

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 1.2em; font-weight: bold;">2022</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2022 or fiscal plan year beginning <u>01/01/2022</u> and ending <u>12/31/2022</u>	
A This return/report is for:	☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) ☒ a single-employer plan ☐ a DFE (specify) ____
B This return/report is:	☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C If the plan is a collectively-bargained plan, check here.	☐
D Check box if filing under:	☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
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.	09/29/2023	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 (2022)
v. 220413

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 250506
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) 16431
a(2) Total number of active participants at the end of the plan year		6a(2) 14881
b Retired or separated participants receiving benefits		6b 65938
c Other retired or separated participants entitled to future benefits.....		6c 52530
d Subtotal. Add lines 6a(2) , 6b , and 6c		6d 133349
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.		6e 10653
f Total. Add lines 6d and 6e		6f 144002
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) ☒ 1 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 2022 Form M-1 annual report. If the plan was not required to file the 2022 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

<div>SCHEDULE A</div> <div>(Form 5500)</div> <div>Department of the Treasury</div> <div>Internal Revenue Service</div> <div>Department of Labor</div> <div>Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div>	<div>Insurance Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> <div>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).</div>	<div>OMB No. 1210-0110</div> <div>2022</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022		
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		01/01/2022	12/31/2022

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end.....	4	
5	Current value of plan's interest under this contract in separate accounts at year end.....	5	812445170

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

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

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

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

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

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

b	Balance at the end of the previous year	7b	0
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c	Additions: (1) Contributions deposited during the year	7c(1)		
	(2) Dividends and credits.....	7c(2)		
	(3) Interest credited during the year.....	7c(3)		
	(4) Transferred from separate account.....	7c(4)		
	(5) Other (specify below)	7c(5)		

(6) Total additions.....	7c(6)	0
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d	Total of balance and additions (add lines 7b and 7c(6))	7d	0
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e	Deductions:			
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)		
	(2) Administration charge made by carrier.....	7e(2)		
	(3) Transferred to separate account.....	7e(3)		

(4) Other (specify below)	7e(4)	
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(5) Total deductions.....	7e(5)	0
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f	Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	0
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Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

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 2022 This Form is Open to Public Inspection
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For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

▶ **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>2022</u>	
2 Assets:	
a Market value.....	2a <u>51851367579</u>
b Actuarial value	2b <u>51851367579</u>
3 Funding target/participant count breakdown	(1) Number of participants (2) Vested Funding Target (3) Total Funding Target
a For retired participants and beneficiaries receiving payment	<u>174149</u> <u>30622995289</u> <u>30622995289</u>
b For terminated vested participants.....	<u>59926</u> <u>3533619374</u> <u>3533619374</u>
c For active participants.....	<u>16431</u> <u>2059592409</u> <u>2059592409</u>
d Total	<u>250506</u> <u>36216207072</u> <u>36216207072</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>5.26 %</u>
6 Target normal cost	
a Present value of current plan year accruals.....	6a <u>0</u>
b Expected plan-related expenses	6b <u>133114563</u>
c Total (line 6a + line 6b)	6c <u>133114563</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>09/15/2023</u> Date
Signature of actuary		<u>23-08379</u> Most recent enrollment number
<u>ALYSON J SCHWARTZ</u> Type or print name of actuary		<u>212-309-3400</u> Telephone number (including area code)
<u>WILLIS TOWERS WATSON US LLC</u> Firm name		
<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) 2022
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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).....	19766034341	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	139024266	0
9 Amount remaining (line 7 minus line 8)	19627010075	0
10 Interest on line 9 using prior year's actual return of <u>2.01</u> %	394502903	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>5.43</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).....	20021512978	0

Part III Funding Percentages		
14 Funding target attainment percentage	14	87.88 %
15 Adjusted funding target attainment percentage	15	143.17 %
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	145.81 %
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
0	0	0
		(4) 4th
		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:
5.18 %3rd segment:
5.92 %☐ 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** Demographic and benefit information**a** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No**b** Is the plan required to provide a projection of expected benefit payments? 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**

133114563

b Excess assets, if applicable, but not greater than line 31a**31b**

0

32 Amortization installments:**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**

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35 Balances elected for use to offset funding requirement.....

133114563

0

133114563

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 the American Rescue Plan Act of 2021 (See Instructions)**41** If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☐ 2020 ☒ 2021

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2022
		This Form is Open to Public Inspection.

For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022		
A Name of plan IBM PERSONAL PENSION PLAN	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

BALYASNY ASSET MANAGEMENT LP

36-4486492

(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

BROOKFIELD ASSET MANAGEMENT

83-0564148

(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

CAXTON ASSOCIATES LP

22-3430173

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

CINCTIVE CAPITAL MANAGEMENT LP

83-3418335

(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

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

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

RENAISSANCE TECHNOLOGIES, LLC

26-0385758

(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

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

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)

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	9619196	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	9468295	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	9075015	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)

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	8368241	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	6532740	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	4257150	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	3844595	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CLARION PARTNERS LLC

13-3379970

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	3601485	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	3473621	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

PIMCO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 52 99	PARTY-IN INTEREST	3358382	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

WESTERN ASSET MANAGEMENT

52-1200960

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN INTEREST	3072504	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

METLIFE

13-4075851

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN INTEREST	2819340	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

VOYA

02-0488491

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13	PARTY-IN-INTEREST	2572397	Yes ☒ No ☐	Yes ☒ No ☐	0	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	2553352	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WELLS CAPITAL

95-3692822

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	2500663	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)

IFM INVESTORS LLC

114 WEST 47TH STREET
19TH FLOOR
NEW YORK, NY 10036

(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 40 52	PARTY-IN INTEREST	0	Yes ☒ No ☐	Yes ☐ No ☒	2373933	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	2169801	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	1816365	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)

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	1653703	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

DODGE & COX

94-1441976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 52 68	PARTY-IN INTEREST	1149461	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	1058155	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)

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	1038942	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ALLSPRING GLOBAL INVESTMENTS, LLC

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?
28	PARTY-IN INTEREST	990712	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

LOS ANGELES CAPITAL MGMT

02-0541198

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52 68	PARTY-IN INTEREST	933045	Yes ☒ No ☐	Yes ☐ No ☒	31434	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	811109	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

APAX PARTNERS

601 LEXINGTON AVE #53
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	PARTY-IN-INTEREST	775949	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PAUL HASTINGS

95-2209675

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	PARTY-IN-INTEREST	746939	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)

BLACKSTONE

13-3805280

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52 61 72 99	PARTY-IN-INTEREST	736085	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	714432	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FIRST QUADRANT

95-4562891

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	PARTY-IN-INTEREST	698906	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	690240	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

P/E GLOBAL LLC

13-4161463

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27	PARTY-IN-INTEREST	680958	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	568649	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)

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	560035	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	467184	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	444411	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	438417	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?
27 72	PARTY-IN-INTEREST	0	Yes ☒ No ☐	Yes ☐ No ☒	438015	Yes ☐ No ☒

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

AON CONSULTING

22-2232264

(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 50 64	PARTY-IN-INTEREST	424272	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)

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	373218	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

BLOOMBERG

06-1818168

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15	PARTY-IN INTEREST	358185	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ANDERSEN TAX LLC

33-1197384

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	PARTY-IN INTEREST	286418	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BROOKFIELD ASSET MANAGEMENT

300-181 BAY ST BROOKFIELD PL
TORONTO, ONTARIO M5J 2T3 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?
52	PARTY-IN-INTEREST	258491	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

MSCI

13-4038723

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	PARTY-IN-INTEREST	229949	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	204754	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)

SUN LIFE CAPITAL MANAGEMENT

68-0635051

(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	186297	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	169720	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MERCER INVESTMENT CONSULTING INC.

36-2668272

(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	162129	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NINETY ONE NORTH AMERICA

90-0948553

(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	159250	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PORTFOLIO ADVISORS

06-1487853

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	PARTY-IN-INTEREST	149600	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

ARCHER

23-3043783

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 15 34	PARTY-IN-INTEREST	123760	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)

IVINS, PHILLIPS AND BARKER

1700 PENNSYLVANIA AVENUE, NW
SUITE 600
WASHINGTON, DC 20006

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	PARTY-IN-INTEREST	122435	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TIGER REAL ESTATE

300 4TH AVE S #500
ST. PETERSBURG, FL 33701

(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	108930	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

K&L GATES

599 LEXINGTON AVE
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?
29	PARTY-IN-INTEREST	100000	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 PROPERTY TRUST

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	76233	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	68558	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

EVESTMENT ALLIANCE LLC

90-0905513

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN-INTERST	61218	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)

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	58426	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	38500	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	36246	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)

MCCARTHY BURGESS & WOLFF

26000 CANNON RD
CLEVELAND, OH 44146

(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	31567	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	25216	Yes ☒ No ☐	Yes ☒ No ☐	0	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)

MAPLES GROUP

UGLAND HOUSE 121 SOUTH CHURCH STREET
GRAND CAYMAN, CAYMAN ISLANDS KY1-1104 KY

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	PARTY-IN-INTEREST	22858	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ACA ADVISORS III, LLC

75-3266606

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	PARTY-IN-INTEREST	0	Yes ☒ No ☐	Yes ☐ No ☒	17372	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	15506	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

ERNST & YOUNG LLP

34-6565596

(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	PARTY-IN INTEREST	10000	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	6404	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
IFM INVESTORS LLC	28 40 52	2373933
(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.	
IFM GLOBAL INFRASTRUCTURE FUND 98-0569684	INDIRECT COMPENSATION	
(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	246614
(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 6688 NORTH CENTRAL EXPRESSWAY DALLAS, TX 75206	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	91081
(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, PEMBROKE PARISH HM 11 BM	GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.	

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS LP	27 72	83446
(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 6688 NORTH CENTRAL EXPRESSWAY DALLAS, TX 75206	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
ACA ADVISORS III, LLC	52	17372
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
AETOS CAPITAL ASIA T.E. III, LTD 98-0568920	INVESTMENT MANAGEMENT FEE	
(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	8439
(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 IV 6688 NORTH CENTRAL EXPRESSWAY DALLAS, TX 75206	GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.	

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	8352
(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 13-2625132	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	7233
(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
HUDSON ADVISORS LP	27 72	5162
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
LONE STAR FUND V (U.S.), L.P. 6688 NORTH CENTRAL EXPRESSWAY DALLAS, TX 75206	GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.	

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	5013

(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
SANFORD BERNSTEIN 13-4132953	SOFT DOLLAR COMMISSIONS

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	3871

(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	3358

(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

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	2659
(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 6688 NORTH CENTRAL EXPRESSWAY DALLAS, TX 75206	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	2221
(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	
(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	1386
(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
HUDSON ADVISORS LP	27 72	590

(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 6688 NORTH CENTRAL EXPRESSWAY DALLAS, TX 75206	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	24

(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 6688 NORTH CENTRAL EXPRESSWAY DALLAS, TX 75206	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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) <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 <div style="text-align: center; font-size: 1.2em; font-weight: bold;">2022</div> This Form is Open to Public Inspection.
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For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022		
A Name of plan IBM PERSONAL PENSION PLAN	B Three-digit plan number (PN) ►	001
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: JPMCB MORTGAGE PRIVATE PLMT FUND		
b Name of sponsor of entity listed in (a): JP MORGAN CHASE BANK		
c EIN-PN 13-6038769-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 514149873
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 13-3200244-001	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
a Name of MTIA, CCT, PSA, or 103-12 IE: TWO SIGMA INTERNATIONAL CORE FUND		
b Name of sponsor of entity listed in (a): TWO SIGMA ADVISERS		
c EIN-PN 80-0813293-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 65086324
a Name of MTIA, CCT, PSA, or 103-12 IE: PRUDENTIAL INSURANCE COMPANY PSA		
b Name of sponsor of entity listed in (a): PRUDENTIAL INSURANCE COMPANY		
c EIN-PN 22-1211670-020	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 812445170
a Name of MTIA, CCT, PSA, or 103-12 IE: WESTERN ASSET MGT OPPORTUNISTIC V		
b Name of sponsor of entity listed in (a): WESTERN ASSET MANAGEMENT		
c EIN-PN 46-4790774-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 20027542
a Name of MTIA, CCT, PSA, or 103-12 IE: BRIDGEWATER ALL WEATHER		
b Name of sponsor of entity listed in (a): BRIDGEWATER ASSOCIATES		
c EIN-PN 98-0633473-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
a Name of MTIA, CCT, PSA, or 103-12 IE: COMMINGLED PENSION TRUST FUND		
b Name of sponsor of entity listed in (a): JPMORGAN CHASE BANK		
c EIN-PN 82-0820670-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 24640504

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) 83776151
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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) 0
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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) 43858849
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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) 39584027
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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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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) Department of Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	Financial Transaction Schedules This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2022 This Form is Open to Public Inspection.
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For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

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

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	<u>LEHMAN BROTHERS HOLDINGS INC</u> <u>1271 6TH AVENUE</u> <u>NEW YORK, NY 10018</u>	<u>524ESC7N4 5/9/2008 - 5/11/2038 8.0%</u>

	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
<u>20723423</u>	<u>0</u>	<u>0</u>	<u>20990000</u>	<u>0</u>

(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
☐	<u>LEHMAN BROTHERS HOLDINGS INC</u> <u>1271 6TH AVENUE</u> <u>NEW YORK, NY 10018</u>	<u>525ESC2P3 12/21/2006 - 12/30/2016 VARIABLE</u>

	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
<u>664000</u>	<u>0</u>	<u>0</u>	<u>800000</u>	<u>800000</u>

(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
☐	<u>LEHMAN BROTHERS HOLDINGS INC</u> <u>1271 6TH AVENUE</u> <u>NEW YORK, NY 10018</u>	<u>524ESCWH9 5/1/2007 - 5/1/2032 VARIABLE</u>

	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
<u>5863748</u>	<u>0</u>	<u>0</u>	<u>6200000</u>	<u>372000</u>

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

Schedule G (Form 5500) 2022
v. 220413

(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			
☐	LEHMAN BROTHERS HOLDINGS INC 1271 6TH AVENUE NEW YORK, NY 10018	B84J4J5 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			
☐	INTANDEM FILMS PLC 114-116 CHARING CROSS ROAD LONDON, NA WC2H0JR GB	503416U 3/6/1998 - 3/31/2008 VARIABLE			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
530902	0	0	1515157	1515157	0

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐	SIGMA FINANCE INC 4261 PARK ROAD ANN ARBOR, MI 48103	8265Q0XQ0 6/4/2007 - 6/4/2009 VARIABLE			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
93840529	0	0	93840529	93840529	0

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐	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	2462192 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			233981	233981	

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

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

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

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

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

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

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

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

Part II Schedule of Leases in Default or Classified as Uncollectible

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

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

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

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

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

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

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

Part III Nonexempt Transactions

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

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

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

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

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

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

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

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2022 This Form is Open to Public Inspection
For calendar plan year 2022 or fiscal plan year beginning <u>01/01/2022</u> and ending <u>12/31/2022</u>		
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 Asset and Liability Statement			
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash.....	1a	3644246	8654620
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other.....	1b(3)	1097575073	449624995
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	1227298965	528340657
(2) U.S. Government securities	1c(2)	21648525748	8912939750
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	652927985	244711937
(B) All other	1c(3)(B)	16752632793	7532040460
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	13823622	21362784
(B) Common.....	1c(4)(B)	2451200370	504707326
(5) Partnership/joint venture interests	1c(5)	4064544856	3161343479
(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)	861397327	622233253
(10) Value of interest in pooled separate accounts	1c(10)	1149299929	812445170
(11) Value of interest in master trust investment accounts.....	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	1581947539	168890017
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	1194813635	344599038
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other	1c(15)	511109061	2193488847

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)	20780320	6370905
(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	53231521469	25511753238

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	28013535	0
i Acquisition indebtedness	1i		
j Other liabilities	1j	1311428758	320307776
k Total liabilities (add all amounts in lines 1g through 1j)	1k	1339442293	320307776

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	51892079176	25191445462
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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.

Income

		(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)	8206652	
(B) U.S. Government securities	2b(1)(B)	280521040	
(C) Corporate debt instruments	2b(1)(C)	527732811	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	19458672	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		835919175
(2) Dividends: (A) Preferred stock	2b(2)(A)	1047577	
(B) Common stock	2b(2)(B)	30792238	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	25784451	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		57624266
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	39645734858	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	40848682249	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		-1202947391
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-6186491477	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-6186491477

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-199728731
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		-32218750
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities.....	2b(9)		7904685
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-117599320
c Other income	2c		-128926
d Total income. Add all income amounts in column (b) and enter total	2d		-6837666469
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	3432136140	
(2) To insurance carriers for the provision of benefits	2e(2)	16312000000	
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		19744136140
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)	2731742	
(2) Contract administrator fees	2i(2)	10956992	
(3) Investment advisory and management fees	2i(3)	64239702	
(4) Other	2i(4)	40902669	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		118831105
j Total expenses. Add all expense amounts in column (b) and enter total	2j		19862967245
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d	2k		-26700633714
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		132360331
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 477191.

<div>SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Retirement Plan Information</div> <div>This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>► File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2022</div> <div>This Form is Open to Public Inspection.</div>
For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022		
A Name of plan IBM PERSONAL PENSION PLAN		B Three-digit plan number (PN) 001
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION		D Employer Identification Number (EIN) 13-0871985
Part I Distributions		
All references to distributions relate only to payments of benefits during the plan year.		
1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....		1 0
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 04-3275867		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year.....		3 2706
Part II Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)		
4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ☐ Yes ☒ No ☐ N/A If the plan is a defined benefit plan, go to line 8.		
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.		
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived).....		6a
b Enter the amount contributed by the employer to the plan for this plan year.....		6b
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....		6c
If you completed line 6c, skip lines 8 and 9.		
7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ☐ Yes ☐ No ☐ N/A		
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ☐ Yes ☐ No ☒ N/A		
Part III Amendments		
9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box..... ☐ Increase ☐ Decrease ☐ Both ☒ No		
Part IV ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.		
10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?..... ☐ Yes ☐ No		
11 a Does the ESOP hold any preferred stock?..... ☐ Yes ☐ No		
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)..... ☐ Yes ☐ No		
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?..... ☐ Yes ☐ No		
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule R (Form 5500) 2022 v. 220413		

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that (1) contributed more than 5% of total contributions to the plan during the plan year or (2) was one of the top-ten highest contributors (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
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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	<p>If the total number of participants is 1,000 or more, complete lines (a) through (c)</p> <p>a Enter the percentage of plan assets held as: Stock: <u>7.0</u> % Investment-Grade Debt: <u>62.0</u> % High-Yield Debt: <u>3.0</u> % Real Estate: <u>6.0</u> % Other: <u>22.0</u> %</p> <p>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</p> <p>c What duration measure was used to calculate line 19(b)? ☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):</p>
20	<p>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.</p> <p>a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☒ No</p> <p>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:</p> <p>☐ Yes.</p> <p>☐ 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.</p> <p>☐ 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.</p> <p>☐ No. Other. Provide explanation _____</p>

IBM

Personal Pension Plan

**Financial Statements and Supplemental Schedules
December 31, 2022 and 2021**

IBM
Personal Pension Plan
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December 31, 2022 and 2021

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



Report of Independent Auditors

To the Administrator of the IBM Personal Pension Plan

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, 2022 and 2021, and the related statement of changes in net assets available for benefits for the year ended December 31, 2022, 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, 2022 and 2021, and the changes in its net assets available for benefits for the year ended December 31, 2022, 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, 2022, Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2022, Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year) for the year ended December 31, 2022, and Schedule H, Line 4j – Schedule of Reportable Transactions for the year ended December 31, 2022 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, reading "Priemathus Cooper III".

September 29, 2023

IBM
Personal Pension Plan
Statements of Net Assets Available for Benefits
December 31, 2022 and 2021 (dollars in millions)

	2022	2021
Assets		
Investments, at fair value	\$ 25,053	\$ 52,130
Receivables		
Amounts receivable for securities sold	231	812
Interest, dividends and other	117	285
Group annuity contract adjustment	102	-
Total receivables	450	1,097
Noninterest bearing cash	9	4
Total assets	25,512	53,231
Liabilities		
Amounts payable for securities purchased and other liabilities	321	1,339
Total liabilities	321	1,339
Net assets available for benefits	\$ 25,191	\$ 51,892

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, 2022 (dollars in millions)

	2022
Additions (reductions) to net assets attributable to	
Investment loss	
Net depreciation in fair value of investments	\$ (7,731)
Interest	836
Dividends	58
Total investment loss	<u>(6,838)</u>
Total decreases	<u>(6,838)</u>
Deductions from net assets attributable to	
Benefits paid to participants	3,432
Purchases of annuity contracts	16,312
Plan expenses	119
Total deductions	<u>19,863</u>
Net decrease in net assets available for benefits	(26,701)
Net assets available for benefits	
Beginning of year	<u>51,892</u>
End of year	<u>\$ 25,191</u>

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

IBM

Personal Pension Plan

Notes to Financial Statements

December 31, 2022 and 2021

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, 2022 and at December 31, 2021, there were over 80 and 85 non-IBM external investment managers respectively, as well as internal investment managers who are employees of IBM. Northern Trust Corporation ("Northern Trust") 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, 2022 and 2021

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 2022. 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, 2022 and 2021

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.

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Notes to Financial Statements

December 31, 2022 and 2021

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 2022, trustee, investment manager and other administrative costs totaling \$119 million were incurred and paid by the Plan. During 2022, the Plan also incurred: (a) investment management fees paid from the assets of commingled funds and partnership investments, and brokerage fees and transfer taxes which are included in the cost of investments when purchased and in determining net proceeds on sales of investments; and (b) foreign taxes withheld on foreign dividend and interest income.

Payment of Benefits

Benefit payments to participants are recorded upon distribution.

Use of Estimates

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

Risks and Uncertainties

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

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

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Personal Pension Plan

Notes to Financial Statements

December 31, 2022 and 2021

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, 2022 and as of December 31, 2021 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 2019.

4. Accumulated Plan Benefit Obligations

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

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

Significant actuarial assumptions used in the valuation as of December 31, 2022 and December 31, 2021 were:

Discount rate	5.3% for 2022, 2.6% for 2021
Interest crediting rate	4.9% for 2023 and 4.4% thereafter for the cash balance portion of the Plan, 4.9% for the PRP portion of the Plan, 1.1% for 2021 for both the cash balance and PRP
2022 Mortality	Modified Pri-2012 White Collar sex distinct tables with separate rates for retirees, contingent annuitants, and non-annuitants; adjusted by a factor of 0.905. The Modified Pri-2012 tables were projected with a modified Scale MP-2021 projection table with projected improvements from valuation date. The modified projection table is based on the MIM_2021 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.
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

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December 31, 2022 and 2021

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.

Expected retirement age Based on age-graded rates which are based upon actual IBM experience.

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

Accumulated plan benefits as of December 31, 2022 and 2021 were (dollars in millions):

	2022	2021
Actuarial present value of accumulated plan benefits		
Vested benefits		
Participants currently receiving payments	\$ 13,006	\$ 38,723
Other participants	<u>7,085</u>	<u>7,734</u>
Actuarial present value of accumulated plan benefits at end of year	<u>\$ 20,091</u>	<u>\$ 46,457</u>

Changes in accumulated plan benefits for the period January 1 through December 31, 2022 were (dollars in millions):

	2022
Actuarial present value of accumulated plan benefits at beginning of year	<u>\$ 46,457</u>
Increase (decrease) during the year attributable to changes in actuarial assumptions	(7,596)
Actuarial gains	(10)
Increase for interest due to decrease in the discount period	1,085
Benefits paid	(3,432)
Purchases of annuity contracts	<u>(16,413)</u>
	<u>(26,366)</u>
Actuarial present value of accumulated plan benefits at end of year	<u>\$ 20,091</u>

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Personal Pension Plan
Notes to Financial Statements
December 31, 2022 and 2021

5. Investments

The following tables set forth by level, within the fair value hierarchy, the Plan's investments at fair value at December 31, 2022 and 2021 (dollars in millions).

Investments at Fair Value as of December 31, 2022

	Level 1	Level 2	Level 3	Total
Equity:				
Equity securities	\$ 518	-	2	\$ 520
Equity mutual funds	114	-	-	114
Fixed Income:				
Government and related	-	9,074	-	9,074
Corporate bonds	-	6,885	721	7,606
Mortgage and asset-backed securities	-	238	-	238
Fixed income mutual funds	234	-	-	234
Cash and short-term investments	44	578	-	622
Private equity	-	-	421	421
Private real estate	-	8	-	8
Derivatives		(6)	-	(6)
Subtotal	910	16,777	1,144	18,831
Investments measured at net asset value using the NAV practical expedient*	-	-	-	6,222
Total investments at fair value	\$ 910	\$ 16,777	\$ 1,144	\$ 25,053

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

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	2,478	39,933	598	43,009
Investments measured at net asset value using the NAV practical expedient*	-	-	-	9,121
Total investments at fair value	\$ 2,478	\$ 39,933	\$ 598	\$ 52,130

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

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Notes to Financial Statements
December 31, 2022 and 2021

Level 3 Purchases and Transfers

The following table presents the Plan's purchases of and transfers to level 3 investments for the year ended December 31, 2022 (dollars in millions):

	Fixed Income Government And Related	Corporate Bonds	Mortgage And Asset-Backed Securities	Other	Total
Purchases	-	232	-	-	232
Transfers into Level 3	-	-	-	421	421
Total purchases and transfers into Level 3	-	232	-	421	653

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.

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Fair Value of Investments that Calculate Net Asset Value

The following table summarizes investments measured at fair value based on net asset value per share as of December 31, 2022 and 2021, respectively.

As of December 31, 2022	Fair Value	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Equity commingled funds (a)	\$ 571	\$ -	1 - 30 days	1 - 30 days
Fixed income commingled funds (b)	1,599	-	1 - 30 days	1 - 60 days
Hedge funds (c)	1,320	-	See (c)	See (c)
Private equity (d)	1,185	474	See (d)	See (d)
Real estate partnerships (d)	1,547	694	See (d)	See (d)

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)

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

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

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

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

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6. Derivative Instruments

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

Derivative transactions may be executed by select investment managers on exchanges or OTC. When an OTC contract is executed, there is potential exposure to credit loss in the event of non-performance by the counterparties to these transactions. To manage this risk, a number of steps are taken. First, in addition to the manager's counterparty risk management process, investment managers must comply with minimum counterparty rating requirements as specified in the investment manager guidelines. The Plan regularly monitors counterparty credit exposures associated with OTC derivative instruments. Second, prior to using OTC derivatives, the Plan also requires the managers to negotiate and enter into netting agreements on the Plan's behalf and collateral agreements are also required. These agreements define the type of collateral permitted (e.g. cash or U.S. Treasury securities), thresholds and frequency of required collateral transfers. In the event of a counterparty default, these agreements reduce the potential loss to the Plan. For OTC transactions, the Plan has posted collateral of \$11 million and received collateral of \$13 million as of December 31, 2022 (posted collateral of \$52 million and received collateral of \$44 million as of December 31, 2021). 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 2022 or 2021 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 Net 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 \$6M million and a liability of \$1 million as of December 31, 2022 and 2021 respectively.

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

Futures Contracts

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

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Notes to Financial Statements

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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, 2022 and 2021 is \$132 million and \$249 million respectively. CDS are considered to have credit risk-related contingent features since they require payment by the protection seller upon the occurrence of a defined credit event.

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Personal Pension Plan
Notes to Financial Statements
December 31, 2022 and 2021

The following tables provide a quantitative summary of the derivative activity as of December 31, 2022 and 2021 and for the year ended December 31, 2022 (dollars in millions):

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

As of December 31, 2022	Notional/ Contractual Amount	Assets*	Liabilities*
Interest rate contracts	\$ 1,505	\$ 3	\$ 4
Foreign exchange contracts	1,645	13	17
Credit contracts	286	1	2
Equity contracts	4	0	-
Carrying value of derivatives on the statement of net assets available for benefits		\$ 17	\$ 23

* Reported in Investments, at fair value

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

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Notes to Financial Statements
December 31, 2022 and 2021

The Effect of Derivative Instruments on the Statement of Changes in Net Assets
Available for Benefits for the year ended December 31, 2022

	2022*
Interest rate contracts	\$ (92)
Foreign exchange contracts	2
Credit contracts	(4)
Equity contracts	<u>(1)</u>
Total gains	<u>\$ (95)</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, 2022, Plan investments included \$528 million of short term investment funds with Northern Trust (\$1,144 million at December 31, 2021 with JPMorgan). Northern Trust acts as Trustee of the Plan and is therefore a party-in-interest.

Additionally, at December 31, 2022, the Plan held 6,165 shares of IBM common stock valued at \$1 million (14,884 shares valued at \$2 million at December 31, 2021) and the Plan held \$6M of IBM debentures with a face value of \$6M at December 31, 2022 (\$19 million valued with a face value of \$18 million at December 31, 2021).

8. Commitments

At December 31, 2022 and 2021, the Plan was committed to provide \$1,168 million and \$1,066 million respectively, of additional capital to certain investments, primarily through limited partnerships.

9. Contingencies

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. A motion to dismiss was filed and fully briefed as of January 18, 2023. It remains pending. 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.

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Personal Pension Plan

Notes to Financial Statements

December 31, 2022 and 2021

10. Purchase of Annuity Contracts

In September 2022, the Plan purchased two separate nonparticipating single premium group annuity contracts from The Prudential Insurance Company of America and Metropolitan Life Insurance Company (collectively, the Insurers) and irrevocably transferred to the Insurers approximately \$16 billion of the Plan's obligations and related assets.

11. Subsequent Events

The Plan has evaluated the events and transactions that have occurred through September 29, 2023, the date the financial statements were available to be issued and noted no items requiring additional adjustment or disclosure.

