD 201	1,000,000.00	1,000,000.00	1,000,113.00
884903BP9	THOMSON REUTERS CORP CALLABLE NOTES FIXE	1,252,000.00	1,297,280.19	1,721,564.73
884903AY1	THOMSON REUTERS CORP CALLABLE NOTES FIXE	125,000.00	141,018.83	161,115.49
BFVPTB0	THOMSON REUTERS CORP COMMON STOCK CAD 0	21,153.00	2,173,226.03	2,533,202.16
884903709	THOMSON REUTERS CORP COMMON STOCK CAD 0	1,457.00	152,142.30	174,286.34
885160101	THOR INDUSTRIES INC COMMON STOCK USD 0.1	892.00	69,688.19	92,562.84
8.85E+109	THOUGHTWORKS HOLDING INC COMMON STOCK US	706.00	17,960.64	18,927.86
BMV3M27	THUNGELA RESOURCES LTD COMMON STOCK ZAR	0.70	0.77	3.62
872480AE8	TIF FUNDING II LLC 2021-1A A 1.65% 20/FE	2,322,395.81	2,322,117.92	2,249,349.73
887991008	TIMCO AVIATION SERVICES INC EXP 27/FEB/2	16,712.00	55.14	-
88732JAY4	TIME WARNER CABLE LLC CALLABLE BOND FIXE	8,255,000.00	8,166,674.36	10,301,517.11
88732JAI7	TIME WARNER CABLE LLC CALLABLE BOND FIXE	6,050,000.00	7,009,524.73	7,915,039.72
88732JBD9	TIME WARNER CABLE LLC CALLABLE BOND FIXE	5,980,000.00	5,669,110.48	6,519,468.18
88732JAN8	TIME WARNER CABLE LLC CALLABLE NOTES FIX	23,976,000.00	28,852,291.19	33,933,544.73
88732JAU2	TIME WARNER CABLE LLC CALLABLE NOTES FIX	7,365,000.00	7,941,701.66	10,034,371.27
88732JBB3	TIME WARNER CABLE LLC CALLABLE NOTES FIX	4,964,000.00	4,772,593.76	6,018,408.89
88731EAU9	TIME WARNER ENTERTAINMENT CO LP BOND FIX	17,309,000.00	22,287,687.97	25,202,198.27
887389104	TIMKEN CO/THE COMMON STOCK USD 0	1,081.00	50,610.95	74,902.49
6903556	TINGYI CAYMAN ISLANDS HOLDING CORP COMMO	100,657.00	125,884.54	206,832.10
82Q4CR0	TIS INC COMMON STOCK JPY	800.00	17,059.22	23,794.02
872540109	TIX COS INC/THE COMMON STOCK USD 1	27,493.00	1,496,778.76	2,087,268.56
872590104	T-MOBILE US INC COMMON STOCK USD 0.0001	9,794.00	1,001,565.89	1,135,908.12
87264ACB9	T-MOBILE USA INC CALLABLE NOTES FIXED 2.	5,980,000.00	6,229,637.72	5,949,945.96
87264ACP8	T-MOBILE USA INC CALLABLE NOTES FIXED 2.	4,260,000.00	4,246,902.96	4,286,249.40
87264ACC7	T-MOBILE USA INC CALLABLE NOTES FIXED 2.	1,948,000.00	1,954,874.65	1,952,870.00
87264AB53	T-MOBILE USA INC CALLABLE NOTES FIXED 2.	1,070,000.00	1,070,000.00	1,053,950.00
87264ACR4	T-MOBILE USA INC CALLABLE NOTES FIXED 2.	940,000.00	939,386.83	949,098.90
87264ABT1	T-MOBILE USA INC CALLABLE NOTES FIXED 2.	853,000.00	850,949.42	842,422.80
87264ABX2	T-MOBILE USA INC CALLABLE NOTES FIXED 2.	820,000.00	829,926.91	805,357.96
87264ABR5	T-MOBILE USA INC CALLABLE NOTES FIXED 2.	383,000.00	386,184.27	383,957.50
87264ABL8	T-MOBILE USA INC CALLABLE NOTES FIXED 3%	17,079,000.00	16,772,186.78	16,674,328.47
87264ABF1	T-MOBILE USA INC CALLABLE NOTES FIXED 3.	12,715,000.00	13,100,824.76	13,907,075.50
87264ABN4	T-MOBILE USA INC CALLABLE NOTES FIXED 3.	10,295,000.00	10,063,868.98	10,054,558.84
87264ABBO	T-MOBILE USA INC CALLABLE NOTES FIXED 3.	8,492,000.00	8,719,875.11	8,997,054.56

87264ACM5	T-MOBILE USA INC CALLABLE NOTES FIXED 3.	7,977,000.00	7,957,135.61	7,940,197.06
87264ABY0	T-MOBILE USA INC CALLABLE NOTES FIXED 3.	7,720,000.00	7,691,176.47	7,646,842.43
87264ABW4	T-MOBILE USA INC CALLABLE NOTES FIXED 3.	5,325,000.00	5,325,000.00	5,540,023.50
87264ACN3	T-MOBILE USA INC CALLABLE NOTES FIXED 3.	2,090,000.00	2,109,425.49	2,070,194.39
87264ABD6	T-MOBILE USA INC CALLABLE NOTES FIXED 3.	1,760,000.00	1,803,050.36	1,905,904.44
87264ABV6	T-MOBILE USA INC CALLABLE NOTES FIXED 3.	1,654,000.00	1,694,893.13	1,685,326.76
87264ACD5	T-MOBILE USA INC CALLABLE NOTES FIXED 3.	979,000.00	989,419.68	997,542.26
87264ACE3	T-MOBILE USA INC CALLABLE NOTES FIXED 3.	722,000.00	729,918.47	751,154.36
87264AAZ8	T-MOBILE USA INC CALLABLE NOTES FIXED 4.	9,615,000.00	10,777,945.67	11,253,427.44
87264AAX3	T-MOBILE USA INC CALLABLE NOTES FIXED 4.	7,115,000.00	7,190,536.28	8,133,759.71
87264AAV7	T-MOBILE USA INC CALLABLE NOTES FIXED 4.	1,326,000.00	1,382,121.08	1,395,615.01
87264ACA1	T-MOBILE USA INC NOTES	695,000.00	696,711.37	689,862.13
88KHS67	TMX GROUP LTD COMMON STOCK CAD 0	1,607.00	161,892.79	163,161.74
6895169	TOBU RAILWAY CO LTD COMMON STOCK JPY	655.00	17,615.98	14,913.90
6895200	TOHO CO LTD/TOKYO COMMON STOCK JPY	4,314.00	157,563.14	184,503.07
889094108	TOKIO MARINE HOLDINGS INC ADR USD	5,211.00	256,371.35	291,868.11
6513126	TOKIO MARINE HOLDINGS INC COMMON STOCK J	38,000.00	1,798,027.49	2,109,296.16
6679794	TOKYO CENTURY CORP COMMON STOCK JPY	100.00	5,649.06	4,845.64
6895404	TOKYO ELECTRIC POWER CO HOLDINGS INC COM	5,817.00	25,601.87	15,002.81
6895675	TOKYO ELECTRON LTD COMMON STOCK JPY	7,474.00	1,564,393.17	4,301,825.54
6895448	TOKYO GAS CO LTD COMMON STOCK JPY	41,848.00	909,875.33	749,342.85
6894898	TOKYO OHKA KOGYO CO LTD COMMON STOCK JPY	4,600.00	197,091.16	271,633.88
6896548	TOKYU CORP COMMON STOCK JPY	1,722.00	28,890.62	22,849.34
889175BF1	TOLEDO EDISON CO/THE CALLABLE BOND FIXED	945,000.00	952,077.27	957,671.85
889175BD6	TOLEDO EDISON CO/THE CALLABLE NOTES FIXE	1,265,000.00	1,528,969.75	1,732,864.60
88947EAR1	TOLL BROTHERS FINANCE CORP CALLABLE NOTE	1,100,000.00	1,100,000.00	1,214,125.00
88947EAS9	TOLL BROTHERS FINANCE CORP CALLABLE NOTE	600,000.00	575,098.63	671,250.00
889478103	TOLL BROTHERS INC COMMON STOCK USD 0.01	4,796.00	229,448.37	347,182.44
89054XAD7	TOPAZ SOLAR FARMS LLC CALLABLE NOTES FIX	412,483.00	412,431.83	465,113.69
89055F103	TOPBUILD CORP COMMON STOCK USD	548.00	105,205.04	151,198.68
BNGJNT1	TOPICUS.COM INC COMMON STOCK CAD	1,599.00	-	146,969.01
TPH2IDX	TOPIX INDX FUTR EQUITY INDEX 10/MAR/2022	3.00	391.19	-
6897024	TOPPAN INC COMMON STOCK JPY	1,019.00	17,082.58	19,078.32
890880206	TORAY INDUSTRIES INC ADR USD	8,800.00	111,321.08	104,060.00
6897143	TORAY INDUSTRIES INC COMMON STOCK JPY	18,167.00	123,164.25	107,561.65
891092108	TORO CO/THE COMMON STOCK USD 1	1,779.00	128,184.00	177,739.89
2897103	TOROMONT INDUSTRIES LTD COMMON STOCK CAD	2,373.00	163,301.73	214,840.90
891147Z60	TORONTO-DOMINION BANK/THE CALLABLE MEDIU	6,359,000.00	6,327,811.34	6,247,447.43
89114QCC9	TORONTO-DOMINION BANK/THE CALLABLE MEDIU	1,410,000.00	1,408,417.58	1,394,675.51
2897222	TORONTO-DOMINION BANK/THE COMMON STOCK C	51,836.00	2,509,443.23	3,979,776.98
89147L886	TORTOISE ENERGY INFRASTRUCTURE CORP CLOS	115,203.00	3,262,791.49	3,216,467.76
6897217	TOSHIBA CORP COMMON STOCK JPY	1,480.00	49,445.89	60,791.11
6900289	TOSOH CORP COMMON STOCK JPY	22,800.00	320,136.81	337,777.77
89153VAV1	TOTALENERGIES CAPITAL INTERNATIONAL SA C	5,956,000.00	6,027,747.40	6,105,061.88
89153VAV9	TOTALENERGIES CAPITAL INTERNATIONAL SA C	2,380,000.00	2,423,047.65	2,524,037.08
89153VAX7	TOTALENERGIES CAPITAL INTERNATIONAL SA C	2,205,000.00	2,210,894.66	2,233,810.64
89153VAU3	TOTALENERGIES CAPITAL INTERNATIONAL SA C	785,000.00	832,477.89	848,030.46
8.92E+113	TOTALENERGIES SE ADR USD	11,300.00	577,787.93	558,898.00
B15CS57	TOTALENERGIES SE COMMON STOCK EUR 2.5	39,305.00	1,842,369.37	1,994,855.95
6897466	TOTO LTD COMMON STOCK JPY	504.00	19,205.76	23,152.79
83QJ0H8	TOURMALINE OIL CORP COMMON STOCK CAD	8,761.00	290,373.74	283,259.51
89178BAAZ	TOWD POINT MORTGAGE TRUST 2019-4 2019-4	1,164,257.86	1,172,858.28	1,186,657.48
89177KAA5	TOWD POINT MORTGAGE TRUST 2019-HY3 2019-	337,835.89	338,118.10	339,439.66
891707101	TOWER AUTOMOTIVE INC COM STK USD0.01	790.00	3.95	-
6900267	TOYO SEIKAN GROUP HOLDINGS LTD COMMON ST	38,600.00	544,445.73	460,230.13
6899967	TOYO SUISAN KAISHA LTD COMMON STOCK JPY	12,337.00	433,695.67	522,277.58
89237MAA7	TOYOTA AUTO LOAN EXTENDED NOTE TRUST 202	906,000.00	906,422.63	888,772.41
89232HAD7	TOYOTA AUTO RECEIVABLES 2020-A OWNER TRU	479,000.00	478,950.66	484,744.60
89236XAD8	TOYOTA AUTO RECEIVABLES 2020-D OWNER TRU	1,347,000.00	1,346,660.56	1,332,669.81
89190GAD9	TOYOTA AUTO RECEIVABLES 2021-B OWNER TRU	391,000.00	390,980.61	382,949.70
89238JAD7	TOYOTA AUTO RECEIVABLES 2021-D OWNER TRU	370,000.00	369,976.21	366,342.51
6900546	TOYOTA INDUSTRIES CORP COMMON STOCK JPY	4,486.00	296,978.64	358,007.38
6900643	TOYOTA MOTOR CORP COMMON STOCK JPY	189,805.00	2,524,447.11	3,470,404.49
892367GY5	TOYOTA MOTOR CREDIT CORP CALLABLE MEDIUM	2,802,000.00	2,800,453.77	3,070,599.41
892367GT6	TOYOTA MOTOR CREDIT CORP CALLABLE MEDIUM	348,000.00	361,464.12	353,207.69
6900580	TOYOTA TSUSHO CORP COMMON STOCK JPY	3,197.00	125,731.28	147,141.68
89799Y178	TPG-AXON PARTNERS	5,013.41	7,427,652.75	4,482,500.51
892356106	TRACTOR SUPPLY CO COMMON STOCK USD 0.008	1,924.00	188,515.04	459,066.40
883391105	TRADE DESK INC/THE COMMON STOCK USD 0.00	7,603.00	320,052.73	696,738.92
892672106	TRADEWEB MARKETS INC COMMON STOCK USD 0.	1,757.00	112,062.11	175,945.98
L9082*AS8	TRAFIGURA FDG S A	4,000,000.00	4,000,000.00	4,440,200.00
L9082*AR0	TRAFIGURA FUNDING SA NOTES	4,000,000.00	4,000,000.00	4,263,440.00
45687AAN2	TRANE TECHNOLOGIES GLOBAL HOLDING CO LTD	565,000.00	563,158.08	688,480.63
456873AF5	TRANE TECHNOLOGIES LUXEMBOURG FINANCE SA	1,235,000.00	1,510,400.83	1,527,935.84
456873AC2	TRANE TECHNOLOGIES LUXEMBOURG FINANCE SA	425,000.00	465,423.27	524,761.98
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD	3,970.00	393,786.73	802,059.10
LX200258	Trans Union LLC-2021 Incremental Term B-	1,000,000.00	997,522.63	998,750.00
893045AE4	TRANS-ALLEGHENY INTERSTATE LINE CO CALLA	437,000.00	468,418.69	462,782.14
89346DAE7	TRANSALTA CORP CALLABLE BOND FIXED 6.5%	520,000.00	537,024.57	602,999.80
89352HAD1	TRANSCANADA PIPELINES LTD CALLABLE BOND	2,165,000.00	2,518,341.95	2,943,991.69
893526DJ9	TRANSCANADA PIPELINES LTD CALLABLE BOND	475,000.00	549,803.53	658,139.33
893526DF7	TRANSCANADA PIPELINES LTD CALLABLE BOND	510,000.00	632,687.55	638,161.07
89352HAM1	TRANSCANADA PIPELINES LTD CALLABLE NOTES	4,895,000.00	5,303,802.21	5,746,632.10
89352HAX7	TRANSCANADA PIPELINES LTD CALLABLE NOTES	2,345,000.00	2,381,677.11	2,794,162.22
893526B29	TRANSCANADA PIPELINES LTD CALLABLE NOTES	1,135,000.00	1,657,073.57	1,766,199.55
89352HAY5	TRANSCANADA PIPELINES LTD CALLABLE NOTES	923,000.00	945,948.34	1,172,938.51
89352HBB4	TRANSCANADA PIPELINES LTD CALLABLE NOTES	1,100,000.00	1,099,190.19	1,090,300.17
89352HBA6	TRANSCANADA PIPELINES LTD CALLABLE NOTES	705,000.00	716,521.72	786,414.89
89352HAL3	TRANSCANADA PIPELINES LTD CALLABLE NOTES	550,000.00	540,828.15	684,345.48
89352HAB5	TRANSCANADA PIPELINES LTD CALLABLE NOTES	518,000.00	574,500.79	674,941.31
89352HAW9	TRANSCANADA PIPELINES LTD CALLABLE NOTES	130,000.00	130,442.93	144,967.68
89356BAE8	TRANSCANADA TRUST CALLABLE BOND VARIABLE	1,762,000.00	1,848,675.75	1,880,935.00
89356BAAE	TRANSCANADA TRUST CALLABLE NOTES VARIABLE	11,450,000.00	11,028,187.71	12,022,500.00
89356BAC2	TRANSCANADA TRUST CALLABLE NOTES VARIABLE	7,880,000.00	7,916,895.14	8,145,950.00
89356BAB4	TRANSCANADA TRUST CALLABLE NOTES VARIABLE	529,000.00	529,000.00	577,932.50
893574AF0	TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	3,290,000.00	3,353,939.02	3,847,218.32
893574AH6	TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	2,840,000.00	3,149,089.26	3,466,596.53
893574AM5	TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	2,623,000.00	2,610,637.27	3,170,469.91
893574AK9	TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	2,100,000.00	2,088,366.00	2,294,627.35
893574AB9	TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	1,505,000.00	1,593,886.32	1,925,810.24
893574AP8	TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	1,190,000.00	1,187,848.97	1,254,270.81
893574AR4	TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	705,000.00	701,163.24	789,725.41
893641100	TRANSDIGM GROUP INC COMMON STOCK USD 0.0	860.00	330,076.40	547,200.80
893830BK4	TRANSOCEAN INC CALLABLE NOTES FIXED 7.25	200,000.00	182,598.50	154,000.00
893830BF5	TRANSOCEAN INC CALLABLE NOTES FIXED 7.5%	200,000.00	182,623.47	149,000.00
893831AA6	TRANSOCEAN POSEIDON LTD CALLABLE NOTES F	1,000,000.00	1,028,690.61	966,250.00
894001107	TRANSECONOMY COMMON STOCK USD 0.01	3,179.00	224,635.46	376,965.82
89400PAG8	TRANSECONOMY PTY LTD CALLABLE N	1,800,000.00	1,790,558.15	1,910,231.06
89400PAK9	TRANSECONOMY PTY LTD CALLABLE N	525,000.00	524,770.75	519,908.70
6200882	TRANSECONOMY GROUP STAPLED SECURITY AUD 0	11,137.00	101,231.91	111,902.69
Q9194*AE9	TRANSECONOMY QUEENSLAND FINANCE 3.45% SERI	5,000,000.00	5,000,000.00	5,341,950.00
Q9194*AF6	TRANSECONOMY QUEENSLAND FINANCE 3.55% SERI	5,000,000.00	5,000,000.00	5,440,850.00
993L0WAF3	TRAVEL + LEISURE CO CALLABLE NOTES FIXED	170,000.00	169,690.60	180,625.00
894164102	TRAVEL + LEISURE CO COMMON STOCK USD 0.0	1,417.00	46,615.47	78,317.59
89417EAD1	TRAVELERS COS INC/THE CALLABLE MEDIUM TE	845,000.00	1,144,488.96	1,210,891.44
89417EAP4	TRAVELERS COS INC/THE CALLABLE NOTES FIX	1,475,000.00	1,570,299.86	1,784,210.74
89417EAR0	TRAVELERS COS INC/THE CALLABLE NOTES FIX	1,665,000.00	1,686,991.11	1,739,413.56
89417EAM1	TRAVELERS COS INC/THE CALLABLE NOTES FIX	830,000.00	861,814.97	991,438.19

89417EAK5	TRAVELERS COS INC/THE CALLABLE NOTES FIX	375,000.00	429,568.58	462,649.94
89417EAL3	TRAVELERS COS INC/THE CALLABLE NOTES FIX	360,000.00	357,684.82	413,218.00
89417EAH2	TRAVELERS COS INC/THE CALLABLE NOTES FIX	250,000.00	341,042.22	338,691.00
89417EAQ2	TRAVELERS COS INC/THE CALLABLE NOTES FIX	260,000.00	258,113.33	247,187.14
8.94E+113	TRAVELERS COS INC/THE COMMON STOCK USD 0	8,856.00	1,214,552.39	1,385,344.08
B61JC67	TREASURY WINE ESTATES LTD COMMON STOCK A	2,739.00	25,490.53	24,653.41
6125286	TREND MICRO INC/JAPAN COMMON STOCK JPY	13,681.00	772,190.80	759,164.51
89531P105	TREX CO INC COMMON STOCK USD 0.01	1,926.00	130,346.20	260,067.78
096995477	TRI PARTY REPO BNP PARIBAS	138,225,257.48	138,225,257.48	138,225,257.48
895436103	TRI-CONTINENTAL CORP CLOSED-END FUND USD	168,101.00	4,559,033.22	5,579,272.19
896239100	TRIMBLE INC COMMON STOCK USD 0	4,160.00	168,695.61	362,710.40
89641UAB7	TRINITY ACQUISITION LTD 6.125% SNR NTS 1	315,000.00	344,530.05	434,883.37
89641UAC5	TRINITY ACQUISITION PLC CALLABLE NOTES F	980,000.00	1,078,047.11	1,072,079.78
896517AA7	TRINITY HEALTH CORP CALLABLE BOND FIXED	169,000.00	169,000.00	185,367.68
896517AB5	TRINITY HEALTH CORP CALLABLE BOND FIXED	176,000.00	176,000.00	172,519.02
89677Q107	TRIP.COM GROUP LTD ADR USD 0.01	2,271.00	72,526.98	55,912.02
896945201	TRIPADVISOR INC COMMON STOCK USD 0.001	1,655.00	42,535.28	45,115.30
89680HA40	TRITON CONTAINER FINANCE VIII LLC 2020-1	233,268.26	233,924.32	231,318.37
89680YAA3	TRITON CONTAINER INTERNATIONAL LTD CALLA	1,690,000.00	1,688,242.40	1,676,725.79
89680YAB1	TRITON CONTAINER INTERNATIONAL LTD CALLA	1,385,000.00	1,384,563.43	1,365,249.62
2G9785B	TRITON WATER HOLDINGS 1ST LIEN TERM LOAN	997,500.00	988,662.56	988,148.44
87276WAA1	TRTX 2021-FL4 ISSUER LTD 2021-FL4 A FLOA	842,000.00	842,000.00	841,473.75
07330MAA5	TRUIST BANK CALLABLE BOND FIXED 3.8% 30/	1,950,000.00	2,045,101.50	2,125,066.46
89788IAA7	TRUIST BANK CALLABLE MEDIUM TERM NOTE FI	1,740,000.00	1,746,739.57	1,750,044.50
89788MAA0	TRUIST FINANCIAL CORP CALLABLE MEDIUM TE	1,760,000.00	1,758,704.94	1,745,520.32
89788MAE2	TRUIST FINANCIAL CORP CALLABLE MEDIUM TE	885,000.00	885,000.00	871,456.87
05531FBH5	TRUIST FINANCIAL CORP CALLABLE MEDIUM TE	820,000.00	819,612.22	846,393.52
89832QAF6	TRUIST FINANCIAL CORP CALLABLE NOTES VAR	1,600,000.00	1,806,125.00	1,788,000.00
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD 5	39,417.00	1,561,676.61	2,307,865.35
89832QAE9	TRUIST FINANCIAL CORP NOTES	1,000,000.00	1,000,000.00	1,072,892.00
898339AA4	TRUST FIBRA UNO CALLABLE NOTES FIXED 4.8	1,200,000.00	1,252,800.00	1,267,500.00
898324AA6	TRUST FIBRA UNO CALLABLE NOTES FIXED 5.2	500,000.00	540,000.00	543,500.00
898324AC2	TRUST FIBRA UNO CALLABLE NOTES FIXED 5.2	305,000.00	334,578.90	333,978.05
898339AB2	TRUST FIBRA UNO CALLABLE NOTES FIXED 6.3	214,000.00	218,280.00	249,845.00
228992657	TRUST RECEIPT CRUNCH EQUITY HOLDING VOTI	387.83	-	-
89838LAG9	TRUSTEES OF BOSTON COLLEGE CALLABLE BOND	525,000.00	525,000.00	563,979.75
89838QAA1	TRUSTEES OF BOSTON UNIVERSITY CALLABLE B	768,000.00	768,000.00	931,484.48
89837LAG0	TRUSTEES OF PRINCETON UNIVERSITY/THE CAL	504,000.00	504,000.00	593,523.50
91481CAD2	TRUSTEES OF THE UNIVERSITY OF PENNSYLVAN	545,000.00	545,000.00	519,676.65
91481CAC4	TRUSTEES OF THE UNIVERSITY OF PENNSYLVAN	290,000.00	290,000.00	333,855.16
BXD2972	TRYG A/S COMMON STOCK DKK 5	3,640.00	81,240.71	89,883.42
87289BAAC5	TSMC ARIZONA CORP CALLABLE NOTES FIXED 1	1,890,000.00	1,889,546.40	1,890,854.51
87289BAC9	TSMC ARIZONA CORP CALLABLE NOTES FIXED 2	2,690,000.00	2,678,426.63	2,724,222.05
87289BA03	TSMC ARIZONA CORP CALLABLE NOTES FIXED 3	7,950,000.00	7,911,747.83	8,281,457.52
87289BAE1	TSMC ARIZONA CORP CALLABLE NOTES FIXED 3	3,416,000.00	3,379,799.74	3,598,023.30
872882AK1	TSMC GLOBAL LTD CALLABLE NOTES FIXED 2.2	840,000.00	838,679.83	832,010.20
6906919	TSUMURA & CO COMMON STOCK JPY	13,100.00	360,342.82	372,563.07
80MKZNS	TSURUHA HOLDINGS INC COMMON STOCK JPY	100.00	10,069.66	9,587.08
87305QCH2	TTX CO CALLABLE MEDIUM TERM NOTE FIXED 3	1,795,000.00	1,840,430.46	1,911,044.60
87305QC9N	TTX CO CALLABLE MEDIUM TERM NOTE FIXED 4	1,150,000.00	1,151,824.45	1,481,856.13
898813AT7	TUCSON ELECTRIC POWER CO CALLABLE NOTES	280,000.00	277,666.68	287,117.69
898813AR1	TUCSON ELECTRIC POWER CO CALLABLE NOTES	170,000.00	168,618.99	195,720.84
ABE9989J5	TUDOR RIVERBEND CROSSING PARTNERS LP OPE	1,000.00	40,000,000.00	39,995,592.20
5666292	TUI AG COMMON STOCK EUR 0	173,705.00	526,949.04	533,548.33
899415AG8	TULLOW OIL PLC CALLABLE NOTES FIXED 10.2	2,550,000.00	2,589,000.00	2,576,494.50
803MXR0	TURKIYE SISE VE CAM FABRIKALARI AS COMMO	117,909.00	114,537.12	118,799.11
90089L108	TUSIMPLE HOLDINGS INC COMMON STOCK USD 0	2,221.00	85,737.69	79,622.85
25468PDB9	TWDC ENTERPRISES 18 CORP CALLABLE MEDIUM	690,000.00	846,757.39	824,078.87
90138F102	TWILIO INC COMMON STOCK USD 0.001	2,772.00	546,997.06	729,978.48
90184L102	TWITTER INC COMMON STOCK USD 0.000005	12,977.00	430,644.47	560,865.94
ABD9905J7	TWO SIGMA ACTIVE EXTENSION U.S. ALL CAP	1,000.00	160,000,000.00	226,662,192.00
G91992480	TWO SIGMA MISC EAFE	100.00	53,372,011.90	156,744,074.08
902133AG2	TYCO ELECTRONICS GROUP SA CALLABLE NOTES	300,000.00	351,640.91	544,430.08
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD	669.00	197,239.82	359,888.55
90249AX1	TYSON FOODS INC CALLABLE BOND FIXED 3.95	2,135,000.00	2,159,637.03	2,269,527.82
90249AB04	TYSON FOODS INC CALLABLE NOTES FIXED 4.5	89,000.00	109,392.10	110,291.39
90249ABH5	TYSON FOODS INC CALLABLE NOTES FIXED 5.1	4,634,000.00	5,723,594.21	6,232,442.42
902494103	TYSON FOODS INC COMMON STOCK USD 0.1	16,832.00	1,179,346.52	1,467,077.12
31424EAC6	UAE INTERNATIONAL GOVERNMENT BOND MEDIUM	1,078,000.00	1,045,884.70	1,089,545.38
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD 0	40,418.00	1,685,227.22	1,694,726.74
90353W103	UBIQUITI INC	630.00	176,241.55	193,221.00
B1L3C56	UBISOFT ENTERTAINMENT SA COMMON STOCK EU	352.00	28,532.43	17,240.68
902674XN5	UBS AG/LONDON MEDIUM TERM NOTE FIXED 4.5	1,275,000.00	1,357,953.20	1,664,240.62
90261AAB8	UBS AG/STAMFORD CT NOTES FIXED 7.625% 17	9,722,000.00	11,331,241.78	10,097,413.18
90269GAC5	UBS COMMERCIAL MORTGAGE TRUST 2012-C1 20	31,002.71	31,019.56	30,976.15
90276EAU6	UBS COMMERCIAL MORTGAGE TRUST 2017-C1 20	1,000,000.00	1,085,325.68	1,055,904.80
90276EAF4	UBS COMMERCIAL MORTGAGE TRUST 2017-C1 20	3,079,350.91	224,464.48	202,745.08
90276CAK7	UBS COMMERCIAL MORTGAGE TRUST 2017-C2 20	721,000.00	743,390.22	744,738.85
90353KAX7	UBS COMMERCIAL MORTGAGE TRUST 2018-C13 2	5,000,000.00	5,038,380.95	5,418,349.00
90353KAZ2	UBS COMMERCIAL MORTGAGE TRUST 2018-C13 2	22,021,077.59	864,293.07	883,430.58
90276VAK5	UBS COMMERCIAL MORTGAGE TRUST 2018-C8 20	576,000.00	567,092.30	624,135.00
902911AX5	UBS COMMERCIAL MORTGAGE TRUST 2018-C9 20	5,537,134.19	260,847.91	255,324.46
902613AH1	UBS GROUP AG CALLABLE NOTES VARIABLE 10/	11,930,000.00	11,795,481.37	11,638,064.19
902613AA6	UBS GROUP AG CALLABLE NOTES VARIABLE 13/	1,000,000.00	1,019,917.44	1,045,231.05
902613AD0	UBS GROUP AG CALLABLE NOTES VARIABLE USD	3,625,000.00	3,592,720.00	3,580,775.00
902613AG3	UBS GROUP AG CALLABLE NOTES VARIABLE USD	2,240,000.00	2,240,000.00	2,207,408.00
BR1L176	UBS GROUP AG COMMON STOCK CHF 0.1	26,751.00	353,000.70	482,084.64
90351DAF4	UBS GROUP AG NOTES FIXED 4.125% 15/APR/2	1,105,000.00	1,103,342.99	1,205,797.16
90351DAB3	UBS GROUP AG NOTES FIXED 4.125% 24/SEP/2	3,050,000.00	3,060,694.35	3,292,936.96
90352JAF0	UBS GROUP FUNDING SWITZERLAND AG 31/DEC/	6,200,000.00	6,200,407.01	6,685,150.00
90349GAG0	UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST 2	8,899,491.45	102,966.61	72,919.76
5596991	UCB SA COMMON STOCK EUR 0	450.00	35,200.60	51,353.11
04299RN08	UCL ASIA PARTNERS LP COMMON STOCK USD	100.00	-	869,596.00
90265EAR1	UDR INC CALLABLE MEDIUM TERM NOTE FIXED	790,000.00	787,854.02	822,724.47
90265EAU4	UDR INC CALLABLE MEDIUM TERM NOTE FIXED	675,000.00	672,403.47	622,269.45
90265EAP5	UDR INC CALLABLE MEDIUM TERM NOTE FIXED	504,000.00	571,170.24	567,752.69
90265EAS9	UDR INC CALLABLE MEDIUM TERM NOTE FIXED	380,000.00	378,543.99	393,501.44
902653104	UDR INC REIT USD 0.01	4,906.00	175,450.38	294,310.94
1G91568	UFC - TERM B-3 LOAN BL3544857	997,286.63	991,733.38	1,001,711.49
902681105	UGI CORP COMMON STOCK USD 0	30,807.00	1,260,178.29	1,414,349.37
903845303	ULTA BEAUTY INC COMMON STOCK USD 0.01	1,113.00	280,879.93	458,934.42
90400D108	ULTRAGENYX PHARMACEUTICAL INC COMMON STO	1,077.00	101,054.91	90,564.93
90401CAAT	ULTRAPAR INTERNATIONAL SA CALLABLE NOTES	3,385,000.00	3,622,095.30	3,575,440.10
90401CAC3	ULTRAPAR INTERNATIONAL SA CALLABLE NOTES	1,574,000.00	1,671,678.22	1,622,809.74
3133AMAN6	UMBS MORTPASS 1.5% 01/APR/2051 CL PN# QC	55,930.85	55,406.49	54,295.12
3133ADLX2	UMBS MORTPASS 1.5% 01/DEC/2050 CL PN# QB	135,096.57	134,062.24	131,147.70
3133LPTE7	UMBS MORTPASS 1.5% 01/FEB/2031 CN PN# RD	4,152,878.35	4,272,922.49	4,199,601.35
3133AGAG4	UMBS MORTPASS 1.5% 01/FEB/2051 CL PN# QB	30,014.51	29,733.12	29,128.36
3140QK3U0	UMBS MORTPASS 1.5% 01/JUN/2051 CL PN# CB	157,739.97	156,532.27	153,126.68
3133LBB53	UMBS MORTPASS 2% 01/APR/2036 CL PN# RC18	1,825,370.96	1,878,991.24	1,874,638.62
3140LZFM0	UMBS MORTPASS 2% 01/APR/2051 CL PN# BR37	1,192,665.27	1,207,107.71	1,193,788.19
31418D9Y2	UMBS MORTPASS 2% 01/APR/2051 CL PN# MA43	6,329,404.60	6,321,475.12	6,315,523.27
3138WB9L2	UMBS MORTPASS 2% 01/AUG/2028 CL PN# AS03	9,617.36	9,217.83	9,883.95
3140XCDB1	UMBS MORTPASS 2% 01/AUG/2051 CL PN# FM81	6,888,184.59	7,060,154.19	6,894,670.64
3138XCCF0	UMBS MORTPASS 2% 01/DEC/2026 CL PN# AV09	146,056.29	141,651.78	149,969.47
3133ADXG6	UMBS MORTPASS 2% 01/DEC/2050 CL PN# QB69	596,048.38	599,308.00	596,609.06
31418AP85	UMBS MORTPASS 2% 01/FEB/2028 CL PN# MA13	92,847.78	90,047.85	95,415.84
3132DWA52	UMBS MORTPASS 2% 01/FEB/2051 CL PN# SD81	10,833,446.04	11,138,930.72	10,809,686.67