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Personal Pension Plan
Schedule G, Part I – Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible
December 31, 2022

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
Hollinger 100 King St. West, Ste. 3700, Toronto, ON M5X 1C9, Canada	2462192	3/10/2003	3/1/2011	Variable	\$ 233,981			\$ 233,981	\$ 233,981	
Intandem Films plc 114-116 Charing Cross Road, London WC2H 0JR	503416U	3/6/1998	3/31/2008	Variable	\$ 530,902			\$ 1,515,157	\$ 1,515,157	
Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.	524ESC7N4	5/9/2008	5/11/2038	8.000%	\$ 20,723,423			\$ 20,990,000		\$ 1,679,200
Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.	B84J4J5	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			\$ 800,000	\$ 800,000	
Sigma Finance Inc 4261 Park Road, Ann Arbor, MI	8265Q0XQ0	6/4/2007	6/4/2009	Variable	\$ 93,840,529			\$ 93,840,529	\$ 93,840,529	

Schedule G, Part I – Overdue Loan Explanation

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

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Personal Pension Plan
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
December 31, 2022

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

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Personal Pension Plan

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

Year Ended December 31, 2022

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

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Personal Pension Plan
Schedule H, Line 4j – Schedule of Reportable Transactions*
Year Ended December 31, 2022

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>								
UNITED STATES OF AMERICA NOTES FIXED 1.875%	757	\$ 1,879,664,982			\$0	\$ 1,879,664,982	\$ 1,879,664,982	
			562	\$ 1,848,109,003	\$0	\$ 1,848,109,003	\$ 1,848,109,003	\$0

* Transaction or series of transactions in excess of 5% of the current value of the Plan's assets as of January 1, 2022 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 26a

Schedule of Active Participant Data as of January 1, 2022

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		0		33	12,197	0		0		0		0		0	
40 - 44	0		0		3		6		681	24,256	396	37,547	3		0		0		0	
45 - 49	0		2		13		31	25,179	664	30,629	1,279	50,098	219	68,715	0		0		0	
50 - 54	0		1		15		23	31,258	764	37,663	1,294	58,491	608	85,061	335	121,852	1		0	
55 - 59	0		6		19		42	48,128	677	41,560	1,179	69,137	524	102,529	1,164	136,634	764	184,979	26	172,611
60 - 64	0		4		13		29	54,590	429	53,204	794	78,310	327	120,086	441	186,349	1,460	251,629	751	323,307
65 - 69	0		0		2		7		120	53,646	212	92,770	77	144,445	115	284,669	212	418,023	436	449,216
70 & Over	0		0		2		2		16		49	92,005	21	159,059	13		38	506,497	89	606,151

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, 2022

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26

Schedule of Active Participant Data for Cash Balance Plans as of January 1, 2022

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		0		33	12,197	0		0		0		0		0	
40 - 44	0		0		3		6		681	24,256	396	37,547	3		0		0		0	
45 - 49	0		2		13		31	25,179	663	30,415	1,279	50,098	219	68,715	0		0		0	
50 - 54	0		1		13		22	31,562	763	37,486	1,291	58,345	608	85,061	335	121,852	1		0	
55 - 59	0		3		8		26	29,170	668	41,057	1,168	69,201	520	102,590	1,162	136,557	764	184,979	26	172,611
60 - 64	0		1		7		14		417	51,061	777	77,408	307	116,364	357	153,207	1,130	215,019	321	226,832
65 - 69	0		0		0		3		118	52,994	208	91,939	67	132,138	53	172,996	27	215,058	39	298,289
70 & Over	0		0		2		1		15		48	92,682	19		8		4		6	

Plan Name: IBM Personal Pension Plan
 EIN / PN: 13-0871985/001
 Plan Sponsor: IBM Corporation
 Valuation Date: January 1, 2022

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 2022 plan year.

Interest rates

- | | Reflecting Stabilization | Not Reflecting Stabilization |
|---------------------------|--------------------------|------------------------------|
| ■ First segment rate | 4.75% | 0.88% |
| ■ Second segment rate | 5.18% | 2.61% |
| ■ Third segment rate | 5.92% | 3.27% |
| ■ Effective interest rate | 5.26% | 2.61% |

Cash Balance Interest Crediting Rate: 3.50%

Annuity Conversion Rates 0.743%; 2.597%; 3.113%

Annual rates of increase

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

Plan-related expenses

\$133.1 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.

Plan Name: IBM Personal Pension Plan
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Plan Sponsor: IBM Corporation
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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-2020.

■ 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.

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Plan Sponsor: IBM Corporation
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SCHEDULE SB ATTACHMENTS

Retirement

Rates varying by age

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

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.

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

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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, 2022

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 2022 annuity conversion rates and the 2022 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
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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	WTW 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 August 1, 2022. The following assumptions were made for missing or apparently inconsistent data elements: (1) Benefits are estimated for participants where Fidelity confirms a benefit is due but the amount is not available. Where sufficient historical information is available, an estimated benefit is

Plan Name:	IBM Personal Pension Plan
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Plan Sponsor:	IBM Corporation
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SCHEDULE SB ATTACHMENTS

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.

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Plan Sponsor: IBM Corporation
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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
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SCHEDULE SB ATTACHMENTS

Prescribed Methods

Funding methods

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

Changes in Assumptions and Methods

Change in assumptions since prior valuation

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

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

Change in methods since prior valuation

None.

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
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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, 2022
Enrolled Actuary	Alyson J Schwartz
Enrollment Number	23-08379

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 OF REPORTABLE TRANSACTIONS

Schedule H, Line 4j

PLAN NAME: IBM PERSONAL PENSION PLAN

EIN: 13-0871985

PLAN NUMBER: 001

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

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2022 This Form is Open to Public Inspection
For calendar plan year 2022 or fiscal plan year beginning <u>01/01/2022</u> and ending <u>12/31/2022</u>		
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>2022</u>		
2 Assets:		
a Market value	2a	51,851,367,579
b Actuarial value	2b	51,851,367,579
3 Funding target/participant count breakdown		
	(1) Number of participants	(2) Vested Funding Target
a For retired participants and beneficiaries receiving payment	174,149	30,622,995,289
b For terminated vested participants	59,926	3,533,619,374
c For active participants	16,431	2,059,592,409
d Total	250,506	36,216,207,072
4 If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐		
a Funding target disregarding prescribed at-risk assumptions	4a	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b	
5 Effective interest rate	5	5.26%
6 Target normal cost		
a Present value of current plan year accruals	6a	0
b Expected plan-related expenses	6b	133,114,563
c Total (line 6a + line 6b)	6c	133,114,563
Statement by Enrolled Actuary <small>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.</small>		
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		
		Date 9/15/2023
		2308379
		Most recent enrollment number
		212-309-3400
		Telephone number (including area code)
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.		

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)	19,766,034,341	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	139,024,266	0
9	Amount remaining (line 7 minus line 8)	19,627,010,075	0
10	Interest on line 9 using prior year's actual return of <u>2.01</u> %	394,502,903	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>5.43</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)	20,021,512,978	0

Part III		Funding Percentages	
14	Funding target attainment percentage	14	87.88 %
15	Adjusted funding target attainment percentage	15	143.17 %
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	145.81 %
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:
5.18 %3rd segment:
5.92 %☐ 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** Demographic and benefit information**a** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No**b** Is the plan required to provide a projection of expected benefit payments? 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** 133,114,563**b** Excess assets, if applicable, but not greater than line 31a **31b** 0**32** Amortization installments:**a** Net shortfall amortization installment

0

Outstanding Balance

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** 133,114,563

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	133,114,563	0	133,114,563

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 the American Rescue Plan Act of 2021 (See Instructions)****41** If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☐ 2020 ☒ 2021

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22 Description of Weighted Average Retirement Age as of January 1, 2022

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, 2022

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26b
Schedule of Projection of Expected Benefit Payments
as of January 1, 2022

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2022	159,014,487	330,630,242	3,112,507,551	3,602,152,280
2023	175,861,661	215,290,546	3,027,030,300	3,418,182,507
2024	189,046,155	262,784,515	2,937,411,028	3,389,241,698
2025	198,029,140	304,330,704	2,843,504,995	3,345,864,839
2026	197,204,190	287,128,304	2,745,505,578	3,229,838,072
2027	198,668,887	269,417,489	2,643,646,795	3,111,733,171
2028	182,614,165	271,939,216	2,538,001,057	2,992,554,438
2029	176,004,369	269,615,354	2,428,629,361	2,874,249,084
2030	163,148,086	270,842,580	2,315,837,289	2,749,827,955
2031	150,337,406	258,795,521	2,200,013,740	2,609,146,667
2032	141,468,947	245,775,807	2,081,629,217	2,468,873,971
2033	132,212,009	235,109,914	1,961,243,403	2,328,565,326
2034	123,848,639	230,965,869	1,839,509,100	2,194,323,608
2035	117,222,220	224,311,158	1,717,160,933	2,058,694,311
2036	108,024,475	215,845,199	1,594,996,889	1,918,866,563
2037	102,681,347	206,845,994	1,473,848,236	1,783,375,577
2038	93,576,036	197,278,869	1,354,549,772	1,645,404,677
2039	86,380,599	189,395,675	1,237,910,868	1,513,687,142
2040	79,014,139	179,607,268	1,124,685,885	1,383,307,292
2041	72,181,998	170,903,749	1,015,552,788	1,258,638,535
2042	66,221,553	162,482,009	911,097,306	1,139,800,868
2043	60,584,381	152,416,953	811,807,457	1,024,808,791
2044	55,338,263	142,863,729	718,082,165	916,284,157
2045	50,149,520	132,479,616	630,248,161	812,877,297
2046	45,059,568	122,539,936	548,567,055	716,166,559
2047	40,196,311	112,640,393	473,240,771	626,077,475
2048	35,437,871	102,557,795	404,411,806	542,407,472
2049	30,933,674	92,751,674	342,158,281	465,843,629

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2022

SCHEDULE SB ATTACHMENTS

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2050	26,686,461	83,038,702	286,484,606	396,209,769
2051	22,742,495	73,535,825	237,306,237	333,584,557
2052	19,137,238	64,385,420	194,436,304	277,958,962
2053	15,895,678	55,722,298	157,584,695	229,202,671
2054	13,031,294	47,659,593	126,366,047	187,056,934
2055	10,542,728	40,282,828	100,314,635	151,140,191
2056	8,419,556	33,647,603	78,908,425	120,975,584
2057	6,641,009	27,779,771	61,593,911	96,014,691
2058	5,177,558	22,676,964	47,806,215	75,660,737
2059	3,994,023	18,312,263	36,992,459	59,298,745
2060	3,052,613	14,638,662	28,631,936	46,323,211
2061	2,315,324	11,594,200	22,251,213	36,160,737
2062	1,745,879	9,107,513	17,434,299	28,287,691
2063	1,311,243	7,103,286	13,827,433	22,241,962
2064	982,570	5,506,998	11,138,921	17,628,489
2065	735,611	4,248,509	9,135,083	14,119,203
2066	550,689	3,264,539	7,633,866	11,449,094
2067	412,325	2,500,064	6,496,955	9,409,344
2068	308,648	1,908,767	5,621,608	7,839,023
2069	230,747	1,452,760	4,933,002	6,616,509
2070	172,030	1,101,731	4,377,566	5,651,327
2071	127,666	831,862	3,917,441	4,876,969

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2022

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US225433AC55	#REORG/CR SUISSE GROUP MANDATORY EXCHANG	260,000.00		(220,249.00)	
GB00BPVBW887	#REORG/SHELL DECLARATION OF WORTHLESS SE	17,925.00	(1,460,000.00)	-	-
GB00BPVBW770	#REORG/SHELL PLC ELECTRONIC EL DECLARATI	78,162.00	(49,500.00)	-	-
M9E8B29	10 YEAR US TREASURY NOTES CALL USD 129 18/FEB/2022	42.00	(78,162.00)	(12,235.40)	12,235.40
M9E3921	10 YEAR US TREASURY NOTES PUT USD 127 18/FEB/2022	42.00	(42.00)	(11,310.35)	11,310.35
US88025U1097	10X GENOMICS INC COMMON STOCK USD 0.00001	1,393.00	(42.00)	(55,720.00)	82,307.00
GB00B1YW4409	3I GROUP ORD GBP0.738636	96.00	(2,184.00)	(1,508.00)	285,394.00
US88579YBD22	3M CO 4.0% 09-14-2048	245,000.00	(24,240.00)	(208,173.00)	-
US88579YBK64	3M CO CALLABLE NOTES FIXED 3.25% 26/AUG/2049 USD	1,555,000.00	(200,000.00)	(1,342,828.30)	430,370.60
US88579Y1010	3M CO COMMON STOCK USD 0.01	9,187.00	(1,572,000.00)	(1,193,061.87)	2,231,355.56
US817826AF77	7-ELEVEN INC CALLABLE NOTES FIXED 2.5% 10/FEB/2041	1,170,000.00	(17,512.00)	(847,407.60)	225,830.80
US817826AG50	7-ELEVEN INC CALLABLE NOTES FIXED 2.8% 10/FEB/2051	770,000.00	(1,360,000.00)	(636,062.70)	1,148,767.20
EDZ3COM	90DAY EURO\$ FUTR INTEREST RATE 14/APR/2023 EDZ3	168.00	(2,445,000.00)	-	66,605,301.29
ABK9932E7	9701-IBM PERSONAL PENSION PLAN TRUST-IBMPC	6,100,000.00	(275.00)	(6,100,000.00)	9,483.14
US8318652091	A O SMITH CORP COMMON STOCK USD 1	2,049.00	(9,483.14)	(108,371.61)	997,154.48
CH0012221716	ABB LTD COMMON STOCK CHF 0.12	111.00	(16,606.00)	(3,296.84)	3,084,484.45
US002824BN93	ABBOTT LABORATORIES CALLABLE NOTES FIXED 4.75%	190,000.00	(94,828.00)	(194,449.80)	359,060.60
US002824BH26	ABBOTT LABORATORIES CALLABLE NOTES FIXED 4.9%	2,450,000.00	(1,091,000.00)	(3,006,174.55)	7,710,382.58
US0028241000	ABBOTT LABORATORIES COMMON STOCK USD 0	27,938.00	(10,478,000.00)	(2,917,199.28)	6,153,343.69
US00287YB216	ABBVIE INC CALLABLE NOTES FIXED 2.6% 21/NOV/2024	2,200,000.00	(57,300.00)	(2,139,324.00)	5,782,299.72
US00287YBV02	ABBVIE INC CALLABLE NOTES FIXED 2.95% 21/NOV/2026	150,000.00	(11,426,000.00)	(142,455.00)	841,149.20
US00287YCA55	ABBVIE INC CALLABLE NOTES FIXED 4.05% 21/NOV/2039	1,615,000.00	(2,985,000.00)	(1,448,250.90)	6,044,182.12
US00287YCB39	ABBVIE INC CALLABLE NOTES FIXED 4.25% 21/NOV/2049	4,699,000.00	(25,137,000.00)	(4,506,571.65)	7,696,194.86
US00287YAV11	ABBVIE INC CALLABLE NOTES FIXED 4.3% 14/MAY/2036	100,000.00	(17,657,000.00)	(114,819.00)	698,340.98
US00287YAM12	ABBVIE INC CALLABLE NOTES FIXED 4.4% 06/NOV/2042	1,371,000.00	(745,000.00)	(1,520,654.00)	-
US00287YAW93	ABBVIE INC CALLABLE NOTES FIXED 4.45% 14/MAY/2046	5,360,000.00	(4,883,000.00)	(5,816,932.90)	2,961,867.76
US00287YAR09	ABBVIE INC CALLABLE NOTES FIXED 4.5% 14/MAY/2035	2,190,000.00	(5,203,000.00)	(2,447,189.60)	1,923,884.40
US00287YCY32	ABBVIE INC CALLABLE NOTES FIXED 4.55% 15/MAR/2035	270,000.00	(10,994,000.00)	(282,803.40)	85,362.00
US00287YAS81	ABBVIE INC CALLABLE NOTES FIXED 4.7% 14/MAY/2045	3,940,000.00	(2,184,000.00)	(4,547,461.50)	3,720,672.50
US00287YBD04	ABBVIE INC CALLABLE NOTES FIXED 4.875% 14/NOV/2048	905,000.00	(5,621,000.00)	(1,088,848.95)	5,437,142.96
US00287Y1091	ABBVIE INC COMMON STOCK USD 0.01	28,402.00	(6,916,000.00)	(4,075,914.84)	8,505,966.46
JP3152740001	ABC-MART INC COMMON STOCK JPY	3,400.00	(59,641.00)	(144,876.49)	78,574.00
US00326L1008	ABERDEEN TOTAL DYNAMIC DIVIDEND FUND CLOSED-END	11,049.00	(1,800.00)	(92,192.94)	741,731.00
US0036541003	ABIOMED INC COMMON STOCK 0.01	697.00	(92,000.00)	(161,892.19)	202,798.41
NL0015001021	ABN AMRO BANK N.V. DR EACH REP	1,680.00	(839.00)	-	-
NL0011540547	ABN AMRO BANK NV DUTCH CERT EUR 1	122.00	(1,680.00)	(1,494.77)	6,319.00
US0030111035	ABRDN AUSTRALIA EQUITY FUND IN CLOSED-END FUND USD	9,000.00	(661.00)	(52,187.40)	125,251.46
US00404A1097	ACADIA HEALTHCARE CO INC COMMON STOCK USD 0.01	2,964.00	(21,826.00)	(219,111.30)	169,672.03
IE00B48NMY34	ACCENTURE PLC COMMON STOCK USD 0.0000225	12,329.00	(2,354.00)	(3,518,227.96)	6,414,571.03
ES0125220311	ACCIONA SA COMMON STOCK EUR 1	95.00	(22,423.00)	(18,307.68)	7,014.00
ES0167050220	ACS ACTIVIDADES DE C-INT LIN	63.00	(36.00)	-	-
ES06670509K6	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	931.00	(63.00)	-	-
ES0167050204	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	18.00	(931.00)	-	-
ES06670509L4	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	949.00	(18.00)	-	-

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED (949.00)	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
ES0167050915	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	81.00		-	-
US00507VAP40	ACTIVISION BLIZZARD INC CALLABLE NOTES FIXED 1.35%	2,665,000.00	(456.00)	(2,356,233.10)	-
US00507VAQ23	ACTIVISION BLIZZARD INC CALLABLE NOTES FIXED 2.5%	1,790,000.00	(3,528,000.00)	(1,341,469.80)	-
US00507VAK52	ACTIVISION BLIZZARD INC CALLABLE NOTES FIXED 3.4%	1,525,000.00	(4,060,000.00)	(1,498,885.20)	2,169,418.91
US00507V1098	ACTIVISION BLIZZARD INC COMMON STOCK USD 0.000001	13,097.00	(440,000.00)	(995,084.35)	-
US00508Y1029	ACUITY BRANDS INC COMMON STOCK USD 0.01	531.00	(29,560.00)	(82,427.13)	2,299,620.31
US00650F1093	ADAPTIVE BIOTECHNOLOGIES CORP COMMON STOCK USD	1,829.00	(895.00)	(13,790.66)	144,328.42
DE000A1EWWW0	ADIDAS AG COMMON STOCK EUR 0	453.00	(3,658.00)	(72,024.78)	29,791.85
US00724F1012	ADOBE INC COMMON STOCK USD 0.0001	7,569.00	(10,430.00)	(2,743,621.81)	2,288,325.21
US0567521085	ADR BAIDU INC SPON ADS EACH REP 8 ORD SH	186.00	(15,770.00)	(17,005.00)	6,161,459.95
US00090Q1031	ADT INC COMMON STOCK USD 0.01	13,473.00	(552.00)	(106,117.05)	65,145.00
US00751YAG17	ADVANCE AUTO PARTS INC CALLABLE NOTES FIXED 3.5%	274,000.00	(3,995.00)	(273,323.66)	27,778.05
US00751Y1064	ADVANCE AUTO PARTS INC COMMON STOCK USD 0.0001	1,011.00	(274,000.00)	(173,619.03)	272,643.56
US00790R1041	ADVANCED DRAINAGE SYSTEMS INC COMMON STOCK USD	18,946.00	(1,706.00)	(2,387,962.91)	304,372.73
US007903BF39	ADVANCED MICRO DEVICES INC CALLABLE NOTES FIXED	1,753,000.00	(14,483.00)	(1,753,000.00)	1,428,256.46
US0079031078	ADVANCED MICRO DEVICES INC COMMON STOCK USD 0.01	37,569.35	(795,000.00)	(2,989,372.31)	229,721.87
US007903BG12	ADVANCED MICRO DEVICES INC NOTES FIXED 4.393%	3,188,000.00	(55,081.35)	(3,188,000.00)	4,780,984.43
JP3122400009	ADVANTEST CORP NPV	10,300.00	(1,159,000.00)	(634,012.00)	300,680.22
US007589AE40	ADVOCATE HEALTH & HOSPITALS CORP CALLABLE NOTES	255,000.00	(8,443.00)	(250,397.25)	444,181.00
NL0012969182	ADYEN NV COMMON STOCK EUR 0.01	11.00	(255,000.00)	(17,061.64)	124,363.00
US00766T1007	AECOM COMMON STOCK USD 0.01	2,673.00	(28.00)	(182,879.87)	43,201.00
NL0000303709	AEGON NV COMMON STOCK EUR 0.12	11,492.00	(3,450.00)	(54,694.39)	232,997.03
NL00150011D6	AEGON NV	6,426.00	(347,206.00)	-	1,829,460.69
ES0105046009	AENA SME S.A. EUR10	9.00	(6,426.00)	(1,135.00)	-
JP3388200002	AEON CO LTD NPV	100.00	(85.00)	(2,034.00)	10,386.00
JP3389700000	AEON DELIGHT CO LTD COMMON STOCK JPY	200.00	(768.00)	(5,297.05)	15,047.00
US00108WAP59	AEP TEXAS INC CALLABLE NOTES FIXED 4.7%	2,448,000.00	(2,500.00)	(2,441,047.68)	52,823.74
US00108WAQ33	AEP TEXAS INC CALLABLE NOTES FIXED 5.25%	1,860,000.00	(2,448,000.00)	(1,870,411.80)	987,614.60
US00115AAM18	AEP TRANSM CO LLC FIXED 3.65% DUE	205,000.00	(692,000.00)	(164,014.00)	-
US00115AAN90	AEP TRANSMISSION CO LLC 2.75% 08-15-2051	260,000.00	(445,000.00)	(154,495.00)	-
US00115AAL35	AEP TRANSMISSION CO LLC CALLABLE NOTES FIXED 3.15%	330,000.00	(3,612,000.00)	(330,049.50)	-
US00115AAP49	AEP TRANSMISSION CO LLC CALLABLE NOTES FIXED 4.5%	1,480,000.00	(309,000.00)	(1,471,487.30)	-
NL0000687663	AERCAP HOLDINGS NV COMMON STOCK USD 0.01	500.00	(743,000.00)	(27,216.25)	358,501.00
US00774MAB19	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL	1,050,000.00	(10,375.00)	(954,817.50)	448,181.89
US00774MAU99	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL	2,580,000.00	(1,330,000.00)	(2,553,219.60)	1,353,875.03
US00774MAV72	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL	1,535,000.00	(5,305,000.00)	(1,482,098.71)	1,018,214.50
US00774MAW55	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL	4,020,000.00	(2,666,000.00)	(3,655,771.65)	1,804,384.89
US00774MAX39	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL	1,105,000.00	(19,495,000.00)	(955,869.76)	5,489,226.06
US00774MAZ86	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL	2,060,000.00	(6,144,000.00)	(1,682,137.62)	3,736,799.80
US00774MAP05	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL	8,744,530.00	(8,268,000.00)	(8,710,393.38)	3,693,989.38
US00130HCE36	AES CORP/THE CALLABLE NOTES FIXED 1.375%	1,260,000.00	(4,395,000.00)	(1,112,504.40)	-
US00130H1059	AES CORP/THE COMMON STOCK USD 0.01	10,579.00	(1,391,000.00)	(211,175.31)	199,530.34
US00817YAZ16	AETNA INC CALLABLE NOTES FIXED 3.875% 15/AUG/2047	3,050,000.00	(17,023.00)	(3,175,656.00)	372,852.17
US0082521081	AFFILIATED MANAGERS GROUP INC COMMON STOCK USD	3,827.00	(5,318,000.00)	(574,996.17)	3,603,436.10
			(6,108.00)		721,142.38