3138WWJEO	UMBS MORTPASS 2% 01/JUL/2028 CI PNH AT83	114,879.42	111,415.11	117,717.33
3132DWBB8	UMBS MORTPASS 2% 01/MAR/2051 CL PNH SD81	3,502,277.99	3,511,256.72	3,494,596.97
3140QKUT3	UMBS MORTPASS 2% 01/MAY/2031 CN PNH CB05	296,904.47	308,548.69	304,239.00
3140QKW38	UMBS MORTPASS 2% 01/MAY/2051 CN PNH CB06	250,142.82	259,718.59	256,322.18
3140LQ582	UMBS MORTPASS 2% 01/MAY/2051 CL PNH BT26	1,279,953.00	1,294,152.48	1,277,145.87
3140QKRY6	UMBS MORTPASS 2% 01/MAY/2051 CL PNH CB05	5,440,191.73	5,520,822.18	5,430,773.13
3138WJEZ7	UMBS MORTPASS 2% 01/NOV/2031 CI PNH AS82	164,752.01	159,062.92	169,351.70
3132DMX42	UMBS MORTPASS 2% 01/NOV/2050 CL PNH SD06	5,334,635.90	5,380,130.49	5,388,012.13
3140QMLW2	UMBS MORTPASS 2% 01/NOV/2051 CL PNH CB21	4,713,100.29	4,747,336.34	4,735,065.98
3133KKEA3	UMBS MORTPASS 2% 01/OCT/2050 CL PNH RA37	5,003,055.61	5,192,902.95	5,011,053.64
3140QE4N9	UMBS MORTPASS 2% 01/SEP/2030 CN PNH CA71	204,262.15	209,017.63	209,308.11
31418DSC6	UMBS MORTPASS 2% 01/SEP/2030 CN PNH MA41	191,725.11	197,956.18	196,461.36
3140QEKX3	UMBS MORTPASS 2% 01/SEP/2050 CL PNH CA69	16,968,370.09	17,647,897.29	16,974,172.93
3140XQV30	UMBS MORTPASS 2% 01/SEP/2050 CL PNH FM42	10,032,833.64	10,418,300.50	10,022,589.92
3140XBBC3	UMBS MORTPASS 2.5% 01/APR/2036 CI PNH FM	337,609.94	357,444.51	354,030.50
3140L7MP4	UMBS MORTPASS 2.5% 01/APR/2051 CL PNH BR	265,862.89	273,921.87	273,355.60
31418DRV6	UMBS MORTPASS 2.5% 01/AUG/2035 CI PNH MA	1,894,167.27	1,972,834.04	1,958,803.76
3140QEN81	UMBS MORTPASS 2.5% 01/AUG/2050 CL PNH CA	11,301,153.98	11,968,074.36	11,564,812.61
3132DVLCT	UMBS MORTPASS 2.5% 01/AUG/2050 CL PNH SD	12,159,014.10	12,852,075.26	12,520,654.43
3132DVLV9	UMBS MORTPASS 2.5% 01/AUG/2051 CL PNH SD	8,298,971.17	8,729,622.78	8,511,135.94
3140QGITS	UMBS MORTPASS 2.5% 01/DEC/2035 CI PNH CA	1,604,480.16	1,722,434.53	1,682,489.34
3140X8Y35	UMBS MORTPASS 2.5% 01/DEC/2050 CL PNH FM	1,997,644.21	2,108,451.04	2,040,015.18
3140QHEW1	UMBS MORTPASS 2.5% 01/FEB/2036 CI PNH CA	1,141,009.06	1,228,456.70	1,187,941.31
3132A9S21	UMBS MORTPASS 2.5% 01/JAN/2032 CI PNH ZS	370,993.11	384,347.81	385,376.42
31417EQ38	UMBS MORTPASS 2.5% 01/JAN/2033 CT PNH AB	439,484.74	434,815.23	448,806.42
31417EK75	UMBS MORTPASS 2.5% 01/JAN/2033 CT PNH AB	124,592.97	123,269.17	127,235.65
3132CWQ00	UMBS MORTPASS 2.5% 01/JAN/2036 CI PNH SB	1,599,898.36	1,688,892.69	1,671,599.31
3140QEDC3	UMBS MORTPASS 2.5% 01/JUL/2050 CL PNH CA	5,595,974.71	5,865,551.68	5,752,540.90
3132DVLAI	UMBS MORTPASS 2.5% 01/JUL/2050 CL PNH SD	8,184,332.60	8,747,386.71	8,424,551.76
3140LPN81	UMBS MORTPASS 2.5% 01/JUL/2051 CL PNH BT	1,892,133.91	1,971,662.66	1,943,402.75
31329MJN1	UMBS MORTPASS 2.5% 01/JUN/2031 CI PNH ZA	48,719.23	50,472.97	50,764.49
3140XBKE9	UMBS MORTPASS 2.5% 01/JUN/2036 CI PNH FM	1,087,833.86	1,157,183.28	1,140,746.66
3140QHPZ2	UMBS MORTPASS 2.5% 01/MAR/2036 CI PNH CA	1,401,289.01	1,485,366.34	1,467,888.75
3140QHP66	UMBS MORTPASS 2.5% 01/MAR/2036 CI PNH CA	862,709.15	915,482.68	904,683.80
3140QKW06	UMBS MORTPASS 2.5% 01/MAY/2036 CI PNH CB	1,195,419.16	1,268,731.96	1,255,499.18
3140QKLU0	UMBS MORTPASS 2.5% 01/MAY/2036 CI PNH CB	1,140,506.41	1,208,491.28	1,187,183.32
3140QKSC3	UMBS MORTPASS 2.5% 01/MAY/2051 CL PNH CB	11,388,076.92	11,869,164.06	11,663,252.49
3140QKQH4	UMBS MORTPASS 2.5% 01/MAY/2051 CL PNH CB	2,335,973.37	2,426,127.34	2,387,639.03
3140XDN69	UMBS MORTPASS 2.5% 01/NOV/2051 CL PNH FM	1,150,416.99	1,185,131.98	1,176,569.88
3132D9CV4	UMBS MORTPASS 2.5% 01/OCT/2040 CT PNH SC	2,641,659.29	2,825,337.16	2,720,819.94
3132D9CK0	UMBS MORTPASS 2.5% 01/OCT/2040 CT PNH SC	1,326,495.93	1,418,314.33	1,381,207.18
3140QFA90	UMBS MORTPASS 2.5% 01/OCT/2050 CL PNH CA	3,925,914.91	4,146,287.56	4,017,336.36
3140QL6W1	UMBS MORTPASS 2.5% 01/OCT/2051 CL PNH CB	2,488,008.27	2,563,426.02	2,542,752.44
31418DSN3	UMBS MORTPASS 2.5% 01/SEP/2035 CI PNH MA	2,125,316.92	2,233,328.67	2,198,440.06
3140LWDD4	UMBS MORTPASS 2.5% 01/SEP/2051 CL PNH BT	173,107.55	180,789.20	177,416.45
3140XCUP1	UMBS MORTPASS 2.5% 01/SEP/2051 CL PNH FM	1,587,779.33	1,671,633.92	1,634,846.46
3140XCS82	UMBS MORTPASS 2.5% 01/SEP/2051 CL PNH FM	983,894.85	1,028,785.06	1,008,943.42
3140XCWF1	UMBS MORTPASS 2.5% 01/SEP/2051 CL PNH FM	876,248.11	919,923.60	899,297.84
3133AS546	UMBS MORTPASS 2.5% 01/SEP/2051 CL PNH QC	324,927.02	339,345.66	333,014.91
3133KMR31	UMBS MORTPASS 2.5% 01/SEP/2051 CL PNH RA	1,476,188.14	1,549,190.26	1,518,423.73
3138ERM64	UMBS MORTPASS 3% 01/APR/2031 CI PNH AL93	1,928,683.31	1,981,722.10	2,036,070.12
31418CWV2	UMBS MORTPASS 3% 01/APR/2038 CT PNH MA33	98,977.25	95,265.60	103,333.83
3133KY591	UMBS MORTPASS 3% 01/APR/2040 CT PNH RB50	4,222,278.75	4,426,795.38	4,399,529.29
3138YEQ65	UMBS MORTPASS 3% 01/APR/2045 CL PNH AY13	45,561.91	45,992.62	47,864.97
3140QKGG7	UMBS MORTPASS 3% 01/APR/2051 CL PNH CB01	924,498.19	989,501.98	969,327.77
3140QKGI1	UMBS MORTPASS 3% 01/APR/2051 CL PNH CB02	4,984,142.72	5,301,471.69	5,225,825.50
3133KLTN7	UMBS MORTPASS 3% 01/APR/2051 CL PNH RA50	1,832,376.20	1,963,863.51	1,921,230.19
3132DWBK8	UMBS MORTPASS 3% 01/APR/2051 CL PNH SD81	1,996,851.83	2,103,466.46	2,069,318.70
3140XAXU1	UMBS MORTPASS 3% 01/AUG/2040 CT PNH FM69	2,288,662.73	2,408,817.52	2,373,764.98
3138XZRR7	UMBS MORTPASS 3% 01/AUG/2043 CL PNH AU31	139,479.85	139,251.01	147,107.30
3140J9T92	UMBS MORTPASS 3% 01/AUG/2046 CL PNH BM50	230,088.56	226,169.85	243,022.69
31418DGI8	UMBS MORTPASS 3% 01/DEC/2029 CN PNH MA38	20,313.04	21,298.52	21,302.46
3132ABPW3	UMBS MORTPASS 3% 01/DEC/2031 CI PNH Z576	955,217.32	1,009,769.18	1,002,897.47
31346V657	UMBS MORTPASS 3% 01/DEC/2049 CL PNH CA53	2,592,374.47	2,731,107.01	2,687,627.69
3131YXVK7	UMBS MORTPASS 3% 01/FEB/2022 CI PNH ZK39	17,970.86	18,797.08	18,892.96
3140FRUD5	UMBS MORTPASS 3% 01/FEB/2032 CI PNH BE59	99,358.99	101,066.72	104,745.09
3140JM3G5	UMBS MORTPASS 3% 01/FEB/2034 CI PNH BN52	43,905.17	46,251.35	46,126.56
3132D9BT0	UMBS MORTPASS 3% 01/FEB/2040 CT PNH SC00	2,118,900.25	2,272,520.51	2,249,203.02
3140J9UA7	UMBS MORTPASS 3% 01/FEB/2047 CL PNH BM50	358,560.13	352,677.50	380,594.73
3140XOZV5	UMBS MORTPASS 3% 01/FEB/2049 CL PNH FM97	6,050,975.75	6,350,647.71	6,331,880.26
3140XSVM2	UMBS MORTPASS 3% 01/FEB/2050 CL PNH FM24	3,798,231.00	4,077,460.32	4,023,295.75
3138WAR82	UMBS MORTPASS 3% 01/JAN/2029 CI PNH AS14	246,995.20	256,971.49	260,174.16
3140HSIG7	UMBS MORTPASS 3% 01/JAN/2038 CT PNH BJ38	539,009.23	518,880.61	563,281.28
3138MLTX2	UMBS MORTPASS 3% 01/JAN/2043 CL PNH AQ50	123,489.79	123,287.20	130,305.20
3140K0YM4	UMBS MORTPASS 3% 01/JAN/2050 CL PNH BO52	2,979,236.97	3,142,164.00	3,095,064.28
3131XC9Y2	UMBS MORTPASS 3% 01/JUL/2032 CI PNH ZK88	130,619.89	136,625.23	136,825.11
3140QED66	UMBS MORTPASS 3% 01/JUL/2050 CL PNH CA64	1,378,910.97	1,451,788.57	1,441,260.06
3140XB6R6	UMBS MORTPASS 3% 01/JUL/2051 CL PNH FM80	11,151,757.08	11,932,335.43	11,692,561.32
3132CWARS	UMBS MORTPASS 3% 01/JUN/2034 CI PNH S800	67,384.03	70,984.87	70,847.57
3132DVK79	UMBS MORTPASS 3% 01/JUN/2050 CL PNH SD75	8,881,066.10	9,494,479.27	9,334,330.85
3140QKYB8	UMBS MORTPASS 3% 01/JUN/2051 CL PNH CB07	7,206,106.24	7,588,727.50	7,482,560.36
31418DZX3	UMBS MORTPASS 3% 01/JUN/2051 CL PNH MA43	1,913,047.50	2,014,977.06	1,984,874.67
3133KMDP9	UMBS MORTPASS 3% 01/JUN/2051 CL PNH RA55	942,821.14	1,001,526.50	988,257.86
3132DWBV4	UMBS MORTPASS 3% 01/JUN/2051 CL PNH SD81	2,653,901.67	2,766,710.09	2,750,213.25
31418DAK8	UMBS MORTPASS 3% 01/MAR/2034 CI PNH MA36	47,374.74	49,906.32	49,719.89
31418DMG4	UMBS MORTPASS 3% 01/MAR/2040 CT PNH MA39	4,347,996.86	4,559,961.71	4,530,021.10
3140X3CN6	UMBS MORTPASS 3% 01/MAR/2050 CL PNH FM00	2,785,473.27	2,951,731.20	2,909,464.85
3140X6577	UMBS MORTPASS 3% 01/MAR/2050 CL PNH FM32	3,504,788.55	3,684,525.42	3,670,596.56
31417GFR6	UMBS MORTPASS 3% 01/MAY/2043 CL PNH AB91	35,453.27	34,514.31	37,645.19
3138W6PW2	UMBS MORTPASS 3% 01/MAY/2043 CL PNH AR85	142,074.46	141,841.37	150,003.18
3138WQAX0	UMBS MORTPASS 3% 01/MAY/2043 CL PNH AT27	777,135.72	746,778.86	820,222.54
3140QKME5	UMBS MORTPASS 3% 01/MAY/2051 CL PNH CB03	2,283,872.97	2,439,149.57	2,394,621.08
3140QKVF2	UMBS MORTPASS 3% 01/MAY/2051 CL PNH CB06	1,385,589.57	1,475,544.65	1,452,783.07
3140XBHT0	UMBS MORTPASS 3% 01/MAY/2051 CL PNH FM74	1,374,074.01	1,458,665.43	1,440,612.66
3132ATKH3	UMBS MORTPASS 3% 01/NOV/2027 CI PNH ZS65	84,847.30	88,748.22	89,568.12
3140QMKF0	UMBS MORTPASS 3% 01/NOV/2051 CL PNH CB20	1,129,998.86	1,181,201.93	1,177,983.04
3138WUF80	UMBS MORTPASS 3% 01/OCT/2030 CI PNH AS59	179,037.45	185,443.64	188,172.89
3132A9T64	UMBS MORTPASS 3% 01/OCT/2032 CI PNH ZS86	711,741.06	749,774.72	748,006.57
3140JAPS1	UMBS MORTPASS 3% 01/OCT/2033 CI PNH BM58	45,117.49	47,528.44	47,361.54
3140X46N1	UMBS MORTPASS 3% 01/OCT/2034 CI PNH FM17	61,668.99	64,964.42	64,718.59
3140J9ET4	UMBS MORTPASS 3% 01/OCT/2038 CT PNH BM46	468,064.83	450,512.40	488,638.07
3138WJAM0	UMBS MORTPASS 3% 01/OCT/2041 CL PNH AS81	4,426,490.10	4,585,980.77	4,619,189.38
3138M5SK6	UMBS MORTPASS 3% 01/OCT/2042 CL PNH AP23	101,668.01	98,606.05	107,405.71
3140FEHN7	UMBS MORTPASS 3% 01/OCT/2046 CL PNH BD65	547,365.67	548,563.03	572,223.65
31410LRR5	UMBS MORTPASS 3% 01/SEP/2030 CI PNH B906	18,525.97	18,844.39	19,509.33
3138WFK54	UMBS MORTPASS 3% 01/SEP/2030 CI PNH AS57	273,756.93	286,589.29	288,377.80
3133KYSC4	UMBS MORTPASS 3% 01/SEP/2039 CT PNH RB50	358,699.69	377,587.47	373,946.82
3140XBDV9	UMBS MORTPASS 3% 01/SEP/2040 CT PNH FM73	3,291,088.26	3,458,728.08	3,417,426.65
3138XAHN3	UMBS MORTPASS 3% 01/SEP/2043 CL PNH AU47	245,263.03	238,767.39	260,373.47
3138YUHN4	UMBS MORTPASS 3% 01/SEP/2045 CL PNH AZ29	19,449.38	19,382.15	20,433.25
3140FALK6	UMBS MORTPASS 3% 01/SEP/2046 CL PNH BO30	1,054,602.01	1,115,076.85	1,106,956.83
3140X4Y59	UMBS MORTPASS 3% 01/SEP/2049 CL PNH FM16	659,861.42	676,976.56	695,866.18
3140QDFB5	UMBS MORTPASS 3.5% 01/APR/2050 CI PNH CA	381,547.47	406,705.76	404,342.69
3140XBQL1	UMBS MORTPASS 3.5% 01/APR/2050 CL PNH FM	152,808.28	162,693.07	160,949.20
3140GT6E5	UMBS MORTPASS 3.5% 01/AUG/2047 CL PNH BH	295,831.29	306,185.38	316,171.36
3140XSDP5	UMBS MORTPASS 3.5% 01/AUG/2049 CL PNH FM	937,781.61	997,125.61	992,835.95
3138WAAQ2	UMBS MORTPASS 3.5% 01/DEC/2028 CI PNH AS	323,251.49	340,474.74	341,910.85
3138Y9QC5	UMBS MORTPASS 3.5% 01/DEC/2029 CI PNH AX	214,488.12	225,916.32	226,440.93

3140XBID3	UMBS MORTPASS 3.5% 01/DEC/2035 CI PN# FM	3,654,428.76	3,909,096.77	3,850,881.57
31418CSD7	UMBS MORTPASS 3.5% 01/DEC/2037 CT PN# MA	4,063,361.99	4,323,748.86	4,326,678.49
3140H23C0	UMBS MORTPASS 3.5% 01/DEC/2047 CL PN# BJ	426,003.86	437,352.87	454,102.59
3140H22E7	UMBS MORTPASS 3.5% 01/DEC/2047 CL PN# BJ	306,275.72	314,435.09	326,669.74
3140X6W09	UMBS MORTPASS 3.5% 01/FEB/2030 CN PN# FM	206,992.81	218,555.30	217,669.62
3140EWB84	UMBS MORTPASS 3.5% 01/FEB/2046 CL PN# BK	2,590,111.31	2,609,941.83	2,823,723.52
3140HEK84	UMBS MORTPASS 3.5% 01/FEB/2048 CL PN# BK	142,984.22	141,976.08	151,115.61
3140X6S93	UMBS MORTPASS 3.5% 01/FEB/2050 CL PN# FM	1,834,563.65	1,950,370.47	1,948,848.65
3140X5S2	UMBS MORTPASS 3.5% 01/FEB/2050 CL PN# FM	140,174.35	149,417.10	149,127.10
3133KHL9	UMBS MORTPASS 3.5% 01/FEB/2050 CL PN# AR	369,198.51	393,542.54	392,983.50
3140XBNR7	UMBS MORTPASS 3.5% 01/JAN/2051 CL PN# FM	-	-	-
3140E06Y6	UMBS MORTPASS 3.5% 01/JUL/2045 CL PN# A2	412,176.53	432,785.35	439,549.59
3140XA39	UMBS MORTPASS 3.5% 01/JUN/2049 CL PN# FM	2,527,109.32	2,699,860.94	2,668,776.09
3140XNK16	UMBS MORTPASS 3.5% 01/JUN/2049 CL PN# FM	439,618.36	466,785.40	464,844.50
3136WKKM6	UMBS MORTPASS 3.5% 01/MAR/2037 CT PN# AS	3,212,378.22	3,432,225.36	3,423,533.72
3140X9V11	UMBS MORTPASS 3.5% 01/MAR/2040 CT PN# FM	3,823,001.99	4,020,125.53	4,034,342.97
31417BFX0	UMBS MORTPASS 3.5% 01/MAR/2042 CL PN# AB	239,655.45	255,158.15	258,843.62
31417FZR2	UMBS MORTPASS 3.5% 01/MAR/2043 CL PN# AB	598,724.34	636,518.81	646,765.73
3138NYMT9	UMBS MORTPASS 3.5% 01/MAR/2043 CL PN# AR	73,488.94	77,258.14	79,029.79
3140F56T5	UMBS MORTPASS 3.5% 01/MAR/2047 CL PN# BE	1,485,221.67	1,528,037.83	1,607,245.63
3140HE9D0	UMBS MORTPASS 3.5% 01/MAR/2048 CL PN# BK	92,506.64	91,854.42	98,257.63
3138LTKV9	UMBS MORTPASS 3.5% 01/MAY/2027 CI PN# AO	38,717.28	40,861.86	40,967.48
3140X6WAS	UMBS MORTPASS 3.5% 01/MAY/2035 CI PN# FM	2,632,163.30	2,811,890.70	2,768,456.90
3140X6385	UMBS MORTPASS 3.5% 01/MAY/2035 CI PN# FM	588,687.76	634,862.97	626,284.87
3138WKWB7	UMBS MORTPASS 3.5% 01/MAY/2037 CT PN# AS	500,883.37	504,170.40	543,826.93
3140F2G20	UMBS MORTPASS 3.5% 01/MAY/2046 CL PN# BC	1,971,523.55	2,092,054.05	2,111,882.76
31329PBB8	UMBS MORTPASS 3.5% 01/MAY/2048 CL PN# ZA	1,307,759.22	1,389,902.86	1,392,246.27
31418DPF3	UMBS MORTPASS 3.5% 01/MAY/2050 CL PN# MA	-	-	-
3131X6GY6	UMBS MORTPASS 3.5% 01/NOV/2025 CI PN# ZK	140,147.23	147,921.03	147,534.37
3138EQRI3	UMBS MORTPASS 3.5% 01/NOV/2030 CI PN# AL	60,518.75	63,875.66	64,102.29
3138EJ6R4	UMBS MORTPASS 3.5% 01/NOV/2042 CL PN# AL	275,722.06	293,256.25	297,857.13
3140H2ZF8	UMBS MORTPASS 3.5% 01/NOV/2047 CL PN# BJ	289,454.88	297,166.13	308,833.93
3140H2ZE1	UMBS MORTPASS 3.5% 01/NOV/2047 CL PN# BJ	260,498.80	267,438.64	279,119.99
3132ADPY8	UMBS MORTPASS 3.5% 01/SEP/2032 CI PN# ZT	221,104.36	233,469.34	233,811.31
3140GYK57	UMBS MORTPASS 3.5% 01/SEP/2047 CL PN# BH	478,838.53	496,346.08	512,250.02
3140GNHP1	UMBS MORTPASS 4% 01/APR/2037 CT PN# BHO2	786,517.58	812,939.66	856,346.01
3138EE3S6	UMBS MORTPASS 4% 01/APR/2042 CL PN# AKS8	4,676.16	4,851.52	4,985.55
3138WKKM3	UMBS MORTPASS 4% 01/APR/2043 CL PN# AT03	24,988.60	26,057.52	27,280.99
3138WPKX9	UMBS MORTPASS 4% 01/APR/2043 CL PN# AT20	32,124.99	33,497.83	35,278.79
3138WKUZ6	UMBS MORTPASS 4% 01/APR/2047 CL PN# AS05	86,338.17	91,761.30	94,956.06
3140FTS88	UMBS MORTPASS 4% 01/APR/2047 CL PN# BE80	15,183.23	15,849.88	16,330.86
3140GNKM4	UMBS MORTPASS 4% 01/APR/2047 CL PN# BHO2	161,723.45	164,932.63	175,546.50
3140NGR80	UMBS MORTPASS 4% 01/APR/2047 CL PN# BHO2	70,485.05	75,201.50	78,284.36
3140GRAV6	UMBS MORTPASS 4% 01/APR/2047 CL PN# BH27	51,966.19	54,840.57	55,583.40
3140HGTY3	UMBS MORTPASS 4% 01/APR/2048 CL PN# BK32	100,672.31	105,092.44	107,389.92
31418CV35	UMBS MORTPASS 4% 01/APR/2048 CL PN# MA33	27,398.51	28,562.95	29,114.53
31329QHD6	UMBS MORTPASS 4% 01/APR/2049 CL PN# ZA65	1,366,884.29	1,464,595.15	1,460,921.73
3140H8ZE8	UMBS MORTPASS 4% 01/AUG/2038 CT PN# BJ70	63,734.65	64,840.04	68,588.98
3140J9AX9	UMBS MORTPASS 4% 01/AUG/2038 CT PN# BM45	271,490.53	276,199.19	295,346.88
3140Q9PU1	UMBS MORTPASS 4% 01/AUG/2038 CT PN# CA22	139,579.83	142,000.68	150,496.62
3140JB8G7	UMBS MORTPASS 4% 01/AUG/2044 CL PN# BM36	272,636.59	280,134.09	302,674.21
31418CZH0	UMBS MORTPASS 4% 01/AUG/2048 CL PN# MA34	121,354.16	129,905.83	129,009.98
3140FLNA2	UMBS MORTPASS 4% 01/DEC/2036 CT PN# BE12	29,389.78	31,437.88	31,913.56
3140J9Y62	UMBS MORTPASS 4% 01/DEC/2038 CT PN# BM52	1,989,264.64	2,054,848.21	2,198,135.78
31329PQT3	UMBS MORTPASS 4% 01/DEC/2038 CT PN# ZA58	3,125,110.18	3,350,704.08	3,329,971.34
31419AYM3	UMBS MORTPASS 4% 01/DEC/2040 CL PN# AE07	1,034,895.14	1,119,465.47	1,137,673.62
3140GVZAE	UMBS MORTPASS 4% 01/DEC/2047 CL PN# BH70	619,543.83	646,019.65	662,770.46
3140J9XD8	UMBS MORTPASS 4% 01/DEC/2048 CL PN# BM51	324,778.81	349,796.93	361,115.36
3140JHBA0	UMBS MORTPASS 4% 01/DEC/2048 CL PN# BN09	220,682.58	226,097.17	239,586.87
3140X54C4	UMBS MORTPASS 4% 01/DEC/2049 CL PN# FM26	319,555.15	349,987.80	348,625.84
3138E6VD5	UMBS MORTPASS 4% 01/FEB/2042 CL PN# AK24	160,160.51	166,016.39	176,065.29
3140EXF73	UMBS MORTPASS 4% 01/FEB/2046 CL PN# BC28	18,324.49	19,578.55	19,775.87
3138WJYN2	UMBS MORTPASS 4% 01/FEB/2047 CL PN# AS88	350,912.24	375,530.92	382,887.80
3140FTWAS	UMBS MORTPASS 4% 01/FEB/2047 CL PN# BE78	109,768.35	111,946.57	118,733.93
3140H6DW6	UMBS MORTPASS 4% 01/FEB/2048 CL PN# BJ46	126,068.93	130,776.82	136,541.80
3140H6LZ0	UMBS MORTPASS 4% 01/FEB/2048 CL PN# BJ48	67,461.86	70,423.86	71,905.37
3140QAAZ0	UMBS MORTPASS 4% 01/FEB/2049 CL PN# CA30	551,408.80	599,053.98	602,614.20
3132CVNF7	UMBS MORTPASS 4% 01/JAN/2035 CI PN# SB03	2,604,070.40	2,781,472.71	2,742,437.26
3138E6GN7	UMBS MORTPASS 4% 01/JAN/2046 CL PN# AL80	618,931.26	669,316.12	687,472.69
3140H6HW2	UMBS MORTPASS 4% 01/JAN/2048 CL PN# BJ47	35,118.65	36,660.57	37,490.26
3140Q8E76	UMBS MORTPASS 4% 01/JAN/2048 CL PN# CA10	1,299,388.71	1,354,917.27	1,386,143.11
3140Q8N84	UMBS MORTPASS 4% 01/JAN/2048 CL PN# CA13	175,636.05	183,347.57	187,521.10
3140HEBD3	UMBS MORTPASS 4% 01/JUL/2033 CI PN# BK09	990,052.96	1,025,014.21	1,065,004.81
3138EP2M5	UMBS MORTPASS 4% 01/JUL/2035 CT PN# AL70	1,030,224.79	1,067,570.45	1,119,274.47
31418CYK4	UMBS MORTPASS 4% 01/JUL/2038 CT PN# MA34	1,210,485.01	1,245,097.32	1,296,578.06
31418DEA6	UMBS MORTPASS 4% 01/JUL/2039 CT PN# MA37	153,439.24	163,173.06	164,343.63
3138EQ7E6	UMBS MORTPASS 4% 01/JUL/2042 CL PN# AL80	1,028,151.93	1,112,171.22	1,129,824.59
3132DVYK6	UMBS MORTPASS 4% 01/JUL/2049 CL PN# SD75	1,161,376.22	1,253,613.56	1,279,238.01
3138LTN54	UMBS MORTPASS 4% 01/JUN/2042 CL PN# AO35	26,894.49	28,043.83	28,941.64
3138MTEY9	UMBS MORTPASS 4% 01/JUN/2042 CL PN# MB01	12,782.77	13,262.15	14,143.16
31417GUP9	UMBS MORTPASS 4% 01/JUN/2043 CL PN# AB95	1,460,576.36	1,515,462.07	1,622,896.08
3140GQN88	UMBS MORTPASS 4% 01/JUN/2047 CL PN# BH21	10,722.37	11,193.15	11,502.66
3140XAFJ6	UMBS MORTPASS 4% 01/JUN/2049 CL PN# FM64	2,862,896.37	3,081,415.87	3,041,488.83
3140XC6J2	UMBS MORTPASS 4% 01/JUN/2049 CL PN# FM89	2,990,852.98	3,238,533.00	3,200,512.25
3140JBLH4	UMBS MORTPASS 4% 01/MAR/2038 CT PN# BM39	1,161,132.02	1,195,058.83	1,274,954.16
3140X9NG6	UMBS MORTPASS 4% 01/MAR/2040 CT PN# FM57	3,976,017.10	4,285,032.90	4,239,996.92
3138E9AW0	UMBS MORTPASS 4% 01/MAR/2042 CL PN# AK45	173,169.00	186,828.24	190,108.78
3138EA7K7	UMBS MORTPASS 4% 01/MAR/2042 CL PN# AK62	80,320.98	83,332.99	89,245.27
3140F5TA5	UMBS MORTPASS 4% 01/MAR/2047 CL PN# BE71	1,644,879.57	1,732,482.42	1,798,405.06
3140FJUK5	UMBS MORTPASS 4% 01/MAR/2047 CL PN# BE84	6,718.98	7,014.00	7,193.42
3140HCAX4	UMBS MORTPASS 4% 01/MAR/2048 CL PN# BJ09	85,190.23	88,930.60	90,815.95
3140HCWA6	UMBS MORTPASS 4% 01/MAR/2048 CL PN# BJ09	36,928.21	38,549.59	39,393.19
3140HFFC8	UMBS MORTPASS 4% 01/MAR/2048 CL PN# BK19	54,543.56	56,580.42	58,983.51
31418C8U5	UMBS MORTPASS 4% 01/MAR/2048 CL PN# MA33	11,939.03	12,463.23	12,759.77
3140XCFA5	UMBS MORTPASS 4% 01/MAR/2049 CL PN# FM36	1,136,993.63	1,217,116.16	1,207,921.27
3132DMJ55	UMBS MORTPASS 4% 01/MAR/2050 CL PN# SD02	255,588.27	271,981.87	272,152.96
31417BV53	UMBS MORTPASS 4% 01/MAY/2042 CL PN# AB51	8,602.50	8,970.13	9,162.53
3138ETB99	UMBS MORTPASS 4% 01/MAY/2044 CL PN# AL87	167,631.39	179,480.76	182,880.58
3140FM786	UMBS MORTPASS 4% 01/MAY/2047 CL PN# BE26	29,614.55	30,914.81	31,883.07
3140GRAU8	UMBS MORTPASS 4% 01/MAY/2047 CL PN# BH27	160,249.72	163,429.66	172,763.62
3140GS2M3	UMBS MORTPASS 4% 01/MAY/2047 CL PN# BH43	103,575.97	105,631.30	111,664.85
3140JMH62	UMBS MORTPASS 4% 01/MAY/2049 CL PN# BN47	40,487.06	42,853.03	43,774.44
3140QA2T6	UMBS MORTPASS 4% 01/MAY/2049 CL PN# CA34	267,705.26	293,137.27	294,839.84
3140HAU4M	UMBS MORTPASS 4% 01/NOV/2047 CL PN# BJ32	48,334.78	50,456.97	51,633.09
3140JHZB2	UMBS MORTPASS 4% 01/NOV/2048 CL PN# BN16	344,689.79	367,040.79	376,241.10
3132ADV72	UMBS MORTPASS 4% 01/NOV/2048 CL PN# ZT15	768,097.76	837,316.57	837,983.05
3140J7PZ2	UMBS MORTPASS 4% 01/OCT/2037 CT PN# BM31	175,889.65	182,100.77	189,396.11
3138W9357	UMBS MORTPASS 4% 01/OCT/2043 CL PN# AS08	568,174.58	606,348.83	626,958.72
3140H25Z7	UMBS MORTPASS 4% 01/OCT/2047 CL PN# BJ17	79,582.80	85,153.61	88,389.52
3140H26A1	UMBS MORTPASS 4% 01/OCT/2047 CL PN# BJ17	67,272.75	71,771.61	73,961.24
3140C9W58	UMBS MORTPASS 4% 01/OCT/2048 CL PN# CA24	318,952.77	339,634.88	347,192.84
3132ACZW9	UMBS MORTPASS 4% 01/OCT/2048 CL PN# ZT07	3,641,180.79	3,901,610.56	3,911,882.96
3140C9J82	UMBS MORTPASS 4% 01/SEP/2033 CI PN# CA24	244,380.30	250,700.52	258,995.63
31418CZ72	UMBS MORTPASS 4% 01/SEP/2038 CT PN# MA34	610,461.54	625,150.77	650,823.43
31419AN89	UMBS MORTPASS 4% 01/SEP/2040 CL PN# AE03	636,679.48	682,739.23	698,916.20
3138M6VQ7	UMBS MORTPASS 4% 01/SEP/2042 CL PN# AP33	12,893.49	13,444.48	13,749.28
3138M9RK9	UMBS MORTPASS 4% 01/SEP/2042 CL PN# AP58	31,062.00	32,390.47	33,927.65
3138EQM41	UMBS MORTPASS 4% 01/SEP/2045 CL PN# AL75	234,129.31	248,972.74	255,568.56

3138EQKN1	UMBS MORTPASS 4% 01/SEP/2045 CL PN# AL75	102,508.12	110,548.58	112,910.21
3140Q9SS3	UMBS MORTPASS 4% 01/SEP/2048 CL PN# CA23	376,397.59	400,804.62	409,630.71
3140X75T	UMBS MORTPASS 4% 01/SEP/2050 CL PN# FM41	19,500,000.58	20,754,170.39	20,716,444.55
3140QDF22	UMBS MORTPASS 4.5% 01/APR/2050 CL PN# CA	363,773.72	411,263.24	408,388.08
31410LF83	UMBS MORTPASS 4.5% 01/AUG/2041 CL PN# B9	643,179.19	685,186.80	712,929.16
3140Q9NN9	UMBS MORTPASS 4.5% 01/AUG/2048 CL PN# CA	311,901.29	331,102.72	345,208.60
3140QBMA7	UMBS MORTPASS 4.5% 01/AUG/2049 CL PN# CA	408,273.36	443,662.36	449,651.61
3140QAEF3	UMBS MORTPASS 4.5% 01/DEC/2038 CT PN# CA	404,184.17	422,877.68	444,977.16
31418C7D0	UMBS MORTPASS 4.5% 01/FEB/2039 CT PN# MA	1,523,038.47	1,665,585.36	1,644,925.82
3138Y7DK5	UMBS MORTPASS 4.5% 01/FEB/2046 CL PN# AX	12,813.92	14,239.46	14,155.06
3140QANF3	UMBS MORTPASS 4.5% 01/FEB/2049 CL PN# CA	700,291.37	737,330.21	771,263.74
3140QAGF1	UMBS MORTPASS 4.5% 01/JAN/2034 CI PN# CA	503,396.48	525,420.06	544,761.85
3140QAKB5	UMBS MORTPASS 4.5% 01/JAN/2039 CT PN# CA	222,137.12	234,007.55	244,772.06
3140QAJ76	UMBS MORTPASS 4.5% 01/JAN/2039 CT PN# CA	161,074.61	169,430.34	177,332.85
3140QAJ84	UMBS MORTPASS 4.5% 01/JAN/2039 CT PN# CA	101,967.23	107,033.73	111,251.53
3140QAJ92	UMBS MORTPASS 4.5% 01/JAN/2039 CT PN# CA	95,646.67	100,384.17	103,395.75
3140QAKA7	UMBS MORTPASS 4.5% 01/JAN/2039 CT PN# CA	74,402.82	77,890.45	80,369.02
3138ETY91	UMBS MORTPASS 4.5% 01/JAN/2042 CL PN# AL	1,711,639.88	1,898,850.51	1,892,783.94
3140QAHA5	UMBS MORTPASS 4.5% 01/JAN/2049 CL PN# CA	1,078,288.03	1,185,737.74	1,191,650.13
3140Q9F65	UMBS MORTPASS 4.5% 01/JUL/2048 CL PN# CA	377,271.48	392,067.60	405,808.14
31419MCR8	UMBS MORTPASS 4.5% 01/JUN/2041 CL PN# AE	24,067.24	25,947.47	26,804.43
3140QBWC6	UMBS MORTPASS 4.5% 01/JUN/2049 CL PN# CA	1,596,111.48	1,677,039.32	1,711,560.22
3140QBCR7	UMBS MORTPASS 4.5% 01/JUN/2049 CL PN# CA	532,131.40	572,082.84	588,411.94
3138ENRL5	UMBS MORTPASS 4.5% 01/MAR/2043 CL PN# AL	356,077.83	385,509.89	396,292.46
3138EM7J4	UMBS MORTPASS 4.5% 01/MAY/2034 CT PN# AL	153,365.53	167,767.82	167,810.66
3140J9XG1	UMBS MORTPASS 4.5% 01/NOV/2048 CL PN# BM	238,284.87	271,346.89	266,510.89
3140JHH63	UMBS MORTPASS 4.5% 01/NOV/2048 CL PN# BN	113,331.93	117,944.89	121,719.53
3138EQQV7	UMBS MORTPASS 4.5% 01/OCT/2045 CL PN# AL	545,598.87	590,696.02	607,258.66
3140Q9XH1	UMBS MORTPASS 4.5% 01/OCT/2048 CL PN# CA	581,776.19	641,567.34	640,344.20
3140HNVQ2	UMBS MORTPASS 4.5% 01/SEP/2048 CL PN# BK	387,740.43	402,523.03	419,072.25
31417Y6E0	UMBS MORTPASS 5% 01/AUG/2029 CT PN# MA01	39,513.78	43,786.19	43,409.60
3140HZNZ5	UMBS MORTPASS 5% 01/AUG/2048 CL PN# BK88	99,609.58	105,695.11	110,224.43
3140HZNZM7	UMBS MORTPASS 5% 01/AUG/2048 CL PN# BK88	46,004.88	48,819.09	50,962.50
3140X4RF5	UMBS MORTPASS 5% 01/AUG/2049 CL PN# FM13	3,374,125.77	3,761,952.54	3,805,691.61
3140X4RG3	UMBS MORTPASS 5% 01/AUG/2049 CL PN# FM13	1,499,726.71	1,657,198.01	1,680,206.61
3140QAD56	UMBS MORTPASS 5% 01/DEC/2048 CL PN# CA28	328,830.56	356,627.02	364,146.87
3140JLJ59	UMBS MORTPASS 5% 01/JAN/2049 CL PN# BN44	17,029.78	18,015.64	18,557.97
3138XZ31	UMBS MORTPASS 5% 01/JUL/2044 CL PN# AWO1	22,387.25	25,252.80	24,771.22
3140JBAU6	UMBS MORTPASS 5% 01/JUN/2048 CL PN# BM44	135,996.49	145,473.74	149,337.53
3140XARH1	UMBS MORTPASS 5% 01/JUN/2049 CL PN# FM13	2,199,289.29	2,420,592.77	2,450,993.99
3140JNRD4	UMBS MORTPASS 5% 01/MAR/2049 CL PN# BN58	42,837.69	45,317.58	46,773.66
3132ABE47	UMBS MORTPASS 5% 01/MAR/2049 CL PN# ZT18	1,075,970.99	1,209,794.89	1,199,278.07
3138EPG3	UMBS MORTPASS 5% 01/NOV/2030 CT PN# AL67	48,608.04	53,863.79	52,866.75
3140QCCX2	UMBS MORTPASS 5% 01/NOV/2049 CL PN# CA45	466,363.36	502,360.77	513,994.94
31417YGY7	UMBS MORTPASS 5% 01/OCT/2029 CT PN# MA02	411,034.19	427,783.84	451,753.87
31417YF28	UMBS MORTPASS 5% 01/SEP/2029 CT PN# MA01	89,230.49	98,878.55	97,164.76
3138AP553	UMBS MORTPASS 5% 01/SEP/2041 CL PN# AI98	39,609.63	42,569.60	44,181.12
3140QAD49	UMBS MORTPASS 5.5% 01/DEC/2048 CL PN# CA	374,242.70	416,081.88	424,776.80
3140JPW76	UMBS MORTPASS 5.5% 01/FEB/2049 CL PN# BN	264,668.65	287,445.48	295,331.27
31410G4H3	UMBS MORTPASS 5.5% 01/JAN/2037 CL PN# B8	102,880.76	110,500.36	117,266.48
31385XJW8	UMBS MORTPASS 5.5% 01/JUL/2033 CL PN# 55	4,013.07	4,310.28	4,531.01
3140X4E69	UMBS MORTPASS 5.5% 01/JUN/2049 CL PN# FM	1,170,981.25	1,302,808.11	1,331,299.60
31418MRT1	UMBS MORTPASS 5.5% 01/NOV/2039 CL PN# AD	60,971.60	66,782.94	69,806.97
31410RH93	UMBS MORTPASS 6% 01/AUG/2036 CL PN# B949	46,108.40	49,037.00	50,740.11
31412DLW6	UMBS MORTPASS 6% 01/FEB/2037 CL PN# 9220	151,132.23	163,850.94	174,777.42
31419AVH7	UMBS MORTPASS 6% 01/NOV/2038 CL PN# AE06	34,848.43	38,365.93	41,213.97
3138ELXR9	UMBS MORTPASS 6% 01/NOV/2040 CL PN# AL42	415,432.68	456,586.49	494,290.36
31412MBF4	UMBS MORTPASS 7% 01/DEC/2037 CL PN# 9289	12,559.55	14,358.28	13,824.12
31414KEZ9	UMBS MORTPASS 7% 01/FEB/2038 CL PN# 9682	2,768.85	3,165.90	2,857.57
31413TUG5	UMBS MORTPASS 7% 01/NOV/2037 CL PN# 9551	12,912.31	14,760.47	13,803.45
31412TZM8	UMBS MORTPASS 7% 01/NOV/2038 CL PN# 9346	41,052.33	46,967.72	49,533.27
31415WQA4	UMBS MORTPASS 7% 01/NOV/2038 CL PN# 9915	17,074.79	19,535.14	18,706.19
31415XH20	UMBS MORTPASS 7% 01/NOV/2038 CL PN# 9922	8,057.90	9,219.01	8,606.20
31412GQ38	UMBS MORTPASS 7% 01/OCT/2037 CL PN# 9248	2,987.10	3,425.82	3,087.72
31390KRH3	UMBS MORTPASS 8% 01/MAY/2032 CL PN# 6485	8,506.85	9,067.88	8,614.68
31384YQV1	UMBS MORTPASS 8.5% 01/MAY/2030 CL PN# 53	11,925.74	12,060.93	12,452.68
BF44466	UMICORE	697.00	25,805.30	28,336.47
904214103	UMPUA HOLDINGS CORP COMMON STOCK USD 0	3,760.00	56,240.64	72,342.40
904311107	UNDER ARMOUR INC COMMON STOCK USD 0.0003	10,252.00	193,363.53	217,239.88
904311206	UNDER ARMOUR INC COMMON STOCK USD 0.0003	11,481.00	194,853.85	207,117.24
BDDR365	UNIBAIL-RODAMCO-WESTFIELD CDI AUD	245.00	2,599.62	849.67
BF2PQ09	UNIBAIL-RODAMCO-WESTFIELD REIT EUR 5	427.00	77,914.78	29,921.71
6911485	UNICHARM CORP COMMON STOCK JPY	1,427.00	39,653.76	61,947.58
904678AQ2	UNICREDIT SPA CALLABLE MEDIUM TERM NOTE	7,980,000.00	8,479,621.52	9,560,277.64
904678AS8	UNICREDIT SPA CALLABLE MEDIUM TERM NOTE	3,185,000.00	3,185,000.00	3,470,159.26
904678AW9	UNICREDIT SPA CALLABLE NOTES VARIABLE 03	4,120,000.00	4,087,877.96	4,014,009.05
904678AY5	UNICREDIT SPA CALLABLE NOTES VARIABLE 03	3,649,000.00	3,647,150.14	3,606,870.83
904678AF6	UNICREDIT SPA CALLABLE NOTES VARIABLE 19	1,245,000.00	1,262,949.22	1,365,756.85
904678AU3	UNICREDIT SPA CALLABLE NOTES VARIABLE 22	585,000.00	585,000.00	583,866.52
BYMXP57	UNICREDIT SPA COMMON STOCK EUR 0	104,019.00	1,384,289.51	1,602,125.29
904678AJ8	UNICREDIT SPA MEDIUM TERM NOTE FIXED 6.5	3,450,000.00	3,450,000.00	3,455,002.40
904678AG4	UNICREDIT SPA MEDIUM TERM NOTE FIXED 7.8	2,100,000.00	2,100,000.00	2,337,741.06
904764BR7	UNILEVER CAPITAL CORP CALLABLE NOTES FIX	3,482,000.00	3,437,607.74	3,442,617.68
904764AH0	UNILEVER CAPITAL CORP CALLABLE NOTES FIX	375,000.00	488,636.42	504,146.42
904767704	UNILEVER PLC ADR USD	1,853.00	99,430.82	99,672.77
B10RZP7	UNILEVER PLC COMMON STOCK GBP 3.1111	40,169.00	1,817,522.07	2,146,624.33
906548CS9	UNION ELECTRIC CO CALLABLE BOND FIXED 2.	3,308,000.00	3,290,377.35	3,171,269.18
906548CR1	UNION ELECTRIC CO CALLABLE BOND FIXED 2.	2,161,000.00	2,159,221.95	2,270,534.26
906548CT7	UNION ELECTRIC CO CALLABLE BOND FIXED 2.	1,110,000.00	1,108,853.49	1,089,398.37
906548CO3	UNION ELECTRIC CO CALLABLE BOND FIXED 3.	1,225,000.00	1,273,943.13	1,301,996.45
906548CNO	UNION ELECTRIC CO CALLABLE BOND FIXED 4%	2,040,000.00	2,024,957.36	2,411,829.98
906548CJ9	UNION ELECTRIC CO CALLABLE NOTES FIXED 3	3,990,000.00	4,123,045.02	4,504,572.55
906548CL4	UNION ELECTRIC CO CALLABLE NOTES FIXED 3	190,000.00	225,903.96	211,005.78
907818FN3	UNION PAC CORP NT 1.25%62	11,791,000.00	11,746,744.08	11,656,078.42
907818FD5	UNION PACIFIC CORP CALLABLE MEDIUM TERM	40,000.00	39,897.64	44,327.25
907818EQ7	UNION PACIFIC CORP CALLABLE NOTES FIXED	525,000.00	520,725.27	582,149.02
907818EM6	UNION PACIFIC CORP CALLABLE NOTES FIXED	6,573,000.00	6,330,772.97	7,646,907.59
907818FG8	UNION PACIFIC CORP CALLABLE NOTES FIXED	5,590,000.00	5,939,681.07	6,581,373.86
907818EY0	UNION PACIFIC CORP CALLABLE NOTES FIXED	5,600,000.00	5,589,269.79	6,277,127.53
907818FS2	UNION PACIFIC CORP CALLABLE NOTES FIXED	5,142,000.00	5,323,505.91	5,953,433.21
907818FL7	UNION PACIFIC CORP CALLABLE NOTES FIXED	3,645,000.00	3,710,716.47	4,129,252.22
907818ES3	UNION PACIFIC CORP CALLABLE NOTES FIXED	3,200,000.00	3,434,646.99	3,456,823.42
907818ER5	UNION PACIFIC CORP CALLABLE NOTES FIXED	2,345,000.00	2,478,150.53	2,847,820.04
907818FV5	UNION PACIFIC CORP CALLABLE NOTES FIXED	1,926,000.00	2,146,857.59	2,126,237.73
907818FE3	UNION PACIFIC CORP CALLABLE NOTES FIXED	1,537,000.00	1,631,440.55	1,817,667.72
907818FQ6	UNION PACIFIC CORP CALLABLE NOTES FIXED	1,520,000.00	1,777,199.69	1,592,874.93
907818FT0	UNION PACIFIC CORP CALLABLE NOTES FIXED	1,091,000.00	1,113,528.75	1,161,482.10
907818EJ3	UNION PACIFIC CORP CALLABLE NOTES FIXED	930,000.00	924,335.83	1,099,322.16
8E93068	UNION PACIFIC CORP CALLABLE NOTES FIXED	900,000.00	892,827.00	1,064,346.74
907818EC8	UNION PACIFIC CORP CALLABLE NOTES FIXED	675,000.00	677,077.06	784,236.71
907818FW3	UNION PACIFIC CORP CALLABLE NOTES FIXED	470,000.00	474,197.94	475,550.94
907818EN4	UNION PACIFIC CORP CALLABLE NOTES FIXED	380,000.00	416,744.69	446,955.08
907818FH6	UNION PACIFIC CORP CALLABLE NOTES FIXED	384,000.00	382,641.39	391,323.82
907818FJ2	UNION PACIFIC CORP CALLABLE NOTES FIXED	310,000.00	309,864.08	317,841.71
907818EW4	UNION PACIFIC CORP CALLABLE NOTES FIXED	220,000.00	286,136.02	277,388.73
907818EV6	UNION PACIFIC CORP CALLABLE NOTES FIXED	235,000.00	284,053.00	272,849.11
907818EK0	UNION PACIFIC CORP CALLABLE NOTES FIXED	120,000.00	105,761.19	128,385.71
907818I08	UNION PACIFIC CORP COMMON STOCK USD 2.5	13,388.00	1,976,808.28	3,372,838.84