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US0082781061	AFFIRM HOLDINGS INC COMMON STOCK USD 0.00001	5,400.00		(113,216.36)	
			(2,125.00)		45,294.00
US001055AY85	AFLAC INC CALLABLE NOTES FIXED 4.75% 15/JAN/2049	3,340,000.00		(3,354,844.40)	
			(3,710,000.00)		-
US0010551028	AFLAC INC COMMON STOCK USD 0.1	10,478.00		(568,098.04)	
			(17,163.00)		968,396.30
ZAE000054045	AFRICAN RAINBOW LTD ZAR0.05	511.00		(7,257.00)	
			(2,490.00)		32,227.00
US0010841023	AGCO CORP COMMON STOCK USD 0.01	1,042.00		(115,286.88)	
			(1,242.00)		135,039.92
US00846U1016	AGILENT TECHNOLOGIES INC COMMON STOCK USD 0.01	4,847.00		(551,976.36)	
			(11,994.00)		1,508,673.00
US00857U1079	AGILON HEALTH INC COMMON STOCK USD 0.01	15,396.00		(299,240.72)	
			(16,970.00)		358,608.44
US00123Q1040	AGNC INVESTMENT CORP REIT USD 0.01	8,015.00		(85,920.80)	
			(13,336.00)		151,984.23
CA0084741085	AGNICO EAGLE MINES LTD COMMON STOCK CAD 0	9,624.08		(437,366.45)	
			(7,235.00)		303,923.00
US008513AD57	AGREE LTD PARTNERSHIP 4.8% 10-01-2032	201,000.00		(199,334.00)	
			(19,000.00)		18,313.00
CNE100000Q43	AGRICULTURAL BANK OF CHINA LTD COMMON STOCK HKD 1	925,000.00		(353,081.21)	
			(925,000.00)		301,992.15
HK0000069689	AIA GROUP LTD COMMON STOCK HKD 0	21,400.00		(216,653.77)	
			(172,575.00)		1,691,997.64
CA0089118776	AIR CANADA COMMON STOCK CAD 0	1,200.00		(15,833.35)	
			(27,693.00)		383,468.34
US00914AAL61	AIR LEASE CORP CALLABLE MEDIUM TERM NOTE FIXED	3,365,000.00		(3,168,147.50)	
			(7,350,000.00)		-
US00912X3026	AIR LEASE CORP COMMON STOCK USD 0.01	1,778.00		(55,953.66)	
			(2,867.00)		95,849.66
FR0000120073	AIR LIQUIDE SA COMMON STOCK EUR 5.5	373.00		(13,569.06)	
			(1,280.00)		158,038.00
US0091581068	AIR PRODUCTS AND CHEMICALS INC COMMON STOCK USD 1	3,542.00		(853,818.22)	
			(5,711.00)		1,400,348.76
JP3160670000	AIR WATER INC COMMON STOCK JPY	4,800.00		(68,341.03)	
			(36,900.00)		472,495.22
US0090661010	AIRBNB INC COMMON STOCK USD 0.0001	6,490.00		(680,858.08)	
			(3,392.00)		390,985.01
NL0000235190	AIRBUS SE COMMON STOCK EUR 1	5,611.00		(653,845.79)	
			(9,405.00)		911,344.77
US00946AAE47	AIRPORT AUTHORITY CALLABLE BOND FIXED 3.25%	4,279,000.00		(4,238,435.08)	
			(4,279,000.00)		4,220,615.47
US00946AAF12	AIRPORT AUTHORITY CALLABLE BOND FIXED 3.5%	650,000.00		(650,000.00)	
			(650,000.00)		626,288.96
US00971T1016	AKAMAI TECHNOLOGIES INC COMMON STOCK USD 0.01	2,562.00		(232,245.30)	
			(4,170.00)		381,044.74
US55037AAAE60	AKER BP ASA CALLABLE NOTES FIXED 2% 15/JUL/2026	2,883,000.00		(2,593,985.25)	
			(4,875,000.00)		1,023,048.54
US00973RAF01	AKER BP ASA CALLABLE NOTES FIXED 3.75% 15/JAN/2030	2,682,000.00		(2,502,852.68)	
			(3,222,000.00)		894,182.70
US00973RAJ23	AKER BP ASA CALLABLE NOTES FIXED 4% 15/JAN/2031	233,000.00		(210,140.37)	
			(1,137,000.00)		1,078,461.15
NO0010345853	AKER BP ASA COMMON STOCK NOK 1	751.00		(24,619.12)	
			(1,151.00)		40,703.00
NL0013267909	AKZO NOBEL NV EURO.50(POST REV SPLIT)	19.00		(1,257.00)	
			(243.00)		15,298.00
US010392FW36	ALABAMA POWER CO CALLABLE NOTES FIXED 3%	920,000.00		(756,918.25)	
			(3,120,000.00)		2,239,109.50
US010392FX19	ALABAMA POWER CO CALLABLE NOTES FIXED 3.05%	2,310,000.00		(2,308,406.10)	
			(910,000.00)		822,820.85
US010392FT07	ALABAMA POWER CO CALLABLE NOTES FIXED 3.45%	175,000.00		(166,397.00)	
			(584,000.00)		444,039.00
US010392FR41	ALABAMA POWER CO CALLABLE NOTES FIXED 3.7%	1,135,000.00		(1,058,142.55)	
			(999,000.00)		926,166.80
US010392FM53	ALABAMA POWER CO CALLABLE NOTES FIXED 3.75%	160,000.00		(148,972.80)	
			(895,000.00)		717,727.00
US010392FY91	ALABAMA PWR CO 3.75% DUE 09-01-2027	1,695,000.00		(1,693,576.00)	
			(1,695,000.00)		1,641,914.00
US010392FZ66	ALABAMA PWR CO 3.94% DUE 09-01-2032	1,000,000.00		(999,980.00)	
			(300,000.00)		284,463.00
US0116591092	ALASKA AIR GROUP INC COMMON STOCK USD 0.01	2,029.00		(82,194.79)	
			(2,029.00)		82,194.79
US012653AD34	ALBEMARLE CORP CALLABLE NOTES FIXED 4.65%	4,872,000.00		(4,865,997.76)	
			(4,675,000.00)		2,701,907.40
US012653AE17	ALBEMARLE CORP CALLABLE NOTES FIXED 5.05%	1,855,000.00		(1,832,097.66)	
			(1,855,000.00)		415,655.00
US012653AF81	ALBEMARLE CORP CALLABLE NOTES FIXED 5.65%	7,300,000.00		(7,324,829.20)	
			(7,300,000.00)		3,424,109.66
US0126531013	ALBEMARLE CORP COMMON STOCK USD 0.01	1,856.00		(401,508.48)	
			(2,135.00)		464,064.68
US0130911037	ALBERTSONS COS INC COMMON STOCK USD 0.01	2,714.00		(77,795.58)	
			(4,161.00)		119,458.58
US0138721065	ALCOA CORP COMMON STOCK USD 0.01	2,926.00		(146,534.08)	
			(3,126.00)		157,874.42
US01400EAD58	ALCON FINANCE CORP CALLABLE NOTES FIXED 2.6%	2,635,000.00		(2,231,874.00)	
			(850,000.00)		715,334.00
CH0432492467	ALCON INC COMMON STOCK CHF 0.04	96.00		(6,864.43)	
			(646.00)		42,730.00
US014621AA40	ALEXANDER FUNDING TRUST CALLABLE NOTES FIXED	2,520,000.00		(2,424,340.80)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(1,468,000.00)		-
US015271AX76	ALEXANDRIA REAL ESTATE EQUITIES INC CALLABLE NOTES	360,000.00		(288,856.80)	
			(4,528,000.00)		2,662,417.46
US015271AY59	ALEXANDRIA REAL ESTATE EQUITIES INC CALLABLE NOTES	1,889,000.00		(1,883,257.44)	
			(1,889,000.00)		1,384,823.07
US015271AZ25	ALEXANDRIA REAL ESTATE EQUITIES INC CALLABLE NOTES	10,227,000.00		(10,205,505.48)	
			(8,233,000.00)		5,553,685.08
US0152711091	ALEXANDRIA REAL ESTATE EQUITIES INC REIT USD 0.01	2,847.00		(387,207.60)	
			(3,153.00)		427,541.94
SE0000695876	ALFA LAVAL AB COMMON STOCK SEK 2.84	6,637.00		(181,971.07)	
			(25,102.00)		665,574.77
CA0158571053	ALGONQUIN POWER & UTILITIES CORP COMMON STOCK CAD	5,161.00		(68,756.51)	
			(10,340.00)		141,562.72
US01609WAZ59	ALIBABA GROUP HOLDING LTD CALLABLE NOTES FIXED	955,000.00		(753,578.95)	
			(3,965,000.00)		1,300,390.85
US01609WBA99	ALIBABA GROUP HOLDING LTD CALLABLE NOTES FIXED	685,000.00		(451,743.80)	
			(1,085,000.00)		129,522.00
US01609WAV46	ALIBABA GROUP HOLDING LTD CALLABLE NOTES FIXED	1,185,000.00		(1,066,333.35)	
			(985,000.00)		-
US0162551016	ALIGN TECHNOLOGY INC COMMON STOCK USD 0.0001	1,258.00		(289,729.98)	
			(1,510.00)		372,313.53
CA01626P1484	ALIMENTATION COM NPV	237.00		(10,444.00)	
			(15,800.00)		667,012.00
CA01626P3043	ALIMENTATION COUCHE-TARD INC COMMON STOCK CAD 0	6,572.00		(268,503.03)	
			(16,816.00)		688,662.09
US017175AF71	ALLEGHANY CORP CALLABLE NOTES FIXED 3.25%	135,000.00		(116,788.50)	
			(1,226,000.00)		478,485.92
US017175AE07	ALLEGHANY CORP CALLABLE NOTES FIXED 3.625%	425,000.00		(427,432.65)	
			(120,000.00)		-
US0171751003	ALLEGHANY CORP COMMON STOCK EUR 1	206.00		(170,949.10)	
			(554.00)		458,708.99
IE00BFT3W74	ALLEGION PLC COMMON STOCK USD 0.01	1,395.00		(132,636.60)	
			(3,601.00)		351,933.86
US01748TAC53	ALLEGION US HOLDING CO INC CALLABLE NOTES FIXED	1,566,000.00		(1,565,968.68)	
			(1,566,000.00)		-
US01749D1054	ALLEGRO MICROSYSTEMS INC COMMON STOCK USD 0.01	882.00		(20,319.04)	
			(1,055.00)		23,083.04
0A2750B	ALLIANCE LAUNDRY SYSTEMS T/L B LX190032	(0.00)		-	
			(744,285.21)		717,627.88
GB00B11V7W98	ALLIANCE TRUST PLC CLOSED-END FUND GBP 2.5	2,751.00		(34,153.01)	
			(153,157.00)		1,710,256.00
US01879R1068	ALLIANCEBERNSTEIN GLOBAL HIGH INCOME FUND INC	88,602.00		(927,429.81)	
			(36,540.00)		381,318.00
US0188021085	ALLIANT ENERGY CORP COMMON STOCK USD 0.01	4,947.00		(279,310.68)	
			(6,509.00)		373,766.55
DE0008404005	ALLIANZ SE COMMON STOCK EUR 0	11,499.00		(2,736,595.55)	
			(23,533.00)		4,224,004.29
US01973R1014	ALLISON TRANSMISSION HOLDINGS INC COMMON STOCK USD	1,779.00		(68,153.49)	
			(15,747.00)		585,763.78
US020002BA86	ALLSTATE CORP 4.5% DUE 06-15-2043	170,000.00		(140,658.00)	
			(525,000.00)		347,653.00
US020002BG56	ALLSTATE CORP/THE CALLABLE NOTES FIXED 3.85%	2,185,000.00		(1,990,819.90)	
			(2,185,000.00)		1,958,834.65
US020002BC43	ALLSTATE CORP/THE CALLABLE NOTES FIXED 4.2%	190,000.00		(174,522.60)	
			(190,000.00)		107,577.00
US0200021014	ALLSTATE CORP/THE COMMON STOCK USD 0.01	11,689.00		(1,443,741.21)	
			(5,612.00)		682,395.75
US02005NBL38	ALLY FINANCIAL INC CALLABLE NOTES FIXED 1.45%	4,345,000.00		(4,204,613.05)	
			(7,785,000.00)		2,136,288.00
US02005NBP42	ALLY FINANCIAL INC CALLABLE NOTES FIXED 2.2%	1,645,000.00		(1,478,494.00)	
			(1,645,000.00)		1,319,044.00
US02005NBQ25	ALLY FINANCIAL INC CALLABLE NOTES FIXED 4.75%	8,211,000.00		(8,083,117.81)	
			(8,211,000.00)		8,047,188.91
US02005N1000	ALLY FINANCIAL INC COMMON STOCK USD 0.01	5,545.00		(184,094.00)	
			(29,316.00)		1,193,997.73
US02005NBJ81	ALLY FINL INC 5.8% DUE	3,025,000.00		(3,070,647.00)	
			(90,000.00)		92,342.00
US02043Q1076	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD 0.01	2,506.00		(405,653.72)	
			(3,455.00)		587,452.34
US02079KAJ60	ALPHABET INC CALLABLE NOTES FIXED 0.8% 15/AUG/2027	1,120,000.00		(1,010,206.40)	
			(1,840,000.00)		1,654,679.90
US02079KAE73	ALPHABET INC CALLABLE NOTES FIXED 1.9% 15/AUG/2040	1,165,000.00		(930,650.10)	
			(5,503,000.00)		3,305,825.75
US02079KAF49	ALPHABET INC CALLABLE NOTES FIXED 2.05%	485,000.00		(348,927.95)	
			(7,026,000.00)		5,125,845.24
US02079K1079	ALPHABET INC COMMON STOCK USD 0.001	129,203.00		(9,921,077.00)	
			(84,057.00)		20,001,034.67
US02079K3059	ALPHABET INC COMMON STOCK USD 0.001	139,495.00		(10,793,039.76)	
			(88,943.00)		21,125,756.10
AU000000ALQ6	ALS LIMITED NPV	826.00		(6,642.00)	
			(4,457.00)		30,006.00
FR0010220475	ALSTOM EUR7.0	61.00		(1,428.00)	
			(372.00)		7,638.00
FR001400AXF0	ALSTOM RIGHTS	-		-	
			(1,125.00)		-
CA0213611001	ALTAGAS LTD COMMON STOCK CAD 0	13,305.00		(295,103.37)	
			(15,700.00)		331,265.30
US02156B1035	ALTERYX INC COMMON STOCK USD	976.00		(47,257.92)	
			(1,559.00)		84,163.92

IBM PERSONAL PENSION PLAN
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US02156K1034	ALTICE USA INC COMMON STOCK USD 0.01	3,677.00	(16,673.00)	(30,372.02)	172,041.15
US02209SBL60	ALTRIA GROUP INC 2.45% DUE 02-04-2032	790,000.00	(8,157,000.00)	(592,476.00)	-
US02209SAV51	ALTRIA GROUP INC 3.875% DUE 09-16-2046	780,000.00	(1,719,000.00)	(506,282.00)	-
US02209SBM44	ALTRIA GROUP INC CALLABLE NOTES FIXED 3.4%	2,740,000.00	(9,377,000.00)	(1,998,383.05)	2,421,120.67
US02209SBN27	ALTRIA GROUP INC CALLABLE NOTES FIXED 3.7%	1,070,000.00	(2,110,000.00)	(762,188.95)	1,509,697.25
US02209SBD45	ALTRIA GROUP INC CALLABLE NOTES FIXED 4.8%	3,360,000.00	(4,185,000.00)	(3,580,819.45)	3,032,329.20
US02209SBE28	ALTRIA GROUP INC CALLABLE NOTES FIXED 5.8%	995,000.00	(7,332,000.00)	(1,087,871.85)	4,061,024.33
US02209SBF92	ALTRIA GROUP INC CALLABLE NOTES FIXED 5.95%	3,776,000.00	(10,103,000.00)	(3,407,491.90)	4,218,032.96
US02209S1033	ALTRIA GROUP INC COMMON STOCK USD 0.333	48,278.00	(57,595.00)	(2,335,559.31)	2,618,964.30
US02209SAM52	ALTRIA GROUP INC NOTES FIXED 4.25% 09/AUG/2042 USD	170,000.00	(5,593,000.00)	(157,867.10)	270,731.50
ES0109067019	AMADEUS IT GROUP EURO.01	3,980.00	(558.00)	(187,847.00)	29,323.00
US023135BJ40	AMAZON COM INC 4.05% 08-22-2047	510,000.00	(1,570,000.00)	(436,294.00)	857,492.00
US023135CR56	AMAZON COM INC 4.84%	5,941,000.00	(2,046,000.00)	(5,939,574.00)	2,072,000.00
US023135BF28	AMAZON COM INC FIXED 3.875% DUE	395,000.00	(6,171,000.00)	(364,767.00)	-
US023135BZ81	AMAZON.COM INC CALLABLE NOTES FIXED 2.1%	2,416,000.00	(2,895,000.00)	(2,111,160.70)	972,316.55
US023135BT22	AMAZON.COM INC CALLABLE NOTES FIXED 2.5%	817,000.00	(20,128,000.00)	(676,684.34)	12,285,302.30
US023135BU94	AMAZON.COM INC CALLABLE NOTES FIXED 2.7%	847,000.00	(4,221,000.00)	(642,921.60)	1,738,108.48
US023135CA22	AMAZON.COM INC CALLABLE NOTES FIXED 2.875%	382,000.00	(1,939,000.00)	(318,127.69)	1,344,314.91
US023135CB05	AMAZON.COM INC CALLABLE NOTES FIXED 3.1%	6,842,000.00	(12,975,000.00)	(5,518,220.70)	8,778,595.30
US023135CC87	AMAZON.COM INC CALLABLE NOTES FIXED 3.25%	3,609,000.00	(14,981,000.00)	(3,008,057.75)	10,843,475.31
US023135CF19	AMAZON.COM INC CALLABLE NOTES FIXED 3.3%	7,388,000.00	(7,388,000.00)	(7,372,780.72)	7,366,741.64
US023135CG91	AMAZON.COM INC CALLABLE NOTES FIXED 3.45%	294,000.00	(294,000.00)	(293,364.96)	269,579.66
US023135CH74	AMAZON.COM INC CALLABLE NOTES FIXED 3.6%	5,455,000.00	(4,180,000.00)	(5,441,140.40)	1,817,591.02
US023135CJ31	AMAZON.COM INC CALLABLE NOTES FIXED 3.95%	21,700,000.00	(15,406,000.00)	(21,147,721.94)	6,841,463.75
US023135CK04	AMAZON.COM INC CALLABLE NOTES FIXED 4.1%	5,534,000.00	(1,044,000.00)	(4,788,438.40)	865,743.80
US0231351067	AMAZON.COM INC COMMON STOCK USD 0.01	326,363.00	(251,721.00)	(16,109,192.75)	30,476,641.08
US00165C1045	AMC ENTERTAINMENT HOLDINGS INC COMMON STOCK USD	8,200.00	(4,767.00)	(102,263.84)	42,235.00
JE00BJ1F3079	AMCOR PLC COMMON STOCK USD 0.01	24,697.00	(83,239.00)	(294,355.24)	983,501.69
GB00022569080	AMDOCS LTD	2,149.00	(4,280.00)	(172,220.86)	352,037.88
US0234361089	AMEDISYS INC COMMON STOCK USD 0.001	538.00	(538.00)	(57,791.96)	57,791.96
US023608AJ15	AMEREN CORP CALLABLE NOTES FIXED 3.5% 15/JAN/2031	2,060,000.00	(1,986,000.00)	(1,922,855.30)	1,785,913.00
US0236081024	AMEREN CORP COMMON STOCK USD 0.01	4,061.00	(4,626.00)	(334,829.45)	383,992.35
US02361DAZ33	AMEREN ILL CO FIXED 5.9% DUE 12-01-2052	1,293,000.00	(1,038,000.00)	(1,289,004.00)	1,052,041.00
US02361DAR17	AMEREN ILLINOIS CO CALLABLE BOND FIXED 3.7%	460,000.00	(130,000.00)	(440,254.40)	-
US02361DAT72	AMEREN ILLINOIS CO CALLABLE BOND FIXED 4.5%	395,000.00	(381,000.00)	(437,142.55)	-
US02364WAP05	AMERICA MOVIL SAB DE CV CALLABLE NOTES FIXED	170,000.00	(923,000.00)	(191,760.00)	98,112.00
US02364WAW55	AMERICA MOVIL SAB DE CV CALLABLE NOTES FIXED	2,816,000.00	(8,440,000.00)	(3,697,680.97)	6,198,397.21
US02364WBE49	AMERICA MOVIL SAB DE CV CALLABLE NOTES FIXED	2,156,000.00	(3,809,000.00)	(2,308,636.91)	3,316,675.59
US02364WBK09	AMERICA MOVIL SAB DE CV CALLABLE NOTES FIXED 4.7%	3,125,000.00	(2,450,000.00)	(3,121,281.25)	1,689,763.60
US02376R1023	AMERICAN AIRLINES GROUP INC COMMON STOCK USD 0.01	9,929.00	(16,283.00)	(129,474.16)	217,686.66
US023771S586	AMERICAN AIRLINES INC CALLABLE NOTES FIXED 11.75%	2,210,000.00	(730,000.00)	(2,463,675.00)	-
US0248351001	AMERICAN CAMPUS COMMUNITIES INC REIT EUR 0.01	11,515.00	(11,915.00)	(657,711.35)	770,632.04
US025537AW19	AMERICAN ELEC PWR CO INC SR NT 5.95%	1,924,000.00	(1,924,000.00)	(1,910,859.00)	1,959,992.00
US025537AV36	AMERICAN ELECTRIC POWER CO INC 5.75% DUE	2,352,000.00	(2,352,000.00)	(2,345,768.00)	2,365,616.00
US025537AR24	AMERICAN ELECTRIC POWER CO INC CALLABLE NOTES	250,000.00		(225,445.00)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED (810,000.00)	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION -
US0255371017	AMERICAN ELECTRIC POWER CO INC COMMON STOCK USD	8,053.00	(14,979.00)	(725,083.85)	1,428,129.12
US025537AK70	AMERICAN ELECTRIC POWER CO INC NOTES FIXED 2.031%	17,727,000.00	(13,937,000.00)	(17,847,244.95)	5,538,413.19
US025816DB21	AMERICAN EXPRESS CO 5.85% 11-05-2027	10,279,000.00	(8,584,000.00)	(10,275,923.00)	8,832,813.00
US025816CQ09	AMERICAN EXPRESS CO CALLABLE NOTES FIXED 2.25%	2,469,000.00	(1,643,000.00)	(2,466,506.31)	487,525.53
US025816CS64	AMERICAN EXPRESS CO CALLABLE NOTES FIXED 2.55%	9,664,000.00	(9,049,000.00)	(9,655,012.48)	8,687,693.70
US025816CY33	AMERICAN EXPRESS CO CALLABLE NOTES FIXED 3.95%	4,657,000.00	(4,657,000.00)	(4,652,343.00)	2,510,620.89
US025816BX68	AMERICAN EXPRESS CO CALLABLE NOTES VARIABLE	2,895,000.00	(2,895,000.00)	(2,915,933.74)	2,901,965.37
US025816CX59	AMERICAN EXPRESS CO CALLABLE NOTES VARIABLE	396,000.00	(396,000.00)	(396,000.00)	405,120.87
US025816DA48	AMERICAN EXPRESS CO CALLABLE NOTES VARIABLE	1,882,000.00	(1,882,000.00)	(1,882,048.48)	1,224,691.00
US0258161092	AMERICAN EXPRESS CO COMMON STOCK USD 0.2	10,704.00	(22,322.00)	(1,558,066.84)	3,428,669.33
US025816CV93	AMERICAN EXPRESS CO NOTES FIXED 3.375% 03/MAY/2024	13,712,000.00	(13,712,000.00)	(13,710,628.80)	12,819,389.50
US025821JV35	AMERICAN EXPRESS CR ACCOUNT MASTER TR 20	2,976,000.00	(2,976,000.00)	(2,975,953.00)	2,623,539.00
US025821JT88	AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST	5,094,000.00	(2,473,000.00)	(5,092,873.51)	2,447,542.49
US0259321042	AMERICAN FINANCIAL GROUP INC/OH COMMON STOCK USD C	1,399.00	(1,722.00)	(184,764.21)	228,241.44
US02666TAC18	AMERICAN HOMES 4 RENT LP CALLABLE NOTES FIXED	55,000.00	(510,000.00)	(45,474.55)	398,957.65
US02666TAD90	AMERICAN HOMES 4 RENT LP CALLABLE NOTES FIXED	970,000.00	(1,404,000.00)	(805,976.70)	680,087.00
US02666TAE73	AMERICAN HOMES 4 RENT LP CALLABLE NOTES FIXED	1,065,000.00	(731,000.00)	(1,038,556.05)	294,118.71
US02666TAF49	AMERICAN HOMES 4 RENT LP CALLABLE NOTES FIXED 4.3%	1,086,000.00	(661,000.00)	(1,050,970.07)	22,119.11
US02665T3068	AMERICAN HOMES 4 RENT REIT USD 0.01	4,657.00	(7,289.00)	(154,798.68)	250,136.68
US026874DA29	AMERICAN INTERNATIONAL GROUP INC CALLABLE NOTES	6,742,000.00	(29,763,000.00)	(6,515,046.94)	30,521,891.13
US026874DB02	AMERICAN INTERNATIONAL GROUP INC CALLABLE NOTES	345,000.00	(2,411,000.00)	(324,650.35)	2,661,878.08
US026874DF16	AMERICAN INTERNATIONAL GROUP INC CALLABLE NOTES	390,000.00	(2,119,000.00)	(486,909.10)	264,690.00
US026874DL83	AMERICAN INTERNATIONAL GROUP INC CALLABLE NOTES	340,000.00	(1,794,000.00)	(316,648.40)	1,274,204.75
US026874DP97	AMERICAN INTERNATIONAL GROUP INC CALLABLE NOTES	6,437,000.00	(8,859,000.00)	(6,034,501.71)	6,265,885.20
US026874DR53	AMERICAN INTERNATIONAL GROUP INC CALLABLE NOTES	1,165,000.00	(1,797,000.00)	(1,250,266.35)	1,790,658.60
US026874DQ70	AMERICAN INTERNATIONAL GROUP INC CALLABLE NOTES	2,847,000.00	(1,665,000.00)	(2,693,384.00)	546,103.00
US0268747849	AMERICAN INTERNATIONAL GROUP INC COMMON STOCK USD	21,275.00	(25,785.00)	(1,112,539.75)	1,367,896.74
US03027XBR08	AMERICAN TOWER CORP CALLABLE NOTES FIXED 1.45%	700,000.00	(3,318,000.00)	(611,219.00)	2,747,505.60
US03027XBJ81	AMERICAN TOWER CORP CALLABLE NOTES FIXED 1.5%	2,495,000.00	(5,792,000.00)	(2,220,530.40)	-
US03027XBG43	AMERICAN TOWER CORP CALLABLE NOTES FIXED 1.875%	7,035,000.00	(7,035,000.00)	(5,998,579.00)	4,456,490.71
US03027XBC39	AMERICAN TOWER CORP CALLABLE NOTES FIXED 2.1%	1,900,000.00	(500,000.00)	(1,628,490.00)	-
US03027XBM11	AMERICAN TOWER CORP CALLABLE NOTES FIXED 2.7%	156,000.00	(18,000.00)	(130,919.88)	15,094.89
US03027XBA72	AMERICAN TOWER CORP CALLABLE NOTES FIXED 2.9%	90,000.00	(190,000.00)	(78,218.10)	80,297.00
US03027XBK54	AMERICAN TOWER CORP CALLABLE NOTES FIXED 2.95%	2,438,000.00	(8,663,000.00)	(1,819,563.90)	4,949,078.50
US03027XAQ34	AMERICAN TOWER CORP CALLABLE NOTES FIXED 3%	1,000,000.00	(4,300,000.00)	(999,440.00)	4,344,552.00
US03027XBD12	AMERICAN TOWER CORP CALLABLE NOTES FIXED 3.1%	1,640,000.00	(1,383,000.00)	(1,220,772.65)	549,914.60
US03027XAM20	AMERICAN TOWER CORP CALLABLE NOTES FIXED 3.125%	201,000.00	(19,000.00)	(187,460.64)	17,855.00
US03027XAP50	AMERICAN TOWER CORP CALLABLE NOTES FIXED 3.55%	1,435,000.00	(623,000.00)	(1,343,371.36)	52,038.00
US03027XBV10	AMERICAN TOWER CORP CALLABLE NOTES FIXED 3.65%	4,505,000.00	(833,000.00)	(4,423,837.35)	222,270.16
US03027XBW92	AMERICAN TOWER CORP CALLABLE NOTES FIXED 4.05%	157,000.00	(157,000.00)	(156,200.87)	145,779.21
US03027X1000	AMERICAN TOWER CORP REIT USD 0.01	8,901.00	(14,331.00)	(2,197,419.83)	3,556,529.59
US03040WAX39	AMERICAN WATER CAPITAL CORP CALLABLE NOTES FIXED	364,000.00	(1,190,000.00)	(382,111.80)	1,085,657.25
US03040WBA27	AMERICAN WATER CAPITAL CORP CALLABLE NOTES FIXED	1,325,000.00	(1,325,000.00)	(1,320,799.75)	1,323,979.75
US0304201033	AMERICAN WATER WORKS CO INC COMMON STOCK USD 0.01	7,283.00	(3,329.00)	(1,027,706.85)	454,322.24

IBM PERSONAL PENSION PLAN
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US03064D1081	AMERICOLD REALTY TRUST INC COMMON STOCK	4,330.00		(122,365.80)	
			(6,868.00)		198,499.87
US03065WAE57	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST 2022-2	1,481,000.00		(1,480,706.91)	
			(626,000.00)		-
US03065WAD74	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST 2022-2	438,000.00		(437,912.71)	
			(45,000.00)		43,966.00
US03076CAL00	AMERIPRISE FINANCIAL INC CALLABLE NOTES FIXED 4.5%	2,106,000.00		(2,105,494.56)	
			(2,106,000.00)		2,112,501.90
US03076C1062	AMERIPRISE FINANCIAL INC COMMON STOCK USD 0.01	1,791.00		(434,496.60)	
			(2,952.00)		753,269.63
US03073EAN58	AMERISOURCEBERGEN CORP CALLABLE NOTES FIXED 4.25%	540,000.00		(482,392.80)	
			(1,040,000.00)		459,291.60
US03073E1055	AMERISOURCEBERGEN CORP COMMON STOCK USD 0.01	2,462.00		(354,070.12)	
			(6,057.00)		887,742.62
US0311001004	AMETEK INC COMMON STOCK USD 0.01	4,047.00		(450,292.13)	
			(6,964.00)		803,021.31
US031162CY49	AMGEN INC 2.77%	150,000.00		(87,618.00)	
			(2,935,000.00)		-
US031162DH07	AMGEN INC 4.05% DUE 08-18-2029	3,313,000.00		(3,308,594.00)	
			(3,313,000.00)		3,276,669.00
US031162DJ62	AMGEN INC 4.2% 03-01-2033	3,652,000.00		(3,651,927.00)	
			(1,632,000.00)		1,531,341.00
US031162DK36	AMGEN INC 4.875% 03-01-2053	10,477,000.00		(10,050,860.00)	
			(2,679,000.00)		2,474,134.00
US031162BE93	AMGEN INC 4.95% DUE 10-01-2041	125,000.00		(110,302.00)	
			(1,896,000.00)		1,331,875.00
US031162BA71	AMGEN INC 6.4% DUE 02-01-2039	220,000.00		(238,922.00)	
			(140,000.00)		-
US031162CZ14	AMGEN INC CALLABLE NOTES FIXED 2% 15/JAN/2032 USD	1,750,000.00		(1,425,777.50)	
			(3,815,000.00)		2,556,698.75
US031162CU27	AMGEN INC CALLABLE NOTES FIXED 2.45% 21/FEB/2030	1,855,000.00		(1,633,494.45)	
			(1,081,000.00)		-
US031162DC10	AMGEN INC CALLABLE NOTES FIXED 3% 15/JAN/2052 USD	5,000,000.00		(4,188,430.65)	
			(14,780,000.00)		8,375,239.27
US031162DD92	AMGEN INC CALLABLE NOTES FIXED 3% 22/FEB/2029 USD	220,000.00		(219,311.40)	
			(220,000.00)		205,196.20
US031162CR97	AMGEN INC CALLABLE NOTES FIXED 3.15% 21/FEB/2040	3,144,000.00		(2,902,052.80)	
			(12,377,000.00)		2,201,607.03
US031162DE75	AMGEN INC CALLABLE NOTES FIXED 3.35% 22/FEB/2032	1,805,000.00		(1,800,595.80)	
			(1,805,000.00)		1,663,163.45
US031162CS70	AMGEN INC CALLABLE NOTES FIXED 3.375% 21/FEB/2050	1,475,000.00		(1,351,091.60)	
			(3,622,000.00)		3,161,197.35
US031162BV19	AMGEN INC CALLABLE NOTES FIXED 3.625% 22/MAY/2024	225,000.00		(224,779.50)	
			(3,640,000.00)		3,157,608.45
US031162DF41	AMGEN INC CALLABLE NOTES FIXED 4.2% 22/FEB/2052	11,033,000.00		(10,616,584.56)	
			(7,779,000.00)		5,303,450.92
US031162BZ23	AMGEN INC CALLABLE NOTES FIXED 4.4% 01/MAY/2045	920,000.00		(1,028,509.80)	
			(3,294,000.00)		521,720.00
US031162DG24	AMGEN INC CALLABLE NOTES FIXED 4.4% 22/FEB/2062	14,903,000.00		(14,677,833.36)	
			(6,257,000.00)		2,490,587.25
US031162CF59	AMGEN INC CALLABLE NOTES FIXED 4.663% 15/JUN/2051	530,000.00		(520,433.50)	
			(2,602,000.00)		1,524,478.95
US0311621009	AMGEN INC COMMON STOCK USD 0.0001	10,085.00		(2,421,062.55)	
			(18,379.00)		4,432,554.85
US0320951017	AMPHENOL CORP COMMON STOCK USD 0.001	9,326.00		(591,978.16)	
			(15,047.00)		1,015,352.57
IT0004056880	AMPLIFON EURO.02	1,810.00		(52,701.00)	
			(2,083.00)		52,052.00
EOJ2IDX	AMSTERDAM IDX FUT EQUITY INDEX 14/APR/2022 EOJ2	1.00		-	
			(1.00)		155,835.90
EON2IDX	AMSTERDAM IDX FUT EQUITY INDEX 15/JUL/2022 EON2	1.00		-	
			(1.00)		134,865.91
EOM2IDX	AMSTERDAM IDX FUT EQUITY INDEX 17/JUN/2022 EOM2	1.00		-	
			(1.00)		138,554.07
EOG2IDX	AMSTERDAM IDX FUT EQUITY INDEX 18/FEB/2022 EOG2	1.00		-	
			(1.00)		168,781.94
EOH2IDX	AMSTERDAM IDX FUT EQUITY INDEX 18/MAR/2022 EOH2	1.00		-	
			(1.00)		148,757.33
EOK2IDX	AMSTERDAM IDX FUT EQUITY INDEX 20/MAY/2022 EOK2	1.00		-	
			(1.00)		143,462.36
EOF2IDX	AMSTERDAM IDX FUT EQUITY INDEX 21/JAN/2022 EOF2	2.00		(178,040.14)	
			(3.00)		178,741.46
JP3429800000	ANA HOLDINGS INC NPV	5,800.00		(114,012.00)	
			(197.00)		3,810.00
US032654AU97	ANALOG DEVICES INC CALLABLE NOTES FIXED 1.7%	1,060,000.00		(931,814.20)	
			(1,704,000.00)		263,969.28
US032654AW53	ANALOG DEVICES INC CALLABLE NOTES FIXED 2.8%	175,000.00		(159,066.25)	
			(2,050,000.00)		784,144.60
US032654AX37	ANALOG DEVICES INC CALLABLE NOTES FIXED 2.95%	935,000.00		(860,835.90)	
			(12,428,000.00)		9,500,676.15
US0326541051	ANALOG DEVICES INC COMMON STOCK USD 0.167	8,401.00		(1,246,603.85)	
			(19,360.00)		2,925,995.50
US03272L1089	ANAPLAN INC COMMON STOCK 0.0001	2,342.00		(118,335.73)	
			(4,684.00)		267,638.23
32412	ANGLIAN WATERORD GBP1	2.00		(249.94)	
			(2.00)		249.94
US034863BA77	ANGLO AMERICAN CAPITAL PLC CALLABLE NOTES FIXED	1,105,000.00		(882,904.00)	
			(4,280,000.00)		813,589.88
US034863BC34	ANGLO AMERICAN CAPITAL PLC CALLABLE NOTES FIXED	6,869,000.00		(6,864,961.80)	

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(2,620,000.00)		998,500.06
US034863AW07	ANGLO AMERICAN CAPITAL PLC CALLABLE NOTES FIXED	1,165,000.00		(1,205,992.85)	
US034863AT77	ANGLO AMERICAN CAPITAL PLC CALLABLE NOTES FIXED 4%	1,135,000.00	(1,800,000.00)	(1,200,116.05)	-
GB00B1XZS820	ANGLO AMERICAN USD0.54945	349.00	(4,059,000.00)	(13,850.00)	1,336,145.60
US035240AM26	ANHEUSER-BUSCH 4.375% DUE 04-15-2038	180,000.00	(1,579.00)	(149,458.00)	51,100.00
US035240AP56	ANHEUSER-BUSCH 4.75% DUE 04-15-2058	320,000.00	(11,665,000.00)	(277,571.00)	3,638,229.00
US03522AAH32	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH INBEV	7,547,000.00	(2,263,000.00)	(7,293,435.87)	263,648.00
US03522AAJ97	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH INBEV	15,099,000.00	(29,901,000.00)	(14,544,205.89)	8,867,017.17
US035229CM37	ANHEUSER-BUSCH COS LLC CALLABLE BOND FIXED 6.5%	190,000.00	(31,595,000.00)	(201,369.60)	12,004,607.30
US03524A1088	ANHEUSER-BUSCH INBEV SA/NV ADR USD	2,686.00	(54,000.00)	(148,195.15)	-
BE0974293251	ANHEUSER-BUSCH INBEV SA/NV COMMON STOCK EUR	529.00	(2,686.00)	(32,149.66)	146,145.26
US03523TBT43	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES	870,000.00	(8,603.00)	(907,010.45)	453,419.11
US03523TBU16	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES	500,000.00	(2,273,000.00)	(509,869.25)	654,962.80
US03523TBV98	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES	1,515,000.00	(3,404,000.00)	(1,717,988.25)	142,716.60
US035240AG57	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES	145,000.00	(5,236,000.00)	(168,991.70)	629,346.25
US035240AN09	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES	845,000.00	(1,693,000.00)	(861,221.00)	387,286.00
US035240AQ30	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES	2,540,000.00	(18,183,000.00)	(2,581,045.50)	11,279,351.28
US035240AT78	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES	415,000.00	(11,583,000.00)	(446,201.85)	3,368,278.70
US035240AS95	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES	960,000.00	(567,000.00)	(926,102.25)	388,616.40
US0357104092	ANNALY CAPITAL MANAGEMENT INC	25,066.00	(802,000.00)	(149,687.80)	-
US0357108390	ANNALY CAPITAL MANAGEMENT INC COM NEW	200.00	(27,171.00)	(3,978.00)	166,452.55
US03662Q1058	ANSYS INC COMMON STOCK USD 0.01	1,387.00	(1.00)	(326,402.71)	13.00
US03666HAE18	ANTARES HOLDINGS LP CALLABLE NOTES FIXED 3.75%	1,248,000.00	(2,250.00)	(1,235,594.88)	551,040.02
US03676B1026	ANTERO MIDSTREAM CORP COMMON STOCK USD	29,124.00	(300,000.00)	(291,482.97)	-
US03674X1063	ANTERO RESOURCES CORP COMMON STOCK USD 0.01	6,170.00	(36,071.00)	(197,372.64)	352,641.48
US036752AH62	ANTHEM INC 4.55% 03-01-2048	195,000.00	(2,737.00)	(168,981.00)	106,547.99
AU000000ANZ3	ANZ GROUP HOLDINGS LTD COMMON STOCK AUD 0	3,337.00	(580,000.00)	(62,887.53)	-
US00182EBP34	ANZ NEW ZEALAND INT'L LTD/LONDON MEDIUM TERM NOTE	2,065,000.00	(40,453.00)	(2,065,000.00)	634,883.17
US03740LAD47	AON CORP / AON GLOBAL HOLDINGS PLC CALLABLE NOTES	5,910,000.00	(2,065,000.00)	(5,894,968.80)	2,011,867.55
US03740LAE20	AON CORP / AON GLOBAL HOLDINGS PLC CALLABLE NOTES	9,855,000.00	(5,910,000.00)	(9,559,702.99)	5,473,843.60
US037389AU72	AON CORP CALLABLE NOTES FIXED 6.25% 30/SEP/2040	295,000.00	(3,904,000.00)	(332,736.40)	956,312.95
US03740LAB80	AON CORP FIXED 2.9% DUE 08-23-2051	335,000.00	(42,000.00)	(192,698.00)	-
US00185AAG94	AON GLOBAL LTD CALLABLE NOTES FIXED 4.6%	600,000.00	(272,000.00)	(563,294.40)	-
US00185AAH77	AON GLOBAL LTD CALLABLE NOTES FIXED 4.75%	190,000.00	(932,000.00)	(182,320.20)	254,894.20
IE00BLP1HW54	AON PLC COMMON STOCK USD	3,507.00	(390,000.00)	(893,994.12)	375,737.70
DK0010244508	AP MOLLER - MAERSK A/S COMMON STOCK DKK 1000	55.00	(5,803.00)	(176,727.28)	1,545,936.87
DK0010244425	AP MOLLER - MAERSK A/S COMMON STOCK DKK 1000	279.00	(78.00)	(760,670.22)	194,327.42
US03743Q1085	APA CORP COMMON STOCK USD 0.625	5,770.00	(412.00)	(232,819.50)	1,024,520.01
AU000000APA1	APA GROUP STAPLED SECURITY AUD 0	154,276.00	(9,806.00)	(1,191,854.48)	379,035.86
US037411BG97	APACHE CORP CALLABLE NOTES FIXED 5.35% 01/JUL/2049	3,945,000.00	(155,589.00)	(3,712,231.95)	1,219,165.41
US03750L1098	APARTMENT INCOME REIT CORP REIT	17,696.00	(4,455,000.00)	(894,890.41)	2,269,758.00
US03769M1062	APOLLO GLOBAL MANAGEMENT INC COMMON STOCK USD	13,562.97	(14,454.00)	(651,099.29)	605,063.65
US03765HAB78	APOLLO MANAGEMENT HOLDINGS LP CALLABLE NOTES FIXED	2,890,000.00	(10,259.97)	(2,861,331.20)	542,428.42
US037735CX37	APPALACHIAN POWER CO CALLABLE NOTES FIXED 4.5%	195,000.00	(3,295,000.00)	(180,794.25)	1,268,186.00
US037735DA25	APPALACHIAN POWER CO CALLABLE NOTES FIXED 4.5%	1,145,000.00	(440,000.00)	(1,141,988.65)	376,283.00
			(880,000.00)		823,784.00

IBM PERSONAL PENSION PLAN
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US037735CK16	APPALACHIAN POWER CO CALLABLE NOTES FIXED 6.7%	125,000.00		(143,341.25)	255,511.00
US037735CT25	APPALACHIAN PWR CO 4.4% DUE 05-15-2044	220,000.00	(235,000.00)	(200,889.00)	978,046.00
US037735CZ84	APPALACHIAN PWR CO SR NT SER AA 2.7%	900,000.00	(1,157,000.00)	(710,703.00)	281,141.00
US0378331005	APPLE INC	248,680.00	(336,000.00)	(33,821,004.61)	68,539,219.31
US037833DN70	APPLE INC 2.05% DUE 09-11-2026	3,470,000.00	(471,013.00)	(3,240,772.00)	3,140,142.00
US037833EL06	APPLE INC 2.85% DUE 08-05-2061 BEO	2,170,000.00	(3,470,000.00)	(1,488,858.00)	253,590.00
US037833EN61	APPLE INC 3.25% 08-08-2029	6,036,000.00	(2,962,000.00)	(6,028,516.00)	2,582,320.00
US037833EP10	APPLE INC 3.35% DUE 08-08-2032	5,598,000.00	(5,310,000.00)	(5,591,394.00)	1,727,992.00
US037833DD98	APPLE INC 3.75% DUE 09-12-2047	1,070,000.00	(4,830,000.00)	(1,017,570.00)	-
US037833EQ92	APPLE INC 3.95% 08-08-2052	21,694,000.00	(413,000.00)	(19,994,482.00)	4,339,073.00
US037833ER75	APPLE INC 4.1% DUE 08-08-2062 BEO	11,119,000.00	(9,650,000.00)	(10,956,494.00)	26,989.00
US037833AT77	APPLE INC 4.45% DUE 05-06-2044	105,000.00	(5,719,000.00)	(109,334.00)	101,538.00
US037833EC07	APPLE INC CALLABLE NOTES FIXED 1.2% 08/FEB/2028	3,295,000.00	(1,630,000.00)	(2,950,737.50)	3,992,261.35
US037833DY36	APPLE INC CALLABLE NOTES FIXED 1.25% 20/AUG/2030	197,000.00	(4,440,000.00)	(163,133.73)	161,050.35
US037833EE62	APPLE INC CALLABLE NOTES FIXED 2.375% 08/FEB/2041	895,000.00	(197,000.00)	(753,553.10)	1,035,077.78
US037833EF38	APPLE INC CALLABLE NOTES FIXED 2.65% 08/FEB/2051	390,000.00	(5,433,000.00)	(318,107.75)	1,602,505.59
US037833DW79	APPLE INC CALLABLE NOTES FIXED 2.65% 11/MAY/2050	7,670,000.00	(3,597,000.00)	(5,875,635.90)	11,894,148.21
US037833EK23	APPLE INC CALLABLE NOTES FIXED 2.7% 05/AUG/2051	1,420,000.00	(29,539,000.00)	(1,300,174.70)	9,119,006.82
US037833EG11	APPLE INC CALLABLE NOTES FIXED 2.8% 08/FEB/2061	179,000.00	(10,815,000.00)	(134,562.08)	719,906.34
US037833DB33	APPLE INC CALLABLE NOTES FIXED 2.9% 12/SEP/2027	2,080,000.00	(2,426,000.00)	(2,079,792.00)	2,035,675.00
US037833DQ02	APPLE INC CALLABLE NOTES FIXED 2.95% 11/SEP/2049	860,000.00	(2,080,000.00)	(692,441.35)	550,061.05
US037833BY53	APPLE INC CALLABLE NOTES FIXED 3.25% 23/FEB/2026	660,000.00	(1,304,000.00)	(655,281.00)	-
US037833BA77	APPLE INC CALLABLE NOTES FIXED 3.45% 09/FEB/2045	135,000.00	(795,000.00)	(145,525.95)	1,707,773.40
US037833AL42	APPLE INC CALLABLE NOTES FIXED 3.85% 04/MAY/2043	1,155,000.00	(9,751,000.00)	(1,138,488.75)	1,961,424.45
US037833BH21	APPLE INC CALLABLE NOTES FIXED 4.375% 13/MAY/2045	485,000.00	(7,274,000.00)	(592,626.35)	3,902,680.55
US037833BX70	APPLE INC CALLABLE NOTES FIXED 4.65% 23/FEB/2046	2,045,000.00	(6,866,000.00)	(2,100,599.96)	3,642,110.52
US037833DZ01	APPLE INC NT 2.4% 08-20-2050	309,000.00	(8,502,000.00)	(227,402.00)	973,500.00
US0382221051	APPLIED MATERIALS INC COMMON STOCK USD 0.01	14,205.00	(1,367,000.00)	(1,351,964.35)	2,647,904.29
US03831W1080	APPLOVIN CORP COMMON STOCK USD 0.00003	3,600.00	(26,871.00)	(142,672.32)	59,984.31
US0383361039	APTARGROUP INC COMMON STOCK USD 0.01	1,093.00	(2,103.00)	(106,228.67)	126,923.69
US00217GAB95	APTIV PLC / APTIV CORP CALLABLE NOTES FIXED 3.25%	710,000.00	(1,293.00)	(707,160.00)	-
US00217GAC78	APTIV PLC / APTIV CORP CALLABLE NOTES FIXED 4.15%	9,946,000.00	(710,000.00)	(9,874,778.36)	5,339,314.37
US03835VAJ52	APTIV PLC CALLABLE NOTES FIXED 3.1% 01/DEC/2051	3,756,000.00	(8,721,000.00)	(3,070,573.89)	4,013,011.70
JE008783TY65	APTIV PLC COMMON STOCK USD 0.01	5,067.00	(5,381,000.00)	(473,488.83)	652,268.40
US03852U1060	ARAMARK COMMON STOCK USD 0.01	3,466.00	(6,987.00)	(103,009.52)	185,024.71
CA00208D4084	ARC RESOURCES LTD COMMON STOCK CAD 0	24,348.00	(5,738.00)	(355,041.43)	149,817.00
LU1598757687	ARCELORMITTAL SA COMMON STOCK EUR 0	79.00	(10,966.00)	(2,195.32)	600,411.62
US03938L2034	ARCELORMITTAL SA NY REG SHRS USD 0	13,647.00	(26,443.00)	(423,895.44)	455,229.25
US03939AA51	ARCH CAPITAL GROUP LTD CALLABLE NOTES FIXED 3.635%	1,665,000.00	(13,647.00)	(1,502,329.50)	1,028,482.00
BMG0450A1053	ARCH CAPITAL GROUP LTD COMMON STOCK USD 0.01	11,237.00	(1,965,000.00)	(506,779.31)	1,486,981.46
US039483BH46	ARCHER-DANIELS-MIDLAND CO CALLABLE BOND FIXED	165,000.00	(31,066.00)	(180,529.80)	-
US039483BE15	ARCHER-DANIELS-MIDLAND CO CALLABLE BOND FIXED	125,000.00	(47,000.00)	(126,713.75)	-
US039482AD67	ARCHER-DANIELS-MIDLAND CO CALLABLE NOTES FIXED	2,001,000.00	(35,000.00)	(1,996,857.93)	1,939,943.60
US039483BQ45	ARCHER-DANIELS-MIDLAND CO CALLABLE NOTES FIXED	120,000.00	(2,001,000.00)	(153,447.60)	-
US0394831020	ARCHER-DANIELS-MIDLAND CO COMMON STOCK USD 0	9,761.00	(71,000.00)	(784,967.40)	-

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(14,366.00)		1,176,736.46
US03966V1070	ARCONIC CORP COMMON STOCK USD 0.01	1,752.00	(1,752.00)	(41,668.04)	48,003.19
LU2369833749	ARDAGH METAL PACKAGING SA COMMON STOCK USD 0.01	2,400.00	(700.00)	(15,266.88)	4,303.00
US03969AAN00	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA	1,920,000.00	(1,920,000.00)	(1,772,575.00)	1,339,662.00
US039936AA70	ARES FINANCE CO IV LLC CALLABLE NOTES FIXED 3.65%	2,200,000.00	(700,000.00)	(2,151,226.00)	465,850.00
US0399081017	ARES MANAGEMENT CORP COMMON STOCK USD	2,295.00	(3,577.00)	(128,703.60)	226,412.60
NL0010832176	ARGENX SE COMMON STOCK EUR	22.00	(48.00)	(7,111.69)	17,904.00
US0404131064	ARISTA NETWORKS INC COMMON STOCK USD 0.0001	3,859.00	(20,580.00)	(362,089.97)	2,351,376.87
AU000000ALL7	ARISTOCRAT LEISURE LTD	1,579.00	(4,429.00)	(40,794.10)	106,297.26
US040555DA91	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES FIXED	320,000.00	(1,983,000.00)	(310,230.40)	725,253.35
US040555DD31	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES FIXED	295,000.00	(295,000.00)	(261,818.40)	244,085.95
US040555CT91	ARIZONA PUBLIC SERVICE CO CALLABLE NOTES FIXED	355,000.00	(101,000.00)	(356,171.50)	-
FR0010313833	ARKEMA SA COMMON STOCK EUR 10	838.00	(911.00)	(96,367.14)	76,087.00
US04247X1028	ARMSTRONG WORLD INDUSTRIES INC COMMON STOCK USD	2,412.00	(1,275.00)	(195,628.72)	100,323.72
LU1673108939	AROUNDTOWN SA COMMON STOCK EUR 0.01	298.00	(1,682.00)	(755.37)	4,884.00
US0427351004	ARROW ELECTRONICS INC COMMON STOCK USD 1	5,633.00	(3,547.00)	(685,551.78)	393,199.87
999545403	ARROWSTREET INTERNATIONAL EQUITY EAFE CIT CLASS F	2,408,474.84	(567,437.00)	(240,847,484.02)	-
US363576AB52	ARTHUR J GALLAGHER & CO CALLABLE NOTES FIXED 3.5%	1,440,000.00	(4,737,000.00)	(1,122,324.00)	1,187,079.12
US3635761097	ARTHUR J GALLAGHER & CO COMMON STOCK USD 1	3,270.00	(5,281.00)	(507,536.70)	871,852.56
JP3116000005	ASAHI GROUP HOLDINGS LTD COMMON STOCK JPY	9,400.00	(6,396.00)	(311,095.58)	203,072.15
JP3111200006	ASAHI KASEI CORP COMMON STOCK JPY	14,400.00	(15,665.00)	(128,300.35)	118,546.13
US0441861046	ASHLAND INC COMMON STOCK USD 0	7,702.00	(1,012.00)	(750,160.21)	99,009.64
GB0000536739	ASHTREAD GROUP ORD GBP0.10	31.00	(3,416.00)	(1,786.00)	174,974.00
NL0000334118	ASM INTERNATIONAL NV COMMON STOCK EUR 0.04	1,685.00	(2,297.00)	(617,450.03)	626,225.08
NL0010273215	ASML HOLDING NV COMMON STOCK EUR 0.09	701.00	(13,906.00)	(353,663.75)	8,562,387.90
KYG0535Q1331	ASMPT LTD COMMON STOCK HKD 0.1	1,400.00	(6,100.00)	(11,746.40)	45,767.50
US29109X1063	ASPEN TECHNOLOGY INC COMMON STOCK USD 0.0001	882.42	(696.42)	(137,727.68)	141,694.75
SE0007100581	ASSA ABLOY AB COMMON STOCK SEK 1	484.00	(59,300.00)	(14,645.78)	1,227,030.58
IT0000062072	ASSICURAZIONI GENERALI SPA COMMON STOCK EUR 1	44,614.00	(24,911.00)	(942,720.42)	364,021.00
US04621X1081	ASSURANT INC COMMON STOCK USD 0.01	3,695.00	(4,165.00)	(605,863.59)	697,605.73
BMG0585R1060	ASSURED GUARANTY LTD COMMON STOCK USD 0.01	945.00	(1,710.00)	(51,568.65)	91,795.88
JP3942400007	ASTELLAS PHARMA NPV	2,600.00	(2,371.00)	(35,394.00)	33,860.00
US04636NAA19	ASTRAZENECA FINANCE LLC CALLABLE NOTES FIXED 1.2%	1,765,000.00	(2,200,000.00)	(1,608,546.80)	1,203,107.00
US046353AG32	ASTRAZENECA PLC 4% DUE 09-18-2042	290,000.00	(255,000.00)	(277,684.00)	-
US0463531089	ASTRAZENECA PLC ADR USD	19,674.00	(19,700.00)	(1,163,114.42)	1,294,960.02
US046353AW81	ASTRAZENECA PLC CALLABLE NOTES FIXED 1.375%	2,268,000.00	(2,720,000.00)	(2,030,973.08)	18,129.88
US046353AU26	ASTRAZENECA PLC CALLABLE NOTES FIXED 4.375%	280,000.00	(2,612,000.00)	(338,002.00)	1,846,287.00
US046353AD01	ASTRAZENECA PLC CALLABLE NOTES FIXED 6.45%	2,260,000.00	(6,589,000.00)	(2,908,123.60)	4,602,870.62
GB0009895292	ASTRAZENECA PLC COMMON STOCK GBP 0.25	7,284.00	(34,814.00)	(585,736.80)	3,896,289.16
US00206RCQ39	AT&T INC 4.75% DUE 05-15-2046	110,000.00	(3,672,000.00)	(96,329.00)	722,768.00
US00206RCU41	AT&T INC CALLABLE BOND FIXED 5.65% 15/FEB/2047 USD	362,000.00	(362,000.00)	(466,640.60)	423,026.85
US00206RML32	AT&T INC CALLABLE NOTES FIXED 1.7% 25/MAR/2026 USD	977,000.00	(1,114,000.00)	(947,165.28)	1,035,601.40
US00206RKH48	AT&T INC CALLABLE NOTES FIXED 2.25% 01/FEB/2032	854,000.00	(4,857,000.00)	(723,180.73)	2,580,578.39
US00206RMM15	AT&T INC CALLABLE NOTES FIXED 2.55% 01/DEC/2033	6,265,000.00	(24,643,000.00)	(5,035,267.75)	8,808,485.23
US00206RKD34	AT&T INC CALLABLE NOTES FIXED 3.1% 01/FEB/2043 USD	195,000.00	(8,524,000.00)	(173,263.35)	6,824,432.44