B26CZ43	UNIPER SE COMMON STOCK EUR	347.00	10,614.66	16,494.63
6700393	UNI-PRESIDENT ENTERPRISES CORP COMMON ST	36,000.00	88,779.01	89,261.58
210795P27	UNITED AIRLINES 2012-1 CLASS A PASS THRO	136,685.60	138,694.63	141,697.03
909319AA3	UNITED AIRLINES 2013-1 CLASS A PASS THRO	450,541.43	455,551.73	470,956.99
90932PAA6	UNITED AIRLINES 2014-1 CLASS A PASS THRO	5,037,284.10	5,184,809.12	5,271,637.19
90932QAA4	UNITED AIRLINES 2014-2 CLASS A PASS THRO	1,856,032.24	1,800,682.71	1,938,747.61
90932QAB2	UNITED AIRLINES 2014-2 CLASS B PASS THRO	560,294.19	560,294.19	570,131.89
90932EAA1	UNITED AIRLINES 2016-2 CLASS AA PASS THR	1,734,814.80	1,739,151.84	1,766,394.33
909318AA5	UNITED AIRLINES 2018-1 CLASS AA PASS THR	1,794,638.73	1,784,565.57	1,869,645.66
909321AA0	UNITED AIRLINES 2019-2 CLASS AA PASS THR	1,127,371.87	1,127,371.87	1,117,530.70
90931GAA7	UNITED AIRLINES 2020-1 CLASS A PASS THRO	1,784,017.48	1,784,017.48	1,954,164.22
90932VAA3	UNITED AIRLINES 2020-1 CLASS B PASS THRO	1,369,450.00	1,375,409.80	1,425,736.45
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOC	5,373.00	240,765.49	235,229.94
3G5143B	UNITED AIRLINES INC BL3604099 LX194289	1,042,125.00	1,036,914.38	1,057,105.55
90932LAG2	UNITED AIRLINES INC CALLABLE NOTES FIXED	1,815,000.00	1,815,000.00	1,892,564.03
90932LAH0	UNITED AIRLINES INC CALLABLE NOTES FIXED	1,600,000.00	1,601,250.00	1,650,000.00
LX194289	United AirLines, Inc.-Class B Term Loan	1,493,238.69	1,508,530.17	1,501,974.14
90964*AG0	UNITED BOTTLING MANAGEMENT COMPANY LLC S	5,000,000.00	5,000,000.00	5,436,300.00
909870107	UNITED COMPANIES FINANCIAL CORP COM STK	7,400.00	-	-
4354134	UNITED INTERNET AG COMMON STOCK EUR 0	368.00	14,280.82	14,622.03
91087BAF7	UNITED MEXICAN STATES BOND FIXED 4.5% 22	675,000.00	695,697.87	751,045.50
B44NNDE	UNITED MEXICAN STATES BOND FIXED 8.5% 18	204,520,000.00	11,240,430.20	10,515,815.79
91087BA03	UNITED MEXICAN STATES CALLABLE BOND FIVE	5,232,000.00	5,237,870.54	5,421,660.00
91087BAM2	UNITED MEXICAN STATES CALLABLE BOND FIVE	3,615,000.00	3,593,368.50	3,524,661.15
91087BAL4	UNITED MEXICAN STATES CALLABLE BOND FIVE	970,000.00	1,087,236.47	1,099,504.70
BM9RCD2	UNITED MEXICAN STATES CALLABLE BOND FIVE	580,000.00	580,000.00	521,420.00
91086QAZ1	UNITED MEXICAN STATES CALLABLE MEDIUM TE	2,940,000.00	3,535,996.74	3,372,209.40
91086QB83	UNITED MEXICAN STATES CALLABLE MEDIUM TE	1,605,000.00	1,751,487.23	1,747,459.80
6916781	UNITED OVERSEAS BANK LTD COMMON STOCK SG	41,225.00	759,390.71	822,573.52
911312BN5	UNITED PARCEL SERVICE INC CALLABLE NOTES	4,215,000.00	5,188,507.44	5,011,819.49
911312BV7	UNITED PARCEL SERVICE INC CALLABLE NOTES	2,070,000.00	2,645,538.23	2,788,903.03
911312BS4	UNITED PARCEL SERVICE INC CALLABLE NOTES	1,255,000.00	1,451,197.93	1,414,096.02
911312BW5	UNITED PARCEL SERVICE INC CALLABLE NOTES	765,000.00	1,030,571.15	1,130,078.85
911312106	UNITED PARCEL SERVICE INC COMMON STOCK U	19,629.00	3,004,923.11	4,207,279.86
911363109	UNITED RENTALS INC COMMON STOCK USD 0.01	1,203.00	166,149.98	399,744.87
911365BN3	UNITED RENTALS NORTH AMERICA INC CALLABL	670,000.00	687,586.82	688,425.00
912796L98	UNITED STATES OF AMERICA BILL ZERO CPN 0	9,815,000.00	9,814,224.38	9,814,235.90
912796N47	UNITED STATES OF AMERICA BILL ZERO CPN 0	2,000,000.00	1,999,713.02	1,999,618.78
912796Q51	UNITED STATES OF AMERICA BILL ZERO CPN 0	1,659,000.00	1,658,994.32	1,659,001.38
912796K89	UNITED STATES OF AMERICA BILL ZERO CPN 0	220,000.00	219,798.45	219,567.79
912796L80	UNITED STATES OF AMERICA BILL ZERO CPN 1	71,485,000.00	71,481,026.38	71,482,319.31
912796Q77	UNITED STATES OF AMERICA BILL ZERO CPN 1	3,200,000.00	3,199,992.44	3,199,980.00
912796K57	UNITED STATES OF AMERICA BILL ZERO CPN 1	215,000.00	214,929.58	214,793.41
912796F38	UNITED STATES OF AMERICA BILL ZERO CPN 2	13,100,000.00	13,098,131.90	13,098,369.83
912796K81	UNITED STATES OF AMERICA BILL ZERO CPN 2	4,930,000.00	4,929,899.21	4,929,970.91
912796R92	UNITED STATES OF AMERICA BILL ZERO CPN 2	3,600,000.00	3,599,844.00	3,599,912.48
912796P37	UNITED STATES OF AMERICA BILL ZERO CPN 2	600,000.00	599,883.59	599,853.85
912796N39	UNITED STATES OF AMERICA BILL ZERO CPN 3	7,400,000.00	7,399,096.70	7,399,058.13
912810SQ2	UNITED STATES OF AMERICA BOND FIXED 1.12	13,338,000.00	12,192,361.78	11,645,741.25
912810SR0	UNITED STATES OF AMERICA BOND FIXED 1.12	11,146,000.00	10,912,201.52	9,769,294.90
912810SN9	UNITED STATES OF AMERICA BOND FIXED 1.25	13,238,000.00	11,565,609.14	11,241,440.74
912810ST6	UNITED STATES OF AMERICA BOND FIXED 1.37	22,115,000.00	20,557,347.76	20,154,021.38
912810SP4	UNITED STATES OF AMERICA BOND FIXED 1.37	14,682,000.00	13,224,890.86	12,861,087.86
912810SS8	UNITED STATES OF AMERICA BOND FIXED 1.62	6,920,000.00	6,356,805.45	6,447,223.46
912810TA6	UNITED STATES OF AMERICA BOND FIXED 1.75	54,285,000.00	52,214,954.34	52,631,003.91
912810TB4	UNITED STATES OF AMERICA BOND FIXED 1.87	50,181,000.00	49,592,228.41	49,781,120.15
912810SW9	UNITED STATES OF AMERICA BOND FIXED 1.87	34,456,000.00	33,602,654.55	34,104,710.40
912810SU3	UNITED STATES OF AMERICA BOND FIXED 1.87	30,039,000.00	28,729,809.04	29,719,835.64
912810S22	UNITED STATES OF AMERICA BOND FIXED 2% 1	99,381,000.00	100,957,478.39	101,306,506.90
912810TC2	UNITED STATES OF AMERICA BOND FIXED 2% 1	51,621,000.00	52,200,047.34	52,209,802.05
912810RT7	UNITED STATES OF AMERICA BOND FIXED 2.25	20,585,000.00	21,325,539.05	21,765,421.10
912810SY5	UNITED STATES OF AMERICA BOND FIXED 2.25	6,574,000.00	6,936,959.80	6,904,754.38
912810SK7	UNITED STATES OF AMERICA BOND FIXED 2.37	46,416,000.00	50,548,854.67	51,267,922.51
912810SK5	UNITED STATES OF AMERICA BOND FIXED 2.37	2,800,000.00	3,123,779.90	3,075,843.74
912810RS9	UNITED STATES OF AMERICA BOND FIXED 2.5%	16,440,000.00	17,918,795.18	18,169,410.90
912810RK6	UNITED STATES OF AMERICA BOND FIXED 2.5%	1,555,000.00	1,822,491.50	1,710,074.80
912810R23	UNITED STATES OF AMERICA BOND FIXED 2.75	1,930,000.00	2,143,247.07	2,246,942.19
912810RX8	UNITED STATES OF AMERICA BOND FIXED 3% 1	2,796,000.00	3,412,629.42	3,393,645.00
912810RP5	UNITED STATES OF AMERICA BOND FIXED 3% 1	1,371,000.00	1,544,946.79	1,647,020.85
912810QL5	UNITED STATES OF AMERICA BOND FIXED 4.25	900,000.00	1,220,501.40	1,244,882.81
912810QH4	UNITED STATES OF AMERICA BOND FIXED 4.37	1,138,000.00	1,477,718.88	1,592,888.83
912810FT0	UNITED STATES OF AMERICA BOND FIXED 4.5%	485,000.00	658,823.24	666,571.88
912810FG8	UNITED STATES OF AMERICA BOND FIXED 5.25	4,000,000.00	5,068,290.71	5,037,968.76
912810FP8	UNITED STATES OF AMERICA BOND FIXED 5.37	6,000,000.00	8,074,694.29	8,029,453.14
912810EW4	UNITED STATES OF AMERICA BOND FIXED 6% 1	4,000,000.00	4,788,696.67	4,778,125.00
912810FM5	UNITED STATES OF AMERICA BOND FIXED 6.25	11,755,000.00	16,644,631.75	16,229,246.88
912810EY0	UNITED STATES OF AMERICA BOND FIXED 6.5%	5,000,000.00	6,285,522.78	6,239,062.50
912810ES3	UNITED STATES OF AMERICA BOND FIXED 7.5%	2,500,000.00	2,972,339.93	2,968,066.40
912833PA2	UNITED STATES OF AMERICA BOND ZERO CPN 1	688,930,000.00	616,844,773.09	648,916,835.37
912833PD6	UNITED STATES OF AMERICA BOND ZERO CPN 1	410,530,000.00	358,971,582.33	381,407,662.75
912833PC8	UNITED STATES OF AMERICA BOND ZERO CPN 1	366,560,000.00	324,254,829.25	342,071,548.65
912833XU9	UNITED STATES OF AMERICA BOND ZERO CPN 1	381,195,000.00	343,632,007.96	333,923,907.67
912833TT1	UNITED STATES OF AMERICA BOND ZERO CPN 1	380,391,000.00	292,535,571.88	312,251,252.05
912833XT2	UNITED STATES OF AMERICA BOND ZERO CPN 1	344,485,000.00	273,390,368.42	304,831,521.12
912833XZ8	UNITED STATES OF AMERICA BOND ZERO CPN 1	334,765,000.00	264,808,241.46	288,967,149.45
912803DJ9	UNITED STATES OF AMERICA BOND ZERO CPN 1	373,715,000.00	265,015,709.59	269,910,811.67
912833FW4	UNITED STATES OF AMERICA BOND ZERO CPN 1	329,358,000.00	238,907,129.20	261,161,069.94
912833L63	UNITED STATES OF AMERICA BOND ZERO CPN 1	259,800,000.00	258,744,171.85	259,781,788.02
912833LV0	UNITED STATES OF AMERICA BOND ZERO CPN 1	256,565,000.00	235,841,759.65	247,666,358.55
9128334U1	UNITED STATES OF AMERICA BOND ZERO CPN 1	293,096,000.00	208,828,679.85	244,717,638.72
912833L21	UNITED STATES OF AMERICA BOND ZERO CPN 1	253,750,000.00	223,385,338.86	240,261,606.64
912803BP7	UNITED STATES OF AMERICA BOND ZERO CPN 1	264,180,000.00	245,382,183.54	240,024,627.73
912833LR9	UNITED STATES OF AMERICA BOND ZERO CPN 1	242,575,000.00	227,372,730.30	237,773,853.72
912833LM0	UNITED STATES OF AMERICA BOND ZERO CPN 1	234,130,000.00	221,510,473.15	231,963,950.99
912833WR7	UNITED STATES OF AMERICA BOND ZERO CPN 1	255,840,000.00	211,621,062.00	230,576,979.42
912833QB9	UNITED STATES OF AMERICA BOND ZERO CPN 1	246,925,000.00	232,165,627.68	227,063,659.23
912833XN5	UNITED STATES OF AMERICA BOND ZERO CPN 1	250,010,000.00	230,286,555.76	224,262,142.63
9128337N4	UNITED STATES OF AMERICA BOND ZERO CPN 1	254,525,000.00	213,211,544.09	220,750,489.51
912833LX6	UNITED STATES OF AMERICA BOND ZERO CPN 1	227,900,000.00	214,266,359.22	218,096,295.80
912833PB0	UNITED STATES OF AMERICA BOND ZERO CPN 1	223,779,000.00	203,211,034.43	209,972,106.47
912833RY8	UNITED STATES OF AMERICA BOND ZERO CPN 1	224,905,000.00	187,585,893.33	205,785,072.52
9128337P9	UNITED STATES OF AMERICA BOND ZERO CPN 1	239,435,000.00	187,025,217.89	205,650,400.66
9128335A4	UNITED STATES OF AMERICA BOND ZERO CPN 1	259,315,000.00	177,997,830.78	201,916,161.53
9128337Q7	UNITED STATES OF AMERICA BOND ZERO CPN 1	227,710,000.00	182,442,053.39	193,518,603.44
9128337R5	UNITED STATES OF AMERICA BOND ZERO CPN 1	223,600,000.00	161,969,291.44	187,686,660.41
912833LK4	UNITED STATES OF AMERICA BOND ZERO CPN 1	187,060,000.00	182,298,167.49	186,582,417.11
9128334S6	UNITED STATES OF AMERICA BOND ZERO CPN 1	216,130,000.00	160,605,162.17	184,678,844.53
9128334T4	UNITED STATES OF AMERICA BOND ZERO CPN 1	214,600,000.00	160,254,176.45	181,220,055.88
9128334V9	UNITED STATES OF AMERICA BOND ZERO CPN 1	206,150,000.00	150,411,697.66	170,242,160.12
9128337V6	UNITED STATES OF AMERICA BOND ZERO CPN 1	210,660,000.00	151,304,358.57	168,788,571.67
912833LY4	UNITED STATES OF AMERICA BOND ZERO CPN 1	174,945,000.00	154,067,377.04	166,683,484.79
912803DK6	UNITED STATES OF AMERICA BOND ZERO CPN 1	216,075,000.00	155,619,304.53	155,320,794.67
912833XV1	UNITED STATES OF AMERICA BOND ZERO CPN 1	175,900,000.00	139,220,828.33	153,382,773.63
912833LT5	UNITED STATES OF AMERICA BOND ZERO CPN 1	155,480,000.00	146,751,356.61	151,419,139.15
912833XK3	UNITED STATES OF AMERICA BOND ZERO CPN 1	171,805,000.00	144,368,577.93	151,287,435.27
912833RZ5	UNITED STATES OF AMERICA BOND ZERO CPN 1	164,665,000.00	133,074,145.48	149,102,576.72
9128337U8	UNITED STATES OF AMERICA BOND ZERO CPN 1	183,310,000.00	139,802,645.38	148,595,996.87
912803BV4	UNITED STATES OF AMERICA BOND ZERO CPN 1	163,330,000.00	146,363,005.78	148,216,990.17

912803CK7	UNITED STATES OF AMERICA BOND ZERO CPN 1	166,250,000.00	146,155,974.88	146,154,930.25
912833X88	UNITED STATES OF AMERICA BOND ZERO CPN 1	184,940,000.00	118,531,012.98	144,859,867.93
912833XS4	UNITED STATES OF AMERICA BOND ZERO CPN 1	156,325,000.00	141,736,020.25	139,576,366.08
912833Y43	UNITED STATES OF AMERICA BOND ZERO CPN 1	174,331,000.00	123,420,743.80	138,812,859.59
912833Z53	UNITED STATES OF AMERICA BOND ZERO CPN 1	156,929,000.00	130,119,663.80	130,275,020.50
912834HV3	UNITED STATES OF AMERICA BOND ZERO CPN 1	178,045,000.00	113,313,564.02	122,221,979.63
912833420	UNITED STATES OF AMERICA BOND ZERO CPN 1	154,995,000.00	131,586,406.96	122,171,254.71
912833W09	UNITED STATES OF AMERICA BOND ZERO CPN 1	133,180,000.00	118,295,285.87	121,364,070.63
9128334K5	UNITED STATES OF AMERICA BOND ZERO CPN 1	148,760,000.00	111,396,576.19	119,911,609.89
912833260	UNITED STATES OF AMERICA BOND ZERO CPN 1	157,225,000.00	109,549,196.09	115,117,791.34
912833LN8	UNITED STATES OF AMERICA BOND ZERO CPN 1	114,610,000.00	114,251,235.39	113,836,734.35
9128334W7	UNITED STATES OF AMERICA BOND ZERO CPN 1	134,875,000.00	97,823,798.40	110,117,222.26
912833LU2	UNITED STATES OF AMERICA BOND ZERO CPN 1	112,750,000.00	101,821,428.81	109,270,029.88
912803DP5	UNITED STATES OF AMERICA BOND ZERO CPN 1	146,085,000.00	100,570,756.27	102,609,009.82
912803DNO	UNITED STATES OF AMERICA BOND ZERO CPN 1	141,140,000.00	99,622,258.72	99,200,249.00
912803D02	UNITED STATES OF AMERICA BOND ZERO CPN 1	118,885,000.00	88,655,522.08	89,849,302.73
912803DG5	UNITED STATES OF AMERICA BOND ZERO CPN 1	113,975,000.00	80,934,740.24	83,655,991.66
912833LS7	UNITED STATES OF AMERICA BOND ZERO CPN 1	78,340,000.00	75,846,387.97	76,507,936.06
912803EJ8	UNITED STATES OF AMERICA BOND ZERO CPN 1	119,885,000.00	76,342,489.01	76,487,479.98
912803RC6	UNITED STATES OF AMERICA BOND ZERO CPN 1	75,150,000.00	73,982,861.54	74,439,227.54
912833LI1	UNITED STATES OF AMERICA BOND ZERO CPN 1	72,300,000.00	67,519,382.70	71,113,718.23
912803BW2	UNITED STATES OF AMERICA BOND ZERO CPN 1	72,540,000.00	66,833,758.00	65,516,773.68
912834LR7	UNITED STATES OF AMERICA BOND ZERO CPN 1	100,840,000.00	64,564,888.65	65,397,893.27
912803GB3	UNITED STATES OF AMERICA BOND ZERO CPN 1	95,445,000.00	64,283,830.10	64,888,832.06
912833X96	UNITED STATES OF AMERICA BOND ZERO CPN 1	75,110,000.00	54,896,789.54	58,106,317.29
912834FB9	UNITED STATES OF AMERICA BOND ZERO CPN 1	83,205,000.00	59,725,504.36	57,571,194.45
912803DH3	UNITED STATES OF AMERICA BOND ZERO CPN 1	74,590,000.00	50,173,196.13	54,409,066.10
912834HJ2	UNITED STATES OF AMERICA BOND ZERO CPN 1	79,155,000.00	49,746,506.69	53,610,377.82
912803BB8	UNITED STATES OF AMERICA BOND ZERO CPN 1	52,115,000.00	50,208,248.08	51,847,927.30
912834KH0	UNITED STATES OF AMERICA BOND ZERO CPN 1	76,535,000.00	50,089,751.53	51,064,845.41
912803EA7	UNITED STATES OF AMERICA BOND ZERO CPN 1	77,140,000.00	49,402,202.74	50,861,129.67
912803DU4	UNITED STATES OF AMERICA BOND ZERO CPN 1	71,080,000.00	46,188,625.32	48,349,150.52
912833PE4	UNITED STATES OF AMERICA BOND ZERO CPN 1	49,250,000.00	44,845,746.94	45,527,315.63
912803DA8	UNITED STATES OF AMERICA BOND ZERO CPN 1	57,695,000.00	46,501,410.19	44,898,354.00
912834JB5	UNITED STATES OF AMERICA BOND ZERO CPN 1	59,520,000.00	33,505,083.83	40,514,380.13
912833Y46	UNITED STATES OF AMERICA BOND ZERO CPN 1	49,060,000.00	40,834,172.36	36,558,221.72
912834AE8	UNITED STATES OF AMERICA BOND ZERO CPN 1	48,175,000.00	34,306,198.24	35,015,902.40
912834DU9	UNITED STATES OF AMERICA BOND ZERO CPN 1	47,820,000.00	33,183,704.15	34,289,281.08
912833LP3	UNITED STATES OF AMERICA BOND ZERO CPN 1	34,330,000.00	32,594,424.29	33,883,907.74
912803EH2	UNITED STATES OF AMERICA BOND ZERO CPN 1	52,600,000.00	34,062,159.20	33,749,195.69
912833J71	UNITED STATES OF AMERICA BOND ZERO CPN 1	39,975,000.00	32,516,297.36	29,951,586.95
912803EC3	UNITED STATES OF AMERICA BOND ZERO CPN 1	43,765,000.00	26,765,121.19	28,676,667.88
912834KV9	UNITED STATES OF AMERICA BOND ZERO CPN 1	43,210,000.00	27,888,937.22	28,449,089.37
912834AT5	UNITED STATES OF AMERICA BOND ZERO CPN 1	38,610,000.00	23,171,802.92	27,873,688.34
912834AU2	UNITED STATES OF AMERICA BOND ZERO CPN 1	38,215,000.00	26,973,733.76	27,251,713.04
9.13E+10	UNITED STATES OF AMERICA BOND ZERO CPN 1	33,270,000.00	26,996,962.79	25,258,815.89
912834M28	UNITED STATES OF AMERICA BOND ZERO CPN 1	39,605,000.00	23,469,823.75	24,997,950.44
912834DV7	UNITED STATES OF AMERICA BOND ZERO CPN 1	33,865,000.00	22,601,064.26	23,984,220.46
912803BM4	UNITED STATES OF AMERICA BOND ZERO CPN 1	23,570,000.00	22,849,562.63	21,788,715.63
912834EP9	UNITED STATES OF AMERICA BOND ZERO CPN 1	29,355,000.00	20,262,080.56	20,677,618.55
912803FK4	UNITED STATES OF AMERICA BOND ZERO CPN 1	30,900,000.00	18,694,641.17	18,167,925.38
912833Y20	UNITED STATES OF AMERICA BOND ZERO CPN 1	20,955,000.00	15,344,941.44	16,028,859.20
912833XP0	UNITED STATES OF AMERICA BOND ZERO CPN 1	17,855,000.00	16,601,977.08	15,865,524.84
912833LL2	UNITED STATES OF AMERICA BOND ZERO CPN 1	13,800,000.00	13,778,692.72	13,734,667.63
912833Z52	UNITED STATES OF AMERICA BOND ZERO CPN 1	18,175,000.00	14,109,943.39	13,443,757.61
912834MM7	UNITED STATES OF AMERICA BOND ZERO CPN 1	20,000,000.00	13,216,095.86	12,736,646.80
912834KP2	UNITED STATES OF AMERICA BOND ZERO CPN 1	16,255,000.00	10,911,653.76	10,774,663.97
912834LK2	UNITED STATES OF AMERICA BOND ZERO CPN 1	14,720,000.00	8,967,592.91	9,624,663.02
912803ET6	UNITED STATES OF AMERICA BOND ZERO CPN 1	15,200,000.00	9,602,298.51	9,378,346.80
912803FY4	UNITED STATES OF AMERICA BOND ZERO CPN 1	14,100,000.00	8,250,027.57	8,061,902.72
912834MT2	UNITED STATES OF AMERICA BOND ZERO CPN 1	10,000,000.00	6,506,674.88	6,337,858.50
912803D23	UNITED STATES OF AMERICA BOND ZERO CPN 1	8,850,000.00	5,923,686.52	5,862,471.16
912834MD7	UNITED STATES OF AMERICA BOND ZERO CPN 1	8,790,000.00	5,265,455.10	5,638,347.26
912803EL3	UNITED STATES OF AMERICA BOND ZERO CPN 1	7,730,000.00	4,703,355.79	4,874,896.21
912834D00	UNITED STATES OF AMERICA BOND ZERO CPN 1	6,270,000.00	5,152,934.97	4,611,221.34
912803EN9	UNITED STATES OF AMERICA BOND ZERO CPN 1	5,000,000.00	3,208,800.00	3,143,655.85
912803FM0	UNITED STATES OF AMERICA BOND ZERO CPN 1	5,000,000.00	2,879,150.00	2,904,242.05
912833S82	UNITED STATES OF AMERICA BOND ZERO CPN 1	3,650,000.00	2,788,934.50	2,800,085.49
912834IP4	UNITED STATES OF AMERICA BOND ZERO CPN 1	4,155,000.00	2,510,460.12	2,790,412.37
912803FE8	UNITED STATES OF AMERICA BOND ZERO CPN 1	3,900,000.00	1,791,242.87	2,332,639.49
912803FT5	UNITED STATES OF AMERICA BOND ZERO CPN 1	3,600,000.00	1,958,299.40	2,056,780.44
912803FL2	UNITED STATES OF AMERICA BOND ZERO CPN 1	2,500,000.00	1,412,030.05	1,464,938.20
912834NP9	UNITED STATES OF AMERICA BOND ZERO CPN 1	1,715,000.00	1,239,956.09	1,071,862.63
91282CBM2	UNITED STATES OF AMERICA NOTES FIXED 0.1	30,195,000.00	29,969,650.19	29,801,049.46
91282CCK5	UNITED STATES OF AMERICA NOTES FIXED 0.1	29,175,000.00	29,089,377.21	28,977,840.89
91282CBU4	UNITED STATES OF AMERICA NOTES FIXED 0.1	27,744,000.00	27,710,821.56	27,616,117.36
91282CCD1	UNITED STATES OF AMERICA NOTES FIXED 0.1	23,500,000.00	23,445,326.48	23,354,042.91
91282CBX8	UNITED STATES OF AMERICA NOTES FIXED 0.1	21,900,000.00	21,851,764.29	21,782,800.84
91282CBE0	UNITED STATES OF AMERICA NOTES FIXED 0.1	21,771,000.00	21,630,254.75	21,496,311.16
91282CCU3	UNITED STATES OF AMERICA NOTES FIXED 0.1	20,507,000.00	20,427,440.31	20,326,762.74
91282CAP6	UNITED STATES OF AMERICA NOTES FIXED 0.1	20,180,000.00	20,089,454.68	19,978,200.00
91282CBA8	UNITED STATES OF AMERICA NOTES FIXED 0.1	20,000,000.00	19,880,923.67	19,770,312.40
91282CCN9	UNITED STATES OF AMERICA NOTES FIXED 0.1	19,900,000.00	19,831,383.08	19,743,753.96
91282CAF8	UNITED STATES OF AMERICA NOTES FIXED 0.1	18,000,000.00	17,935,184.51	17,853,046.92
91282CBN0	UNITED STATES OF AMERICA NOTES FIXED 0.1	16,000,000.00	15,998,505.86	15,934,375.04
91282CAK7	UNITED STATES OF AMERICA NOTES FIXED 0.1	15,000,000.00	14,961,910.52	14,862,890.70
91282BZY9	UNITED STATES OF AMERICA NOTES FIXED 0.1	12,000,000.00	11,977,127.53	11,913,281.28
91282CBG5	UNITED STATES OF AMERICA NOTES FIXED 0.1	10,900,000.00	10,889,636.13	10,862,531.25
91282BZP8	UNITED STATES OF AMERICA NOTES FIXED 0.1	9,000,000.00	8,996,875.12	8,948,320.29
91282CBD2	UNITED STATES OF AMERICA NOTES FIXED 0.1	7,728,000.00	7,726,027.21	7,704,150.39
91282BZR4	UNITED STATES OF AMERICA NOTES FIXED 0.1	4,359,000.00	4,358,553.59	4,358,318.91
91282CAN1	UNITED STATES OF AMERICA NOTES FIXED 0.1	527,000.00	526,917.71	526,300.08
91282CAW1	UNITED STATES OF AMERICA NOTES FIXED 0.2	163,790,000.00	163,786,752.99	162,440,011.70
91282CCC3	UNITED STATES OF AMERICA NOTES FIXED 0.2	29,971,500.00	29,811,408.16	29,562,904.24
91282CAM3	UNITED STATES OF AMERICA NOTES FIXED 0.2	24,200,000.00	23,724,546.59	23,434,297.00
91282CAT8	UNITED STATES OF AMERICA NOTES FIXED 0.2	22,417,000.00	21,986,282.50	21,666,555.95
91282CAU0	UNITED STATES OF AMERICA NOTES FIXED 0.2	21,610,000.00	21,174,519.87	20,933,843.41
91282CCG4	UNITED STATES OF AMERICA NOTES FIXED 0.2	20,957,000.00	20,848,213.48	20,648,375.48
91282ZW3	UNITED STATES OF AMERICA NOTES FIXED 0.2	20,000,000.00	19,645,221.15	19,430,468.80
91282CAB7	UNITED STATES OF AMERICA NOTES FIXED 0.2	19,985,000.00	19,661,400.60	19,385,450.00
91282CDA6	UNITED STATES OF AMERICA NOTES FIXED 0.2	18,800,000.00	18,789,590.08	18,667,812.50
91282CBB1	UNITED STATES OF AMERICA NOTES FIXED 0.2	18,600,000.00	18,537,207.28	18,377,671.97
91282BZU7	UNITED STATES OF AMERICA NOTES FIXED 0.2	18,000,000.00	17,980,681.70	17,916,328.08
91282BZT0	UNITED STATES OF AMERICA NOTES FIXED 0.2	18,000,000.00	17,628,259.45	17,509,218.84
91282BZH6	UNITED STATES OF AMERICA NOTES FIXED 0.2	9,000,000.00	9,012,356.90	8,969,765.58
ZS0Z6WR	UNITED STATES OF AMERICA NOTES FIXED 0.2	3,300,000.00	3,300,000.00	3,300,000.00
91282CBC4	UNITED STATES OF AMERICA NOTES FIXED 0.3	35,289,000.00	35,000,424.20	34,205,517.60
91282CBH3	UNITED STATES OF AMERICA NOTES FIXED 0.3	31,244,000.00	30,680,623.65	30,226,129.22
91282CAZ4	UNITED STATES OF AMERICA NOTES FIXED 0.3	27,643,000.00	27,272,720.37	26,808,311.05
91282CCX7	UNITED STATES OF AMERICA NOTES FIXED 0.3	24,000,000.00	23,729,858.62	23,660,625.12
91282CDD0	UNITED STATES OF AMERICA NOTES FIXED 0.3	23,230,000.00	23,176,388.47	23,092,979.24
91282CCL3	UNITED STATES OF AMERICA NOTES FIXED 0.3	21,000,000.00	20,888,476.75	20,740,781.25
91282CAL5	UNITED STATES OF AMERICA NOTES FIXED 0.3	19,000,000.00	18,149,662.03	17,983,945.36
91282CBV2	UNITED STATES OF AMERICA NOTES FIXED 0.3	17,946,000.00	17,937,713.34	17,765,839.03
91282BZL7	UNITED STATES OF AMERICA NOTES FIXED 0.3	17,000,000.00	16,790,163.93	16,622,812.50
91282CAD3	UNITED STATES OF AMERICA NOTES FIXED 0.3	17,000,000.00	16,291,067.26	16,146,679.73
91282CCT6	UNITED STATES OF AMERICA NOTES FIXED 0.3	16,000,000.00	15,902,775.40	15,788,750.08
91282CDM0	UNITED STATES OF AMERICA NOTES FIXED 0.5	62,784,300.00	62,718,787.22	62,543,954.16

91282CBQ3	UNITED STATES OF AMERICA NOTES FIXED 0.5	28,314,000.00	27,897,468.67	27,509,926.57
91282CAH4	UNITED STATES OF AMERICA NOTES FIXED 0.5	25,385,000.00	24,465,923.62	24,221,851.43
91282CAU5	UNITED STATES OF AMERICA NOTES FIXED 0.5	23,400,000.00	22,584,760.12	22,268,390.51
91282Z3N3	UNITED STATES OF AMERICA NOTES FIXED 0.5	18,000,000.00	17,407,444.76	17,265,937.50
91282Z2F0	UNITED STATES OF AMERICA NOTES FIXED 0.5	16,000,000.00	15,896,371.41	15,734,375.04
91282Z5Z2	UNITED STATES OF AMERICA NOTES FIXED 0.5	15,000,000.00	14,484,650.94	14,363,085.90
91282Z2D5	UNITED STATES OF AMERICA NOTES FIXED 0.5	14,000,000.00	14,040,354.84	14,005,468.68
91282Z2V5	UNITED STATES OF AMERICA NOTES FIXED 0.5	13,000,000.00	12,712,141.45	12,439,375.00
91282Z2Q6	UNITED STATES OF AMERICA NOTES FIXED 0.6	42,700,000.00	40,954,769.28	39,924,500.00
91282CAE1	UNITED STATES OF AMERICA NOTES FIXED 0.6	38,590,000.00	36,220,788.18	35,988,189.65
91282CDB4	UNITED STATES OF AMERICA NOTES FIXED 0.6	23,510,000.00	23,426,581.55	23,318,981.25
91282CDB6	UNITED STATES OF AMERICA NOTES FIXED 0.6	20,300,000.00	19,639,309.57	19,423,769.58
91282CCP4	UNITED STATES OF AMERICA NOTES FIXED 0.6	19,917,000.00	19,586,210.18	19,366,948.43
91282CAV7	UNITED STATES OF AMERICA NOTES FIXED 0.6	19,410,000.00	18,913,698.05	18,590,382.47
91282Z2E3	UNITED STATES OF AMERICA NOTES FIXED 0.6	8,000,000.00	7,859,194.68	7,732,812.48
91282CDR9	UNITED STATES OF AMERICA NOTES FIXED 0.7	36,290,700.00	36,298,890.72	36,297,787.93
91282CDH1	UNITED STATES OF AMERICA NOTES FIXED 0.7	31,593,000.00	31,518,039.60	31,415,289.38
91282CCF6	UNITED STATES OF AMERICA NOTES FIXED 0.7	26,078,000.00	25,894,343.92	25,542,178.46
91282CBJ9	UNITED STATES OF AMERICA NOTES FIXED 0.7	25,000,000.00	24,407,259.54	24,074,218.75
91282CWC9	UNITED STATES OF AMERICA NOTES FIXED 0.7	19,500,000.00	19,323,280.52	19,063,535.21
91282CBT7	UNITED STATES OF AMERICA NOTES FIXED 0.7	18,500,000.00	18,334,804.55	18,148,788.97
91282CBW0	UNITED STATES OF AMERICA NOTES FIXED 0.7	18,400,000.00	18,338,861.11	18,035,593.70
91282CAV3	UNITED STATES OF AMERICA NOTES FIXED 0.8	318,435,000.00	303,111,822.06	302,749,589.28
91282CJH8	UNITED STATES OF AMERICA NOTES FIXED 0.8	39,823,000.00	39,809,767.81	39,191,431.91
91282CCZ2	UNITED STATES OF AMERICA NOTES FIXED 0.8	34,795,000.00	34,463,289.59	34,173,854.97
91282CDN8	UNITED STATES OF AMERICA NOTES FIXED 1%	68,704,600.00	68,721,506.17	68,779,745.66
91282CCR0	UNITED STATES OF AMERICA NOTES FIXED 1%	19,500,000.00	19,201,118.60	18,984,316.46
91282CBL4	UNITED STATES OF AMERICA NOTES FIXED 1.1	711,338,000.00	685,097,228.85	690,359,084.55
91282CDG3	UNITED STATES OF AMERICA NOTES FIXED 1.1	57,555,000.00	57,425,390.65	57,172,799.12
91282CBP5	UNITED STATES OF AMERICA NOTES FIXED 1.1	23,000,000.00	22,880,336.32	22,665,781.25
91282CCV1	UNITED STATES OF AMERICA NOTES FIXED 1.1	21,500,000.00	21,333,103.89	21,083,437.50
91282Z2C7	UNITED STATES OF AMERICA NOTES FIXED 1.1	16,000,000.00	16,199,097.51	16,056,249.92
91282Z2B9	UNITED STATES OF AMERICA NOTES FIXED 1.1	6,000,000.00	6,033,817.11	5,953,593.72
91282CCS8	UNITED STATES OF AMERICA NOTES FIXED 1.2	864,075,000.00	846,476,177.62	844,768,324.24
91282CDK4	UNITED STATES OF AMERICA NOTES FIXED 1.2	68,508,500.00	68,652,105.86	68,465,682.20
91282CDQ1	UNITED STATES OF AMERICA NOTES FIXED 1.2	39,681,700.00	39,653,800.64	39,638,298.14
91282CCY5	UNITED STATES OF AMERICA NOTES FIXED 1.2	29,995,000.00	29,860,534.79	29,642,324.49
91282CCJ2	UNITED STATES OF AMERICA NOTES FIXED 1.2	25,000,000.00	24,980,030.61	24,744,140.50
91282CCF9	UNITED STATES OF AMERICA NOTES FIXED 1.2	23,500,000.00	23,470,054.03	23,257,753.97
91282CB59	UNITED STATES OF AMERICA NOTES FIXED 1.2	23,200,000.00	23,147,187.23	22,993,375.00
91282CBZ3	UNITED STATES OF AMERICA NOTES FIXED 1.2	19,500,000.00	19,472,320.89	19,322,519.58
91282BS92	UNITED STATES OF AMERICA NOTES FIXED 1.2	10,000,000.00	9,777,597.89	10,100,000.00
91282BEY4	UNITED STATES OF AMERICA NOTES FIXED 1.2	9,000,000.00	8,965,709.86	9,082,617.21
91282BDY6	UNITED STATES OF AMERICA NOTES FIXED 1.3	7,000,000.00	6,973,628.77	7,040,742.17
91282CDJ7	UNITED STATES OF AMERICA NOTES FIXED 1.3	119,558,000.00	117,999,953.92	118,044,844.06
91282CDF5	UNITED STATES OF AMERICA NOTES FIXED 1.3	42,506,000.00	42,374,006.96	42,333,319.38
91282Z5Z2	UNITED STATES OF AMERICA NOTES FIXED 1.3	14,000,000.00	14,136,555.30	14,159,687.50
91282CDP3	UNITED STATES OF AMERICA NOTES FIXED 1.3	13,683,000.00	13,637,679.28	13,620,998.91
91282BT26	UNITED STATES OF AMERICA NOTES FIXED 1.3	12,000,000.00	12,199,451.96	12,145,312.56
91282Z8B6	UNITED STATES OF AMERICA NOTES FIXED 1.3	11,000,000.00	11,151,135.61	11,114,726.59
91282Z535	UNITED STATES OF AMERICA NOTES FIXED 1.3	10,000,000.00	10,144,492.55	10,118,750.00
91282ZDL1	UNITED STATES OF AMERICA NOTES FIXED 1.3	10,000,000.00	9,739,357.19	10,118,359.40
91282CDL2	UNITED STATES OF AMERICA NOTES FIXED 1.5	55,911,000.00	56,109,506.99	56,129,402.35
91282Z94	UNITED STATES OF AMERICA NOTES FIXED 1.5	25,500,000.00	25,747,149.49	25,631,484.38
91282Z2A7	UNITED STATES OF AMERICA NOTES FIXED 1.5	25,290,000.00	25,890,939.07	25,576,488.15
91282BYV6	UNITED STATES OF AMERICA NOTES FIXED 1.5	18,000,000.00	18,458,195.34	18,282,656.16
91282Z2Z9	UNITED STATES OF AMERICA NOTES FIXED 1.5	14,500,000.00	14,689,684.39	14,657,979.10
91282BYM6	UNITED STATES OF AMERICA NOTES FIXED 1.5	13,000,000.00	13,137,549.79	13,203,632.78
91282Z278	UNITED STATES OF AMERICA NOTES FIXED 1.5	13,000,000.00	13,205,335.24	13,143,710.97
91282ZHY7	UNITED STATES OF AMERICA NOTES FIXED 1.5	10,975,000.00	11,270,470.94	11,148,199.22
91282ZP79	UNITED STATES OF AMERICA NOTES FIXED 1.5	10,000,000.00	10,139,380.43	10,118,359.40
91282ZQ29	UNITED STATES OF AMERICA NOTES FIXED 1.5	10,000,000.00	10,023,298.28	10,122,265.60
91282ZP46	UNITED STATES OF AMERICA NOTES FIXED 1.6	20,000,000.00	20,110,687.35	20,343,750.00
91282ZBY0	UNITED STATES OF AMERICA NOTES FIXED 1.6	16,000,000.00	16,071,277.21	16,231,875.04
91282ZYU8	UNITED STATES OF AMERICA NOTES FIXED 1.6	9,000,000.00	9,180,966.05	9,153,281.25
91282ZB69	UNITED STATES OF AMERICA NOTES FIXED 1.6	8,000,000.00	7,869,146.64	8,120,624.96
91282Z8R2	UNITED STATES OF AMERICA NOTES FIXED 1.6	8,000,000.00	8,133,767.50	8,115,312.48
91282ZYG9	UNITED STATES OF AMERICA NOTES FIXED 1.6	7,000,000.00	7,231,032.00	7,118,945.33
91282ZCB5	UNITED STATES OF AMERICA NOTES FIXED 1.6	767,905,000.00	788,101,018.28	777,623,797.66
91282Z8R36	UNITED STATES OF AMERICA NOTES FIXED 1.6	21,000,000.00	21,290,213.47	21,351,914.01
91282ZYO7	UNITED STATES OF AMERICA NOTES FIXED 1.6	7,000,000.00	7,226,281.71	7,118,398.42
91282ZT91	UNITED STATES OF AMERICA NOTES FIXED 1.6	5,000,000.00	4,917,341.10	5,083,984.40
91282ZYW4	UNITED STATES OF AMERICA NOTES FIXED 1.6	-	-	-
91282ZYS3	UNITED STATES OF AMERICA NOTES FIXED 1.7	13,500,000.00	13,683,354.02	13,837,500.00
91282ZYX2	UNITED STATES OF AMERICA NOTES FIXED 1.7	13,000,000.00	13,431,615.71	13,304,687.50
91282ZVB3	UNITED STATES OF AMERICA NOTES FIXED 1.7	13,000,000.00	13,256,781.17	13,214,296.94
91282ZYY0	UNITED STATES OF AMERICA NOTES FIXED 1.7	10,000,000.00	10,349,902.01	10,228,125.00
91282ZBY7	UNITED STATES OF AMERICA NOTES FIXED 1.7	10,000,000.00	9,973,641.16	10,223,828.10
91282Z6Z8	UNITED STATES OF AMERICA NOTES FIXED 1.7	10,000,000.00	10,347,168.61	10,217,968.80
91282ZP38	UNITED STATES OF AMERICA NOTES FIXED 1.7	8,000,000.00	7,959,822.44	8,112,187.52
91282Z7B0	UNITED STATES OF AMERICA NOTES FIXED 1.8	10,000,000.00	10,067,262.07	10,279,687.50
91282ZUJ3	UNITED STATES OF AMERICA NOTES FIXED 1.8	10,000,000.00	10,122,168.55	10,254,296.90
91282ZWS5	UNITED STATES OF AMERICA NOTES FIXED 1.8	6,731,000.00	6,832,665.11	6,749,945.61
91282ZBY5	UNITED STATES OF AMERICA NOTES FIXED 1.8	5,000,000.00	4,987,516.51	5,141,601.55
91282ZU24	UNITED STATES OF AMERICA NOTES FIXED 2%	19,000,000.00	19,195,309.10	19,653,867.14
91282ZJZ7	UNITED STATES OF AMERICA NOTES FIXED 2%	19,000,000.00	19,245,218.94	19,570,000.00
91282ZK74	UNITED STATES OF AMERICA NOTES FIXED 2%	18,000,000.00	18,191,903.31	18,563,906.16
91282ZKT2	UNITED STATES OF AMERICA NOTES FIXED 2%	17,000,000.00	17,375,688.21	17,466,835.98
91282ZJN8	UNITED STATES OF AMERICA NOTES FIXED 2%	16,400,000.00	16,785,168.11	16,683,156.17
91282ZBX3	UNITED STATES OF AMERICA NOTES FIXED 2%	13,830,000.00	14,453,716.88	14,216,267.61
91282ZK70	UNITED STATES OF AMERICA NOTES FIXED 2%	10,000,000.00	10,301,946.08	10,271,093.80
91282ZSF8	UNITED STATES OF AMERICA NOTES FIXED 2%	4,960,000.00	5,037,112.50	4,971,240.10
91282ZXB1	UNITED STATES OF AMERICA NOTES FIXED 2.1	25,765,000.00	26,881,861.82	26,669,794.40
91282ZBW71	UNITED STATES OF AMERICA NOTES FIXED 2.1	23,000,000.00	23,742,000.25	23,672,031.25
91282ZW48	UNITED STATES OF AMERICA NOTES FIXED 2.1	10,000,000.00	9,973,151.76	10,287,109.40
91282Z6X3	UNITED STATES OF AMERICA NOTES FIXED 2.1	9,000,000.00	9,189,357.55	9,348,046.92
91282ZBJ7	UNITED STATES OF AMERICA NOTES FIXED 2.1	9,000,000.00	8,931,498.74	9,300,234.42
91282ZU57	UNITED STATES OF AMERICA NOTES FIXED 2.1	7,000,000.00	7,067,000.98	7,187,851.58
91282Z2Y5	UNITED STATES OF AMERICA NOTES FIXED 2.1	6,000,000.00	6,263,589.41	6,195,937.50
91282Z2N9	UNITED STATES OF AMERICA NOTES FIXED 2.1	6,000,000.00	6,074,516.97	6,190,546.86
91282Z6U9	UNITED STATES OF AMERICA NOTES FIXED 2.1	3,452,000.00	3,515,106.88	3,476,946.09
91282Z3N0	UNITED STATES OF AMERICA NOTES FIXED 2.1	-	-	-
91282ZV80	UNITED STATES OF AMERICA NOTES FIXED 2.2	9,000,000.00	9,179,459.19	9,276,328.08
91282ZG38	UNITED STATES OF AMERICA NOTES FIXED 2.2	27,000,000.00	28,072,513.29	27,991,406.25
91282ZV98	UNITED STATES OF AMERICA NOTES FIXED 2.2	20,000,000.00	20,713,642.63	20,950,781.20
91282Z3F5	UNITED STATES OF AMERICA NOTES FIXED 2.2	19,675,000.00	20,374,695.92	20,656,444.29
91282ZM56	UNITED STATES OF AMERICA NOTES FIXED 2.2	18,000,000.00	18,317,709.45	18,748,125.00
91282Z2R0	UNITED STATES OF AMERICA NOTES FIXED 2.2	16,000,000.00	16,339,385.97	16,783,750.08
91282Z3D0	UNITED STATES OF AMERICA NOTES FIXED 2.2	13,000,000.00	13,310,425.00	13,475,312.50
91282Z6R6	UNITED STATES OF AMERICA NOTES FIXED 2.2	11,000,000.00	11,379,799.25	11,359,648.41
91282ZVZ3	UNITED STATES OF AMERICA NOTES FIXED 2.2	11,000,000.00	11,224,644.08	11,329,570.34
91282Z6U9	UNITED STATES OF AMERICA NOTES FIXED 2.2	10,000,000.00	10,588,398.98	10,427,734.40
91282Z3P3	UNITED STATES OF AMERICA NOTES FIXED 2.2	10,000,000.00	10,437,765.25	10,375,781.20
91282Z6T2	UNITED STATES OF AMERICA NOTES FIXED 2.3	30,000,000.00	32,023,199.94	31,974,609.30
91282ZD56	UNITED STATES OF AMERICA NOTES FIXED 2.3	22,000,000.00	22,481,969.84	22,843,046.82
91282ZKX8	UNITED STATES OF AMERICA NOTES FIXED 2.3	21,000,000.00	22,256,413.47	22,163,203.02
91282Z6G0	UNITED STATES OF AMERICA NOTES FIXED 2.3	12,000,000.00	11,961,358.69	12,406,875.00
91282Z3U2	UNITED STATES OF AMERICA NOTES FIXED 2.3	8,000,000.00	8,193,621.11	8,165,000.00

912828654	UNITED STATES OF AMERICA NOTES FIXED 2.3	5,000,000.00	4,997,077.23	5,243,554.70
9128286H8	UNITED STATES OF AMERICA NOTES FIXED 2.3	5,000,000.00	5,045,761.04	5,022,556.55
9128284D9	UNITED STATES OF AMERICA NOTES FIXED 2.5	31,000,000.00	31,900,008.22	31,764,101.64
912828WJ5	UNITED STATES OF AMERICA NOTES FIXED 2.5	25,000,000.00	25,740,918.91	25,970,703.00
912828V56	UNITED STATES OF AMERICA NOTES FIXED 2.5	16,000,000.00	16,496,334.00	16,478,750.08
912828529	UNITED STATES OF AMERICA NOTES FIXED 2.5	13,000,000.00	13,393,989.63	13,465,156.25
9128286F2	UNITED STATES OF AMERICA NOTES FIXED 2.5	10,000,000.00	9,989,034.95	10,526,171.90
9128283V0	UNITED STATES OF AMERICA NOTES FIXED 2.5	6,000,000.00	5,961,522.30	6,273,046.86
9128286B1	UNITED STATES OF AMERICA NOTES FIXED 2.6	27,000,000.00	27,831,916.75	29,188,476.63
9128285U0	UNITED STATES OF AMERICA NOTES FIXED 2.6	12,000,000.00	12,321,351.78	12,446,718.72
9128284U1	UNITED STATES OF AMERICA NOTES FIXED 2.6	9,000,000.00	8,981,407.86	9,272,460.96
9128284F4	UNITED STATES OF AMERICA NOTES FIXED 2.6	8,000,000.00	7,979,543.45	8,407,500.00
9128286A3	UNITED STATES OF AMERICA NOTES FIXED 2.6	7,000,000.00	7,034,662.36	7,401,679.67
9128285T3	UNITED STATES OF AMERICA NOTES FIXED 2.6	6,000,000.00	6,010,303.09	6,344,062.50
9128284A5	UNITED STATES OF AMERICA NOTES FIXED 2.6	5,000,000.00	5,143,897.03	5,123,632.80
9128283W8	UNITED STATES OF AMERICA NOTES FIXED 2.7	22,500,000.00	23,306,823.84	24,317,578.13
912828W66	UNITED STATES OF AMERICA NOTES FIXED 2.7	18,000,000.00	18,648,286.53	18,679,921.92
912828B66	UNITED STATES OF AMERICA NOTES FIXED 2.7	14,000,000.00	14,481,227.20	14,581,328.16
912828XZ8	UNITED STATES OF AMERICA NOTES FIXED 2.7	13,000,000.00	12,969,666.80	13,741,914.03
9128284Z0	UNITED STATES OF AMERICA NOTES FIXED 2.7	12,000,000.00	12,789,447.85	12,695,156.28
912828456	UNITED STATES OF AMERICA NOTES FIXED 2.7	11,000,000.00	11,018,648.22	11,339,453.18
9128284L1	UNITED STATES OF AMERICA NOTES FIXED 2.7	10,000,000.00	9,992,550.34	10,292,187.50
9128283Z1	UNITED STATES OF AMERICA NOTES FIXED 2.7	9,000,000.00	8,980,231.63	9,484,804.71
9128284X5	UNITED STATES OF AMERICA NOTES FIXED 2.7	8,000,000.00	8,148,038.41	8,274,375.04
912828Y61	UNITED STATES OF AMERICA NOTES FIXED 2.7	8,000,000.00	7,984,174.31	8,268,437.52
9128284N7	UNITED STATES OF AMERICA NOTES FIXED 2.8	36,440,000.00	38,083,749.81	39,701,095.40
9128284V9	UNITED STATES OF AMERICA NOTES FIXED 2.8	27,000,000.00	27,725,409.24	29,486,953.26
912828Y79	UNITED STATES OF AMERICA NOTES FIXED 2.8	14,000,000.00	14,766,963.28	14,877,734.34
9128284M9	UNITED STATES OF AMERICA NOTES FIXED 2.8	11,000,000.00	11,426,075.88	11,653,554.66
9128285K2	UNITED STATES OF AMERICA NOTES FIXED 2.8	10,000,000.00	9,975,972.46	10,394,140.60
9128285D8	UNITED STATES OF AMERICA NOTES FIXED 2.8	10,000,000.00	10,232,905.94	10,381,250.00
9128284R8	UNITED STATES OF AMERICA NOTES FIXED 2.8	8,000,000.00	8,504,189.50	8,482,187.52
9128285N6	UNITED STATES OF AMERICA NOTES FIXED 2.8	7,000,000.00	6,985,173.14	7,461,289.08
9128285P1	UNITED STATES OF AMERICA NOTES FIXED 2.8	7,000,000.00	7,004,671.38	7,286,562.50
9128285J5	UNITED STATES OF AMERICA NOTES FIXED 3%	8,000,000.00	7,976,428.06	8,555,937.52
9128285C0	UNITED STATES OF AMERICA NOTES FIXED 3%	8,000,000.00	7,996,335.71	8,546,250.00
9128285M8	UNITED STATES OF AMERICA NOTES FIXED 3.1	20,000,000.00	21,263,433.35	22,230,468.80
9128202A4	UNITED STATES OF AMERICA NOTES ZERO CPN	192,395,000.00	177,174,733.80	183,139,857.76
912820WJ8	UNITED STATES OF AMERICA NOTES ZERO CPN	65,010,000.00	60,530,049.09	62,433,328.00
83162CQ28	UNITED STATES SMALL BUSINESS ADMINISTRATION	3,921,751.29	3,921,751.29	3,906,794.51
83162CB93	UNITED STATES SMALL BUSINESS ADMINISTRATION	3,377,501.64	3,651,923.65	3,615,178.46
83162CZC0	UNITED STATES SMALL BUSINESS ADMINISTRATION	3,173,556.69	3,420,375.11	3,328,434.19
83162CJ53	UNITED STATES SMALL BUSINESS ADMINISTRATION	3,411,227.13	3,411,227.13	3,319,475.35
83162CZH9	UNITED STATES SMALL BUSINESS ADMINISTRATION	2,955,464.73	3,190,978.37	3,126,573.13
83162CXU2	UNITED STATES SMALL BUSINESS ADMINISTRATION	3,055,897.34	3,235,431.31	3,109,697.64
83162CF73	UNITED STATES SMALL BUSINESS ADMINISTRATION	2,673,805.73	2,736,264.17	2,633,638.75
83162CJ46	UNITED STATES SMALL BUSINESS ADMINISTRATION	2,516,700.35	2,516,700.35	2,460,348.41
83162CZ29	UNITED STATES SMALL BUSINESS ADMINISTRATION	2,046,242.47	2,284,118.17	2,248,104.49
83162CL92	UNITED STATES SMALL BUSINESS ADMINISTRATION	2,000,000.00	2,000,000.00	1,976,382.00
83162CD75	UNITED STATES SMALL BUSINESS ADMINISTRATION	1,686,660.95	1,783,578.08	1,735,582.04
83162CH89	UNITED STATES SMALL BUSINESS ADMINISTRATION	1,738,762.50	1,743,788.61	1,675,785.74
83162CA37	UNITED STATES SMALL BUSINESS ADMINISTRATION	1,374,940.68	1,515,012.77	1,492,860.68
83162CB36	UNITED STATES SMALL BUSINESS ADMINISTRATION	1,216,153.97	1,333,921.38	1,310,672.97
83162CTL7	UNITED STATES SMALL BUSINESS ADMINISTRATION	798,960.41	859,422.16	839,149.72
83162CKY4	UNITED STATES SMALL BUSINESS ADMINISTRATION	779,180.09	812,903.98	795,055.18
83162CUI7	UNITED STATES SMALL BUSINESS ADMINISTRATION	384,550.31	402,095.44	390,503.99
83162CSD6	UNITED STATES SMALL BUSINESS ADMINISTRATION	298,475.46	336,810.93	329,230.97
912909108	UNITED STATES STEEL CORP COMMON STOCK US	4,467.00	105,599.88	106,359.27
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK US	736.00	78,042.41	159,034.88
839J2M4	UNITED UTILITIES GROUP PLC COMMON STOCK	2,412.00	25,483.54	35,576.90
91324P8K7	UNITEDHEALTH GROUP INC CALLABLE BOND FIX	1,090,000.00	1,206,347.88	1,671,128.67
91324PD16	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	15,518,000.00	15,979,585.55	17,206,234.87
91324PEF5	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	9,251,000.00	9,411,938.53	10,008,009.33
91324PBE1	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	6,152,000.00	6,028,762.97	6,207,370.13
91324PEE8	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	8,732,000.00	8,726,181.31	9,139,075.20
91324PCR1	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	5,975,000.00	6,687,443.81	7,821,709.08
91324PDL3	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	5,530,000.00	5,855,581.54	6,850,055.52
91324PDV1	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	5,390,000.00	5,562,462.05	6,450,414.70
91324PAR3	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	4,275,000.00	5,227,447.93	5,929,185.01
91324PDY5	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	5,589,000.00	5,499,158.26	5,673,836.33
91324PBQ4	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	3,449,000.00	4,255,731.01	4,949,828.80
91324PDO2	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	3,591,000.00	3,807,799.72	4,582,656.45
91324PBW1	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	3,610,000.00	3,469,882.02	4,398,152.53
91324PDZ2	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	4,108,000.00	4,158,423.00	4,184,598.80
91324PCQ3	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	2,880,000.00	2,956,584.42	3,598,686.81
91324PED0	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	3,503,000.00	3,502,693.14	3,564,013.40
91324PDF6	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	3,050,000.00	3,021,806.11	3,500,930.09
91324PAX0	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	2,275,000.00	2,776,510.12	3,363,020.50
91324PEA6	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	3,135,000.00	3,138,454.87	3,236,910.16
91324PBU5	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	2,405,000.00	2,410,496.21	3,020,642.57
91324PCZ3	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	1,800,000.00	2,070,144.34	2,202,968.88
91324PCA8	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	1,579,000.00	1,463,819.15	1,840,407.90
91324PDU3	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	1,355,000.00	1,361,932.61	1,559,202.14
91324PCD2	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	1,170,000.00	1,163,408.15	1,418,048.28
91324PK05	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	1,150,000.00	1,148,490.73	1,281,695.92
91324PEB4	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	1,035,000.00	1,034,148.92	1,026,753.50
91324PDK7	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	1,010,000.00	1,002,879.12	1,002,691.27
91324PDJ8	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	890,000.00	931,265.90	925,622.81
91324PEC2	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	935,000.00	931,493.28	924,885.99
91324PDN9	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	610,000.00	630,991.04	663,309.91
91324PDS8	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	450,000.00	449,985.45	476,029.79
91324PDW9	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	460,000.00	458,733.34	458,249.03
91324PBN1	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	235,000.00	289,491.08	327,212.47
91324PCX8	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	215,000.00	265,469.92	260,974.26
91324PCC4	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	45,000.00	44,931.44	46,146.88
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD	21,831.00	4,905,311.83	10,962,218.34
91332U101	UNITY SOFTWARE INC COMMON STOCK USD 0.00	2,478.00	297,536.79	354,329.22
91336KB85	UNIV CALIF REGTS MED CTR POOLED REV TAXA	2,560,000.00	2,560,000.00	2,633,958.40
91336KC3	UNIV CALIF REGTS MED CTR POOLED REV TAXA	990,000.00	990,000.00	1,065,269.70
91336KD1	UNIV CALIF REGTS MED CTR POOLED REV TAXA	310,000.00	310,000.00	342,379.50
91336LI07	UNIVAR SOLUTIONS INC COMMON STOCK USD 0.	8,362.00	213,907.24	237,062.70
ABA9907H2	UNIVERSA BLACK SWAN PROTECTION PROTOCOL	100.00	-	7,547,457.02
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD	3,517.00	587,700.74	580,410.51
913903AV2	UNIVERSAL HEALTH SERVICES INC CALLABLE N	4,889,000.00	4,874,832.54	4,849,419.14
913903100	UNIVERSAL HEALTH SERVICES INC COMMON STO	1,225.00	129,416.08	158,833.50
BNZGVV1	UNIVERSAL MUSIC GROUP NV COMMON STOCK EU	2,638.00	47,040.16	74,338.36
91412HG4	UNIVERSITY CALIF REVS TAXABLE GEN BDS 20	245,000.00	245,000.00	240,572.85
91412NBD1	UNIVERSITY OF CHICAGO/THE CALLABLE BOND	122,000.00	122,000.00	123,524.92
91412NBE9	UNIVERSITY OF CHICAGO/THE CALLABLE NOTES	1,389,000.00	1,389,001.61	1,355,209.94
914886AD8	UNIVERSITY OF SOUTHERN CALIFORNIA CALLAB	2,484,000.00	2,471,395.91	2,525,971.03
914886AE6	UNIVERSITY OF SOUTHERN CALIFORNIA CALLAB	941,000.00	971,678.22	954,073.21
914886AA4	UNIVERSITY OF SOUTHERN CALIFORNIA CALLAB	515,000.00	625,287.25	824,875.67
914886AC0	UNIVERSITY OF SOUTHERN CALIFORNIA CALLAB	660,000.00	660,000.00	779,009.00
915217WK7	UNIVERSITY VA UNIV REVS FEDERALLY TAXABL	2,170,000.00	2,170,000.00	3,015,866.00
915217XM0	UNIVERSITY VA UNIV REVS TAXABLE GEN PLG	1,035,000.00	1,035,000.00	1,045,950.30
LX1611970	Univision Communications Inc.-2017 Repla	868,142.48	848,175.19	869,496.78
91529VAN6	UNUM GROUP CALLABLE NOTES FIXED 4% 15/YU	1,040,000.00	1,066,877.24	1,147,903.49
91529VAR7	UNUM GROUP CALLABLE NOTES FIXED 4.125% 1	3,295,000.00	3,263,146.18	3,344,399.92