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US00206RKE17	AT&T INC CALLABLE NOTES FIXED 3.3% 01/FEB/2052 USD	276,000.00		(236,993.19)	
			(1,556,000.00)		1,167,919.04
US00206RKF81	AT&T INC CALLABLE NOTES FIXED 3.5% 01/FEB/2061 USD	803,000.00		(695,737.29)	
			(2,558,000.00)		1,269,605.38
US00206RJZ64	AT&T INC CALLABLE NOTES FIXED 3.5% 01/JUN/2041 USD	5,905,000.00		(4,626,012.10)	
			(6,176,000.00)		1,938,950.52
US00206RKJ04	AT&T INC CALLABLE NOTES FIXED 3.5% 15/SEP/2053 USD	24,454,000.00		(17,677,758.19)	
			(37,670,000.00)		15,053,652.34
US00206RLJ94	AT&T INC CALLABLE NOTES FIXED 3.55% 15/SEP/2055	12,895,000.00		(10,180,660.70)	
			(34,089,000.00)		12,672,238.57
US00206RKA94	AT&T INC CALLABLE NOTES FIXED 3.65% 01/JUN/2051	2,880,000.00		(2,315,676.31)	
			(5,056,000.00)		360,453.55
US00206RLV23	AT&T INC CALLABLE NOTES FIXED 3.65% 15/SEP/2059	2,170,000.00		(1,602,518.25)	
			(12,091,000.00)		2,573,829.47
US00206RMN97	AT&T INC CALLABLE NOTES FIXED 3.8% 01/DEC/2057 USD	3,880,000.00		(2,921,912.00)	
			(13,498,000.00)		3,943,468.86
US00206RKB77	AT&T INC CALLABLE NOTES FIXED 3.85% 01/JUN/2060	590,000.00		(511,492.80)	
			(1,705,000.00)		652,557.30
US00206RGQ92	AT&T INC CALLABLE NOTES FIXED 4.3% 15/FEB/2030 USD	8,448,000.00		(8,264,100.14)	
			(8,275,000.00)		1,476,256.45
US00206RHJ41	AT&T INC CALLABLE NOTES FIXED 4.35% 01/MAR/2029	555,000.00		(608,624.10)	
			(3,500,000.00)		1,596,166.00
US00206RCP55	AT&T INC CALLABLE NOTES FIXED 4.5% 15/MAY/2035 USD	3,350,000.00		(3,171,917.00)	
			(5,350,000.00)		1,779,164.35
US00206RFU14	AT&T INC CALLABLE NOTES FIXED 5.15% 15/FEB/2050	125,000.00		(127,498.75)	
			(360,000.00)		345,956.00
US00206RDR03	AT&T INC CALLABLE NOTES FIXED 5.25% 01/MAR/2037	290,000.00		(300,396.50)	
			(4,111,000.00)		4,468,225.32
US00206RDS85	AT&T INC CALLABLE NOTES FIXED 5.45% 01/MAR/2047	2,174,000.00		(2,722,629.64)	
			(4,512,000.00)		5,005,718.23
US00206RBA95	AT&T INC CALLABLE NOTES FIXED 5.55% 15/AUG/2041	78,000.00		(98,069.40)	
			(1,032,000.00)		1,133,701.68
US00206RDT68	AT&T INC CALLABLE NOTES FIXED 5.7% 01/MAR/2057 USD	355,000.00		(456,960.10)	
			(355,000.00)		425,242.64
US00206RDE99	AT&T INC CALLABLE NOTES FIXED 6.35% 15/MAR/2040	115,000.00		(147,487.50)	
			(115,000.00)		133,521.90
US00206RI023	AT&T INC COMMON STOCK USD 1	145,667.00		(3,044,071.81)	
			(250,777.00)		6,072,333.12
US04685A3J84	ATHENE GLOBAL FUNDING MEDIUM TERM NOTE FIXED	1,174,000.00		(1,174,000.00)	
			(1,174,000.00)		1,131,198.60
US04685A3L31	ATHENE GLOBAL FUNDING MEDIUM TERM NOTE FIXED	978,000.00		(978,000.00)	
			(111,000.00)		101,333.20
US04685A3D15	ATHENE GLOBAL FUNDING MEDIUM TERM NOTE FIXED 1.73%	3,348,000.00		(3,028,968.32)	
			(7,806,000.00)		4,351,576.25
US04685A2K66	ATHENE GLOBAL FUNDING MEDIUM TERM NOTE FIXED 2.95%	1,150,000.00		(1,060,012.50)	
			(3,035,000.00)		813,288.00
US04686JAE10	ATHENE HOLDING LTD CALLABLE NOTES FIXED 3.45%	600,000.00		(440,816.00)	
			(2,000,000.00)		1,070,083.32
US04686JAD37	ATHENE HOLDING LTD CALLABLE NOTES FIXED 3.95%	475,000.00		(398,217.95)	
			(5,468,000.00)		5,161,203.42
US04686JAA97	ATHENE HOLDING LTD CALLABLE NOTES FIXED 4.125%	825,000.00		(771,828.75)	
			(5,455,000.00)		-
SE0011166610	ATLAS COPCO AB	9,541.00		(621,391.46)	
			(11,951.00)		677,232.83
SE0017486863	ATLAS COPCO AB COMMON STOCK SEK	8,919.00		-	
			(8,919.00)		6,323.51
SE0017486871	ATLAS COPCO AB COMMON STOCK SEK	1,418.00		-	
			(1,418.00)		1,149.77
SE0017486889	ATLAS COPCO AB COMMON STOCK SEK 0.16	53,338.00		(735,382.41)	
			(16,758.00)		170,564.00
SE0017486897	ATLAS COPCO AB COMMON STOCK SEK 0.639	88,996.00		(798,530.26)	
			(24,837.00)		226,680.00
US0494681010	ATLISSIAN CORP PLC COMMON STOCK USD 0.1	2,934.00		(535,180.60)	
			(11,447.00)		2,972,855.01
US049560AQ82	ATMOS ENERGY CORP 4.125% DUE 03-15-2049	140,000.00		(115,101.00)	
			(600,000.00)		-
US049560AY17	ATMOS ENERGY CORP 5.75% DUE 10-15-2052	3,126,000.00		(3,113,059.00)	
			(2,331,000.00)		2,281,393.00
US0495601058	ATMOS ENERGY CORP COMMON STOCK USD 0	2,288.00		(241,860.46)	
			(2,513.00)		267,189.58
AU000000AZJ1	AURIZON HOLDINGS LTD COMMON STOCK AUD	286,596.00		(806,388.71)	
			(156,082.00)		391,357.00
US05254JAA88	AUSTRALIA & NEW ZEALAND BANK GROUP 5.088	3,450,000.00		(3,450,000.00)	
			(3,450,000.00)		3,468,659.00
US052528AK26	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD NOTES	1,405,000.00		(1,423,222.85)	
			(1,405,000.00)		1,383,629.95
US0527691069	AUTODESK INC COMMON STOCK USD 0.01	3,556.00		(594,446.08)	
			(5,721.00)		1,045,437.16
US0530151036	AUTOMATIC DATA PROCESSING INC COMMON STOCK USD 0.1	13,576.00		(2,884,732.74)	
			(15,406.00)		3,478,673.86
US05329RAA14	AUTONATION INC CALLABLE NOTES FIXED 3.85%	1,210,000.00		(1,208,003.50)	
			(1,210,000.00)		-
US05329WAM47	AUTONATION INC CALLABLE NOTES FIXED 4.5%	4,525,000.00		(4,856,993.91)	
			(4,525,000.00)		-
US05329WAQ50	AUTONATION INC CALLABLE NOTES FIXED 4.75%	793,000.00		(875,205.34)	
			(990,000.00)		911,508.19
US05329W1027	AUTONATION INC COMMON STOCK USD 0.01	663.00		(73,917.87)	
			(8,630.00)		999,799.99
US053332BB79	AUTOZONE INC CALLABLE NOTES FIXED 4.75%	2,412,000.00		(2,409,708.60)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(2,157,000.00)		2,075,568.28
US0533321024	AUTOZONE INC COMMON STOCK USD 0.01	335.00		(680,760.20)	
US05338G1067	AVALARA INC COMMON STOCK EUR 0.0001	1,409.00	(802.00)	(99,757.20)	1,626,570.09
US05348EA225	AVALONBAY COMMUNITIES INC CALLABLE MEDIUM TERM	280,000.00	(2,240.00)	(285,762.40)	175,967.27
US0534841012	AVALONBAY COMMUNITIES INC REIT USD 0.01	2,222.00	(79,000.00)	(425,290.80)	-
US05351W1036	AVANGRID INC	947.00	(2,519.00)	(41,828.99)	488,188.80
US05351WAB90	AVANGRID INC CALLABLE NOTES FIXED 3.8% 01/JUN/2029	150,000.00	(1,424.00)	(140,452.50)	65,402.99
US05352A1007	AVANTOR INC COMMON STOCK USD 0.01	9,745.00	(330,000.00)	(289,810.80)	-
US0536111091	AVERY DENNISON CORP COMMON STOCK USD 1	1,317.00	(19,914.00)	(204,595.95)	612,151.83
GB00BBG9VN75	AVEVA GROUP PLC COMMON STOCK GBP 3.55556	3,833.00	(1,576.00)	(104,959.98)	251,919.88
GB00BLH3CY60	AVI GLOBAL TRUST PLC COMMON STOCK GBP	488,685.00	(2,700.00)	(736,906.00)	83,310.05
US05369AAK79	AVIATION CAPITAL GROUP LLC CALLABLE NOTES FIXED	1,845,000.00	(241,000.00)	(1,772,069.35)	-
US05377RFK59	AVIS BUDGET RENTAL CAR FUNDING AESOP LLC 2022-3A A	998,000.00	(2,335,000.00)	(997,777.45)	1,222,764.00
US05377RFP47	AVIS BUDGET RENTAL CAR FUNDING AESOP LLC 2022-4A A	598,000.00	(200,000.00)	(597,768.75)	201,601.56
US05379BAR87	AVISTA CORP CALLABLE BOND FIXED 4% 01/APR/2052 USD	55,000.00	(202,000.00)	(54,980.20)	204,880.08
GB00BPQY8M80	AVIVA PLC COMMON STOCK GBP 32.89474	11,012.84	(55,000.00)	(78,850.09)	-
US0538071038	AVNET INC COMMON STOCK USD 1	14,997.00	(3,980.00)	(612,616.76)	-
US05401AAH41	AVOLON HLDGS FDG 2.875% DUE 02-15-2025	215,000.00	(1,637.00)	(198,436.00)	69,687.09
US05401AAG67	AVOLON HLDGS FDG 4.375% DUE 05-01-2026	940,000.00	(816,000.00)	(860,570.00)	507,848.00
FR0000120628	AXA SA COMMON STOCK EUR 2.29	1,178.00	(1,325,000.00)	(28,651.21)	744,601.28
BMG0750C1082	AXALTA COATING SYSTEMS LTD COMMON STOCK USD 1	3,446.00	(31,636.00)	(80,291.80)	131,321.80
BMG0692U1099	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD 0.0125	8,976.00	(5,422.00)	(495,194.88)	430,076.66
US05464C1018	AXON ENTERPRISE INC COMMON STOCK USD 0.00001	1,080.00	(7,845.00)	(91,195.20)	166,565.20
US05478C1053	AZEK CO INC/THE COMMON STOCK USD	7,592.00	(1,709.00)	(174,873.61)	175,570.82
US1143401024	AZENTA INC COMMON STOCK USD 0.01	1,219.00	(8,718.00)	(86,975.65)	125,303.65
IL0011194789	AZRIELI GROUP LTD COMMON STOCK ILS 0.1	466.00	(1,947.00)	(41,003.31)	46,255.26
US05526DBX21	B A T CAP CORP 7.75% DUE 10-19-2032	5,146,000.00	(525.00)	(5,132,515.00)	3,326,440.00
US05523RAD98	BAE SYS PLC 3.4% DUE 04-15-2030	900,000.00	(3,291,000.00)	(810,306.00)	185,290.00
GB0002634946	BAE SYSTEMS ORD GBP0.025	182.00	(908,000.00)	(1,889.00)	249,709.00
GB00BMC7T380	BAILLIE GIFFORD EUROPEAN GROWTH TRUST PLC	210,924.00	(28,472.00)	(317,422.14)	355,126.00
GB00BDFGHW41	BAILLIE GIFFORD US GROWTH TRUST PLC CLOSED-END	128,227.00	(348,000.00)	(395,836.55)	395,836.77
US05722G1004	BAKER HUGHES CO COMMON STOCK USD 0.0001	24,774.00	(128,227.00)	(723,677.34)	936,813.93
US05724BAD10	BAKER HUGHES HOLDINGS LLC / BAKER HUGHES	855,000.00	(30,549.00)	(786,112.65)	1,293,552.30
US05723KAE01	BAKER HUGHES HOLDINGS LLC / BAKER HUGHES	1,255,000.00	(4,975,000.00)	(1,185,309.85)	-
US05722AAZ09	BAKER HUGHES HOLDINGS LLC CALLABLE NOTES FIXED	625,000.00	(224,000.00)	(668,602.50)	-
US0584981064	BALL CORP COMMON STOCK USD 0	5,084.00	(961,000.00)	(332,951.16)	409,631.13
CH0012410517	BALOISE HOLDING AG COMMON STOCK CHF 0.1	1,228.00	(6,056.00)	(206,830.19)	232,732.00
US059165EL08	BALT GAS & ELEC CO 3.2% DUE 09-15-2049	270,000.00	(1,642.00)	(221,972.00)	-
US059165EG13	BALTIMORE GAS AND ELECTRIC CO CALLABLE NOTES FIXED	960,000.00	(1,371,000.00)	(924,796.80)	915,062.40
US059165EP12	BALTIMORE GAS AND ELECTRIC CO CALLABLE NOTES FIXED	1,585,000.00	(960,000.00)	(1,569,156.60)	1,063,640.00
ES0113211835	BANCO BILBAO VIZCAYA ARGENTARIA SA COMMON STOCK	1,013.00	(1,490,000.00)	(5,626.86)	260,578.05
US05971PAC23	BANCO MERCANTIL DEL NORTE SA/GRAND CAYMAN CALLABLE	710,000.00	(56,587.00)	(726,862.50)	527,514.00
US05964HAR66	BANCO SANTANDER SA 5.147% DUE 08-18-2025	4,800,000.00	(1,100,000.00)	(4,800,000.00)	1,753,414.00
US05964HAQ83	BANCO SANTANDER SA CALLABLE NOTES VARIABLE	17,173,000.00	(1,800,000.00)	(17,198,364.00)	10,101,241.89
US05971KAK51	BANCO SANTANDER SA CALLABLE NOTES VARIABLE	5,800,000.00	(13,973,000.00)	(5,642,954.00)	-
			(3,400,000.00)		-

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
ES0113900J37	BANCO SANTANDER SA COMMON STOCK EUR 0.5	1,663.00		(5,045.31)	
			(88,482.00)		224,042.84
US05964HAS40	BANCO SANTANDER SA FIXED 5.294% DUE	14,400,000.00		(14,405,712.00)	
			(12,000,000.00)		11,632,612.00
US05971KAE91	BANCO SANTANDER SA NOTES FIXED 2.746% 28/MAY/2025	1,200,000.00		(1,154,388.00)	
			(1,400,000.00)		-
US06541LBG05	BANK 2022-BNK40 2022-BNK40 A4 VARIABLE 15/MAR/2064	275,000.00		(282,791.03)	
			(275,000.00)		276,401.56
US06540MBH79	BANK 2022-BNK41 2022-BNK41 A4 VARIABLE 15/APR/2065	187,000.00		(188,329.20)	
			(187,000.00)		178,745.78
US06541QAZ81	BANK 2022-BNK43 4.399% DUE 08-15-2055	2,109,000.00		(2,172,132.00)	
			(2,109,000.00)		2,026,048.00
US06051GJM24	BANK AMER CORP 2.831% DUE	325,000.00		(199,400.00)	
			(310,000.00)		-
US06051GHV41	BANK AMER CORP 3.194% 07-23-2030	1,750,000.00		(1,540,648.00)	
			(7,220,000.00)		-
US06051GGM50	BANK AMER CORP 4.244%	315,000.00		(281,634.00)	
			(2,799,000.00)		280,101.00
US06051GHS12	BANK AMER CORP 4.33% 03-15-2050	90,000.00		(78,132.00)	
			(2,498,000.00)		134,966.00
US06051GHU67	BANK AMER CORP FIXED 4.078%	540,000.00		(493,808.00)	
			(6,658,000.00)		39,801.00
ID1000109507	BANK CENTRAL ASIA TBK PT COMMON STOCK IDR 12.5	39,300.00		(21,723.26)	
			(428,200.00)		222,271.81
IL0006625771	BANK HAPOALIM BM COMMON STOCK ILS 1	884.00		(8,111.96)	
			(34,070.00)		324,680.72
IL0006046119	BANK LEUMI LE-ISRAEL BM COMMON STOCK ILS 0.1	120,180.00		(1,329,908.03)	
			(177,123.00)		1,724,159.41
US06368LAP13	BANK MONTREAL QUE SR MEDIUM TERM NT SER	4,994,000.00		(4,990,854.00)	
			(4,994,000.00)		4,923,421.00
US06051GJS93	BANK OF AMERICA CORP 1.734% 07-22-2027	1,232,000.00		(1,054,356.00)	
			(2,110,000.00)		1,861,433.00
US06051GGG82	BANK OF AMERICA CORP CALLABLE MEDIUM TERM NOTE	840,000.00		(979,618.55)	
			(1,204,000.00)		566,574.30
US06051GJA85	BANK OF AMERICA CORP CALLABLE MEDIUM TERM NOTE	2,935,000.00		(2,741,066.05)	
			(14,418,000.00)		12,278,376.20
US06051GJE08	BANK OF AMERICA CORP CALLABLE MEDIUM TERM NOTE	11,668,000.00		(9,602,685.55)	
			(37,417,000.00)		11,456,136.22
US06051GJF72	BANK OF AMERICA CORP CALLABLE MEDIUM TERM NOTE	675,000.00		(554,978.25)	
			(3,486,000.00)		1,268,359.18
US06051GJZ37	BANK OF AMERICA CORP CALLABLE MEDIUM TERM NOTE	3,000,000.00		(2,577,030.00)	
			(2,505,000.00)		2,129,705.15
US06051GKG37	BANK OF AMERICA CORP CALLABLE MEDIUM TERM NOTE	4,491,000.00		(4,371,320.00)	
			(4,491,000.00)		2,543,467.55
US06051GKJ75	BANK OF AMERICA CORP CALLABLE MEDIUM TERM NOTE	6,644,000.00		(6,644,000.00)	
			(6,644,000.00)		6,243,142.11
US06051GKK49	BANK OF AMERICA CORP CALLABLE MEDIUM TERM NOTE	13,456,000.00		(13,059,814.18)	
			(9,806,000.00)		6,468,482.34
US06051GKM05	BANK OF AMERICA CORP CALLABLE MEDIUM TERM NOTE	8,227,000.00		(8,229,065.78)	
			(8,227,000.00)		7,751,408.79
US06051GKP36	BANK OF AMERICA CORP CALLABLE MEDIUM TERM NOTE	1,086,000.00		(1,086,000.00)	
			(1,086,000.00)		1,088,758.64
US06051GKY43	BANK OF AMERICA CORP CALLABLE MEDIUM TERM NOTE	15,909,000.00		(15,952,513.00)	
			(12,897,000.00)		7,763,623.35
US06051GKW86	BANK OF AMERICA CORP CALLABLE MEDIUM TERM NOTE	5,785,000.00		(5,785,000.00)	
			(5,146,000.00)		4,275,702.00
US06051GLA57	BANK OF AMERICA CORP CALLABLE MEDIUM TERM NOTE	1,107,000.00		(1,107,000.00)	
			(1,107,000.00)		1,084,772.00
US06051GHQ55	BANK OF AMERICA CORP CALLABLE MEDIUM TERM NOTE	5,075,000.00		(5,120,666.75)	
			(3,675,000.00)		3,292,911.00
US59023VAA89	BANK OF AMERICA CORP CALLABLE NOTES FIXED 7.75%	4,560,000.00		(6,590,867.25)	
			(1,995,000.00)		1,937,702.60
US06051GGJ22	BANK OF AMERICA CORP CALLABLE NOTES VARIABLE	900,000.00		(901,413.00)	
			(4,900,000.00)		4,899,977.25
US06051GHD43	BANK OF AMERICA CORP CALLABLE NOTES VARIABLE	1,087,000.00		(1,103,306.07)	
			(6,736,000.00)		701,713.76
US06051GJN07	BANK OF AMERICA CORP CALLABLE NOTES VARIABLE	1,295,000.00		(1,047,654.55)	
			(3,013,000.00)		1,704,119.90
US06051GJT76	BANK OF AMERICA CORP CALLABLE NOTES VARIABLE	620,000.00		(606,578.00)	
			(5,947,000.00)		2,129,079.10
US06051GJW06	BANK OF AMERICA CORP CALLABLE NOTES VARIABLE	2,800,000.00		(2,186,214.45)	
			(9,790,000.00)		2,514,994.70
US06051GKA66	BANK OF AMERICA CORP CALLABLE NOTES VARIABLE	4,965,000.00		(4,111,949.20)	
			(11,181,000.00)		4,355,962.70
US06051GKB40	BANK OF AMERICA CORP CALLABLE NOTES VARIABLE	1,555,000.00		(1,258,523.45)	
			(5,800,000.00)		3,986,469.65
US06051GKD06	BANK OF AMERICA CORP CALLABLE NOTES VARIABLE	290,000.00		(252,337.30)	
			(9,064,000.00)		2,380,991.80
US06051GKQ19	BANK OF AMERICA CORP CALLABLE NOTES VARIABLE	8,616,000.00		(8,589,744.00)	
			(6,031,000.00)		2,699,593.50
US06051GKL22	BANK OF AMERICA CORP CALLABLE NOTES VARIABLE	2,600,000.00		(2,600,000.00)	
			(850,000.00)		-
US06051GGZ63	BANK OF AMERICA CORP CALLABLE NOTES VARIABLE	1,130,000.00		(1,096,258.20)	
			(500,000.00)		-
US0605051046	BANK OF AMERICA CORP COMMON STOCK USD 0.01	129,047.00		(4,325,355.09)	
			(211,430.00)		7,155,494.41
US06051GFP90	BANK OF AMERICA CORP MEDIUM TERM NOTE FIXED 3.95%	3,200,000.00		(3,180,960.00)	
			(3,200,000.00)		3,171,616.00
US06051GFM69	BANK OF AMERICA CORP MEDIUM TERM NOTE FIXED 4%	1,175,000.00		(1,170,758.25)	

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(4,970,000.00)		-
US06051GFC87	BANK OF AMERICA CORP MEDIUM TERM NOTE FIXED 5%	540,000.00		(632,097.00)	
US06051GKE88	BANK OF AMERICA CORPORATION MTN 1.53% DU	1,977,000.00	(3,798,000.00)	(1,827,159.00)	2,187,370.85
CNE100001Z5	BANK OF CHINA LTD COMMON STOCK HKD 1	128,000.00	(2,816,000.00)	(50,258.24)	1,393,130.00
US0625401098	BANK OF HAWAII CORP COMMON STOCK USD 0.01	668.00	(128,000.00)	(49,472.08)	45,048.19
IE00BD1RP616	BANK OF IRELAND GR ORD EUR1.00	2,660.00	(668.00)	(21,730.00)	49,472.08
US06368FAJ84	BANK OF MONTREAL CALLABLE MEDIUM TERM NOTE FIXED	978,000.00	(40,445.00)	(975,955.98)	255,923.00
US06368FAG46	BANK OF MONTREAL CALLABLE MEDIUM TERM NOTE FIXED	2,860,000.00	(978,000.00)	(2,857,998.00)	947,694.69
CA0636711016	BANK OF MONTREAL COMMON STOCK CAD 0	4,903.00	(2,860,000.00)	(484,544.22)	1,150,491.00
US06406RBH93	BANK OF NEW YORK MELLON CORP/THE CALLABLE MEDIUM	991,000.00	(9,961.00)	(991,000.00)	934,838.57
US06406RBK23	BANK OF NEW YORK MELLON CORP/THE CALLABLE MEDIUM	2,912,000.00	(991,000.00)	(2,912,000.00)	902,265.80
US06406RBJ59	BANK OF NEW YORK MELLON CORP/THE CALLABLE MEDIUM	6,200,000.00	(1,177,000.00)	(6,200,000.00)	356,842.00
US0640581007	BANK OF NEW YORK MELLON CORP/THE COMMON STOCK USI	14,118.00	(3,612,000.00)	(638,597.94)	-
US06417XAD30	BANK OF NOVA SCOTIA/THE CALLABLE MEDIUM TERM NOTE	8,639,000.00	(21,430.00)	(8,635,198.84)	936,479.87
US06417XAH44	BANK OF NOVA SCOTIA/THE CALLABLE MEDIUM TERM NOTE	18,234,000.00	(8,639,000.00)	(18,213,395.58)	8,270,209.05
US06417XAG60	BANK OF NOVA SCOTIA/THE CALLABLE NOTES VARIABLE	3,335,000.00	(18,234,000.00)	(3,332,295.95)	14,929,786.63
US064159VJ25	BANK OF NOVA SCOTIA/THE CALLABLE NOTES VARIABLE	1,900,000.00	(2,524,000.00)	(1,775,395.80)	1,043,182.17
CA0641491075	BANK OF NOVA SCOTIA/THE COMMON STOCK CAD 0	8,758.00	(6,030,000.00)	(516,275.96)	971,604.00
US06417N1037	BANK OZK COMMON STOCK USD	7,660.00	(28,631.00)	(308,187.22)	1,588,499.54
GB00BN4NDR39	BANKERS INVESTMENT TRUST ORD GBP0.025	26,267.00	(6,471.00)	(31,964.00)	259,126.44
US06675DCD21	BANQUE FEDERATIVE DU CREDIT MUTUEL SA NOTES FIXED	6,180,000.00	(48,000.00)	(6,180,000.00)	58,841.00
US06742LAV53	BARCLAYS DRYROCK ISSUANCE TRUST 2022-1 A 3.07%	1,300,000.00	(5,081,000.00)	(1,299,727.26)	1,440,144.00
US06738EBZ79	BARCLAYS PLC 5.304% DUE 08-09-2026 REG	7,881,000.00	(1,300,000.00)	(7,881,000.00)	1,277,428.27
US06738EBY05	BARCLAYS PLC 5.501% DUE 08-09-2028	11,650,000.00	(4,929,000.00)	(11,587,003.00)	811,533.00
US06738ECA10	BARCLAYS PLC 5.746% DUE 08-09-2033	8,541,000.00	(7,850,000.00)	(8,570,527.00)	3,422,422.00
US06738ECC75	BARCLAYS PLC 7.325% DUE 11-02-2026 BEO	3,187,000.00	(6,801,000.00)	(3,187,000.00)	4,254,777.00
US06738E2046	BARCLAYS PLC ADR USD	99,684.00	(952,000.00)	(736,217.51)	949,682.00
US06738EAW57	BARCLAYS PLC CALLABLE NOTES FIXED 4.836%	4,436,000.00	(99,684.00)	(4,703,770.96)	770,557.32
US06738EBH71	BARCLAYS PLC CALLABLE NOTES VARIABLE 07/MAY/2025	660,000.00	(3,595,000.00)	(651,083.40)	1,170,861.00
US06738EBU82	BARCLAYS PLC CALLABLE NOTES VARIABLE 24/NOV/2027	450,000.00	(385,000.00)	(399,253.50)	-
US06738EBW49	BARCLAYS PLC CALLABLE NOTES VARIABLE 24/NOV/2042	930,000.00	(10,539,000.00)	(827,090.10)	3,986,812.12
GB0031348658	BARCLAYS PLC COMMON STOCK GBP 25	13,388.00	(2,717,000.00)	(24,780.79)	1,216,683.00
US06738ECE32	BARCLAYS PLC FIXED 7.437% DUE 11-02-2033	8,293,000.00	(658,672.00)	(8,381,148.00)	1,274,001.47
US06738EBR53	BARCLAYS PLC FXD RATE RESETTNG SR NT	1,490,000.00	(1,871,000.00)	(1,154,944.00)	1,876,220.00
US06738EAN58	BARCLAYS PLC NOTES FIXED 4.375% 12/JAN/2026 USD	4,115,000.00	(220,000.00)	(4,033,803.10)	-
US06738EAJ47	BARCLAYS PLC NOTES FIXED 5.25% 17/AUG/2045 USD	1,670,000.00	(4,605,000.00)	(2,035,380.55)	1,806,788.75
CA0679011084	BARRICK GOLD CORP COMMON STOCK CAD 0	12,525.00	(1,670,000.00)	(199,293.09)	1,197,285.97
US06849RAK86	BARRICK NORTH AMERICA FINANCE LLC CALLABLE NOTES	1,640,000.00	(77,127.00)	(1,899,847.46)	1,558,303.64
DE000BASFI11	BASF SE COMMON STOCK EUR 0	30,660.00	(3,471,000.00)	(1,768,920.34)	2,696,779.42
US05526DBR52	BAT CAPITAL CORP CALLABLE NOTES FIXED 2.259%	2,140,000.00	(60,997.00)	(1,913,926.55)	2,575,869.20
US05526DBS36	BAT CAPITAL CORP CALLABLE NOTES FIXED 2.726%	980,000.00	(2,975,000.00)	(902,854.40)	869,171.28
US05526DBJ37	BAT CAPITAL CORP CALLABLE NOTES FIXED 3.215%	1,150,000.00	(5,547,000.00)	(1,067,878.50)	3,202,657.75
US05526DBB01	BAT CAPITAL CORP CALLABLE NOTES FIXED 3.557%	4,025,000.00	(7,227,000.00)	(4,084,843.50)	1,380,713.00
US05526DBT19	BAT CAPITAL CORP CALLABLE NOTES FIXED 3.734%	2,842,000.00	(8,830,000.00)	(2,428,975.19)	4,251,302.42
US05526DBU81	BAT CAPITAL CORP CALLABLE NOTES FIXED 3.984%	1,545,000.00	(6,692,000.00)	(1,370,055.33)	178,380.15
			(1,425,000.00)		