91529YAP1	UNUM GROUP CALLABLE NOTES FIXED 4.5% 15/	2,245,000.00	2,241,015.83	2,387,847.72
903192AA0	UNUM GROUP CALLABLE NOTES FIXED 6.75% 15	552,000.00	533,955.50	684,682.46
91529Y106	UNUM GROUP COMMON STOCK USD 0.1	3,431.00	82,785.37	84,299.67
90313QA08	UNUM GROUP MEDIUM TERM NOTE FIXED 7.19%	500,000.00	617,240.00	607,257.84
6916844	UOL GROUP LTD COMMON STOCK SGD 0	1,792.00	8,690.18	9,424.23
90320BAA7	UPC BROADBAND FINCO BV CALLABLE NOTES FI	2,700,000.00	2,700,000.00	2,754,000.00
5051252	UPM-KYMMENE OYJ COMMON STOCK EUR 0	1,939.00	55,217.73	73,780.33
91680M107	UPSTART HOLDINGS INC COMMON STOCK USD 0.	751.00	188,591.87	113,626.30
91679LAB8	UPSTART SECURITIZATION TRUST 2021-3 2021	1,000,000.00	999,771.00	989,058.40
TYH2COM	US 10YR NOTE (CBT) BOND 22/MAR/2022 TYH2	1,193.00	769,483.60	-
TYH2COM	US 10YR NOTE (CBT) BOND 22/MAR/2022 TYH2	-	934.00	612,586.08
UXYH2CO	US 10YR ULTRA FUT BOND 22/MAR/2022 UXYH2	838.00	376,727.23	-
UXYH2CO	US 10YR ULTRA FUT BOND 22/MAR/2022 UXYH2	-	1,271.00	2,014,023.02
TUH2COM	US 2YR NOTE (CBT) BOND 31/MAR/2022 TUH2	894.00	136,026.24	-
TUH2COM	US 2YR NOTE (CBT) BOND 31/MAR/2022 TUH2	-	235.00	67,654.00
FVH2COM	US 5YR NOTE (CBT) BOND 31/MAR/2022 FVH2	4,296.00	968,200.89	-
FVH2COM	US 5YR NOTE (CBT) BOND 31/MAR/2022 FVH2	-	793.00	154,527.75
90345WAD6	US AIRWAYS 2012-2 CLASS A PASS THROUGH T	4,394,435.17	4,387,923.03	4,372,466.51
902973A29	US BANCORP CALLABLE BOND VARIABLE USD 10	3,279,000.00	3,291,879.05	3,542,533.23
91159HHX1	US BANCORP CALLABLE MEDIUM TERM NOTE FIX	2,730,000.00	2,799,315.30	2,820,565.02
91159HHK9	US BANCORP CALLABLE MEDIUM TERM NOTE FIX	950,000.00	1,045,065.50	1,009,018.81
91159HJB7	US BANCORP CALLABLE MEDIUM TERM NOTE VAR	1,825,000.00	1,825,000.00	1,817,981.52
902973BC9	US BANCORP CALLABLE NOTES VARIABLE USD 1	1,695,000.00	1,695,000.00	1,694,661.00
902973304	US BANCORP COMMON STOCK USD 0.01	36,685.00	1,698,003.68	2,060,596.45
USD	US DOLLAR INTEREST BEARING	-	2,159,790.00	2,159,790.00
912008109	US FOODS HOLDING CORP COMMON STOCK USD 0	3,681.00	89,397.47	128,209.23
USH2COM	US LONG BOND(CBT) BOND 22/MAR/2022 USH2	969.00	602,578.86	-
USH2COM	US LONG BOND(CBT) BOND 22/MAR/2022 USH2	-	1,605.00	376,834.50
WNH2COM	US ULTRA BOND CBT BOND 22/MAR/2022 WNH2	1,670.00	3,097,490.75	-
WNH2COM	US ULTRA BOND CBT BOND 22/MAR/2022 WNH2	-	972.00	328,775.13
90290EAD1	USAA AUTO OWNER TRUST 2019-1 A4 2	617,000.00	617,334.83	622,046.01
6171494	USS CO LTD COMMON STOCK JPY	790.00	14,187.53	12,321.13
62854AANA	UTAH ACQUISITION SUB INC CALLABLE NOTES	10,266,000.00	10,620,420.56	11,068,670.21
62854AAP9	UTAH ACQUISITION SUB INC CALLABLE NOTES	1,300,000.00	1,122,505.94	1,592,636.01
91823B109	UWM HOLDINGS CORP COMMON STOCK USD 0.000	1,131.00	10,631.40	6,695.52
91879Q109	VAIL RESORTS INC COMMON STOCK USD 0.01	664.00	133,174.46	217,725.60
453258AP0	VALE CANADA LTD CALLABLE BOND FIXED 7.2%	660,000.00	760,066.35	838,200.00
91911TAQ6	VALE OVERSEAS LTD CALLABLE NOTES FIXED 3	4,306,000.00	4,399,974.25	4,456,753.06
91911TAH6	VALE OVERSEAS LTD CALLABLE NOTES FIXED 6	6,650,000.00	8,135,329.20	8,836,254.00
91911TAP8	VALE OVERSEAS LTD CALLABLE NOTES FIXED 6	5,127,000.00	5,844,935.87	5,934,553.77
91911TAK9	VALE OVERSEAS LTD CALLABLE NOTES FIXED 6	4,200,000.00	5,249,507.76	5,638,542.00
BD4G7B4	VALE OVERSEAS LTD CALLABLE NOTES FIXED 6	1,566,000.00	1,796,080.26	1,812,660.66
9.19E+109	VALE SA ADR USD 0	16,700.00	358,232.70	234,134.00
91912EAA3	VALE SA CALLABLE NOTES FIXED 5.625% 11/5	6,155,000.00	6,701,429.57	7,332,205.30
2196286	VALE SA COMMON STOCK BRL 0	45,600.00	603,598.51	638,236.27
BDCC5T8	VALEO COMMON STOCK EUR 1	3,594.00	110,708.45	108,635.03
91913YAW0	VALERO ENERGY CORP CALLABLE NOTES FIXED	5,005,000.00	4,983,742.41	5,446,303.62
91913YBD1	VALERO ENERGY CORP CALLABLE NOTES FIXED	9,548,000.00	9,501,789.95	9,486,740.89
91913YBC3	VALERO ENERGY CORP CALLABLE NOTES FIXED	5,457,000.00	5,440,886.25	5,439,973.51
91913YAL4	VALERO ENERGY CORP CALLABLE NOTES FIXED	2,162,000.00	2,542,382.01	2,912,562.54
91913YB85	VALERO ENERGY CORP CALLABLE NOTES FIXED	1,735,000.00	1,729,247.22	1,728,363.22
91913YAU4	VALERO ENERGY CORP CALLABLE NOTES FIXED	1,275,000.00	1,376,957.71	1,361,935.17
91913YAY6	VALERO ENERGY CORP CALLABLE NOTES FIXED	990,000.00	1,030,446.19	1,025,506.53
91913YAE0	VALERO ENERGY CORP CALLABLE NOTES FIXED	700,000.00	850,716.88	965,631.51
91913Y100	VALERO ENERGY CORP COMMON STOCK USD 0.01	8,286.00	451,934.88	622,361.46
91914IAB8	VALERO ENERGY PARTNERS LP CALLABLE NOTES	1,330,000.00	1,344,964.54	1,466,458.00
91915WAB8	VALIDUS HOLDINGS LTD CALLABLE NOTES FIXE	3,455,000.00	4,760,547.85	5,711,869.16
920253101	VALMONT INDUSTRIES INC COMMON STOCK USD	347.00	44,614.78	86,923.50
92047W101	VALVOLINE INC COMMON STOCK USD 0.01	3,023.00	55,014.36	112,727.67
AAC993602	VANBARTON VTC FUND I LLC	100.00	300,790,388.94	441,953,652.00
922042874	VANGUARD FTSE EUROPE ETF USD	35,410.00	1,754,584.58	2,416,378.40
92206C813	VANGUARD LONG-TERM CORPORATE BOND ETF ET	1,009,334.00	100,835,499.55	106,827,910.56
92212KAA4	VANTAGE DATA CENTERS ISSUER LLC 2019-1A	976,666.76	976,666.76	997,587.94
8Y2WMR0	VAT GROUP AG COMMON STOCK CHF 0.1	36.00	45,965.33	47,876.20
91823AG66	VB-S1 ISSUER LLC 2018-1A C 3.413% 15/FEB	1,500,000.00	1,500,000.00	1,508,422.50
91790CAA4	VCAT 2021-NPL1 LLC 2021-NPL1 A1 STEP 26/	943,050.44	943,050.44	941,543.92
922475108	VEEVA SYSTEMS INC COMMON STOCK USD 0.000	4,207.00	887,477.77	1,074,804.36
92276F100	VENTAS INC REIT USD 0.25	45,825.00	2,324,387.63	2,342,574.00
92277GAT4	VENTAS REALTY LP CALLABLE NOTES FIXED 2.	1,440,000.00	1,435,262.07	1,483,443.06
92277GAW7	VENTAS REALTY LP CALLABLE NOTES FIXED 2.	670,000.00	672,557.23	663,290.87
92277GAE7	VENTAS REALTY LP CALLABLE NOTES FIXED 3.	3,857,000.00	3,762,600.06	4,065,861.45
92277GAJ6	VENTAS REALTY LP CALLABLE NOTES FIXED 3.	1,145,000.00	1,191,212.83	1,212,483.56
92277GAM9	VENTAS REALTY LP CALLABLE NOTES FIXED 4%	4,625,000.00	4,906,717.81	5,117,546.73
92277GAN7	VENTAS REALTY LP CALLABLE NOTES FIXED 4.	800,000.00	799,713.55	907,907.91
6927374	VENTURE CORP LTD COMMON STOCK SGD 0	1,100.00	14,268.65	14,939.73
92328MAA1	VENTURE GLOBAL CALCASIEU PASS LLC CALLAB	1,000,000.00	1,000,000.00	1,037,500.00
4031879	VEOLIA ENVIRONNEMENT SA COMMON STOCK EUR	2,383.00	53,801.02	87,422.91
4661607	VERBUND AG COMMON STOCK EUR 0	815.00	70,041.50	91,662.30
92873HAA1	VERICREST OPPORTUNITY LOAN TRANSFEREE 20	2,395,712.52	2,395,712.52	2,378,101.64
92343EAM4	VERISIGN INC CALLABLE NOTES FIXED 2.7% 1	4,764,000.00	4,751,108.72	4,787,820.00
9.23E+106	VERISIGN INC COMMON STOCK USD 0.001	2,666.00	495,498.22	676,684.12
92345VAG1	VERISK ANALYTICS INC CALLABLE NOTES FIXE	2,786,000.00	2,758,882.42	3,029,487.31
92345V106	VERISK ANALYTICS INC COMMON STOCK USD 0.	2,638.00	376,430.61	603,389.74
92343VCV4	VERIZON COMMUNICATIONS INC CALLABLE NOTE	35,719,000.00	35,728,633.29	41,897,845.86
92343VGC2	VERIZON COMMUNICATIONS INC CALLABLE NOTE	24,465,000.00	24,644,571.12	26,525,369.39
92343VGB4	VERIZON COMMUNICATIONS INC CALLABLE NOTE	21,559,000.00	22,286,413.92	23,216,080.79
92343VFM9	VERIZON COMMUNICATIONS INC CALLABLE NOTE	23,580,000.00	21,640,258.37	22,320,651.15
92343VCK8	VERIZON COMMUNICATIONS INC CALLABLE NOTE	21,453,000.00	21,205,276.62	21,138,028.98
92343VEA8	VERIZON COMMUNICATIONS INC CALLABLE NOTE	12,505,000.00	14,544,775.90	16,094,314.66
92343VGK4	VERIZON COMMUNICATIONS INC CALLABLE NOTE	11,532,000.00	12,622,080.35	13,557,612.52
92343VFT6	VERIZON COMMUNICATIONS INC CALLABLE NOTE	12,840,000.00	13,249,529.60	13,442,754.16
92343VFT6	VERIZON COMMUNICATIONS INC CALLABLE NOTE	12,275,000.00	11,871,211.68	11,663,916.00
92343VDU5	VERIZON COMMUNICATIONS INC CALLABLE NOTE	7,787,000.00	8,661,545.95	10,118,912.69
92343VFU3	VERIZON COMMUNICATIONS INC CALLABLE NOTE	10,168,000.00	10,035,359.38	9,648,282.11
92343VG17	VERIZON COMMUNICATIONS INC CALLABLE NOTE	8,087,000.00	8,115,306.23	8,159,080.08
92343VGH1	VERIZON COMMUNICATIONS INC CALLABLE NOTE	7,150,000.00	7,147,142.99	7,163,618.47
92343VDC5	VERIZON COMMUNICATIONS INC CALLABLE NOTE	5,580,000.00	5,935,923.71	6,471,170.19
92343VVF1	VERIZON COMMUNICATIONS INC CALLABLE NOTE	5,530,000.00	5,452,628.64	5,225,582.08
92343VFD1	VERIZON COMMUNICATIONS INC CALLABLE NOTE	4,400,000.00	4,621,346.14	5,052,223.04
92343VCQ5	VERIZON COMMUNICATIONS INC CALLABLE NOTE	4,173,000.00	4,652,935.10	4,860,668.39
92343VFR0	VERIZON COMMUNICATIONS INC CALLABLE NOTE	3,765,000.00	3,562,924.99	3,563,401.34
92343VBG8	VERIZON COMMUNICATIONS INC CALLABLE NOTE	3,098,000.00	3,101,987.22	3,460,588.65
92343VDR2	VERIZON COMMUNICATIONS INC CALLABLE NOTE	2,629,000.00	3,131,656.49	3,296,183.55
92343VFX7	VERIZON COMMUNICATIONS INC CALLABLE NOTE	3,408,000.00	3,312,660.64	3,238,046.86
92343VFS8	VERIZON COMMUNICATIONS INC CALLABLE NOTE	2,500,000.00	2,480,775.00	2,439,003.05
92343VBE3	VERIZON COMMUNICATIONS INC CALLABLE NOTE	1,900,000.00	2,310,181.43	2,347,226.49
92343VFL3	VERIZON COMMUNICATIONS INC CALLABLE NOTE	2,040,000.00	1,991,321.53	1,913,763.29
92343VGL2	VERIZON COMMUNICATIONS INC CALLABLE NOTE	1,920,000.00	1,912,744.03	1,894,137.87
92343VBT0	VERIZON COMMUNICATIONS INC CALLABLE NOTE	840,000.00	1,113,168.14	1,312,826.91
92343VEU4	VERIZON COMMUNICATIONS INC CALLABLE NOTE	1,056,000.00	1,114,337.22	1,183,883.14
92343VCZ5	VERIZON COMMUNICATIONS INC CALLABLE NOTE	837,000.00	889,259.34	1,097,000.34
92343VCX0	VERIZON COMMUNICATIONS INC CALLABLE NOTE	680,000.00	749,694.16	850,922.28
92343VDS0	VERIZON COMMUNICATIONS INC CALLABLE NOTE	348,000.00	449,219.47	460,623.94
92343VER1	VERIZON COMMUNICATIONS INC CALLABLE NOTE	161,000.00	182,018.66	182,888.77
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK	97,753.00	5,296,713.71	5,079,245.88
92344GAM8	VERIZON COMMUNICATIONS INC NOTES FIXED 7	4,705,000.00	6,148,801.70	6,734,723.03
92343VGE8	VERIZON COMMUNICATIONS INC NOTES VARIBL	5,600,000.00	5,601,495.00	5,676,664.00
92348KAA1	VERIZON MASTER TRUST 2021-1 A 0.5% 20/MA	1,695,000.00	1,694,875.59	1,673,002.46

92348KAD5	VERIZON MASTER TRUST 2021-2 A 0.99% 20/A	1,585,000.00	1,584,771.44	1,577,057.25
92348XAA3	VERIZON OWNER TRUST 2018-A 2018-A A1A 3.	5,654.48	5,744.82	5,663.41
92347YAA2	VERIZON OWNER TRUST 2019-A 2019-A A1A 2.	166,429.24	166,395.95	167,340.67
92348AA3	VERIZON OWNER TRUST 2019-C 2019-C A1A 1.	1,157,849.42	1,181,206.92	1,165,794.70
92348TAA2	VERIZON OWNER TRUST 2020-A 2020-A A1A 1.	1,518,000.00	1,553,466.26	1,529,391.83
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK	7,277.00	1,400,982.47	1,598,029.20
925325995	VERTICOM COMMON STOCK RESTRICTED	284.00	-	-
925325987	VERTICOM INC SER A PFD STK RESTRICTED	39,061.00	-	-
925325912	VERTICOM INC SER B PFD RESTRICTED	752.00	-	-
92537N108	VERTIV CO	5,030.00	82,844.06	125,599.10
2681908	VERTIV TL B LK193137 92537EAC2	997,487.44	984,915.06	992,859.10
92537JAA5	VERUS SECURITIZATION TRUST 2019-3 2019-3	212,059.33	212,058.42	212,778.00
92537MAA2	VERUS SECURITIZATION TRUST 2019-4 2019-4	312,146.43	312,146.34	315,152.03
92537MAA9	VERUS SECURITIZATION TRUST 2019-INV2 201	176,903.47	176,900.20	177,760.97
92537MAA8	VERUS SECURITIZATION TRUST 2019-INV3 201	548,848.51	548,844.22	554,960.38
92536PAA2	VERUS SECURITIZATION TRUST 2020-1 2020-1	333,269.51	333,267.08	334,058.63
92537UAA0	VERUS SECURITIZATION TRUST 2020-2 2020-2	309,857.00	309,852.41	310,200.57
92538CA9	VERUS SECURITIZATION TRUST 2020-5 2020-5	99,623.41	99,622.75	99,189.59
92537QAA9	VERUS SECURITIZATION TRUST 2021-1 2021-1	329,097.19	329,091.30	325,828.70
92538FAA2	VERUS SECURITIZATION TRUST 2021-2 2021-2	622,911.46	622,901.38	616,403.78
925391AA8	VERUS SECURITIZATION TRUST 2021-3 2021-3	422,657.63	422,654.41	417,759.54
92538HAA8	VERUS SECURITIZATION TRUST 2021-4 2021-4	465,604.58	465,596.29	456,374.57
92538KAA1	VERUS SECURITIZATION TRUST 2021-5 2021-5	1,684,626.28	1,684,625.09	1,654,138.76
92538MAA7	VERUS SECURITIZATION TRUST 2021-6 2021-6	1,535,552.03	1,535,523.46	1,528,691.95
92538QAA8	VERUS SECURITIZATION TRUST 2021-7 2021-7	678,688.03	678,678.80	677,014.79
92538GAA0	VERUS SECURITIZATION TRUST 2021-8 2021-8	494,000.00	493,996.10	493,704.19
92538BAA1	VERUS SECURITIZATION TRUST 2021-R3 2021-	349,379.63	349,375.68	347,646.15
92538EAA5	VERUS SECURITIZATION TRUST 2021-R3 2021-	351,320.59	351,319.54	350,145.46
BNDRY95	VESON HOLDINGS LTD COMMON STOCK HKD 0.1	260,000.00	34,664.67	10,338.24
925994949	VESTAR CAPITAL PARTNERS IV L P IBM	100.00	-	679,966.00
925994576	VESTAR CAPITAL PARTNERS V/1133 WEST LLC	100.00	-	3,900,426.00
925990996	VESTAR EQUITY PARTNERS III - IBM	200.00	4,758,279.12	
BN4MYF5	VESTAS WIND SYSTEMS A/S COMMON STOCK DKK	65,413.00	326,017.80	2,000,321.09
918204108	VF CORP COMMON STOCK USD 0	5,388.00	327,433.18	394,509.36
92553PAW2	VIACOMCBS INC CALLABLE BOND FIXED 5.25%	3,415,000.00	3,381,476.81	4,275,264.35
92553PAU6	VIACOMCBS INC CALLABLE BOND FIXED 5.85%	8,644,000.00	9,766,501.46	11,643,544.32
124857AT0	VIACOMCBS INC CALLABLE NOTES FIXED 3.375	1,743,000.00	1,917,959.84	1,855,145.06
124857JAM5	VIACOMCBS INC CALLABLE NOTES FIXED 3.7%	1,295,000.00	1,264,214.61	1,371,023.29
124857AQ6	VIACOMCBS INC CALLABLE NOTES FIXED 4% 15	2,340,000.00	2,545,988.30	2,516,438.33
92556HAD9	VIACOMCBS INC CALLABLE NOTES FIXED 4.2%	585,000.00	658,547.00	659,860.24
92553PA77	VIACOMCBS INC CALLABLE NOTES FIXED 4.375	11,281,000.00	10,138,375.88	12,834,181.50
124857AN3	VIACOMCBS INC CALLABLE NOTES FIXED 4.6%	1,600,000.00	1,446,725.01	1,896,559.58
124857AJ2	VIACOMCBS INC CALLABLE NOTES FIXED 4.85%	1,795,000.00	1,800,172.31	2,137,142.40
124857AK9	VIACOMCBS INC CALLABLE NOTES FIXED 4.9%	1,200,000.00	1,184,997.22	1,460,103.83
92556HAC1	VIACOMCBS INC CALLABLE NOTES FIXED 4.95%	3,400,000.00	4,225,775.25	4,334,140.68
92556HAB3	VIACOMCBS INC CALLABLE NOTES FIXED 4.95%	109,000.00	131,013.64	129,847.35
124857AF0	VIACOMCBS INC CALLABLE NOTES FIXED 5.9%	425,000.00	566,537.16	564,923.80
92553PBC5	VIACOMCBS INC CALLABLE NOTES VARIABLE 28	12,454,000.00	12,891,301.19	14,026,317.50
92553PBD3	VIACOMCBS INC CALLABLE NOTES VARIABLE 28	4,157,000.00	4,188,364.48	4,145,319.04
92556H206	VIACOMCBS INC COMMON STOCK USD 0.001	9,703.00	322,683.06	292,836.54
92556H107	VIACOMCBS INC COMMON STOCK USD 0.001	142.00	5,551.98	4,738.54
LX196498	Viad Corp-Initial Term Loan LIBOR+5.0 -	897,750.00	879,795.00	897,193.40
92552V100	VIASAT INC COMMON STOCK USD 0.0001	1,166.00	56,083.81	51,933.64
92556VAC0	VIATRIS INC CALLABLE NOTES FIXED 2.3% 22	445,000.00	470,409.50	447,593.72
92556VAE6	VIATRIS INC CALLABLE NOTES FIXED 3.85% 2	4,980,000.00	5,109,790.31	5,274,201.17
92556VAF3	VIATRIS INC CALLABLE NOTES FIXED 4% 22/I	3,318,000.00	3,467,014.10	3,533,953.76
92556V106	VIATRIS INC COMMON STOCK USD	20,075.00	341,684.28	271,614.75
92558KAA6	VIBRANT CLO X LTD 2018-10A A1 FLOATING 2	500,000.00	500,000.00	497,903.00
5763201	VICAT SA COMMON STOCK EUR 4	2,006.00	173,494.68	82,124.04
925652109	VICI PROPERTIES INC REIT USD 0.01	10,425.00	226,979.59	313,896.75
BY7QX57	VICINITY CENTRES REIT AUD 0	14,684.00	28,002.80	18,042.44
92580Q107	VICOM SYS COM	56.00	-	-
92580Q206	VICOM SYS INC PFD SER A	1,470.00	-	-
926400102	VICTORIA'S SECRET & CO COMMON STOCK USD	3,353.00	73,008.19	186,225.47
92660FANA4	VIDEOTRON LTD CALLABLE NOTES FIXED 3.625	640,000.00	640,000.00	643,200.00
BD9X204	VIETNAM ENTERPRISE INVESTMENTS LTD CLOSE	52,112.00	466,693.44	539,960.70
82127W4	VIFOR PHARMA AG COMMON STOCK CHF 0.01	1,295.00	190,788.34	230,602.81
92676XAE7	VIKING CRUISES LTD CALLABLE NOTES FIXED	700,000.00	810,250.00	792,484.00
92719V100	VIMEO INC COMMON STOCK USD 0.01	2,417.00	34,709.22	43,409.32
BYXVTR8	VINACAPITAL VIETNAM OPPORTUNITY FUND LTD	46,016.00	216,394.73	321,604.08
81XH026	VINCI SA COMMON STOCK EUR 2.5	1,932.00	171,958.48	204,129.81
92763W103	VIPSHOP HOLDINGS LTD ADR USD 0.0001	8,260.00	113,007.23	69,384.00
92766K106	VIRGIN GALACTIC HOLDINGS INC COMMON STOC	2,993.00	111,247.40	40,046.34
927804F85	VIRGINIA ELECTRIC AND POWER CO CALLABLE	6,260,000.00	6,263,114.86	8,558,307.29
927804GF4	VIRGINIA ELECTRIC AND POWER CO CALLABLE	3,274,000.00	4,932,245.63	5,773,533.04
927804FP4	VIRGINIA ELECTRIC AND POWER CO CALLABLE	3,745,000.00	3,735,886.95	4,691,250.05
927804GF5	VIRGINIA ELECTRIC AND POWER CO CALLABLE	2,549,000.00	2,543,481.56	2,558,264.83
927804FR0	VIRGINIA ELECTRIC AND POWER CO CALLABLE	1,575,000.00	1,702,643.54	1,922,567.23
927804FE9	VIRGINIA ELECTRIC AND POWER CO CALLABLE	860,000.00	1,128,216.69	1,222,664.73
927804FW9	VIRGINIA ELECTRIC AND POWER CO CALLABLE	977,000.00	1,055,881.62	1,131,822.33
927804FL3	VIRGINIA ELECTRIC AND POWER CO CALLABLE	940,000.00	977,530.12	1,080,143.27
927804GD0	VIRGINIA ELECTRIC AND POWER CO CALLABLE	1,024,000.00	1,002,224.96	943,347.54
927804GC2	VIRGINIA ELECTRIC AND POWER CO CALLABLE	700,000.00	779,685.96	743,721.10
927804FA7	VIRGINIA ELECTRIC AND POWER CO CALLABLE	525,000.00	605,336.78	719,799.53
927804FY5	VIRGINIA ELECTRIC AND POWER CO CALLABLE	240,000.00	239,011.48	271,148.33
928254101	VIRTU FINANCIAL INC COMMON STOCK USD 0.0	9,730.00	266,362.31	280,515.90
92841M101	VIRTUS ALLIANZGI EQUITY & CONVERTIBLE IN	83,365.00	2,545,510.65	2,512,621.10
92840R101	VIRTUS DIVIDEND INTEREST & PREMIUM STRAT	507,306.00	6,153,289.41	8,147,334.36
92826CA25	VISA INC CALLABLE NOTES FIXED 2% 15/AUG/	770,000.00	762,128.88	674,348.98
92826CAM4	VISA INC CALLABLE NOTES FIXED 2.05% 15/A	520,000.00	519,377.80	526,710.15
92826CAK8	VISA INC CALLABLE NOTES FIXED 2.7% 15/AP	4,085,000.00	4,105,014.94	4,174,186.91
92826CAJ1	VISA INC CALLABLE NOTES FIXED 3.65% 15/S	2,910,000.00	2,975,374.77	3,386,478.60
92826CAE2	VISA INC CALLABLE NOTES FIXED 4.15% 14/D	1,970,000.00	2,089,826.62	2,357,550.55
92826CAF9	VISA INC CALLABLE NOTES FIXED 4.3% 14/OE	18,323,000.00	22,096,193.55	23,057,018.06
92826C839	VISA INC COMMON STOCK USD 0.0001	35,748.00	5,345,596.77	7,746,949.08
5638280	VISCOFAN SA COMMON STOCK EUR 0.7	6,689.00	149,444.26	432,822.99
92837MAA5	VISIO 2020-1R TRUST 2020-1R A1 1.312% 25	260,493.41	260,492.78	259,137.18
92840M102	VISTRA CORP COMMON STOCK USD 0.01	7,981.00	145,777.05	181,727.37
92840VAE2	VISTRA OPERATIONS CO LLC CALLABLE NOTES	7,910,000.00	7,969,645.46	8,458,857.66
92840VAD4	VISTRA OPERATIONS CO LLC CALLABLE NOTES	3,375,000.00	3,394,243.22	3,475,493.86
92840VAG7	VISTRA OPERATIONS CO LLC CALLABLE NOTES	1,890,000.00	1,992,532.86	1,959,762.47
92840VA00	VISTRA OPERATIONS CO LLC CALLABLE NOTES	750,000.00	767,178.08	774,480.00
BMVLDG7	VITESCO TECHNOLOGIES GROUP AG COMMON STO	0.80	65.73	39.30
4834777	VIVENDI SE COMMON STOCK EUR 5.5	2,745.00	20,063.86	37,115.99
928563AG0	VMWARE INC CALLABLE NOTES FIXED 0.6% 15/	5,061,000.00	5,056,623.24	5,025,504.37
928563AH8	VMWARE INC CALLABLE NOTES FIXED 1% 15/AU	1,495,000.00	1,495,354.50	1,480,567.06
928563AJ4	VMWARE INC CALLABLE NOTES FIXED 1.4% 15/	777,000.00	775,679.10	763,621.09
928563AK1	VMWARE INC CALLABLE NOTES FIXED 1.8% 15/	427,000.00	424,878.64	412,584.91
928563AL9	VMWARE INC CALLABLE NOTES FIXED 2.2% 15/	5,180,000.00	5,170,253.20	5,034,582.38
928563AC9	VMWARE INC CALLABLE NOTES FIXED 3.9% 21/	6,022,000.00	6,296,126.59	6,556,195.42
928563AE5	VMWARE INC CALLABLE NOTES FIXED 4.65% 15	10,590,000.00	10,799,687.35	11,909,765.19
928563AF2	VMWARE INC CALLABLE NOTES FIXED 4.7% 15/	3,119,000.00	3,284,009.67	3,630,073.26
928563A02	VMWARE INC COMMON STOCK USD 0.01	9,016.00	868,101.13	1,044,774.46
92857WAC3	VODAFONE GROUP PLC CALLABLE BOND FIXED 6	2,200,000.00	2,593,533.30	2,982,329.33
92857WBM1	VODAFONE GROUP PLC CALLABLE NOTES FIXED	8,460,000.00	8,534,812.58	11,019,110.75
92857WBU3	VODAFONE GROUP PLC CALLABLE NOTES FIXED	9,425,000.00	9,693,493.52	10,877,987.97
92857WBS8	VODAFONE GROUP PLC CALLABLE NOTES FIXED	8,535,000.00	9,029,720.27	10,763,230.74
92857WBD1	VODAFONE GROUP PLC CALLABLE NOTES FIXED	2,536,000.00	2,418,909.44	2,973,224.28