IBM PERSONAL PENSION PLAN
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US05526DBD66	BAT CAPITAL CORP CALLABLE NOTES FIXED 4.39%	430,000.00		(425,988.10)	3,944,972.33
US05526DBF15	BAT CAPITAL CORP CALLABLE NOTES FIXED 4.54%	1,835,000.00	(8,847,000.00)	(1,738,125.70)	1,312,739.47
US05526DBW48	BAT CAPITAL CORP CALLABLE NOTES FIXED 4.742%	4,685,000.00	(5,761,000.00)	(4,685,000.00)	1,552,746.15
US05526DBQ79	BAT CAPITAL CORP CALLABLE NOTES FIXED 5.282%	2,662,000.00	(2,755,000.00)	(2,885,215.16)	522,577.34
US05526DBV64	BAT CAPITAL CORP CALLABLE NOTES FIXED 5.65%	4,812,000.00	(1,606,000.00)	(4,413,146.11)	1,516,399.56
GB0000681162	BAT INDUSTRIESORD GBP0.25	1.00	(2,199,000.00)	(124.97)	124.97
US05530QAP54	BAT INTERNATIONAL FINANCE PLC CALLABLE NOTES FIXED	8,733,000.00	(1.00)	(8,735,127.21)	3,672,383.30
US0708301041	BATH & BODY WORKS INC COMMON STOCK USD 0.5	7,445.00	(7,915,000.00)	(238,385.80)	570,717.62
US91911KAN28	BAUSCH HEALTH COS INC CALLABLE NOTES FIXED 5.5%	1,090,000.00	(12,578.00)	(1,008,250.00)	-
CA0717341071	BAUSCH HEALTH COS INC COMMON STOCK CAD 0	1,828.00	(561,000.00)	(18,040.31)	75,862.16
US07177MAN39	BAXALTA INC CALLABLE NOTES FIXED 5.25% 23/JUN/2045	155,000.00	(10,635.00)	(154,344.35)	-
US071813CT45	BAXTER INTERNATIONAL INC CALLABLE NOTES FIXED	780,000.00	(44,000.00)	(659,950.20)	2,091,101.73
US071813CV90	BAXTER INTERNATIONAL INC CALLABLE NOTES FIXED	2,120,000.00	(2,205,000.00)	(2,010,559.13)	-
US071813CL19	BAXTER INTERNATIONAL INC CALLABLE NOTES FIXED	1,965,000.00	(601,000.00)	(1,924,074.16)	-
US0718131099	BAXTER INTERNATIONAL INC COMMON STOCK USD 1	8,070.00	(945,000.00)	(516,407.40)	821,482.25
DE000BAY0017	BAYER AG	39,315.00	(13,021.00)	(2,511,921.15)	2,557,792.86
US07274NAJ28	BAYER US FINANCE II LLC CALLABLE NOTES FIXED 4.25%	200,000.00	(43,839.00)	(198,028.00)	-
DE0005190003	BAYERISCHE MOTOREN WERKE AG COMMON STOCK EUR 1	781.00	(400,000.00)	(65,036.41)	1,528,834.82
US07336AAE73	BBCMS MORTGAGE TRUST 2022-C14 2022-C14 A5 VARIABLE	393,000.00	(18,697.00)	(404,762.88)	395,734.65
US05552FBA49	BBCMS MORTGAGE TRUST 2022-C15 2022-C15 A5 VARIABLE	252,000.00	(393,000.00)	(257,021.35)	249,470.16
US05552YAE68	BBCMS MORTGAGE TRUST 2022-C16 2022-C16 A5 VARIABLE	469,000.00	(252,000.00)	(481,658.31)	468,809.66
CA0553487604	BCE INC COMMON STOCK CAD 0	459.00	(469,000.00)	(22,387.19)	381,712.81
AU000000BPT9	BEACH ENERGY LTD COMMON STOCK AUD 0	4,566.00	(8,045.00)	(5,572.86)	100,624.90
US075887BG35	BECTON DICKINSON & 4.685% DUE 12-15-2044	145,000.00	(91,480.00)	(129,597.00)	429,451.00
US075887CP25	BECTON DICKINSON & CO 4.298%	7,184,000.00	(490,000.00)	(7,184,564.00)	6,309,691.00
US075887CL11	BECTON DICKINSON & CO CALLABLE NOTES FIXED 1.957%	155,000.00	(6,339,000.00)	(127,835.81)	632,048.01
US075887BV02	BECTON DICKINSON & CO CALLABLE NOTES FIXED 3.363%	6,537,000.00	(1,750,000.00)	(6,766,579.44)	3,328,066.00
US075887BW84	BECTON DICKINSON & CO CALLABLE NOTES FIXED 3.7%	2,500,000.00	(6,887,000.00)	(2,424,950.00)	499,143.12
US075887BX67	BECTON DICKINSON & CO CALLABLE NOTES FIXED 4.669%	3,352,000.00	(2,833,000.00)	(3,380,288.24)	5,861,610.82
US0758871091	BECTON DICKINSON & CO COMMON STOCK USD 1	5,323.00	(8,078,000.00)	(1,267,489.09)	1,827,034.79
US075887CK38	BECTON DICKINSON & FIXED 3.794% DUE	2,112,000.00	(7,402.00)	(1,698,681.00)	331,211.00
LU1704650164	BEFESA SA COMMON STOCK EUR	2,319.00	(625,000.00)	(163,567.93)	68,258.39
DE0005200000	BEIERSDORF AG EUR1	11.00	(1,868.00)	(1,230.00)	11,453.00
US0778FPAF64	BELL TELEPHONE CO OF CANADA OR BELL CANADA/THE	175,000.00	(114.00)	(186,588.50)	464,250.70
US0778FPAJ86	BELL TELEPHONE CO OF CANADA OR BELL CANADA/THE	5,409,000.00	(505,000.00)	(5,229,441.22)	3,347,860.40
US0778FPAA77	BELL TELEPHONE CO OF CANADA OR BELL CANADA/THE	1,090,000.00	(4,915,000.00)	(1,032,834.95)	-
US0778FPAH21	BELL TELEPHONE CO OF CANADA OR BELL CANADA/THE	595,000.00	(1,191,000.00)	(455,329.70)	-
GB00BZCNLL95	BELLEVUE HEALTHCARE TRUST PLC CLOSED-END FUND GBP	193,244.00	(595,000.00)	(376,172.03)	75,980.00
US07831C1036	BELLRING BRANDS INC COMMON STOCK USD 0.01	2,488.97	(37,000.00)	(55,859.89)	60,828.80
US08163MAE75	BENCHMARK 2021-B31 MORTGAGE TRUST 2021-B31 A5	94,000.00	(2,488.97)	(83,920.70)	3,992,533.70
US08163NBJ37	BENCHMARK 2022-B32 MORTGAGE TRUST 2022-B32 A5	196,000.00	(4,085,000.00)	(201,878.53)	198,656.72
US08163PBG46	BENCHMARK 2022-B33 MORTGAGE TRUST 2022-B33 A5	371,000.00	(196,000.00)	(382,130.00)	388,554.73
US08161YBG70	BENCHMARK 2022-B34 MORTGAGE TRUST 2022-B34 A5	290,000.00	(371,000.00)	(298,686.82)	276,406.25
US08163RBQ83	BENCHMARK 2022-B35 MORTGAGE TRUST 2022-B35 A5	564,000.00	(290,000.00)	(579,110.09)	386,822.16
US08265T2087	BENTLEY SYSTEMS INC COMMON STOCK USD 0.01	2,298.00	(393,000.00)	(73,145.34)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(3,473.00)		117,685.34
5AYBAU	BERKSHIRE FUND IX, L.P.	1,217,036.00		(2,115,611.00)	
US084659AX90	BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE	145,000.00	(115,511.00)	(110,768.00)	635,409.00
US084659BE01	BERKSHIRE HATHAWAY ENERGY CO CALLABLE NOTES FIXED	3,280,000.00	(485,000.00)	(3,206,995.40)	-
US084659BC45	BERKSHIRE HATHAWAY ENERGY CO CALLABLE NOTES FIXED	305,000.00	(1,395,000.00)	(215,564.85)	937,542.35
US084659AV35	BERKSHIRE HATHAWAY ENERGY CO CALLABLE NOTES FIXED	550,000.00	(2,385,000.00)	(529,039.50)	1,489,275.00
US084664CQ25	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE NOTES	669,000.00	(3,405,000.00)	(770,833.75)	-
US084664CV10	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE NOTES	565,000.00	(3,077,000.00)	(504,508.30)	844,527.20
US084664CX75	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE NOTES	4,703,000.00	(13,689,000.00)	(3,858,608.10)	8,940,135.32
US084664DA63	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE NOTES	11,407,000.00	(7,532,000.00)	(10,754,973.91)	5,073,673.62
US084664DB47	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE NOTES	19,973,000.00	(10,622,000.00)	(19,354,551.21)	8,495,929.61
US084664CW92	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE NOTES	3,500,000.00	(12,352,000.00)	(2,846,305.00)	8,903,649.36
US084659AR23	BERKSHIRE HATHAWAY FIXED 4.45% DUE	665,000.00	(2,039,000.00)	(526,893.00)	-
US0846707026	BERKSHIRE HATHAWAY INC COMMON STOCK USD 0.0033	29,517.00	(645,000.00)	(8,026,315.59)	-
US085209AJ33	BERMUDA CALLABLE BOND FIXED 5% 15/JUL/2032 USD	217,000.00	(56,211.00)	(215,585.16)	15,625,250.99
US08579W1036	BERRY GLOBAL GROUP INC COMMON STOCK USD 0.01	2,072.00	(217,000.00)	(108,054.80)	217,651.00
US0865161014	BEST BUY CO INC COMMON STOCK USD 0.1	6,602.00	(3,448.00)	(472,905.04)	186,353.02
US08862E1091	BEYOND MEAT INC COMMON STOCK USD 0.0001	958.00	(6,769.00)	(24,352.36)	494,160.02
US0886061086	BHP GROUP LTD ADR USD	15,835.00	(1,916.00)	(1,068,820.23)	48,703.01
AU000000BHP4	BHP GROUP LTD COMMON STOCK AUD 0	231,349.00	(37,060.00)	(4,027,804.53)	2,750,428.36
ZAE000216537	BID CORP LTD COMMON STOCK ZAR	2,210.00	(284,849.00)	(47,865.56)	7,576,972.77
US0900431000	BILL HOLDINGS INC COMMON STOCK USD 0.00001	3,084.00	(6,256.00)	(491,272.65)	111,537.35
SE0018015646	BILLERUDKORSNAS AB RIGHT SEK	15.00	(2,028.00)	-	240,424.37
US09062X1037	BIOGEN INC COMMON STOCK USD 0.0005	6,753.00	(15.00)	(1,407,104.17)	-
US09061G1013	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD 0.001	2,900.00	(7,640.00)	(227,360.00)	1,584,938.85
US090572AR99	BIO-RAD LABORATORIES INC CALLABLE NOTES FIXED 3.3%	1,095,000.00	(4,706.00)	(1,092,722.40)	391,001.67
US090572AQ17	BIO-RAD LABORATORIES INC CALLABLE NOTES FIXED 3.7%	800,000.00	(1,095,000.00)	(797,864.00)	1,073,680.35
US0905722072	BIO-RAD LABORATORIES INC COMMON STOCK USD 0.0001	332.00	(200,000.00)	(157,729.88)	-
US09073M1045	BIO-TECHNE CORP COMMON STOCK USD 0.01	1,390.00	(353.00)	(200,873.00)	170,323.97
US05550J1016	BJ'S WHOLESALE CLUB HOLDINGS INC COMMON STOCK USD	2,100.00	(993.00)	(137,405.52)	334,884.10
US06406RBL06	BK NEW YORK MELLON 5.802% DUE 10-25-2028	1,525,000.00	(1,205.00)	(1,525,000.00)	92,458.00
US06406RBM88	BK NEW YORK MELLON CORP MEDIUM TERM	9,149,000.00	(380,000.00)	(9,145,566.00)	382,296.00
US092113AS82	BLACK HILLS CORP 3.875% DUE 10-15-2049	185,000.00	(3,244,000.00)	(123,388.00)	3,354,905.00
US09215C1053	BLACK KNIGHT INC COMMON STOCK USD 0.0001	2,359.00	(488,000.00)	(148,357.51)	-
US092174AA96	BLACK KNIGHT INFOSERV LLC CALLABLE NOTES FIXED	1,585,000.00	(3,852.00)	(1,526,114.00)	248,414.71
CA09228F1036	BLACKBERRY LTD COMMON STOCK CAD 0	3,794.00	(1,585,000.00)	(23,469.04)	1,503,975.00
US09260U1097	BLACKROCK CAPITAL ALLOCATION TERM TRUST CLOSED-END	172,450.00	(19,375.00)	(2,583,311.06)	101,687.00
US09250U1016	BLACKROCK ENERGY AND RESOURCES TRUST CLOSED-END	94,604.00	(47,000.00)	(1,116,823.46)	714,251.00
US0925011050	BLACKROCK ENHANCED GLOBAL DIVIDEND TRUST	214,673.00	(39,955.00)	(2,356,588.25)	479,825.00
US09262F1003	BLACKROCK ESG CAPITAL ALLOCATION TERM TRUST	175,715.00	(19,424.00)	(2,529,556.22)	195,831.23
US09247X1019	BLACKROCK INC COMMON STOCK USD 0.01	2,404.00	(57,000.00)	(1,481,367.48)	853,807.00
US09257P1057	BLACKROCK MUNICIPAL 2030 TARGET TERM TRUST	28,894.00	(4,694.00)	(683,755.87)	3,001,576.59
US09253X1028	BLACKROCK MUNICIPAL INCOME FUND INC CLOSED-END	15,368.00	(2,356.00)	(201,903.25)	59,629.89
US09254V1052	BLACKROCK MUNIYIELD MICHIGAN QUALITY FUND INC	52,654.00	(16,473.00)	(669,350.65)	236,542.90
US09257A1088	BLACKROCK RESOURCES & COMMODITIES STRATEGY TRUST	33,229.00	(69,026.00)	(314,338.94)	921,513.07
			(9,000.00)		88,171.00

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
GB0006436108	BLACKROCK SMALLER COMPANIES TST	757.00		(12,242.00)	
			(18,000.00)		281,210.00
US09260D1072	BLACKSTONE GROUP INC/THE COMMON STOCK USD 0	11,558.00		(1,064,944.17)	
			(18,161.00)		1,708,825.53
US09261BAD29	BLACKSTONE HOLDINGS FINANCE CO LLC CALLABLE NOTES	999,000.00		(821,322.51)	
			(7,174,000.00)		5,629,042.00
US09261BAH33	BLACKSTONE HOLDINGS FINANCE CO LLC CALLABLE NOTES	9,983,000.00		(9,929,750.61)	
			(8,224,000.00)		6,345,212.40
US09257WAE03	BLACKSTONE MORTGAGE TRUST INC CONVERTIBLE BOND	1,080,000.00		(1,077,600.00)	
			(330,000.00)		326,700.00
US09261HAQ02	BLACKSTONE PRIVATE CREDIT FUND CALLABLE NOTES	2,775,000.00		(2,755,630.50)	
			(263,000.00)		248,576.54
US8522341036	BLOCK INC COMMON STOCK USD 0.000001	14,435.00		(1,217,896.25)	
			(15,141.00)		997,791.19
US09581B1035	BLUE OWL CAPITAL INC COMMON STOCK USD 0.0001	6,600.00		(71,853.68)	
			(3,722.00)		41,672.00
AU000000BSLO	BLUESCOPE STEEL LTD COMMON STOCK AUD 0	32,570.00		(502,440.53)	
			(172,005.00)		2,454,724.16
US05609MCC73	BMO 2022-C1 MORTGAGE TRUST 2022-C1 A5 VARIABLE	357,000.00		(367,689.83)	
			(357,000.00)		362,627.23
US05602NAE04	BMO 2022-C2 MORTGAGE TRUST 2022-C2 A5 VARIABLE	752,000.00		(765,556.30)	
			(567,000.00)		597,671.16
US05565EBZ79	BMW US CAPITAL LLC CALLABLE NOTES FIXED 3.25%	4,153,000.00		(4,149,096.18)	
			(4,153,000.00)		4,140,640.86
US05565ECA10	BMW US CAPITAL LLC CALLABLE NOTES FIXED 3.45%	7,476,000.00		(7,447,343.40)	
			(6,181,000.00)		4,287,276.17
US05565ECB92	BMW US CAPITAL LLC CALLABLE NOTES FIXED 3.7%	392,000.00		(390,929.84)	
			(392,000.00)		374,569.40
US09659W2N34	BNP PARIBAS SA CALLABLE MEDIUM TERM NOTE VARIABLE	2,185,000.00		(2,021,190.55)	
			(3,865,000.00)		192,872.00
US09659W2T04	BNP PARIBAS SA CALLABLE MEDIUM TERM NOTE VARIABLE	9,195,000.00		(9,057,303.00)	
			(9,195,000.00)		8,843,673.71
US09659W2U76	BNP PARIBAS SA CALLABLE MEDIUM TERM NOTE VARIABLE	1,539,000.00		(1,521,908.40)	
			(724,000.00)		336,613.44
US05565AB286	BNP PARIBAS SA CALLABLE NOTES VARIABLE USD 1000	1,100,000.00		(1,086,125.00)	
			(1,100,000.00)		917,125.00
FR0000131104	BNP PARIBAS SA COMMON STOCK EUR 2	723.00		(35,291.44)	
			(20,389.00)		976,581.37
US096630AH15	BOARDWALK 3.4% DUE 02-15-2031	175,000.00		(145,390.00)	
			(375,000.00)		147,948.00
US096630AJ70	BOARDWALK PIPELINES LP CALLABLE NOTES FIXED 3.6%	4,619,000.00		(4,556,497.32)	
			(2,216,000.00)		615,726.16
HK2388011192	BOC HONG KONG HLDG NPV	2,000.00		(6,927.00)	
			(40,863.00)		137,108.00
US097023CQ64	BOEING CO 3.75% DUE 02-01-2050	625,000.00		(468,783.00)	
			(1,454,000.00)		29,227.00
US097023CB95	BOEING CO 3.85% DUE 11-01-2048	565,000.00		(377,162.00)	
			(350,000.00)		-
US097023DG73	BOEING CO/THE CALLABLE NOTES FIXED 2.196%	4,500,000.00		(4,053,360.00)	
			(12,215,000.00)		2,298,455.25
US097023BU85	BOEING CO/THE CALLABLE NOTES FIXED 2.8%	415,000.00		(412,738.25)	
			(415,000.00)		-
US097023CD51	BOEING CO/THE CALLABLE NOTES FIXED 3.2%	2,575,000.00		(2,455,949.00)	
			(8,788,000.00)		3,185,923.64
US097023BV68	BOEING CO/THE CALLABLE NOTES FIXED 3.65%	395,000.00		(285,818.05)	
			(890,000.00)		448,608.30
US097023CR48	BOEING CO/THE CALLABLE NOTES FIXED 3.95%	540,000.00		(459,401.05)	
			(2,337,000.00)		338,012.60
US097023CT04	BOEING CO/THE CALLABLE NOTES FIXED 4.875%	2,823,000.00		(2,927,253.39)	
			(3,597,000.00)		1,753,934.00
US097023CV59	BOEING CO/THE CALLABLE NOTES FIXED 5.705%	1,790,000.00		(1,773,440.90)	
			(12,873,000.00)		4,817,260.28
US097023CW33	BOEING CO/THE CALLABLE NOTES FIXED 5.805%	22,792,000.00		(22,456,523.67)	
			(28,344,000.00)		13,579,334.23
US097023CX16	BOEING CO/THE CALLABLE NOTES FIXED 5.93%	1,049,000.00		(908,536.00)	
			(9,576,000.00)		7,212,678.01
US0970231058	BOEING CO/THE COMMON STOCK USD 5	8,723.00		(1,194,590.18)	
			(13,918.00)		2,038,648.21
US05561Q2012	BOK FINANCIAL CORP COMMON STOCK USD 0.00006	512.00		(39,239.68)	
			(830.00)		67,661.68
SE0017768716	BOLIDEN AB	999.00		(25,457.93)	
			(308.00)		-
SE0017768724	BOLIDEN AB COMMON STOCK SEK	967.00		-	
			(967.00)		1,520.66
222451IB	BOND OPTION - BOP	500,000.00		(937.50)	
			(500,000.00)		937.50
222452IB	BOND OPTION - BOP	1,000,000.00		(2,812.50)	
			(1,000,000.00)		2,812.50
222453IB	BOND OPTION - BOP	1,500,000.00		(4,453.13)	
			(1,500,000.00)		4,453.13
222454IB	BOND OPTION - BOP	1,000,000.00		(1,875.00)	
			(1,000,000.00)		1,875.00
222456IB	BOND OPTION - BOP	15,000,000.00		(36,328.13)	
			(15,000,000.00)		36,328.13
222457IB	BOND OPTION - BOP	3,000,000.00		(7,148.44)	
			(3,000,000.00)		7,148.44
222458IB	BOND OPTION - BOP	2,000,000.00		(4,375.00)	
			(2,000,000.00)		4,375.00
222459IB	BOND OPTION - BOP	2,000,000.00		(8,125.00)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(2,000,000.00)		8,125.00
222460IB	BOND OPTION - BOP	3,500,000.00		(12,031.25)	
			(3,500,000.00)		12,031.25
222461IB	BOND OPTION - BOP	3,500,000.00		(17,500.00)	
			(3,500,000.00)		17,500.00
222462IB	BOND OPTION - BOP	35,000,000.00		(175,000.00)	
			(35,000,000.00)		175,000.00
222463IB	BOND OPTION - BOP	1,000,000.00		(3,203.13)	
			(1,000,000.00)		3,203.13
222464IB	BOND OPTION - BOP	2,500,000.00		(2,636.72)	
			(2,500,000.00)		2,636.72
222465IB	BOND OPTION - BOP	5,000,000.00		(12,500.00)	
			(5,000,000.00)		12,500.00
222466IB	BOND OPTION - BOP	5,000,000.00		(20,312.50)	
			(5,000,000.00)		20,312.50
222467IB	BOND OPTION - BOP	1,500,000.00		(1,640.63)	
			(1,500,000.00)		1,640.63
222468IB	BOND OPTION - BOP	1,500,000.00		(3,281.25)	
			(1,500,000.00)		3,281.25
222470IB	BOND OPTION - BOP	7,500,000.00		(9,375.00)	
			(7,500,000.00)		9,375.00
222471IB	BOND OPTION - BOP	7,500,000.00		(16,406.25)	
			(7,500,000.00)		16,406.25
222472IB	BOND OPTION - BOP	5,000,000.00		(11,718.76)	
			(5,000,000.00)		11,718.76
222473IB	BOND OPTION - BOP	3,000,000.00		(7,265.63)	
			(3,000,000.00)		7,265.63
222476IB	BOND OPTION - BOP	1,500,000.00		(3,457.03)	
			(1,500,000.00)		3,457.03
222483IB	BOND OPTION - BOP	4,000,000.00		(10,312.50)	
			(4,000,000.00)		10,312.50
222485IB	BOND OPTION - BOP	4,700,000.00		(22,765.63)	
			(4,700,000.00)		22,765.63
222486IB	BOND OPTION - BOP	4,700,000.00		(18,359.38)	
			(4,700,000.00)		18,359.38
222487IB	BOND OPTION - BOP	4,700,000.00		(24,968.75)	
			(4,700,000.00)		24,968.75
222488IB	BOND OPTION - BOP	4,700,000.00		(18,359.38)	
			(4,700,000.00)		18,359.38
222489IB	BOND OPTION - BOP	4,700,000.00		(24,968.75)	
			(4,700,000.00)		24,968.75
222490IB	BOND OPTION - BOP	700,000.00		(2,625.00)	
			(700,000.00)		2,625.00
222491IB	BOND OPTION - BOP	700,000.00		(1,531.25)	
			(700,000.00)		1,531.25
222492IB	BOND OPTION - BOP	4,700,000.00		(34,882.81)	
			(4,700,000.00)		99,140.63
222493IB	BOND OPTION - BOP	4,700,000.00		(34,882.81)	
			(4,700,000.00)		100,792.97
222494IB	BOND OPTION - BOP	5,000,000.00		(19,921.88)	
			(5,000,000.00)		19,921.88
222495IB	BOND OPTION - BOP	5,000,000.00		(12,890.62)	
			(5,000,000.00)		12,890.62
222496IB	BOND OPTION - BOP	3,500,000.00		(13,945.31)	
			(3,500,000.00)		13,945.31
222497IB	BOND OPTION - BOP	3,500,000.00		(9,296.88)	
			(3,500,000.00)		9,296.88
222498IB	BOND OPTION - BOP	5,000,000.00		(12,890.63)	
			(5,000,000.00)		12,890.63
222499IB	BOND OPTION - BOP	5,000,000.00		(19,921.88)	
			(5,000,000.00)		19,921.88
222500IB	BOND OPTION - BOP	4,500,000.00		(18,281.25)	
			(4,500,000.00)		18,281.25
222501IB	BOND OPTION - BOP	4,500,000.00		(12,304.69)	
			(4,500,000.00)		12,304.69
222502IB	BOND OPTION - BOP	1,000,000.00		(2,695.31)	
			(1,000,000.00)		2,695.31
222503IB	BOND OPTION - BOP	7,000,000.00		(18,046.88)	
			(7,000,000.00)		18,046.88
222504IB	BOND OPTION - BOP	3,500,000.00		(8,476.57)	
			(3,500,000.00)		8,476.57
222505IB	BOND OPTION - BOP	1,000,000.00		(3,632.81)	
			(1,000,000.00)		3,632.81
222506IB	BOND OPTION - BOP	2,500,000.00		(7,812.50)	
			(2,500,000.00)		7,812.50
222507IB	BOND OPTION - BOP	5,000,000.00		(22,265.63)	
			(5,000,000.00)		22,265.63
222509IB	BOND OPTION - BOP	4,000,000.00		(12,500.00)	
			(4,000,000.00)		12,500.00
222510IB	BOND OPTION - BOP	1,000,000.00		(3,125.00)	
			(1,000,000.00)		3,125.00
222511IB	BOND OPTION - BOP	4,000,000.00		(16,250.00)	
			(4,000,000.00)		16,250.00
222512IB	BOND OPTION - BOP	4,000,000.00		(13,125.01)	
			(4,000,000.00)		13,125.01
222514IB	BOND OPTION - BOP	500,000.00		(898.44)	
			(500,000.00)		898.44
222515IB	BOND OPTION - BOP	500,000.00		(1,406.25)	
			(500,000.00)		1,406.25

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
222517IB	BOND OPTION - BOP	1,500,000.00		(4,453.13)	
			(1,500,000.00)		4,453.13
222518IB	BOND OPTION - BOP	2,000,000.00		(5,937.50)	
			(2,000,000.00)		5,937.50
222519IB	BOND OPTION - BOP	2,000,000.00		(7,734.38)	
			(2,000,000.00)		7,734.38
222520IB	BOND OPTION - BOP	1,500,000.00		(6,855.47)	
			(1,500,000.00)		6,855.47
222522IB	BOND OPTION - BOP	4,000,000.00		(15,156.25)	
			(4,000,000.00)		15,156.25
222523IB	BOND OPTION - BOP	4,000,000.00		(11,718.75)	
			(4,000,000.00)		11,718.75
222526IB	BOND OPTION - BOP	4,500,000.00		(17,578.13)	
			(4,500,000.00)		17,578.13
222527IB	BOND OPTION - BOP	4,500,000.00		(14,062.50)	
			(4,500,000.00)		14,062.50
222528IB	BOND OPTION - BOP	4,000,000.00		(8,750.00)	
			(4,000,000.00)		8,750.00
222529IB	BOND OPTION - BOP	4,000,000.00		(12,500.00)	
			(4,000,000.00)		12,500.00
222537IB	BOND OPTION - BOP	2,500,000.00		(9,375.00)	
			(2,500,000.00)		9,375.00
222538IB	BOND OPTION - BOP	1,000,000.00		(3,750.00)	
			(1,000,000.00)		3,750.00
222539IB	BOND OPTION - BOP	1,000,000.00		(2,890.63)	
			(1,000,000.00)		2,890.63
222540IB	BOND OPTION - BOP	2,500,000.00		(7,226.56)	
			(2,500,000.00)		7,226.56
222545IB	BOND OPTION - BOP	7,000,000.00		(18,593.76)	
			(7,000,000.00)		18,593.76
222546IB	BOND OPTION - BOP	1,500,000.00		(5,683.59)	
			(1,500,000.00)		5,683.59
222547IB	BOND OPTION - BOP	500,000.00		(820.31)	
			(500,000.00)		820.31
222548IB	BOND OPTION - BOP	1,500,000.00		(3,984.38)	
			(1,500,000.00)		3,984.38
222549IB	BOND OPTION - BOP	3,500,000.00		(13,125.00)	
			(3,500,000.00)		13,125.00
222550IB	BOND OPTION - BOP	3,500,000.00		(8,750.00)	
			(3,500,000.00)		8,750.00
222562IB	BOND OPTION - BOP	1,500,000.00		(5,625.00)	
			(1,500,000.00)		5,625.00
222563IB	BOND OPTION - BOP	3,500,000.00		(15,312.50)	
			(3,500,000.00)		15,312.50
222564IB	BOND OPTION - BOP	1,500,000.00		(7,968.75)	
			(1,500,000.00)		7,968.75
222567IB	BOND OPTION - BOP	2,000,000.00		(7,500.00)	
			(2,000,000.00)		7,500.00
222568IB	BOND OPTION - BOP	3,000,000.00		(11,484.38)	
			(3,000,000.00)		11,484.38
222569IB	BOND OPTION - BOP	2,000,000.00		(11,093.75)	
			(2,000,000.00)		11,093.75
222570IB	BOND OPTION - BOP	3,000,000.00		(16,640.63)	
			(3,000,000.00)		16,640.63
222571IB	BOND OPTION - BOP	1,500,000.00		(7,265.63)	
			(1,500,000.00)		7,265.63
222573IB	BOND OPTION - BOP	2,000,000.00		(11,562.50)	
			(2,000,000.00)		11,562.50
222574IB	BOND OPTION - BOP	2,000,000.00		(9,062.50)	
			(2,000,000.00)		9,062.50
222576IB	BOND OPTION - BOP	2,500,000.00		(9,179.69)	
			(2,500,000.00)		9,179.69
222579IB	BOND OPTION - BOP	1,500,000.00		(6,796.88)	
			(1,500,000.00)		6,796.88
222580IB	BOND OPTION - BOP	1,500,000.00		(6,796.88)	
			(1,500,000.00)		6,796.88
222581IB	BOND OPTION - BOP	1,500,000.00		(6,914.06)	
			(1,500,000.00)		6,914.06
222589IB	BOND OPTION - BOP	3,500,000.00		(14,492.19)	
			(3,500,000.00)		14,492.19
222590IB	BOND OPTION - BOP	1,500,000.00		(6,328.13)	
			(1,500,000.00)		6,328.13
222591IB	BOND OPTION - BOP	1,500,000.00		(6,328.13)	
			(1,500,000.00)		6,328.13
222594IB	BOND OPTION - BOP	3,500,000.00		(14,492.19)	
			(3,500,000.00)		14,492.19
222595IB	BOND OPTION - BOP	1,500,000.00		(7,265.63)	
			(1,500,000.00)		7,265.63
222596IB	BOND OPTION - BOP	1,500,000.00		(5,156.25)	
			(1,500,000.00)		5,156.25
222597IB	BOND OPTION - BOP	6,500,000.00		(25,390.63)	
			(6,500,000.00)		25,390.63
222598IB	BOND OPTION - BOP	6,500,000.00		(19,296.88)	
			(6,500,000.00)		19,296.88
222599IB	BOND OPTION - BOP	2,000,000.00		(7,812.50)	
			(2,000,000.00)		7,812.50
222600IB	BOND OPTION - BOP	3,500,000.00		(16,406.25)	
			(3,500,000.00)		16,406.25
222601IB	BOND OPTION - BOP	3,500,000.00		(13,125.00)	

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SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(3,500,000.00)		13,125.00
222650IB	BOND OPTION - BOP	1,500,000.00		(2,343.75)	
			(1,500,000.00)		2,343.75
222654IB	BOND OPTION - BOP	3,500,000.00		(20,234.38)	
			(3,500,000.00)		20,234.38
222655IB	BOND OPTION - BOP	3,500,000.00		(14,765.63)	
			(3,500,000.00)		14,765.63
222656IB	BOND OPTION - BOP	3,000,000.00		(17,343.75)	
			(3,000,000.00)		17,343.75
222657IB	BOND OPTION - BOP	3,000,000.00		(12,656.25)	
			(3,000,000.00)		12,656.25
222659IB	BOND OPTION - BOP	3,000,000.00		(13,125.00)	
			(3,000,000.00)		13,125.00
222660IB	BOND OPTION - BOP	3,000,000.00		(18,046.88)	
			(3,000,000.00)		18,046.88
222671IB	BOND OPTION - BOP	6,000,000.00		(31,875.00)	
			(6,000,000.00)		31,875.00
222672IB	BOND OPTION - BOP	6,000,000.00		(37,500.00)	
			(6,000,000.00)		37,500.00
222678IB	BOND OPTION - BOP	6,000,000.00		(37,500.00)	
			(6,000,000.00)		37,500.00
222679IB	BOND OPTION - BOP	6,000,000.00		(41,250.00)	
			(6,000,000.00)		41,250.00
222680IB	BOND OPTION - BOP	6,000,000.00		(38,906.25)	
			(6,000,000.00)		38,906.25
222681IB	BOND OPTION - BOP	6,000,000.00		(42,656.25)	
			(6,000,000.00)		42,656.25
222682IB	BOND OPTION - BOP	3,300,000.00		(20,367.19)	
			(3,300,000.00)		20,367.19
222683IB	BOND OPTION - BOP	3,300,000.00		(22,687.50)	
			(3,300,000.00)		22,687.50
222691IB	BOND OPTION - BOP	5,000,000.00		(35,937.50)	
			(5,000,000.00)		35,937.50
222692IB	BOND OPTION - BOP	4,000,000.00		(28,125.00)	
			(4,000,000.00)		28,125.00
222694IB	BOND OPTION - BOP	7,500,000.00		(62,109.38)	
			(7,500,000.00)		62,109.38
222695IB	BOND OPTION - BOP	5,500,000.00		(29,218.75)	
			(5,500,000.00)		29,218.75
222696IB	BOND OPTION - BOP	5,500,000.00		(37,812.50)	
			(5,500,000.00)		37,812.50
222697IB	BOND OPTION - BOP	6,500,000.00		(35,039.06)	
			(6,500,000.00)		35,039.06
222698IB	BOND OPTION - BOP	6,500,000.00		(44,687.50)	
			(6,500,000.00)		44,687.50
222711IB	BOND OPTION - BOP	1,500,000.00		(8,085.94)	
			(1,500,000.00)		8,085.94
222712IB	BOND OPTION - BOP	3,000,000.00		(11,718.75)	
			(3,000,000.00)		11,718.75
222714IB	BOND OPTION - BOP	5,500,000.00		(17,187.50)	
			(5,500,000.00)		17,187.50
222716IB	BOND OPTION - BOP	5,500,000.00		(27,070.31)	
			(5,500,000.00)		27,070.31
222722IB	BOND OPTION - BOP	4,000,000.00		(13,281.25)	
			(4,000,000.00)		13,281.25
222728IB	BOND OPTION - BOP	2,500,000.00		(15,234.38)	
			(2,500,000.00)		15,234.38
222729IB	BOND OPTION - BOP	4,500,000.00		(27,421.88)	
			(4,500,000.00)		27,421.88
222735IB	BOND OPTION - BOP	5,000,000.00		(19,531.25)	
			(5,000,000.00)		19,531.25
222737IB	BOND OPTION - BOP	1,000,000.00		(3,593.75)	
			(1,000,000.00)		3,593.75
222750IB	BOND OPTION - BOP	3,500,000.00		(13,125.00)	
			(3,500,000.00)		13,125.00
222752IB	BOND OPTION - BOP	3,500,000.00		(11,484.38)	
			(3,500,000.00)		11,484.38
222754IB	BOND OPTION - BOP	1,500,000.00		(4,687.50)	
			(1,500,000.00)		4,687.50
222765IB	BOND OPTION - BOP	2,000,000.00		(4,375.00)	
			(2,000,000.00)		4,375.00
222770IB	BOND OPTION - BOP	2,000,000.00		(7,812.50)	
			(2,000,000.00)		7,812.50
9L88VUU	BOND OPTION - BOPPUT SCTY SWP-USD EX 09/07/2022 1	8,000,000.00		(50,625.00)	
			(8,000,000.00)		312.00
US0985711089	BOOKING HOLDINGS INC COMMON STOCK USD 0.008	654.00		(1,266,987.66)	
			(1,634.00)		3,191,325.71
US0995021062	BOOZ ALLEN HAMILTON HOLDING CORP COMMON STOCK US	2,073.00		(174,670.98)	
			(5,164.00)		442,575.47
US0997241064	BORGWARNER INC COMMON STOCK USD 0.01	7,104.00		(266,366.60)	
			(8,102.00)		298,545.35
US1005571070	BOSTON BEER CO INC/THE COMMON STOCK USD 0.01	157.00		(47,456.39)	
			(251.00)		79,363.39
US100743AM53	BOSTON GAS CO CALLABLE NOTES FIXED 3.757%	325,000.00		(325,000.00)	
			(325,000.00)		-
US1011211018	BOSTON PROPERTIES INC REIT USD 0.01	2,475.00		(222,750.00)	
			(4,027.00)		357,785.49
US101137BA41	BOSTON SCIENTIFIC CORP CALLABLE NOTES FIXED 2.65%	1,800,000.00		(1,571,436.00)	
			(3,524,000.00)		984,070.00