92857WBL3	VODAFONE GROUP PLC CALLABLE NOTES FIXED	1,580,000.00	1,685,822.34	1,964,043.63
92857WBT6	VODAFONE GROUP PLC CALLABLE NOTES FIXED	1,235,000.00	1,297,566.04	1,621,905.95
92857WBK5	VODAFONE GROUP PLC CALLABLE NOTES FIXED	1,225,000.00	1,368,054.64	1,378,352.33
92857WBQ2	VODAFONE GROUP PLC CALLABLE NOTES VARIA	5,265,000.00	5,537,775.33	6,367,899.88
92857WBX7	VODAFONE GROUP PLC CALLABLE NOTES VARIA	1,140,000.00	1,140,000.00	1,165,650.00
92857WBW9	VODAFONE GROUP PLC CALLABLE NOTES VARIA	620,000.00	620,000.00	613,775.20
BH4HK53	VODAFONE GROUP PLC COMMON STOCK GBP 0.20	99,252.00	205,652.11	150,913.23
4943402	VOESTALPINE AG COMMON STOCK EUR 0	440.00	14,987.44	16,011.78
5497102	VOLKSWAGEN AG COMMON STOCK EUR 0	1,179.00	380,486.38	346,452.08
5497168	VOLKSWAGEN AG PREFERENCE EUR 0	16,135.00	3,382,406.93	3,256,531.20
928681AD8	VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2020	1,266,270.00	1,266,183.52	1,269,491.39
928681AE6	VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2020	1,142,000.00	1,141,741.22	1,149,352.65
928688BA9	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	1,845,000.00	1,852,606.09	1,907,811.72
928688BB7	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	987,000.00	1,066,507.77	1,038,477.22
BLMPQK2	VOLKSWAGEN LEASING GMBH MEDIUM TERM NOTE	3,900,000.00	4,603,620.15	4,462,471.09
92873CAA2	VOLT XCIII LLC 2021-NPL2 A1 STEP 27/FEB/	1,068,305.42	1,068,305.42	1,059,785.90
92873AAA6	VOLT XCIV LLC 2021-NPL3 A1 STEP 27/FEB/2	476,757.62	476,757.62	474,208.02
92873FAA5	VOLT XCVI LLC 2021-NPL5 A1 STEP 27/MAR/2	281,489.24	281,489.24	280,168.72
91835EAA7	VOLT XCVII LLC 2021-NPL6 A1 STEP 25/APR/	3,048,505.61	3,048,505.61	3,030,238.05
81QH830	VOLVO AB COMMON STOCK SEK 1.26	5,124.00	70,180.26	118,650.81
81QH7Y4	VOLVO AB COMMON STOCK SEK 1.26	760.00	20,640.60	17,846.11
25155FAB2	VONOVIA FINANCE BV CALLABLE BOND FIXED 5	3,000,000.00	2,985,919.63	3,158,545.86
BBJPFY1	VONOVIA SE COMMON STOCK EUR	2,643.00	118,503.55	145,772.55
928881AA9	VONTIER CORP CALLABLE NOTES FIXED 1.8% 0	3,880,000.00	3,860,582.26	3,818,308.00
928881AC5	VONTIER CORP CALLABLE NOTES FIXED 2.4% 0	2,480,000.00	2,473,500.27	2,395,928.00
928881AE1	VONTIER CORP CALLABLE NOTES FIXED 2.95%	1,020,000.00	1,017,868.20	1,010,361.00
928881I01	VONTIER CORP COMMON STOCK USD 0.0001	17,622.00	558,551.23	541,524.06
929043AJ6	VORNADO REALTY LP CALLABLE NOTES FIXED 3	3,023,000.00	3,015,640.42	3,167,510.22
929042I09	VORNADO REALTY TRUST REIT USD 0.04	2,930.00	133,255.27	122,649.80
929089I00	VOYA FINANCIAL INC COMMON STOCK USD 0.01	1,933.00	84,533.48	128,177.23
ABG9967M2	VOYAGER / INTREPRID EXCHANGE (92918X9A5)	837.00	274,256.08	274,256.08
ABG9973C5	VOYAGER / INTREPRID EXCHANGE (92918X9D9)	139.50	-	385.38
92918V109	VROOM INC COMMON STOCK USD	1,945.00	77,260.49	20,986.55
N9061@AH3	VTTI B.V. SERIES C SENIOR UNSECURED NOTE	5,000,000.00	5,000,000.00	5,587,800.00
N9061@AF7	VTTI BV BOND FIXED 3.8% 15/DEC/2024 USD	5,000,000.00	5,000,000.00	5,286,000.00
929160AY5	VULCAN MATERIALS CO CALLABLE NOTES FIXED	5,250,000.00	5,218,839.43	6,604,689.05
929160AV1	VULCAN MATERIALS CO CALLABLE NOTES FIXED	406,000.00	366,489.86	498,445.16
929160I09	VULCAN MATERIALS CO COMMON STOCK USD 1	2,201.00	264,552.59	456,883.58
084423AV4	W R BERKLEY CORP CALLABLE NOTES FIXED 3	1,275,000.00	1,269,884.99	1,393,656.26
084423AW2	W R BERKLEY CORP CALLABLE NOTES FIXED 3	210,000.00	198,622.99	199,298.65
084423AU6	W R BERKLEY CORP CALLABLE NOTES FIXED 4%	1,100,000.00	1,280,738.14	1,258,554.87
084423AT9	W R BERKLEY CORP CALLABLE NOTES FIXED 4	1,845,000.00	1,953,346.37	2,294,714.71
084423AP7	W R BERKLEY CORP CALLABLE NOTES FIXED 6	1,355,000.00	1,498,413.45	1,800,662.86
84423102	W R BERKLEY CORP COMMON STOCK USD 0.2	5,669.00	382,608.70	467,068.91
929903AM4	WACHOVIA CORP NOTES FIXED 5.5% 01/AUG/20	3,505,000.00	3,487,075.23	4,444,064.19
337358BD6	WACHOVIA CORP PUTABLE BOND FIXED 6.55% 1	1,190,000.00	1,479,473.47	1,607,649.12
337358BA2	WACHOVIA CORP PUTABLE BOND FIXED 7.5% 15	755,000.00	990,014.32	1,096,328.50
931427AT5	WALGREENS BOOTS ALLIANCE INC CALLABLE NO	3,394,000.00	3,718,873.32	3,804,349.33
931427I08	WALGREENS BOOTS ALLIANCE INC COMMON STOC	11,943.00	585,903.42	622,946.88
931142TE6	WALMART INC CALLABLE NOTES FIXED 1.8% 22	1,100,000.00	1,096,217.50	1,088,970.18
931142EU3	WALMART INC CALLABLE NOTES FIXED 2.5% 22	4,582,000.00	4,582,000.00	4,619,680.94
931142EV1	WALMART INC CALLABLE NOTES FIXED 2.65% 2	13,457,000.00	13,440,594.90	13,759,046.41
931142EB5	WALMART INC CALLABLE NOTES FIXED 3.95% 2	505,000.00	511,183.81	602,261.87
931142I03	WALMART INC COMMON STOCK USD 0.1	37,105.00	4,242,230.62	5,368,722.45
931142CB7	WALMART INC NOTES FIXED 5.25% 01/SEP/203	1,480,000.00	2,024,934.29	2,014,735.17
254687EF9	WALT DISNEY CO/THE CALLABLE NOTES FIXED	2,855,000.00	3,143,058.67	4,012,003.28
254687EB8	WALT DISNEY CO/THE CALLABLE NOTES FIXED	17,040,000.00	21,313,083.25	24,385,171.06
254687EH5	WALT DISNEY CO/THE CALLABLE NOTES FIXED	7,127,000.00	8,393,031.45	10,564,025.89
254687FM3	WALT DISNEY CO/THE CALLABLE NOTES FIXED	10,821,000.00	10,686,301.23	10,469,812.56
254687FY7	WALT DISNEY CO/THE CALLABLE NOTES FIXED	8,828,000.00	9,509,813.42	9,668,369.02
254687FV3	WALT DISNEY CO/THE CALLABLE NOTES FIXED	4,590,000.00	4,583,493.76	4,637,786.40
254687GA8	WALT DISNEY CO/THE CALLABLE NOTES FIXED	2,895,000.00	3,144,591.36	3,353,749.02
254687ET9	WALT DISNEY CO/THE CALLABLE NOTES FIXED	2,297,000.00	2,491,122.63	3,184,768.31
254687FZ4	WALT DISNEY CO/THE CALLABLE NOTES FIXED	2,791,000.00	2,923,034.60	3,156,249.24
254687ER3	WALT DISNEY CO/THE CALLABLE NOTES FIXED	1,960,000.00	2,390,481.29	2,885,598.57
254687FR2	WALT DISNEY CO/THE CALLABLE NOTES FIXED	1,765,000.00	1,761,254.96	2,193,889.32
254687FL5	WALT DISNEY CO/THE CALLABLE NOTES FIXED	1,200,000.00	1,210,367.92	1,193,656.51
BKKK9P7	WALT DISNEY CO/THE CALLABLE NOTES FIXED	952,000.00	914,403.12	921,103.55
254687EX0	WALT DISNEY CO/THE CALLABLE NOTES FIXED	45,000.00	44,737.28	59,230.84
254687I06	WALT DISNEY CO/THE COMMON STOCK USD 0.01	30,231.00	3,367,830.86	4,682,479.59
254687D26	WALT DISNEY CO/THE NOTES FIXED 6.2% 15/D	3,310,000.00	3,762,447.24	4,622,302.72
254687DV5	WALT DISNEY CO/THE NOTES FIXED 6.55% 15/	5,285,000.00	7,048,593.46	7,380,818.43
254687DP8	WALT DISNEY CO/THE NOTES FIXED 7.3% 30/A	1,855,000.00	2,177,611.74	2,433,679.25
254687DH6	WALT DISNEY CO/THE NOTES FIXED 7.43% 01/	2,857,000.00	3,567,733.60	3,596,171.33
254687CT1	WALT DISNEY CO/THE NOTES FIXED 7.75% 20/	225,000.00	245,282.17	254,760.61
93363DAAS	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	780,798.99	756,596.57	784,511.30
93362YAB8	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	641,559.92	641,428.70	649,760.72
933636AA0	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	449,762.05	304,519.35	447,964.13
92922F7Q5	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	407,247.22	407,247.20	388,633.25
93363NAH8	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	219,006.45	178,700.03	213,858.68
92922FA57	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	103,444.94	100,632.54	106,908.84
939336Z30	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	65,911.05	65,871.75	68,208.20
92922FI25	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	32,872.92	32,873.74	32,549.79
939336X40	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	19,319.59	19,337.70	19,303.68
92922FD21	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	17,836.19	17,852.92	17,814.54
9393357P4	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	14,291.18	14,293.31	14,187.82
929227QB5	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	6,464.68	6,466.50	6,452.35
82Q14Z3	WANT WANT CHINA HOLDINGS LTD COMMON STOC	59,498.00	46,107.85	54,642.03
933990939	WARBURG PINCUS CLUITY PARTNERS IBM	100.00	-	784,996.00
93399W905	Warburg Pincus Private Equity IX	100.00	0.00	1,467,599.00
	Warburg Pincus (Bermuda) Private Equity IX, L.P.			221,041.00
93398569	Warburg Pincus Private Equity X	100.00	0.00	3,628,009.00
	Warburg Pincus (Callisto-II) Private Equity X, L.P.			60,358.00
AAD991881	Warburg Pincus Private Equity XII	100.00	12,755,856.56	42,627,979.00
	Warburg Pincus (Callisto) Private Equity XII (Cayman), L.P.		8,522,941.61	28,482,272.00
	Warburg Pincus Private Equity (E&P) XII (A), L.P.		1,200,916.25	4,013,265.00
	Warburg Pincus Private Equity (E&P) XII Main-1, L.P.		190,813.98	637,669.00
	Warburg Pincus Private Equity XII (FT-1), L.P.		11,153.45	37,273.00
	Warburg Pincus Private Equity XII (International), L.P.		9,468.15	31,641.00
933992489	Warburg Pincus Private Equity XI	100.00	-	38,488,637.00
	Warburg Pincus Private Equity (E&P) XI - A, L.P.			9,958,282.00
	Warburg Pincus (Europa) Private Equity XI (Cayman), L.P.			6,047,678.00
	Warburg Pincus Private Equity XI (International), L.P.			284,602.00
4525189	WARTSILA OYJ ABP COMMON STOCK EUR 0	24,516.00	342,360.85	344,591.80
93884PDY3	WASHINGTON GAS LIGHT CO CALLABLE MEDIUM	200,000.00	199,056.27	223,542.93
93884PDW7	WASHINGTON GAS LIGHT CO CALLABLE MEDIUM	195,000.00	192,344.99	220,723.85
6821807	WASHINGTON H SOUL PATTERSON & CO LTD COM	752.00	12,737.48	16,189.02
939ESC968	WASHINGTON MUTUAL SHS	26,931.00	105,535.84	26.93
94106BAD3	WASTE CONNECTIONS INC CALLABLE NOTES FIX	4,980,000.00	4,946,276.44	4,901,899.21
94106BAB7	WASTE CONNECTIONS INC CALLABLE NOTES FIX	1,810,000.00	1,764,623.84	1,785,611.48
94106BAA9	WASTE CONNECTIONS INC CALLABLE NOTES FIX	210,000.00	212,340.32	214,264.35
94106LB88	WASTE MANAGEMENT INC CALLABLE NOTES FIK	500,000.00	562,955.00	533,901.26
94106LBM0	WASTE MANAGEMENT INC CALLABLE NOTES FIK	505,000.00	500,134.61	480,429.72
94106LBR9	WASTE MANAGEMENT INC CALLABLE NOTES FIK	445,000.00	471,019.40	464,072.22
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD 0	7,019.00	667,175.79	1,171,471.10
941848I03	WATERS CORP COMMON STOCK USD 0.01	4,793.00	1,501,052.63	1,785,871.80
942622200	WATSCO INC COMMON STOCK USD 0.5	3,598.00	614,804.18	1,125,742.24
94419L101	WAYFAIR INC COMMON STOCK USD 0.001	1,254.00	218,624.89	238,222.38

	928991660	WCAS XI, LP	100.00	-	17,807,996.00
	92890HAD4	WEA FINANCE LLC / WESTFIELD UK & EUROPE	2,505,000.00	2,552,826.47	2,697,555.50
	92928QAH1	WEA FINANCE LLC CALLABLE NOTES FIXED 2.8	2,020,000.00	2,012,743.48	2,078,801.37
	92928QAE8	WEA FINANCE LLC CALLABLE NOTES FIXED 4.1	20,000.00	19,951.32	21,665.71
	G48833126	WEATHERFORD INTERNATIONAL PLC EQUITY WRT	71.00	-	35.50
	947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD	1,509.00	52,072.83	84,262.56
	92939UAF3	WEC ENERGY GROUP INC CALLABLE NOTES FIXE	495,000.00	494,797.05	489,924.17
	92939UAD8	WEC ENERGY GROUP INC CALLABLE NOTES FIXE	284,000.00	283,772.80	273,820.33
	92939U106	WEC ENERGY GROUP INC COMMON STOCK USD O.	5,261.00	431,769.29	510,685.27
	948565AD8	WEEKLEY HOMES LLC / WEEKLEY FINANCE CORP	350,000.00	361,335.80	360,500.00
	6743956	WEICHAI POWER CO LTD COMMON STOCK HKD 1	114,000.00	259,369.66	223,136.62
	94876QAA4	WEIR GROUP PLC/THE CALLABLE NOTES FIXED	3,348,000.00	3,341,424.22	3,301,266.58
	B3CF1G6	WELCIA HOLDINGS CO LTD COMMON STOCK JPY	300.00	6,750.55	9,352.61
	94949IAA3	WELFLEET CLO 2018-2 LTD 2018-2A A1 FLOA	500,000.00	499,460.37	500,054.50
*	949746NL1	WELLS FARGO & CO 01/DEC/2086	2,965,000.00	3,590,542.41	3,984,598.36
*	949746RG8	WELLS FARGO & CO CALLABLE BOND VARIABLE	5,700,000.00	5,710,113.02	6,014,298.00
*	949746TG6	WELLS FARGO & CO CALLABLE BOND VARIABLE	2,455,000.00	2,159,575.00	2,380,121.81
*	949746RN3	WELLS FARGO & CO CALLABLE BOND VARIABLE	1,210,000.00	1,210,000.00	1,321,925.00
*	95000U205	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	15,874,000.00	16,385,241.03	16,279,184.17
*	95000U2F9	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	13,255,000.00	13,430,978.80	13,973,524.52
*	95000U2A0	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	12,383,000.00	12,821,161.21	13,312,016.99
*	95000U2M4	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	7,860,000.00	9,497,971.50	10,733,097.24
*	95000U2L6	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	5,775,000.00	6,778,780.95	6,708,919.54
*	95000U2D4	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	5,150,000.00	5,366,306.03	5,764,945.02
*	95000U2H5	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	5,000,000.00	5,238,700.00	5,124,850.00
*	95000U251	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	3,940,000.00	3,950,803.06	4,004,336.10
*	95000U2C6	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	3,260,000.00	3,386,809.58	3,422,863.57
*	95000U2G7	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	2,700,000.00	2,705,514.75	2,806,888.35
*	95000U2J1	WELLS FARGO & CO CALLABLE MEDIUM TERM NO	1,320,000.00	1,343,016.60	1,347,536.77
*	949746TD3	WELLS FARGO & CO CALLABLE NOTES VARIABLE	4,730,000.00	4,732,650.00	4,860,075.10
*	949746101	WELLS FARGO & CO COMMON STOCK USD 1.666	85,171.00	2,695,666.49	4,086,504.58
*	949748GQ7	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	19,802,000.00	20,544,863.96	24,901,855.58
*	949748GE4	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	17,134,000.00	17,446,240.26	20,743,264.77
*	949748GL8	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	13,938,000.00	14,296,094.06	15,528,766.52
*	949748FP0	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	11,524,000.00	12,082,390.40	15,231,154.99
*	949748GU8	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	8,344,000.00	8,738,988.37	10,413,748.81
*	949748GT1	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	6,134,000.00	6,339,028.17	7,269,712.18
*	949748FY1	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	1,570,000.00	1,724,125.04	1,711,226.02
*	949748GP9	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	300,000.00	299,475.00	319,672.68
*	949746SH5	WELLS FARGO & CO NOTES FIXED 3% 23/OCT/7	480,000.00	479,572.94	504,284.08
*	949748GK0	WELLS FARGO & CO NOTES FIXED 3.9% 01/MAY	1,155,000.00	1,331,603.02	1,321,320.39
*	949746RE3	WELLS FARGO & CO NOTES FIXED 4.48% 16/JA	1,735,000.00	1,782,782.39	1,842,512.81
*	949746RF0	WELLS FARGO & CO NOTES FIXED 5.606% 15/J	8,985,000.00	10,122,934.35	12,158,105.93
*	949746TB7	WELLS FARGO & COMPANY	2,765,000.00	3,456,088.25	3,795,684.08
*	92976GA10	WELLS FARGO BANK NA MEDIUM TERM NOTE FIX	6,035,000.00	8,750,753.30	8,762,341.85
*	92976GAG6	WELLS FARGO BANK NA NOTES FIXED 5.85% 01	1,250,000.00	1,522,702.71	1,673,544.26
*	94980VAG3	WELLS FARGO BANK NA NOTES FIXED 5.95% 26	1,755,000.00	2,110,652.06	2,333,115.15
*	33738MAA9	WELLS FARGO BANK NA PUTABLE BOND FIXED 6	1,100,000.00	1,221,683.26	1,432,707.31
*	94989JAZ9	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	3,100,000.00	3,439,789.06	3,279,312.06
*	95000FAY2	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	1,550,000.00	1,604,856.32	1,582,443.67
*	95000DB02	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	1,309,000.00	1,284,558.79	1,359,380.53
*	94989WAS6	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	1,153,000.00	1,203,985.03	1,233,660.19
*	95002RBB3	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	10,544,574.81	881,240.01	960,390.38
*	95001WBB3	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	787,153.00	920,661.53	881,766.04
*	95000CBA0	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	805,000.00	890,342.58	850,556.96
*	94989NBH9	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	28,688,134.86	828,331.99	793,772.00
*	95000MBP5	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	756,000.00	822,150.00	786,782.05
*	95000AAU1	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	705,000.00	714,142.97	757,916.24
*	95002XBH7	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	4,920,678.82	655,166.68	691,814.97
*	95001YAF1	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	10,431,035.02	571,983.86	588,344.80
*	95002XB06	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	487,000.00	501,586.14	484,096.94
*	95003QA58	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	410,000.00	422,274.58	422,799.18
*	95002DBG3	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	327,000.00	350,362.62	372,556.17
*	95001LAV4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	10,448,083.87	376,592.08	363,511.94
*	95001MAH3	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	6,648,846.40	300,470.73	286,402.38
*	95001FBA2	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	3,911,886.68	241,334.00	230,353.01
*	94985JAA8	WELLS FARGO MORTGAGE BACKED SECURITIES 2	75,262.55	62,173.94	75,398.93
*	95040Q104	WELLTOWER INC	7,035.00	407,773.28	603,391.95
*	95040QAN4	WELLTOWER INC CALLABLE NOTES FIXED 2.05%	1,250,000.00	1,246,685.06	1,230,220.18
*	95040QAK0	WELLTOWER INC CALLABLE NOTES FIXED 2.7%	485,000.00	500,325.89	505,273.79
*	95040QAP9	WELLTOWER INC CALLABLE NOTES FIXED 2.75%	1,625,000.00	1,626,705.63	1,639,269.48
*	95040QAL8	WELLTOWER INC CALLABLE NOTES FIXED 2.75%	975,000.00	970,761.44	993,171.41
*	95040QAM6	WELLTOWER INC CALLABLE NOTES FIXED 2.8%	2,730,000.00	2,717,893.43	2,782,406.72
*	95040QAJ3	WELLTOWER INC CALLABLE NOTES FIXED 3.1%	380,000.00	379,440.34	398,093.72
*	95040QAG9	WELLTOWER INC CALLABLE NOTES FIXED 3.625	4,005,000.00	4,077,952.59	4,212,060.66
*	95040QAF1	WELLTOWER INC CALLABLE NOTES FIXED 4.95%	605,000.00	602,630.99	789,844.51
*	42217KB81	WELLTOWER INC CALLABLE NOTES FIXED 5.125	1,600,000.00	1,586,492.92	1,980,056.29
*	42217KAX4	WELLTOWER INC CALLABLE NOTES FIXED 6.5%	920,000.00	1,047,399.75	1,331,497.50
*	9.50E+19	WELSH, CARSON, ANDERSON & STOWE XII, L.P	100.00	-	36,909,613.00
*	7390113	WENDEL SE COMMON STOCK EUR 4	102.00	12,776.90	12,225.81
*	95058W100	WENDY'S CO/THE COMMON STOCK USD 0.1	3,006.00	52,952.81	71,693.10
*	6948836	WESFARMERS LTD COMMON STOCK AUD 0	28,871.00	737,491.73	1,244,746.17
*	2951098	WEST FRASER TIMBER CO LTD COMMON STOCK C	2,693.00	186,246.95	257,286.33
*	6957995	WEST JAPAN RAILWAY CO COMMON STOCK JPY	800.00	57,653.92	33,415.83
*	955306105	WEST PHARMACEUTICAL SERVICES INC COMMON	1,473.00	262,531.45	690,851.73
*	956708AB7	WEST VIRGINIA UNITED HEALTH SYSTEM OBLIG	160,000.00	160,000.00	157,365.86
*	895990834	WESTBROOK RE PARTNERS VI/BULLSHEAD LLC	100.00	3,388,017.00	1,210,402.00
*	956998744	WESTBROOK REAL ESTATE PARTNERS VIII	100.00	-	7,311,176.00
*	957993017	WESTBROOK REAL ESTATE FUND (FUND V) - BU	100.00	-	45,337.00
*	957994759	WESTBROOK REAL ESTATE FUND VI/L.P.	100.00	0.00	8,738,929.00
*	957999816	WESTBROOK REAL ESTATE PARTNERS IX	100.00	-	11,462,977.00
*	Q9609*AA6	WESTCONNEX FIN CO PTY LTD	1,000,000.00	1,000,000.00	1,063,780.00
*	95765PAE9	WESTERN & SOUTHERN LIFE INSURANCE CO/THE	205,000.00	204,047.27	228,421.63
*	957638109	WESTERN ALLIANCE BANCORP COMMON STOCK US	1,684.00	64,396.17	181,282.60
*	95766A101	WESTERN ASSET EMERGING MARKETS DEBT FUND	121,185.00	1,258,388.29	1,551,168.00
*	95790C107	WESTERN ASSET GLOBAL CORPORATE DEFINED O	90,014.00	1,512,037.87	1,574,344.86
*	957688107	WESTERN ASSET HIGH YIELD DEFINED OPPORTU	55,436.00	762,830.40	874,225.72
*	95766R104	WESTERN ASSET INFLATION-LINKED OPPORTUNI	830,859.00	9,643,006.70	11,283,065.22
*	958435109	WESTERN ASSET INTERMEDIATE MUNI FUND INC	93,250.00	782,011.15	898,930.00
*	957999956	WESTERN ASSET MANAGEMENT OPPORTUNISTIC V	89,128.79	3,950,611.85	41,874,132.12
*	957664105	WESTERN ASSET PREMIER BOND FUND CLOSED-E	37,156.00	476,284.28	532,445.48
*	958102AR6	WESTERN DIGITAL CORP CALLABLE NOTES FIXE	5,584,000.00	5,571,008.30	5,624,763.20
*	958102AQ8	WESTERN DIGITAL CORP CALLABLE NOTES FIXE	3,687,000.00	3,681,765.99	3,722,505.81
*	958102AM7	WESTERN DIGITAL CORP CALLABLE NOTES FIXE	200,000.00	190,500.00	218,688.00
*	958102105	WESTERN DIGITAL CORP COMMON STOCK USD 0.	5,118.00	259,641.45	333,744.78
*	958254AF1	WESTERN MIDSTREAM OPERATING LP CALLABLE	3,710,000.00	3,717,138.74	4,037,945.45
*	958667AA5	WESTERN MIDSTREAM OPERATING LP CALLABLE	2,823,000.00	2,821,523.91	3,338,211.62
*	958254AD6	WESTERN MIDSTREAM OPERATING LP CALLABLE	2,670,000.00	2,579,709.06	3,190,650.00
*	958254AK0	WESTERN MIDSTREAM OPERATING LP CALLABLE	1,290,000.00	1,288,197.78	1,425,450.00
*	958254AJ3	WESTERN MIDSTREAM OPERATING LP CALLABLE	610,000.00	533,582.93	735,053.05
*	958254AL8	WESTERN MIDSTREAM OPERATING LP CALLABLE	180,000.00	165,872.49	215,013.60
*	958667AD9	WESTERN MIDSTREAM OPERATING LP NOTES VAR	390,000.00	377,379.40	389,426.70
*	959432105	WESTERN SAVINGS & LOAN ASSOC. COM STR USD	41,265.00	-	-
*	959802109	WESTERN UNION CO/THE COMMON STOCK USD 0.	12,777.00	281,387.62	227,941.68
*	960386AH3	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	1,500,000.00	1,565,487.18	1,558,998.59
*	960386AQ3	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	680,000.00	709,577.36	707,702.74
*	960386AM2	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	600,000.00	599,334.00	682,026.48
*	929740108	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	3,005.00	210,238.90	276,790.55

960413BA9	WESTLAKE CHEMICAL CORP CALLABLE NOTES FI	3,549,000.00	3,437,651.66	3,385,426.73
960413AZ5	WESTLAKE CHEMICAL CORP CALLABLE NOTES FI	2,426,000.00	2,354,675.17	2,336,453.88
960413AY8	WESTLAKE CHEMICAL CORP CALLABLE NOTES FI	290,000.00	284,230.07	282,131.48
960413AT9	WESTLAKE CHEMICAL CORP CALLABLE NOTES FI	214,000.00	232,807.90	229,496.71
960413102	WESTLAKE CHEMICAL CORP COMMON STOCK USD	1,818.00	141,083.69	176,582.34
961214EP4	WESTPAC BANKING CORP CALLABLE NOTES VARI	6,589,000.00	6,536,267.50	6,418,658.40
961214EX7	WESTPAC BANKING CORP CALLABLE NOTES VARI	3,238,000.00	3,238,000.00	3,199,482.99
6076146	WESTPAC BANKING CORP COMMON STOCK AUD 0	74,492.00	1,284,821.48	1,156,303.38
961214EW9	WESTPAC BANKING CORP NOTES	787,000.00	787,000.00	783,850.56
961214ET6	WESTPAC BANKING CORP NOTES FIXED 2.15% 0	635,000.00	634,624.10	636,712.32
961214EQ2	WESTPAC BANKING CORP NOTES FIXED 2.963%	1,905,000.00	1,909,544.06	1,868,404.57
961214EY5	WESTPAC BANKING CORP NOTES FIXED 3.133%	5,763,000.00	5,763,000.00	5,711,679.45
961214EG4	WESTPAC BANKING CORP NOTES FIXED 4.421%	220,000.00	256,208.24	257,209.87
96122UAA2	WESTPAC BANKING CORP/NEW ZEALAND CALLABL	1,865,000.00	1,865,000.00	1,941,599.24
96145D105	WESTROCK CO COMMON STOCK USD 0.01	4,375.00	168,641.50	194,075.00
96208T104	WEX INC COMMON STOCK USD 0.01	747.00	96,414.15	104,871.33
962166AT1	WEYERHAEUSER CO BOND FIXED 8.5% 15/JAN/2	1,324,000.00	1,739,047.52	1,594,126.17
962166BR4	WEYERHAEUSER CO CALLABLE BOND FIXED 7.37	4,200,000.00	5,503,891.00	5,908,769.50
962166BX1	WEYERHAEUSER CO CALLABLE NOTES FIXED 4%	1,100,000.00	1,094,564.00	1,229,100.86
962166BY9	WEYERHAEUSER CO CALLABLE NOTES FIXED 4%	1,000,000.00	987,391.67	1,115,197.31
962166104	WEYERHAEUSER CO REIT USD 1.25	12,494.00	328,661.99	514,502.92
92936TAF9	WFRBS COMMERCIAL MORTGAGE TRUST 2012-C7	322,715.98	1,346.15	309.42
92890PAE4	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C14	70,085.00	71,765.94	72,023.22
92938CAD9	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C15	1,260,000.00	1,309,617.53	1,302,223.23
92938GAD0	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C17	1,147,000.00	1,162,203.48	1,194,387.73
92939LAE6	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C25	1,077,000.00	1,098,047.34	1,133,520.96
BLLHKZ1	WH GROUP LTD COMMON STOCK HKD 0.0001	31,883.00	29,897.64	19,997.67
B2PDGW1	WH SMITH PLC COMMON STOCK GBP 22	26,123.00	347,087.79	523,658.00
BFOGWS4	WHARF REAL ESTATE INVESTMENT CO LTD COMM	5,498.00	28,640.05	27,926.17
5G3083B	WHATABRANDS LLC LOAN/TERM LX196456	750,000.00	743,236.84	748,421.25
BF13KN5	WHEATON PRECIOUS METALS CORP COMMON STOC	12,716.00	315,848.75	546,431.12
963320AX4	WHIRLPOOL CORP CALLABLE NOTES FIXED 4.6%	1,275,000.00	1,344,864.76	1,576,808.59
963320106	WHIRLPOOL CORP COMMON STOCK USD 1	1,021.00	155,396.60	239,587.86
B1KJ40	WHITBREAD PLC COMMON STOCK GBP 76.7974	710.00	24,855.19	28,801.70
G9618E107	WHITE MOUNTAINS INSURANCE GROUP LTD COMM	51.00	44,134.37	51,708.90
96399GQ04	WHITEHALL GLOBAL 2001 IBM	100.00	-	813,039.00
5699373	WIENERBERGER AG COMMON STOCK EUR 0	18,508.00	293,599.73	680,669.61
969455104	WILLIAMS COMMINS GRP COM USD1	352,647.00	1,967,535.22	-
969457BB5	WILLIAMS COS INC/THE CALLABLE BOND FIXED	903,000.00	857,767.56	1,221,312.16
96950FAK0	WILLIAMS COS INC/THE CALLABLE NOTES FIVE	6,960,000.00	7,447,270.69	9,067,042.50
96950FAQ7	WILLIAMS COS INC/THE CALLABLE NOTES FIVE	7,085,000.00	7,741,390.40	7,528,958.07
969457BM1	WILLIAMS COS INC/THE CALLABLE NOTES FIVE	4,496,000.00	5,619,837.23	6,657,673.65
88339WAA4	WILLIAMS COS INC/THE CALLABLE NOTES FIVE	5,801,000.00	5,795,220.52	5,860,416.45
96950FAP9	WILLIAMS COS INC/THE CALLABLE NOTES FIVE	4,687,000.00	4,694,433.14	5,603,435.32
969491AB1	WILLIAMS COS INC/THE CALLABLE NOTES FIVE	4,715,000.00	4,946,135.58	5,093,691.31
969457BV1	WILLIAMS COS INC/THE CALLABLE NOTES FIVE	2,070,000.00	2,361,712.06	2,686,717.72
96950FAL8	WILLIAMS COS INC/THE CALLABLE NOTES FIVE	2,420,000.00	2,555,460.08	2,549,462.45
969457BX7	WILLIAMS COS INC/THE CALLABLE NOTES FIVE	2,125,000.00	2,115,943.15	2,258,679.16
969491AC9	WILLIAMS COS INC/THE CALLABLE NOTES FIVE	1,306,000.00	1,497,226.65	1,605,034.15
969457BY5	WILLIAMS COS INC/THE CALLABLE NOTES FIVE	1,300,000.00	1,289,144.39	1,291,172.44
96950FAN4	WILLIAMS COS INC/THE CALLABLE NOTES FIVE	975,000.00	971,148.02	1,210,334.90
969457BW9	WILLIAMS COS INC/THE CALLABLE NOTES FIVE	845,000.00	941,947.85	904,236.70
96949LAE5	WILLIAMS COS INC/THE CALLABLE NOTES FIVE	630,000.00	646,569.13	765,467.27
969457100	WILLIAMS COS INC/THE COMMON STOCK USD 1	20,218.00	413,165.76	526,476.72
96950FAP1	WILLIAMS COS INC/THE NOTES FIXED 6.3% 15	2,668,000.00	3,068,629.81	3,612,751.68
969904101	WILLIAMS-SONOMA INC COMMON STOCK USD 0.0	2,042.00	226,502.07	345,363.46
970648AF8	WILLIS NORTH AMERICA INC CALLABLE NOTES	2,642,000.00	2,644,829.15	2,767,094.29
970648AJ0	WILLIS NORTH AMERICA INC CALLABLE NOTES	1,200,000.00	1,197,828.00	1,228,431.64
970648AK7	WILLIS NORTH AMERICA INC CALLABLE NOTES	1,018,000.00	1,083,170.29	1,104,628.28
970648AH4	WILLIS NORTH AMERICA INC CALLABLE NOTES	670,000.00	761,966.47	846,192.82
G96629103	WILLIS TOWERS WATSON PLC	2,137.00	383,275.82	507,516.13
97068LAA6	WILLIS-KNIGHTON MEDICAL CENTER CALLABLE	1,225,000.00	1,225,000.00	1,572,737.85
97068LAB4	WILLIS-KNIGHTON MEDICAL CENTER CALLABLE	735,000.00	734,760.79	719,822.89
B17KC69	WILMAR INTERNATIONAL LTD COMMON STOCK SG	7,265.00	18,755.72	22,309.91
973996325	WINDJAMMER SENIOR EQUITY FUND IV, L.P.	100.00	-	31,541,101.00
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK USD	950.00	52,179.89	86,279.00
97650WAG3	WINTRUST FINANCIAL CORP NOTES FIXED 4.85	5,280,000.00	5,753,352.00	5,714,651.29
177878	WIRB-COPERNICUS GROUP (WCG)LOAN/TERM LX1	997,474.75	999,968.44	999,968.44
976656CK2	WISCONSIN ELECTRIC POWER CO CALLABLE BON	500,000.00	576,869.32	613,588.67
976656CJ5	WISCONSIN ELECTRIC POWER CO CALLABLE NOT	565,000.00	630,642.71	666,023.08
976826BE6	WISCONSIN POWER AND LIGHT CO CALLABLE BO	200,000.00	259,586.36	280,905.84
976826BN6	WISCONSIN POWER AND LIGHT CO CALLABLE NO	1,470,000.00	1,468,242.47	1,647,357.28
976843BN1	WISCONSIN PUBLIC SERVICE CORP CALLABLE N	2,455,000.00	2,450,567.21	2,411,194.60
976843BM3	WISCONSIN PUBLIC SERVICE CORP CALLABLE N	125,000.00	124,865.96	132,995.37
B28GX83	WISSETECH GLOBAL LTD COMMON STOCK AUD	11,344.00	395,325.58	483,147.65
BJTRS03	WITAN INVESTMENT TRUST PLC CLOSED-END FU	150,054.00	446,332.00	512,166.41
M98068105	WIX.COM LTD COMMON STOCK USD 0.01	1,089.00	292,616.01	171,833.31
977852102	WOLFSPEED INC	1,922.00	111,757.82	214,821.94
5671519	WOLTERS KLUWER NV COMMON STOCK EUR 0.12	28,929.00	2,668,637.43	3,408,238.92
980236AM5	WOODSIDE FINANCE LTD CALLABLE NOTES FIVE	1,300,000.00	1,299,246.00	1,366,088.79
980236AQ6	WOODSIDE FINANCE LTD CALLABLE NOTES FIVE	600,000.00	666,852.00	670,406.50
980236AP8	WOODSIDE FINANCE LTD CALLABLE NOTES FIVE	100,000.00	99,931.00	106,629.87
6979728	WOODSIDE PETROLEUM LTD COMMON STOCK AUD	3,431.00	77,759.39	54,704.57
980745103	WOODWARD INC COMMON STOCK USD 0.00292	962.00	85,192.07	105,300.52
6981239	WOOLWORTHS GROUP LTD COMMON STOCK AUD 0	4,548.00	82,535.90	125,684.76
98138H101	WORKDAY INC COMMON STOCK USD 0.001	4,853.00	851,694.63	1,325,742.54
98162WAD9	WORLD OMNI AUTO RECEIVABLES TRUST 2018-D	537,365.04	537,253.48	541,665.52
98162VAD1	WORLD OMNI AUTO RECEIVABLES TRUST 2019-B	243,429.89	243,424.15	244,995.27
98162RAD0	WORLD OMNI AUTO RECEIVABLES TRUST 2019-C	395,912.84	395,883.03	398,688.51
98163DAD0	WORLD OMNI SELECT AUTO TRUST 2020-A 2020	648,000.00	647,964.10	648,110.55
98163DAB4	WORLD OMNI SELECT AUTO TRUST 2020-A 2020	106,459.24	106,449.77	106,482.88
98163HAB5	WORLD OMNI SELECT AUTO TRUST 2021-A 2021	75,000.00	74,995.24	74,792.01
98156Q108	WORLD WRESTLING ENTERTAINMENT INC COMMON	744.00	35,501.10	36,708.96
98157D304	WORLDCOM INC-MCI GROUP COM STK USD0.01(M	32,688.00	647,150.03	-
98157D106	WORLDCOM INC-WORLDCOM GROUP COM STK	1,104,727.00	20,926,865.87	0.01
BNFWR44	WORLDLINE SA/FRANCE COMMON STOCK EUR 0.6	847.00	52,682.76	47,206.84
92936UAH2	WP CAREY INC CALLABLE NOTES FIXED 2.25%	1,555,000.00	1,536,559.10	1,473,907.76
92936UAH8	WP CAREY INC CALLABLE NOTES FIXED 2.45%	660,000.00	653,863.42	643,616.05
92936UAC3	WP CAREY INC CALLABLE NOTES FIXED 4% 01/	1,400,000.00	1,391,208.00	1,489,262.45
92936U109	WP CAREY INC REIT USD 0.001	3,001.00	195,163.21	246,232.05
92937A102	WPP PLC ADR USD	824.00	30,756.82	62,253.20
B8KF9B4	WPP PLC COMMON STOCK GBP 10	65,285.00	753,301.97	989,920.88
92940PAG9	WRKCO INC CALLABLE NOTES FIXED 3% 15/JUN	740,000.00	766,344.39	760,954.12
96145DAB1	WRKCO INC CALLABLE NOTES FIXED 3% 15/SEP	700,000.00	698,047.00	729,683.98
96145DAF2	WRKCO INC CALLABLE NOTES FIXED 3.75% 15/	1,100,000.00	1,096,964.00	1,171,936.80
92940PAE4	WRKCO INC CALLABLE NOTES FIXED 3.9% 01/	480,000.00	549,704.00	525,516.32
92940PAF1	WRKCO INC CALLABLE NOTES FIXED 4.2% 01/	900,000.00	1,049,568.65	1,025,822.19
BHR3R21	WSP GLOBAL INC COMMON STOCK CAD 0	3,307.00	195,893.45	480,753.99
45766X973	WTS INSIGNIA FINANCIA GROUP EXP 15/SEP/2	74,560.00	18,640.00	-
384802AC8	WW GRAINGER INC CALLABLE NOTES FIXED 3.7	570,000.00	558,045.55	650,784.48
384802AD6	WW GRAINGER INC CALLABLE NOTES FIXED 4.2	145,000.00	169,673.63	178,713.97
384802AB0	WW GRAINGER INC CALLABLE NOTES FIXED 4.6	1,195,000.00	1,521,781.08	1,529,101.08
384802104	WW GRAINGER INC COMMON STOCK USD 0.5	864.00	250,180.41	447,759.36
983024AN0	WYETH LLC CALLABLE NOTES FIXED 5.95% 01/	11,377,000.00	12,741,703.23	16,022,420.00
983024AL4	WYETH LLC CALLABLE NOTES FIXED 6% 15/FEB	2,615,000.00	2,749,746.63	3,685,928.35
983024AG5	WYETH LLC CALLABLE NOTES FIXED 6.5% 01/F	855,000.00	1,116,914.81	1,220,105.89
98311A105	WYNDHAM HOTELS & RESORTS INC COMMON STOC	1,516.00	68,437.79	135,909.40
983130AX3	WYNN LAS VEGAS LLC / WYNN LAS VEGAS CAPI	200,000.00	213,750.00	204,464.00

98313RAC0	WYNN MACAU LTD CALLABLE NOTES FIXED 4.87	1,100,000.00	1,095,875.00	1,034,000.00
98313RAE6	WYNN MACAU LTD CALLABLE NOTES FIXED 5.12	1,440,000.00	1,404,250.00	1,308,168.00
98313RAD8	WYNN MACAU LTD CALLABLE NOTES FIXED 5.5%	3,000,000.00	2,937,961.20	2,790,000.00
G98149AD2	WYNN MACAU LTD CALLABLE NOTES FIXED 5.5%	1,000,000.00	913,344.04	930,000.00
98313RAH9	WYNN MACAU LTD CALLABLE NOTES FIXED 5.62	530,000.00	524,992.28	490,772.05
983133AB5	WYNN RESORTS FINANCE LLC / WYNN RESORTS	1,830,000.00	1,830,000.00	1,919,212.50
983134107	WYNN RESORTS LTD COMMON STOCK USD 0.01	1,763.00	155,354.72	149,925.52
B0773T9	X5 RETAIL GROUP NV GDR USD 1	3,127.00	102,379.14	82,771.69
98389BAX8	XCEL ENERGY INC CALLABLE NOTES FIXED 3.5	430,000.00	428,423.90	457,203.70
98389BAN0	XCEL ENERGY INC CALLABLE NOTES FIXED 4.8	1,900,000.00	2,021,191.82	2,305,053.24
98389BAH3	XCEL ENERGY INC CALLABLE NOTES FIXED 6.5	6,510,000.00	8,679,625.60	9,105,343.78
98389B100	XCEL ENERGY INC COMMON STOCK USD 2.5	11,143.00	673,917.50	754,381.10
B8P4LP4	XERO LTD COMMON STOCK AUD 0	2,569.00	276,622.73	264,180.42
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD 1	2,364.00	53,794.50	53,520.96
98422HAC0	XIAOMI BEST TIME INTERNATIONAL LTD CALLA	1,400,000.00	1,388,559.03	1,372,742.69
983919AK7	XILINX INC CALLABLE NOTES FIXED 2.375% 0	360,000.00	359,609.43	364,583.76
983919101	XILINX INC COMMON STOCK 0.01	4,101.00	363,099.00	869,535.03
B05NKN7	XINYI GLASS HOLDINGS LTD COMMON STOCK HK	55,000.00	134,999.98	137,565.26
983793100	XPO LOGISTICS INC COMMON STOCK USD 0.001	1,611.00	67,521.69	124,739.73
2G52588	XPO LOGISTICS TL 1L B BL3562719	1,580,000.00	1,576,050.00	1,576,050.00
98385XAM8	XTO ENERGY INC CALLABLE NOTES FIXED 6.75	150,000.00	220,863.72	212,760.93
98419MAK6	XYLEM INC/NY CALLABLE NOTES FIXED 4.375%	1,290,000.00	1,293,661.34	1,534,584.00
98419M100	XYLEM INC/NY COMMON STOCK USD	2,975.00	206,257.55	356,762.00
6985112	YAKULT HONSHA CO LTD COMMON STOCK JPY	4,404.00	226,628.23	229,464.64
98459LAA1	YALE UNIVERSITY CALLABLE BOND FIXED 0.87	96,000.00	96,006.50	95,020.83
98459LAB9	YALE UNIVERSITY CALLABLE BOND FIXED 1.48	300,000.00	300,011.76	292,791.16
98459LAC7	YALE UNIVERSITY CALLABLE BOND FIXED 2.40	1,062,000.00	1,062,000.00	1,044,444.65
98459HAA0	YALE-NEW HAVEN HEALTH SERVICES CORP CALL	159,000.00	159,000.00	146,970.82
6642387	YAMAHA CORP COMMON STOCK JPY	484.00	21,215.93	23,831.18
6985264	YAMAHA MOTOR CO LTD COMMON STOCK JPY	40,978.00	899,938.44	981,792.38
98462YAE0	YAMANA GOLD INC CALLABLE NOTES FIXED 2.6	2,620,000.00	2,565,410.96	2,514,697.62
98462YAD2	YAMANA GOLD INC CALLABLE NOTES FIXED 4.6	4,880,000.00	4,928,105.75	5,267,850.93
6985565	YAMATO HOLDINGS CO LTD COMMON STOCK JPY	1,058.00	22,412.76	24,834.13
984851AD7	YARA INTERNATIONAL ASA CALLABLE NOTES FI	1,200,000.00	1,195,152.00	1,277,740.01
984851AF2	YARA INTERNATIONAL ASA CALLABLE NOTES FI	710,000.00	822,542.68	805,998.16
7751259	YARA INTERNATIONAL ASA COMMON STOCK NOK	28,880.00	1,211,117.96	1,457,378.41
6986041	YASKAWA ELECTRIC CORP COMMON STOCK JPY	896.00	25,039.35	43,883.81
98585X104	YETI HOLDINGS INC COMMON STOCK USD 0.01	1,423.00	131,015.61	117,867.09
6986427	YOKOGAWA ELECTRIC CORP COMMON STOCK	884.00	15,425.45	15,921.29
988498101	YUM BRANDS INC COMMON STOCK USD 0	11,874.00	1,071,267.64	1,648,823.64
988498AD3	YUM BRANDS INC CALLABLE BOND FIXED 6.875	259,000.00	258,022.66	328,230.70
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD	13,002.00	612,598.29	648,019.68
6084848	Z HOLDINGS CORP COMMON STOCK JPY	9,700.00	31,403.12	56,217.97
BQV0SV7	ZALANDO SE	808.00	52,952.29	65,367.53
3G73228	ZEBRA BUYER LLC TL 1L B BL3604123	1,932,000.00	1,892,109.75	1,922,340.00
989207105	ZEBRA TECHNOLOGIES CORP COMMON STOCK USD	885.00	181,263.23	526,752.00
98936J101	ZENDESK INC COMMON STOCK USD 0.01	1,983.00	164,548.91	206,807.07
B633D97	ZHONGSHENG GROUP HOLDINGS LTD COMMON STO	27,500.00	240,892.72	214,460.71
98954M200	ZILLOW GROUP INC COMMON STOCK USD 0.0001	2,827.00	212,834.12	180,503.95
98954M101	ZILLOW GROUP INC COMMON STOCK USD 0.0001	990.00	67,234.17	61,597.80
98956PAV4	ZIMMER BIOMET HOLDINGS INC CALLABLE NOTE	1,445,000.00	1,444,629.12	1,452,594.20
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK	3,477.00	415,745.54	441,718.08
989701107	ZIONS BANCORP NA COMMON STOCK USD 0.001	2,667.00	87,468.56	168,447.72
98978VAL7	ZOETIS INC CALLABLE NOTES FIXED 3% 12/SE	4,166,000.00	4,093,837.29	4,391,259.33
98978VAT0	ZOETIS INC CALLABLE NOTES FIXED 3% 15/MA	205,000.00	223,557.58	213,126.83
98978VAM5	ZOETIS INC CALLABLE NOTES FIXED 3.95% 12	800,000.00	735,925.60	939,275.92
98978VAP8	ZOETIS INC CALLABLE NOTES FIXED 4.45% 20	1,355,000.00	1,475,610.99	1,730,897.85
98978VAK9	ZOETIS INC CALLABLE NOTES FIXED 4.5% 13/	2,695,000.00	2,782,442.51	2,966,772.15
98978VAH6	ZOETIS INC CALLABLE NOTES FIXED 4.7% 01/	6,256,000.00	6,773,677.02	7,973,538.89
98978V103	ZOETIS INC COMMON STOCK USD 0.01	9,550.00	1,154,209.14	2,330,486.50
98980L101	ZOOM VIDEO COMMUNICATIONS INC COMMON STO	6,092.00	2,056,458.45	1,120,379.72
B292RC1	ZOZO INC COMMON STOCK JPY	18,400.00	493,341.31	573,626.85
98980G102	ZSCALER INC COMMON STOCK USD 0.001	1,286.00	136,484.38	413,230.38
5983816	ZURICH INSURANCE GROUP AG COMMON STOCK C	5,422.00	2,309,448.91	2,382,668.93
98986T108	ZYNGA INC COMMON STOCK USD 0.00000625	16,800.00	121,410.28	107,520.00

* Denotes Parties in Interest

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24 Change in Actuarial Assumptions

Rates of disablement were updated from 40% of the rates in the 1987 Society of Actuaries Study based on 6 months of elimination to 35% of the rates in the 1987 Society of Actuaries Study based on 6 months of elimination.

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2021