IBM PERSONAL PENSION PLAN
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US101137AT41	BOSTON SCIENTIFIC CORP CALLABLE NOTES FIXED 4.55%	348,000.00		(364,993.20)	
			(2,567,000.00)		2,202,810.54
US1011371077	BOSTON SCIENTIFIC CORP COMMON STOCK USD 0.01	22,744.00		(826,273.20)	
			(41,090.00)		1,590,467.89
US1033041013	BOYD GAMING CORP COMMON STOCK USD 0.01	1,366.00		(69,433.78)	
			(2,200.00)		115,104.78
US103557AC88	BOYNE USA INC CALLABLE NOTES FIXED 4.75%	100,000.00		(100,000.00)	
			(200,000.00)		190,000.00
US10373QAD25	BP CAPITAL MARKETS AMERICA INC CALLABLE NOTES	500,000.00		(510,245.00)	
			(880,000.00)		888,949.60
US10373QBQ47	BP CAPITAL MARKETS AMERICA INC CALLABLE NOTES	2,971,000.00		(2,212,684.15)	
			(7,888,000.00)		3,814,086.60
US10373QBN97	BP CAPITAL MARKETS AMERICA INC CALLABLE NOTES	4,005,000.00		(3,167,116.31)	
			(3,347,000.00)		1,217,506.00
US10373QBP46	BP CAPITAL MARKETS AMERICA INC CALLABLE NOTES	1,370,000.00		(1,111,605.15)	
			(5,045,000.00)		2,848,656.78
US10373QBQ29	BP CAPITAL MARKETS AMERICA INC CALLABLE NOTES	880,000.00		(744,752.20)	
			(4,148,000.00)		2,195,389.87
US10373QBR02	BP CAPITAL MARKETS AMERICA INC CALLABLE NOTES	1,690,000.00		(1,522,469.95)	
			(10,473,000.00)		7,580,595.22
US10373QBS84	BP CAPITAL MARKETS AMERICA INC CALLABLE NOTES	1,680,000.00		(1,457,186.75)	
			(4,430,000.00)		2,237,481.35
US10373QBT67	BP CAPITAL MARKETS AMERICA INC CALLABLE NOTES	8,001,000.00		(7,718,193.80)	
			(6,713,000.00)		5,282,289.13
US10373QBL32	BP CAPITAL MARKETS AMERICA INC CALLABLE NOTES	525,000.00		(498,335.25)	
			(360,000.00)		-
US05565QDA31	BP CAPITAL MARKETS PLC CALLABLE BOND FIXED 3.506%	795,000.00		(809,588.25)	
			(795,000.00)		798,712.65
US05565QDH83	BP CAPITAL MARKETS PLC CALLABLE NOTES FIXED 3.723%	3,855,000.00		(3,753,297.90)	
			(1,457,000.00)		-
US05565QCP19	BP CAPITAL MARKETS PLC CALLABLE NOTES FIXED 3.814%	1,475,000.00		(1,507,833.50)	
			(1,475,000.00)		1,494,087.70
US0556221044	BP PLC ADR USD	46,327.00		(1,483,868.82)	
			(88,002.00)		2,494,354.53
GB0007980591	BP PLC COMMON STOCK GBP 0.25	45,729.00		(224,935.74)	
			(583,447.00)		2,765,631.28
US05578QAH65	BPCE SA CALLABLE MEDIUM TERM NOTE VARIABLE	439,000.00		(439,000.00)	
			(439,000.00)		436,273.81
US05583JAM45	BPCE SA CALLABLE MEDIUM TERM NOTE VARIABLE	406,000.00		(406,000.00)	
			(406,000.00)		412,150.90
US05578DAX03	BPCE SA MEDIUM TERM NOTE FIXED 3.375% 02/DEC/2026	3,000,000.00		(2,897,220.00)	
			(1,748,000.00)		-
US05578AE465	BPCE SA MEDIUM TERM NOTE FIXED 4.75% 19/JUL/2027	616,000.00		(614,453.84)	
			(616,000.00)		620,626.16
US05578AAW80	BPCE SA MEDIUM TERM NOTE VARIABLE 14/JAN/2025 USD	3,860,000.00		(3,860,000.00)	
			(3,860,000.00)		1,567,173.00
AU000000BXB1	BRAMBLES LTD NPV	36,725.00		(320,664.00)	
			(44,544.00)		341,278.00
US10554TAE55	BRASKEM NETHERLANDS FINANCE BV CALLABLE NOTES	2,695,000.00		(2,104,002.30)	
			(1,065,000.00)		832,149.00
US0185811082	BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD 0.01	838.00		(36,293.78)	
			(1,676.00)		69,426.53
DE000A1DAH0	BRENNTAG SE	19.00		(1,156.00)	
			(3,918.00)		230,435.00
JP3830800003	BRIDGESTONE CORP COMMON STOCK JPY	19,200.00		(793,185.54)	
			(19,124.00)		685,036.89
US1091941005	BRIGHT HORIZONS FAMILY SOLUTIONS INC COMMON STOCK	915.00		(68,231.55)	
			(1,536.00)		116,554.88
US10921U2C16	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING MEDIUM TERM	625,000.00		(559,900.00)	
			(1,510,000.00)		-
US10922N1037	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD 0.01	1,172.00		(48,872.40)	
			(2,067.00)		93,318.57
US110122DH81	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED	300,000.00		(306,162.00)	
			(533,000.00)		-
US110122CQ99	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED	650,000.00		(679,841.50)	
			(3,752,000.00)		652,113.00
US110122DR63	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 2.35%	385,000.00		(327,959.70)	
			(6,169,000.00)		4,069,745.06
US110122DS47	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 2.55%	1,015,000.00		(717,412.50)	
			(7,380,000.00)		5,394,234.44
US110122DU92	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 2.95%	7,965,000.00		(7,855,321.05)	
			(6,732,000.00)		2,683,014.50
US110122DV75	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 3.55%	15,161,000.00		(15,132,092.67)	
			(11,244,000.00)		5,594,188.50
US110122DW58	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 3.7%	17,087,000.00		(16,755,526.57)	
			(13,394,000.00)		8,187,839.03
US110122DX32	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 3.9%	9,812,000.00		(9,591,002.77)	
			(8,640,000.00)		3,454,011.64
US110122DE50	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 3.9%	1,365,000.00		(1,403,223.30)	
			(2,925,000.00)		869,472.00
US110122CR72	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 4.25%	1,820,000.00		(1,940,853.40)	
			(5,757,000.00)		1,750,691.50
US110122DK11	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 4.35%	390,000.00		(413,571.60)	
			(1,034,000.00)		75,196.55
US110122DL93	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 4.55%	115,000.00		(112,486.00)	
			(6,443,000.00)		4,383,821.85
US110122DJ48	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 5%	280,000.00		(331,254.00)	
			(2,736,000.00)		3,381,008.56
US1101221083	BRISTOL-MYERS SQUIBB CO COMMON STOCK USD 0.1	35,046.00		(2,679,318.02)	

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(69,938.00)		5,103,926.12
GB0002875804	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP 25	10,933.00	(7,608.00)	(432,351.05)	302,482.00
US11120VAL71	BRIXMOR OPER 2.5% DUE 08-16-2031	2,610,000.00	(21,000.00)	(2,016,888.00)	16,425.00
US11120VAC72	BRIXMOR OPER 4.125% DUE 06-15-2026	1,825,000.00	(2,240,000.00)	(1,792,624.00)	2,141,104.00
US11120U1051	BRIXMOR PROPERTY GROUP INC REIT USD 0.01	4,462.00	(7,416.00)	(87,812.16)	154,202.70
US11134LAH24	BROADCOM CORP / BROADCOM CAYMAN FINANCE LTD	2,089,000.00	(3,423,000.00)	(2,044,699.94)	1,439,038.48
US11134LAR06	BROADCOM CORP / BROADCOM CAYMAN FINANCE LTD	516,000.00	(516,000.00)	(494,147.40)	477,279.00
US11135FAS02	BROADCOM INC 4.3% DUE 11-15-2032 BEO	175,000.00	(4,862,000.00)	(163,950.00)	2,556,146.00
US11135FBE07	BROADCOM INC CALLABLE NOTES FIXED 1.95%	125,000.00	(125,000.00)	(109,448.75)	106,936.00
US11135FBH38	BROADCOM INC CALLABLE NOTES FIXED 2.45%	3,465,000.00	(6,769,000.00)	(2,952,078.20)	3,295,237.92
US11135FBF71	BROADCOM INC CALLABLE NOTES FIXED 2.6% 15/FEB/2033	1,025,000.00	(13,220,000.00)	(797,545.60)	5,111,847.73
US11135FBP53	BROADCOM INC CALLABLE NOTES FIXED 3.137%	8,489,000.00	(9,005,000.00)	(6,340,901.61)	1,729,320.55
US11135FBQ37	BROADCOM INC CALLABLE NOTES FIXED 3.187%	2,855,000.00	(6,589,000.00)	(2,198,198.60)	2,710,375.50
US11135FBK66	BROADCOM INC CALLABLE NOTES FIXED 3.419%	670,000.00	(4,591,000.00)	(661,339.93)	413,653.47
US11135FBL40	BROADCOM INC CALLABLE NOTES FIXED 3.469%	3,446,000.00	(5,062,000.00)	(3,006,946.24)	1,097,888.09
US11135FBJ93	BROADCOM INC CALLABLE NOTES FIXED 3.5% 15/FEB/2041	1,355,000.00	(11,743,000.00)	(1,055,210.95)	931,897.00
US11135FBG54	BROADCOM INC CALLABLE NOTES FIXED 3.75%	1,250,000.00	(4,278,000.00)	(1,273,712.50)	634,271.05
US11135FBR10	BROADCOM INC CALLABLE NOTES FIXED 4% 15/APR/2029	392,000.00	(392,000.00)	(391,807.92)	354,357.24
US11135FAL58	BROADCOM INC CALLABLE NOTES FIXED 4.11%	6,792,000.00	(9,630,000.00)	(6,996,296.42)	6,870,115.42
US11135FAQ46	BROADCOM INC CALLABLE NOTES FIXED 4.15%	1,671,000.00	(15,124,000.00)	(1,561,759.71)	13,361,221.85
US11135FBT75	BROADCOM INC CALLABLE NOTES FIXED 4.15%	1,554,000.00	(1,293,000.00)	(1,550,867.22)	500,077.16
US11135FBV22	BROADCOM INC CALLABLE NOTES FIXED 4.926%	18,906,908.54	(9,028,908.54)	(18,706,623.21)	3,522,910.26
US11135F1012	BROADCOM INC COMMON STOCK USD	9,918.00	(13,774.00)	(5,172,532.43)	7,008,318.16
US11133T1034	BROADRIDGE FINANCIAL SOLUTIONS INC COMMON STOCK	1,842.00	(2,981.00)	(248,154.24)	439,007.27
CA1125851040	BROOKFIELD	10,062.00	(52,905.00)	(486,194.80)	2,470,628.23
US11271LAF94	BROOKFIELD FINANCE INC CALLABLE NOTES FIXED 3.5%	2,385,000.00	(4,059,000.00)	(1,985,223.84)	424,362.90
US11271LAJ17	BROOKFIELD FINANCE INC CALLABLE NOTES FIXED 3.625%	700,000.00	(198,000.00)	(655,074.50)	-
US11271LAC63	BROOKFIELD FINANCE INC CALLABLE NOTES FIXED 3.9%	1,740,000.00	(1,540,000.00)	(1,864,131.60)	862,786.00
US11271RAB50	BROOKFIELD FINANCE LLC / BROOKFIELD FINANCE INC	1,155,000.00	(2,915,000.00)	(979,867.35)	-
BMG1624R1079	BROOKFIELD PROPERTY PREFERRED LP PUBLIC USD 25	56.00	(112.00)	(1,411.20)	2,511.50
CA11284V1058	BROOKFIELD RENEWABLE CORP COMMON STOCK CAD 0.01	21,034.00	(16,584.00)	(702,943.07)	610,614.10
US115236AE14	BROWN & BROWN INC CALLABLE NOTES FIXED 4.2%	392,000.00	(392,000.00)	(390,604.48)	394,227.62
US115236AF88	BROWN & BROWN INC CALLABLE NOTES FIXED 4.95%	3,563,000.00	(3,563,000.00)	(3,708,116.48)	1,252,169.64
US1152361010	BROWN & BROWN INC COMMON STOCK USD 0.1	3,684.00	(5,975.00)	(202,141.08)	349,916.29
US1156371007	BROWN-FORMAN CORP COMMON STOCK USD 0.15	5,075.00	(1,269.00)	(348,351.67)	86,000.40
US1156372096	BROWN-FORMAN CORP COMMON STOCK USD 0.15	15,754.00	(9,328.00)	(1,108,851.23)	644,115.22
CA05577W2004	BRP INC COMMON STOCK CAD	1,361.00	(604.00)	(104,466.55)	41,680.00
US1167941087	BRUKER CORP	1,695.00	(7,236.00)	(102,937.35)	472,804.53
GB0001490001	BRUNNER INVESTMENT TRUST PLC/THE CLOSED-END FUND	49,861.00	(2,163.00)	(671,397.74)	28,071.37
US1170431092	BRUNSWICK CORP/DE COMMON STOCK USD 0.75	1,167.00	(1,957.00)	(75,353.19)	135,744.56
US10112RBG83	BSTN PPTYS LTD 6.75% DUE 12-01-2027	3,912,000.00	(2,262,000.00)	(3,909,691.00)	2,358,865.00
GB0030913577	BT GROUP ORD GBP0.05	845.00	(8,585.00)	(1,154.00)	15,044.00
US12008R1077	BUILDERS FIRSTSOURCE INC COMMON STOCK USD 0.01	3,031.00	(5,293.00)	(154,277.90)	288,110.98
BMG169621056	BUNGE LTD COMMON STOCK USD 0.01	2,172.00	(3,528.00)	(214,398.12)	345,623.37
GB00B0744B38	BUNZL PLC ORD GBP0.32142857	38.00	(8,874.00)	(1,307.00)	262,043.00

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
FR0006174348	BUREAU VERITAS SA COMMON STOCK EUR 0.12	1,026.00		(29,574.44)	
			(1,126.00)		27,676.00
US12189LAW19	BURL NORTHN SANTA 4.15% DUE 04-01-2045	425,000.00		(341,326.00)	
			(360,000.00)		-
US12189LBD29	BURLINGTON NORTHERN SANTA FE LLC CALLABLE BOND	395,000.00		(371,363.20)	
			(287,000.00)		209,938.75
US12189LBJ98	BURLINGTON NORTHERN SANTA FE LLC CALLABLE BOND	10,104,000.00		(9,677,372.35)	
			(7,952,000.00)		6,084,413.60
US12189TA275	BURLINGTON NORTHERN SANTA FE LLC CALLABLE BOND	415,000.00		(493,476.50)	
			(5,535,000.00)		4,953,786.41
US12189LAC54	BURLINGTON NORTHERN SANTA FE LLC CALLABLE BOND	145,000.00		(166,467.25)	
			(41,000.00)		-
US12189LAN10	BURLINGTON NORTHERN SANTA FE LLC CALLABLE NOTES	240,000.00		(225,465.60)	
			(4,383,000.00)		3,337,922.60
US12189LAX91	BURLINGTON NORTHERN SANTA FE LLC CALLABLE NOTES	350,000.00		(437,035.70)	
			(381,000.00)		281,451.00
US12189LBG59	BURLINGTON NORTHERN SANTA FE LLC CALLABLE NOTES	415,000.00		(391,868.50)	
			(7,125,000.00)		3,631,867.56
US12189LBE02	BURLINGTON NORTHERN SANTA FE LLC CALLABLE NOTES	625,000.00		(626,164.50)	
			(213,000.00)		-
US12189LAU52	BURLINGTON NORTHN SANTA 4.55 09-01-2044	165,000.00		(155,042.00)	
			(428,000.00)		-
US12189LBH33	BURLINGTON NORTHN SANTA FE LLC 2.875%	240,000.00		(177,468.00)	
			(2,726,000.00)		-
US1220171060	BURLINGTON STORES INC COMMON STOCK USD 0.0001	1,055.00		(163,461.70)	
			(1,723.00)		264,850.57
3DZETLU	BUY TO OPEN REPO W/BARCLAYS 3% FROM	5,500,000.00		(5,500,000.00)	
			(5,500,000.00)		5,500,000.00
3DZFRGU	BUY TO OPEN REPO W/BARCLAYS 3% FROM	5,400,000.00		(5,400,000.00)	
			(5,400,000.00)		5,400,000.00
3DZGMKU	BUY TO OPEN REPO W/BARCLAYS 3% FROM	4,600,000.00		(4,600,000.00)	
			(4,600,000.00)		4,600,000.00
3DYDXDU	BUY TO OPEN REPO W/BNP PARIB 2.24% FROM	23,800,000.00		(23,800,000.00)	
			(23,800,000.00)		23,800,000.00
3DZ3JDU	BUY TO OPEN REPO W/BNP PARIB 2.24% FROM	4,000,000.00		(4,000,000.00)	
			(4,000,000.00)		4,000,000.00
3DZ363U	BUY TO OPEN REPO W/BNP PARIB 2.29% FROM	5,400,000.00		(5,400,000.00)	
			(10,800,000.00)		10,800,000.00
3DYSZGU	BUY TO OPEN REPO W/BNP PARIB 2.3% FROM	2,000,000.00		(2,000,000.00)	
			(2,000,000.00)		2,000,000.00
3DZHDKU	BUY TO OPEN REPO W/BNP PARIB 2.95% FROM	2,700,000.00		(2,700,000.00)	
			(2,700,000.00)		2,700,000.00
3E12YSU	BUY TO OPEN REPO W/BNP PARIB 3.04% FROM	2,000,000.00		(2,000,000.00)	
			(2,000,000.00)		2,000,000.00
3DZKRNU	BUY TO OPEN REPO W/BNP PARIB 3.05% FROM	3,200,000.00		(3,200,000.00)	
			(3,200,000.00)		3,200,000.00
3DZLNGU	BUY TO OPEN REPO W/BNP PARIB 3.06% FROM	2,400,000.00		(2,400,000.00)	
			(2,400,000.00)		2,400,000.00
3E1442U	BUY TO OPEN REPO W/BNP PARIB 3.08% FROM	2,000,000.00		(2,000,000.00)	
			(2,000,000.00)		2,000,000.00
3E1REHU	BUY TO OPEN REPO W/BNP PARIB 3.74% FROM	6,700,000.00		(6,700,000.00)	
			(6,700,000.00)		6,700,000.00
3E1TCYU	BUY TO OPEN REPO W/BNP PARIB 3.76% FROM	6,500,000.00		(6,500,000.00)	
			(6,500,000.00)		6,500,000.00
3E1ML2U	BUY TO OPEN REPO W/BNP PARIB 3.77% FROM	3,700,000.00		(3,700,000.00)	
			(3,700,000.00)		3,700,000.00
3E1FWSU	BUY TO OPEN REPO W/BNP PARIB 3.78% FROM	3,600,000.00		(3,600,000.00)	
			(3,600,000.00)		3,600,000.00
3E1PGMU	BUY TO OPEN REPO W/BNP PARIB 3.78% FROM	5,100,000.00		(5,100,000.00)	
			(5,100,000.00)		5,100,000.00
3E1QTGU	BUY TO OPEN REPO W/BNP PARIB 3.79% FROM	6,200,000.00		(6,200,000.00)	
			(6,200,000.00)		6,200,000.00
3E1SSTU	BUY TO OPEN REPO W/BNP PARIB 3.82% FROM	7,100,000.00		(7,100,000.00)	
			(7,100,000.00)		7,100,000.00
3E1PG3U	BUY TO OPEN REPO W/BNP PARIB 3.83% FROM	5,800,000.00		(5,800,000.00)	
			(5,800,000.00)		5,800,000.00
3E1EAPU	BUY TO OPEN REPO W/BNP PARIB 3.86% FROM	2,200,000.00		(2,200,000.00)	
			(2,200,000.00)		2,200,000.00
3E22WZU	BUY TO OPEN REPO W/BNP PARIB 4.15% FROM	6,000,000.00		(6,000,000.00)	
			(6,000,000.00)		6,000,000.00
3E21WWU	BUY TO OPEN REPO W/BNP PARIB 4.18% FROM	6,700,000.00		(6,700,000.00)	
			(6,700,000.00)		6,700,000.00
3E22ATU	BUY TO OPEN REPO W/BNP PARIB 4.18% FROM	6,500,000.00		(6,500,000.00)	
			(6,500,000.00)		6,500,000.00
3E1XPMU	BUY TO OPEN REPO W/BNP PARIB 4.2% FROM	7,500,000.00		(7,500,000.00)	
			(7,500,000.00)		7,500,000.00
3E1WGFU	BUY TO OPEN REPO W/BNP PARIB 4.27% FROM	8,800,000.00		(8,800,000.00)	
			(8,800,000.00)		8,800,000.00
3E1X43U	BUY TO OPEN REPO W/BNP PARIB 4.29% FROM	6,800,000.00		(6,800,000.00)	
			(6,800,000.00)		6,800,000.00
3E1VRTU	BUY TO OPEN REPO W/BNP PARIB 4.3% FROM	8,500,000.00		(8,500,000.00)	
			(8,500,000.00)		8,500,000.00
3E1WP6U	BUY TO OPEN REPO W/BNP PARIB 4.3% FROM	8,500,000.00		(8,500,000.00)	
			(8,500,000.00)		8,500,000.00
3E1WFLU	BUY TO OPEN REPO W/BNP PARIB 4.34% FROM	4,300,000.00		(4,300,000.00)	
			(4,300,000.00)		4,300,000.00
3E1UQTU	BUY TO OPEN REPO W/BNP PARIB 4.35% FROM	7,200,000.00		(7,200,000.00)	
			(7,200,000.00)		7,200,000.00
3DYPC9U	BUY TO OPEN REPO W/CITIGROUP 2.28% FROM	13,800,000.00		(13,800,000.00)	

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(13,800,000.00)		13,800,000.00
3DYRZKU	BUY TO OPEN REPO W/CITIGROUP 2.29% FROM	27,700,000.00		(27,700,000.00)	
			(27,700,000.00)		27,700,000.00
3DYSTTU	BUY TO OPEN REPO W/CITIGROUP 2.29% FROM	28,300,000.00		(28,300,000.00)	
			(28,300,000.00)		28,300,000.00
3DYAN5U	BUY TO OPEN REPO W/CITIGROUP 2.3% FROM	3,300,000.00		(3,300,000.00)	
			(3,300,000.00)		3,300,000.00
3DYWEXU	BUY TO OPEN REPO W/CITIGROUP 2.3% FROM	3,900,000.00		(3,900,000.00)	
			(3,900,000.00)		3,900,000.00
3E1QSSU	BUY TO OPEN REPO W/CITIGROUP 3.79% FROM	2,000,000.00		(2,000,000.00)	
			(2,000,000.00)		2,000,000.00
3E1TH9U	BUY TO OPEN REPO W/CITIGROUP 3.83% FROM	4,600,000.00		(4,600,000.00)	
			(4,600,000.00)		4,600,000.00
3E1XMDU	BUY TO OPEN REPO W/CITIGROUP 4.28% FROM	2,300,000.00		(2,300,000.00)	
			(2,300,000.00)		2,300,000.00
3E1WK7U	BUY TO OPEN REPO W/CITIGROUP 4.3% FROM	4,700,000.00		(4,700,000.00)	
			(4,700,000.00)		4,700,000.00
3E1WEBU	BUY TO OPEN REPO W/CITIGROUP 4.33% FROM	300,000.00		(300,000.00)	
			(300,000.00)		300,000.00
3DYCZLU	BUY TO OPEN REPO W/HSBC SECU 2.29% FROM	23,900,000.00		(23,900,000.00)	
			(23,900,000.00)		23,900,000.00
3DYCAVU	BUY TO OPEN REPO W/J.P. MORG 2.25% FROM	23,800,000.00		(23,800,000.00)	
			(23,800,000.00)		23,800,000.00
3DY9J3U	BUY TO OPEN REPO W/J.P. MORG 2.26% FROM	24,000,000.00		(24,000,000.00)	
			(24,000,000.00)		24,000,000.00
3DY7Y2U	BUY TO OPEN REPO W/J.P. MORG 2.27% FROM	3,900,000.00		(3,900,000.00)	
			(3,900,000.00)		3,900,000.00
3E1R00U	BUY TO OPEN REPO W/J.P. MORG 3.81% FROM	7,500,000.00		(7,500,000.00)	
			(7,500,000.00)		7,500,000.00
3DYMZJU	BUY TO OPEN REPO W/RBC CAPIT 2.28% FROM	3,600,000.00		(3,600,000.00)	
			(3,600,000.00)		3,600,000.00
3DYNZZU	BUY TO OPEN REPO W/RBC CAPIT 2.28% FROM	8,700,000.00		(8,700,000.00)	
			(8,700,000.00)		8,700,000.00
3DYPWKU	BUY TO OPEN REPO W/RBC CAPIT 2.28% FROM	2,100,000.00		(2,100,000.00)	
			(2,100,000.00)		2,100,000.00
3DYMESU	BUY TO OPEN REPO W/RBC CAPIT 2.29% FROM	4,800,000.00		(4,800,000.00)	
			(4,800,000.00)		4,800,000.00
3DYQZVU	BUY TO OPEN REPO W/RBC CAPIT 2.29% FROM	28,100,000.00		(28,100,000.00)	
			(28,100,000.00)		28,100,000.00
3DYTPMU	BUY TO OPEN REPO W/RBC CAPIT 2.29% FROM	19,800,000.00		(19,800,000.00)	
			(19,800,000.00)		19,800,000.00
3DYAK9U	BUY TO OPEN REPO W/RBC CAPIT 2.3% FROM	24,000,000.00		(24,000,000.00)	
			(24,000,000.00)		24,000,000.00
3DYJYPU	BUY TO OPEN REPO W/RBC CAPIT 2.3% FROM	10,000,000.00		(10,000,000.00)	
			(10,000,000.00)		10,000,000.00
3DYKZSU	BUY TO OPEN REPO W/RBC CAPIT 2.3% FROM	10,000,000.00		(10,000,000.00)	
			(10,000,000.00)		10,000,000.00
3DY7C3U	BUY TO OPEN REPO W/RBC CAPIT 2.31% FROM	24,200,000.00		(24,200,000.00)	
			(24,200,000.00)		24,200,000.00
3DZJUMU	BUY TO OPEN REPO W/RBC CAPIT 3% FROM	2,900,000.00		(2,900,000.00)	
			(2,900,000.00)		2,900,000.00
3DZJR2U	BUY TO OPEN REPO W/RBC CAPIT 3% FROM	2,900,000.00		(2,900,000.00)	
			(2,900,000.00)		2,900,000.00
3DZNLJU	BUY TO OPEN REPO W/RBC CAPIT 3.06% FROM	2,600,000.00		(2,600,000.00)	
			(2,600,000.00)		2,600,000.00
3E1SESU	BUY TO OPEN REPO W/RBC CAPIT 3.81% FROM	2,600,000.00		(2,600,000.00)	
			(2,600,000.00)		2,600,000.00
3E1SSAU	BUY TO OPEN REPO W/RBC CAPIT 3.82% FROM	2,600,000.00		(2,600,000.00)	
			(2,600,000.00)		2,600,000.00
3E1TECU	BUY TO OPEN REPO W/RBC CAPIT 3.82% FROM	4,700,000.00		(4,700,000.00)	
			(4,700,000.00)		4,700,000.00
3E1PL5U	BUY TO OPEN REPO W/RBC CAPIT 3.83% FROM	2,800,000.00		(2,800,000.00)	
			(2,800,000.00)		2,800,000.00
3E1TH3U	BUY TO OPEN REPO W/RBC CAPIT 3.83% FROM	6,700,000.00		(6,700,000.00)	
			(6,700,000.00)		6,700,000.00
3E1NUKU	BUY TO OPEN REPO W/RBC CAPIT 3.86% FROM	4,300,000.00		(4,300,000.00)	
			(4,300,000.00)		4,300,000.00
3E1UPUU	BUY TO OPEN REPO W/RBC CAPIT 4.34% FROM	5,500,000.00		(5,500,000.00)	
			(5,500,000.00)		5,500,000.00
3E1VPCU	BUY TO OPEN REPO W/RBC CAPIT 4.36% FROM	4,600,000.00		(4,600,000.00)	
			(4,600,000.00)		4,600,000.00
3DY9FEU	BUY TO OPEN REPO W/SCOTIA CA 2.3% FROM	23,900,000.00		(23,900,000.00)	
			(23,900,000.00)		23,900,000.00
3DYUGTU	BUY TO OPEN REPO W/SCOTIA CA 2.3% FROM	4,500,000.00		(4,500,000.00)	
			(4,500,000.00)		4,500,000.00
3DYVBVU	BUY TO OPEN REPO W/SCOTIA CA 2.3% FROM	6,100,000.00		(6,100,000.00)	
			(6,100,000.00)		6,100,000.00
3DZPQ4U	BUY TO OPEN REPO W/SCOTIA CA 3.03% FROM	2,500,000.00		(2,500,000.00)	
			(2,500,000.00)		2,500,000.00
3E1RPWU	BUY TO OPEN REPO W/SCOTIA CA 3.75% FROM	2,100,000.00		(2,100,000.00)	
			(2,100,000.00)		2,100,000.00
3E1EP0U	BUY TO OPEN REPO W/TORONTO D 3.83% FROM	2,800,000.00		(2,800,000.00)	
			(2,800,000.00)		2,800,000.00
3E2249U	BUY TO OPEN REPO W/TORONTO D 4.31% FROM	5,000,000.00		(5,000,000.00)	
			(5,000,000.00)		5,000,000.00
US05605H1005	BWX TECHNOLOGIES INC COMMON STOCK USD 0.01	1,319.00		(66,728.21)	
			(2,293.00)		115,861.67
US05608WAA27	BX COMMERCIAL MORTGAGE TRUST 2021-SOAR 2021-SOAR A	400,000.00		(391,937.50)	
			(396,993.00)		-

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US12468P1049	C3.AI INC COMMON STOCK USD 0.001	466.00	(932.00)	(8,085.10)	16,970.96
US12685J1051	CABLE ONE INC COMMON STOCK USD 0.01	82.00	(132.00)	(98,401.64)	155,933.35
CFJ2IDX	CAC40 10 EURO FUT EQUITY INDEX 14/APR/2022 CFJ2	2.00	(2.00)	-	144,026.93
CFN2IDX	CAC40 10 EURO FUT EQUITY INDEX 15/JUL/2022 CFN2	2.00	(2.00)	-	120,043.49
CFZ1IDX	CAC40 10 EURO FUT EQUITY INDEX 17/DEC/2021 CFZ1	1.00	(1.00)	(80,022.28)	(81,191.76)
CFM2IDX	CAC40 10 EURO FUT EQUITY INDEX 17/JUN/2022 CFM2	2.00	(2.00)	-	126,094.00
CFG2IDX	CAC40 10 EURO FUT EQUITY INDEX 18/FEB/2022 CFG2	2.00	(2.00)	-	153,289.99
CFH2IDX	CAC40 10 EURO FUT EQUITY INDEX 18/MAR/2022 CFH2	2.00	(2.00)	-	140,057.72
CFK2IDX	CAC40 10 EURO FUT EQUITY INDEX 20/MAY/2022 CFK2	2.00	(2.00)	-	131,637.26
US1271903049	CACI INTERNATIONAL INC COMMON STOCK USD 0.1	386.00	(618.00)	(101,711.00)	166,930.09
US1273871087	CADENCE DESIGN SYSTEMS INC COMMON STOCK USD 0.01	6,111.00	(7,821.00)	(923,930.74)	1,235,186.35
CA1247651088	CAE INC COMMON STOCK CAD 0	2,181.00	(4,874.00)	(55,824.98)	89,726.36
US12769G1004	CAESARS ENTERTAINMENT INC COMMON STOCK USD	7,465.00	(7,146.00)	(314,213.79)	312,896.46
ES0140609019	CAIXABANK SA COMMON STOCK EUR 1	17,459.00	(507,966.00)	(57,102.11)	1,626,588.74
GB0001639920	CALEDONIA INVEST ORD GBP0.05	2,986.00	(31,000.00)	(120,885.00)	1,265,480.00
US13063A7D02	CALIFORNIA ST 7.3% 10-01-2039 BEO	885,000.00	(1,400,000.00)	(1,025,095.00)	-
9L8AWLU	CALL BONDOPT CHASUS33 10/06/2022 FNCL 4.	8,000,000.00	(8,000,000.00)	(24,062.00)	24,062.00
9L8CJVU	CALL BONDOPT CHASUS33 11/07/2022 FNCL 4.	3,000,000.00	(3,000,000.00)	(23,438.00)	23,438.00
9L8A27U	CALL BONDOPT CITIUS33 10/06/2022 FNCL 4.	4,500,000.00	(4,500,000.00)	(13,359.00)	13,359.00
9L8BAWU	CALL SWO USD BOFAUS6S P 1DSOFR / R 2.21%	1,500,000.00	(1,500,000.00)	(12,675.00)	7,700.00
9L8ARJU	CALL SWO USD DEUTGB2L P 1DSOFR / R 2.315	2,600,000.00	(2,600,000.00)	(22,620.00)	22,000.00
US1331311027	CAMDEN PROPERTY TRUST REIT USD 0.01	3,415.00	(3,804.00)	(457,212.65)	490,855.89
CA13321L1085	CAMECO CORP COMMON STOCK CAD 0	3,517.00	(6,061.00)	(82,604.06)	179,555.00
US134429BJ73	CAMPBELL SOUP CO CALLABLE NOTES FIXED 2.375%	200,000.00	(330,000.00)	(169,264.00)	-
US134429BH18	CAMPBELL SOUP CO CALLABLE NOTES FIXED 4.8%	520,000.00	(405,000.00)	(506,076.40)	-
US1344291091	CAMPBELL SOUP CO COMMON STOCK USD 0.0375	12,076.00	(13,131.00)	(583,375.88)	626,670.40
CA1349211054	CANADIAN APARTMENT PROPERTIES REIT REIT CAD 0	600.00	(1,330.00)	(21,178.63)	45,522.00
US13607HR469	CANADIAN IMPERIAL BANK OF COMMERCE CALLABLE NOTES	4,875,000.00	(4,875,000.00)	(4,872,367.50)	2,813,869.60
US13607HR535	CANADIAN IMPERIAL BANK OF COMMERCE CALLABLE NOTES	686,000.00	(686,000.00)	(683,544.12)	632,992.89
US13607HR618	CANADIAN IMPERIAL BANK OF COMMERCE CALLABLE NOTES	2,605,000.00	(2,605,000.00)	(2,601,691.65)	1,871,959.11
US13607H6M92	CANADIAN IMPERIAL BANK OF COMMERCE CALLABLE NOTES	7,120,000.00	(7,120,000.00)	(7,120,000.00)	4,154,872.00
CA1360691010	CANADIAN IMPERIAL BANK OF COMMERCE COMMON STOCK	19,396.00	(13,844.00)	(323,572.89)	658,340.00
US13607GRR73	CANADIAN IMPERIAL BANK OF COMMERCE NOTES FIXED	780,000.00	(1,330,000.00)	(707,389.80)	144,576.00
US136375CK60	CANADIAN NATIONAL RAILWAY CO CALLABLE NOTES FIXED	385,000.00	(40,000.00)	(311,333.60)	-
CA1363751027	CANADIAN NATIONAL RAILWAY CO COMMON STOCK CAD 0	9,811.00	(18,045.00)	(1,187,537.16)	2,173,310.39
US136375DB52	CANADIAN NATL RY CO 4.4% DUE 08-05-2052	4,541,000.00	(3,827,000.00)	(4,516,122.00)	18,356.00
US136385AY72	CANADIAN NATURAL RESOURCES LTD CALLABLE MEDIUM	3,751,000.00	(3,804,000.00)	(3,561,024.37)	2,585,849.48
US136385AL51	CANADIAN NATURAL RESOURCES LTD CALLABLE NOTES	1,595,000.00	(3,835,000.00)	(1,938,661.10)	2,589,042.30
US136385BA87	CANADIAN NATURAL RESOURCES LTD CALLABLE NOTES	6,527,000.00	(3,129,000.00)	(5,757,982.80)	2,695,946.00
CA1363851017	CANADIAN NATURAL RESOURCES LTD COMMON STOCK CAD 0	10,127.00	(48,988.00)	(540,935.15)	2,500,364.17
US13645RBE36	CANADIAN PACIFIC RAILWAY CO CALLABLE NOTES FIXED	300,000.00	(3,257,000.00)	(272,313.00)	2,581,526.94
US13645RBF01	CANADIAN PACIFIC RAILWAY CO CALLABLE NOTES FIXED	79,000.00	(2,292,000.00)	(68,707.09)	1,552,317.77
US13645RBG83	CANADIAN PACIFIC RAILWAY CO CALLABLE NOTES FIXED	165,000.00	(7,453,000.00)	(156,631.20)	5,410,590.94
US13645RBH66	CANADIAN PACIFIC RAILWAY CO CALLABLE NOTES FIXED	2,457,000.00	(4,894,000.00)	(1,960,655.56)	2,274,547.94
US13645RAV69	CANADIAN PACIFIC RAILWAY CO CALLABLE NOTES FIXED	255,000.00		(259,064.70)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(128,000.00)		-
US13645RAF10	CANADIAN PACIFIC RAILWAY CO CALLABLE NOTES FIXED	270,000.00		(312,390.00)	
CA1366812024	CANADIAN TIRE CORP LTD COMMON STOCK CAD 0	368.00	(1,729,000.00)	(48,956.19)	-
CA1367178326	CANADIAN UTILITIES LTD COMMON STOCK CAD 0	6,287.00	(881.00)	(194,422.44)	105,957.82
JP3242800005	CANON INC NPV	600.00	(16,621.00)	(14,644.00)	490,030.58
US138616AK34	CANTOR FITZGERALD LP CALLABLE NOTES FIXED 4.5%	5,565,000.00	(20,633.00)	(5,484,922.95)	467,116.00
FR0000125338	CAPGEMINI SE COMMON STOCK EUR 8	807.00	(3,600,000.00)	(146,133.35)	1,009,680.00
US14040HBK05	CAPITAL ONE FINANCIAL CORP CALLABLE NOTES FIXED	6,250,000.00	(659.00)	(6,556,125.00)	114,662.00
US14040HCM51	CAPITAL ONE FINANCIAL CORP CALLABLE NOTES VARIABLE	5,247,000.00	(2,100,000.00)	(5,247,000.00)	-
US14040HCN35	CAPITAL ONE FINANCIAL CORP CALLABLE NOTES VARIABLE	3,376,000.00	(2,745,000.00)	(3,376,231.70)	577,418.82
US14040HCS22	CAPITAL ONE FINANCIAL CORP CALLABLE NOTES VARIABLE	5,866,000.00	(3,376,000.00)	(5,870,089.90)	3,343,127.58
US14040HCT05	CAPITAL ONE FINANCIAL CORP CALLABLE NOTES VARIABLE	3,677,000.00	(5,866,000.00)	(3,677,000.00)	4,191,649.85
US14040HCU77	CAPITAL ONE FINANCIAL CORP CALLABLE NOTES VARIABLE	13,442,000.00	(1,711,000.00)	(13,430,914.72)	697,617.11
US14040HCV50	CAPITAL ONE FINANCIAL CORP CALLABLE NOTES VARIABLE	3,179,000.00	(10,587,000.00)	(3,179,000.00)	5,821,655.00
US14040HCQ65	CAPITAL ONE FINANCIAL CORP CALLABLE NOTES VARIABLE	2,115,000.00	(3,179,000.00)	(2,115,000.00)	1,660,330.00
US14040HCH66	CAPITAL ONE FINANCIAL CORP CALLABLE NOTES VARIABLE	1,200,000.00	(1,755,000.00)	(1,053,900.00)	509,789.00
US14040H1059	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD 0.01	6,616.00	(11,450,000.00)	(704,429.36)	6,743,268.00
US14041NFZ96	CAPITAL ONE MULTI-ASSET EXECUTION TRUST 2022-A1 A1	2,087,000.00	(17,839.00)	(2,086,842.64)	2,226,418.19
US14041NGA37	CAPITAL ONE MULTI-ASSET EXECUTION TRUST 2022-A2 A	2,947,000.00	(2,013,000.00)	(2,946,529.07)	1,927,589.06
US14043GAD60	CAPITAL ONE PRIME AUTO RECEIVABLES SER 2	184,000.00	(2,086,000.00)	(183,987.00)	1,846,705.10
ZAE000035861	CAPITEC BANK HOLDINGS LTD COMMON STOCK ZAR 1	191.00	(184,000.00)	(24,722.21)	94,162.00
VGG1890L1076	CAPRI HOLDINGS LTD COMMON STOCK USD 0	2,257.00	(807.00)	(101,271.59)	87,385.20
US14149Y1082	CARDINAL HEALTH INC COMMON STOCK USD 0	4,504.00	(10,823.00)	(231,910.96)	467,929.04
US14149YBM93	CARDINAL HLTH INC 4.368% DUE 06-15-2047	35,000.00	(7,539.00)	(31,877.00)	429,104.86
US141781BS20	CARGILL INC CALLABLE NOTES FIXED 2.125%	100,000.00	(35,000.00)	(83,863.00)	-
US141781BU75	CARGILL INC CALLABLE NOTES FIXED 3.5% 22/APR/2025	2,400,000.00	(1,200,000.00)	(2,393,304.00)	845,366.40
US141781BW32	CARGILL INC CALLABLE NOTES FIXED 4% 22/JUN/2032	197,000.00	(2,400,000.00)	(195,697.83)	969,856.00
US141781BX15	CARGILL INC CALLABLE NOTES FIXED 4.375%	1,245,000.00	(197,000.00)	(1,246,404.30)	196,481.61
US1423391002	CARLISLE COS INC COMMON STOCK USD 1	801.00	(464,000.00)	(187,762.41)	265,782.60
DK0010181759	CARLSBERG AS COMMON STOCK DKK 20	8,231.00	(1,912.00)	(1,316,576.50)	519,682.80
US14316J1088	CARLYLE GROUP INC/THE COMMON STOCK USD 1	3,170.00	(15,807.00)	(104,177.54)	1,978,335.20
US1431301027	CARMAX INC COMMON STOCK USD 0.5	2,606.00	(4,508.00)	(228,494.08)	151,153.00
PA1436583006	CARNIVAL CORP COMMON STOCK USD 0.01	13,532.00	(4,266.00)	(129,501.24)	381,530.53
4G5307B	CARNIVAL CORP TL 1L B BL3625631	947,588.83	(21,322.00)	(922,074.60)	212,822.06
US14448CAQ78	CARRIER GLOBAL CORP CALLABLE NOTES FIXED 2.722%	100,000.00	(200,000.00)	(86,439.00)	197,750.00
US14448CAR51	CARRIER GLOBAL CORP CALLABLE NOTES FIXED 3.377%	180,000.00	(155,000.00)	(174,391.20)	-
US14448CAS35	CARRIER GLOBAL CORP CALLABLE NOTES FIXED 3.577%	130,000.00	(2,896,000.00)	(125,403.20)	1,833,501.90
US14448C1045	CARRIER GLOBAL CORP COMMON STOCK USD 0.01	13,914.00	(11,092,000.00)	(487,506.64)	8,003,021.87
2H2017W	CARSales.COM LTD COMMON - RIGHTS	2,050.00	(22,654.00)	-	844,296.28
US1462291097	CARTER'S INC COMMON STOCK USD 0.01	596.00	(2,050.00)	(42,202.76)	-
US1468691027	CARVANA CO COMMON STOCK USD 0.001	5,026.00	(6,659.00)	(155,484.26)	542,176.22
US14745XAA63	CASE WESTERN RESERVE UNIVERSITY CALLABLE BOND	1,480,000.00	(4,081.00)	(1,477,095.55)	126,980.26
US1475281036	CASEY'S GENERAL STORES INC COMMON STOCK USD 0	2,558.00	(724,000.00)	(524,469.10)	439,017.00
US1488061029	CATALENT INC COMMON STOCK USD 0.01	2,700.00	(2,132.00)	(280,773.00)	446,271.96
US14913R2V87	CATERPILLAR FINANCIAL SERVICES CORP CALLABLE	3,531,000.00	(4,259.00)	(3,526,515.63)	429,115.49
			(3,531,000.00)		3,533,746.34

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US14913R3A32	CATERPILLAR FINL 3.6% DUE 08-12-2027	8,017,000.00		(8,013,392.00)	4,047,430.00
US149123CB51	CATERPILLAR INC CALLABLE BOND FIXED 3.803%	1,560,000.00	(8,017,000.00)	(1,611,746.40)	
US149123CF65	CATERPILLAR INC CALLABLE NOTES FIXED 3.25%	570,000.00	(2,300,000.00)	(589,317.30)	734,664.70
US1491231015	CATERPILLAR INC COMMON STOCK USD 1	9,258.00	(517,000.00)	(1,838,761.06)	-
US14918AAD19	CATHOLIC HEALTH SERVICES OF LONG ISLAND OBLIGATED	170,000.00	(14,252.00)	(124,866.70)	2,737,330.72
US12503M1080	CBOE GLOBAL MARKETS INC COMMON STOCK USD	1,680.00	(170,000.00)	(184,279.20)	86,840.00
US12504L1098	CBRE GROUP INC COMMON STOCK USD 0.01	5,387.00	(8,504.00)	(383,185.48)	1,028,578.78
US12510Q1004	CCC INTELLIGENT SOLUTIONS HOLDINGS INC COMMON	2,700.00	(17,938.00)	(25,653.24)	1,383,911.00
CA1249003098	CCL INDUSTRIES INC COMMON STOCK CAD 0	1,140.00	(1,593.00)	(55,620.41)	15,180.00
US1248EPCN14	CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5%	400,000.00	(2,418.00)	(333,500.00)	121,318.51
US1248EPCP61	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP	795,000.00	(2,255,000.00)	(743,325.00)	187,385.00
9B7P13U	CCP DUE FROM MORGAN STANLEY CO LL	1,444,000.00	(3,000,000.00)	(1,444,000.00)	1,709,700.25
9AYQMLL	CCP DUE TO/FROM MORGAN STANLEY	126,971.00	(1,059,000.00)	(126,971.00)	1,059,000.00
9AYQMLU	CCP DUE TO/FROM MORGAN STANLEY	130,576.00	(126,971.00)	(130,576.00)	126,971.00
US12508E1010	CDK GLOBAL INC COMMON STOCK USD	1,774.00	(120,288.00)	(96,807.18)	120,288.00
SG1T66931158	CDL HOSPITALITY TRUSTS STAPLED SECURITY SGD 0	245.18	(3,827.00)	(246.81)	206,132.89
US136375DC36	CDN NATL RY CO 3.85% DUE 08-05-2032	302,000.00	(245.00)	(300,810.00)	210.00
CA13645T1003	CDN PAC KAN CTY --- REGISTERED SHS	6,726.00	(29,000.00)	(497,929.63)	28,418.00
US13645RAS31	CDN PAC RY CO NEW 2.9% DUE 02-01-2025	1,440,000.00	(27,032.00)	(1,362,974.00)	1,981,837.86
US13645RAX26	CDN PAC RY CO NEW 6.125% DUE 09-15-2115	320,000.00	(1,440,000.00)	(355,986.00)	1,366,228.00
US12514G1085	CDW CORP/DE COMMON STOCK USD 0.01	2,148.00	(2,853,000.00)	(343,314.84)	208,095.00
US12513GBA67	CDW LLC / CDW FINANCE CORP CALLABLE NOTES FIXED	1,050,000.00	(3,521.00)	(1,114,312.50)	582,527.88
US12513GBH11	CDW LLC / CDW FINANCE CORP CALLABLE NOTES FIXED	1,025,000.00	(1,050,000.00)	(1,025,297.25)	1,069,456.00
US12513GBG38	CDW LLC / CDW FINANCE CORP CALLABLE NOTES FIXED	750,000.00	(1,570,000.00)	(669,637.50)	1,362,619.00
US1508701034	CELANESE CORP COMMON STOCK USD 0.0001	1,739.00	(2,985,000.00)	(215,809.90)	2,648,486.00
US15089QAL86	CELANESE US HOLDINGS LLC CALLABLE NOTES FIXED	8,391,000.00	(3,811.00)	(8,396,219.71)	447,619.20
US15089QAP90	CELANESE US HOLDINGS LLC CALLABLE NOTES FIXED	6,196,000.00	(5,856,000.00)	(6,197,173.75)	3,756,401.21
US15089QAM69	CELANESE US HOLDINGS LLC CALLABLE NOTES FIXED	6,823,000.00	(3,442,000.00)	(6,829,174.44)	-
US15089QAN43	CELANESE US HOLDINGS LLC CALLABLE NOTES FIXED	3,010,000.00	(3,282,000.00)	(3,010,000.00)	889,440.00
US15089QAR56	CELANESE US HOLDINGS LLC CALLABLE NOTES FIXED 5.9%	12,900,000.00	(2,145,000.00)	(12,898,323.00)	-
ES0105066007	CELLNEX TELECOM SA COMMON STOCK EUR 0.25	183.00	(10,034,000.00)	(7,975.54)	4,676,443.60
US15135UAX72	CENOVUS ENERGY INC CALLABLE NOTES FIXED 3.75%	1,435,000.00	(709.00)	(1,393,460.10)	27,450.00
US15135UAM18	CENOVUS ENERGY INC CALLABLE NOTES FIXED 4.25%	3,438,000.00	(2,917,000.00)	(3,431,176.86)	1,850,302.00
US15135UAR05	CENOVUS ENERGY INC CALLABLE NOTES FIXED 5.4%	2,481,000.00	(2,379,000.00)	(2,242,136.00)	2,351,871.76
US15135UAF66	CENOVUS ENERGY INC CALLABLE NOTES FIXED 6.75%	1,559,000.00	(3,291,000.00)	(1,799,657.30)	578,292.52
CA15135U1093	CENOVUS ENERGY INC COMMON STOCK CAD 0	12,647.00	(3,894,000.00)	(236,350.12)	473,428.80
US15135UAP49	CENOVUS ENERGY INC FIXED 5.25% DUE	304,000.00	(21,662.00)	(267,344.00)	393,002.00
US15135BAY74	CENTENE CORP CALLABLE NOTES FIXED 2.45%	2,243,000.00	(1,550,000.00)	(2,060,951.50)	-
US15135BAX91	CENTENE CORP CALLABLE NOTES FIXED 2.5% 01/MAR/2031	286,000.00	(8,058,000.00)	(249,585.50)	4,425,269.31
US15135BAW19	CENTENE CORP CALLABLE NOTES FIXED 3% 15/OCT/2030	480,000.00	(5,225,000.00)	(444,961.00)	3,494,529.08
US15135B1017	CENTENE CORP COMMON STOCK USD 0.001	11,276.00	(305,000.00)	(909,375.76)	277,773.32
US15135BAT89	CENTENE CORP DEL FIXED 4.625%	1,830,000.00	(14,952.00)	(1,723,988.00)	1,260,069.05
US15189XAY40	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC CALLABLE	5,527,000.00	(1,150,000.00)	(5,455,371.99)	-
US15189XAT54	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC CALLABLE	185,000.00	(4,378,000.00)	(199,985.00)	3,609,389.04
US15189TAW71	CENTERPOINT ENERGY INC CALLABLE NOTES FIXED 2.5%	175,000.00	(437,000.00)	(169,541.75)	-

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(1,330,000.00)		877,662.00
US15189T1079	CENTERPOINT ENERGY INC COMMON STOCK USD 0.01	10,147.00	(15,703.00)	(282,677.45)	458,959.62
JP3566800003	CENTRAL JAPAN RAILWAY CO COMMON STOCK JPY	900.00	(653.00)	(127,220.96)	74,538.00
US15677J1088	CERIDIAN HCM HOLDING INC COMMON STOCK USD 0.01	2,148.00	(3,383.00)	(96,165.96)	172,087.96
US15687V1098	CERTARA INC COMMON STOCK USD 0.01	1,737.00	(1,811.00)	(36,081.27)	31,381.19
US1252691001	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD 0.01	3,401.00	(5,579.00)	(308,572.73)	517,706.11
US12527GAD51	CF INDUSTRIES INC CALLABLE NOTES FIXED 4.95%	3,780,000.00	(7,730,000.00)	(4,211,073.75)	755,003.95
US12527GAF00	CF INDUSTRIES INC CALLABLE NOTES FIXED 5.15%	970,000.00	(796,000.00)	(1,157,801.70)	-
US12527GAE35	CF INDUSTRIES INC CALLABLE NOTES FIXED 5.375%	2,670,000.00	(3,125,000.00)	(3,182,565.34)	563,353.70
333348U	CF OTHER MISCELLANEOUS FUND APL	641,505,239.00	(628,205,616.00)	(14,416,090.00)	-
CA12532H1047	CGI INC COMMON STOCK CAD 0	8,426.00	(18,022.00)	(679,555.16)	1,509,969.28
US12541W2098	CH ROBINSON WORLDWIDE INC COMMON STOCK USD 0.1	2,038.00	(3,399.00)	(206,347.50)	355,777.96
KYG202881093	CHAILEASE HOLDING CO LTD COMMON STOCK TWD 10	867.00	(13,000.00)	-	32,154.55
US15912K1007	CHANGE HEALTHCARE INC COMMON STOCK MXN 0.001	3,591.00	(6,116.00)	(82,916.19)	142,942.70
US15961R1059	CHARGEPOINT HOLDINGS INC COMMON STOCK USD 0.0001	4,161.00	(90,085.00)	(61,460.23)	1,339,151.03
US1598641074	CHARLES RIVER LABORATORIES INTERNATIONAL INC	792.00	(1,284.00)	(165,195.36)	276,187.31
US808513BF16	CHARLES SCHWAB CORP/THE CALLABLE NOTES FIXED 0.9%	325,000.00	(2,110,000.00)	(292,711.25)	1,276,504.00
US808513BY05	CHARLES SCHWAB CORP/THE CALLABLE NOTES FIXED 2.45%	489,000.00	(489,000.00)	(488,471.88)	487,233.48
US808513CA10	CHARLES SCHWAB CORP/THE CALLABLE NOTES FIXED 2.9%	4,504,000.00	(4,504,000.00)	(4,493,911.04)	4,453,408.76
US8085131055	CHARLES SCHWAB CORP/THE COMMON STOCK USD 0.01	35,040.00	(49,757.00)	(2,361,877.76)	3,339,156.45
US16119P1084	CHARTER COMMUNICATIONS INC COMMON STOCK USD 0.001	2,475.00	(3,723.00)	(1,157,826.01)	1,621,302.78
US161175CG74	CHARTER COMMUNICATIONS OPER LLC / SR	310,000.00	(2,030,000.00)	(203,382.00)	229,439.00
US161175BU77	CHARTER COMMUNICATIONS OPER LLC/CHARTE	900,000.00	(2,560,000.00)	(699,723.00)	-
US161175BT05	CHARTER COMMUNICATIONS OPER LLC/CHARTE	3,503,000.00	(4,568,000.00)	(2,759,584.00)	-
US161175AY09	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	650,000.00	(15,592,000.00)	(651,215.50)	13,706,531.07
US161175BL78	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	900,000.00	(4,203,000.00)	(801,927.90)	220,402.45
US161175BM51	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	415,000.00	(1,194,000.00)	(379,704.25)	443,142.60
US161175BN35	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	2,050,000.00	(8,354,000.00)	(2,159,799.50)	1,855,393.41
US161175BR49	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	775,000.00	(4,066,000.00)	(880,919.25)	1,771,394.14
US161175BS22	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	2,155,000.00	(1,096,000.00)	(1,840,136.65)	231,252.00
US161175BV50	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	1,250,000.00	(3,456,000.00)	(852,946.50)	1,386,001.35
US161175BX17	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	1,285,000.00	(3,435,000.00)	(1,079,320.30)	2,654,745.00
US161175BY99	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	1,290,000.00	(6,496,000.00)	(951,515.20)	4,651,715.61
US161175BZ64	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	1,051,000.00	(4,732,000.00)	(936,720.36)	2,052,282.42
US161175CA05	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	2,412,000.00	(7,308,000.00)	(1,645,887.45)	3,734,740.14
US161175CC60	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	1,230,000.00	(1,336,000.00)	(948,793.00)	264,735.83
US161175CD44	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	5,765,000.00	(9,176,000.00)	(5,121,322.40)	4,455,480.73
US161175CE27	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	1,301,000.00	(3,293,000.00)	(905,209.20)	845,107.55
US161175CJ14	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	8,680,000.00	(6,915,000.00)	(8,582,531.71)	4,598,708.10
US161175CK86	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	4,385,000.00	(2,526,000.00)	(4,212,361.15)	1,635,542.80
US161175CL69	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	4,265,000.00	(1,904,000.00)	(4,132,365.00)	544,978.00
US161175BC79	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	150,000.00	(2,020,000.00)	(155,043.00)	-
US161571HS67	CHASE ISSUANCE TR 3.97% DUE 09-15-2027	724,000.00	(724,000.00)	(723,879.00)	707,519.00
IL0010824113	CHECK PT SOFTWARE TECHNOLOGIES	164.00	(308.00)	(18,180.00)	37,311.00
US1630921096	CHEGG INC COMMON STOCK USD 0.001	2,403.00	(4,806.00)	(44,335.35)	90,925.57

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US16359R1032	CHEMED CORP COMMON STOCK USD 1	231.00		(104,102.46)	
			(891.00)		416,743.84
US1638511089	CHEMOURS CO/THE COMMON STOCK USD 0.01	2,393.00		(75,235.92)	
			(24,603.00)		777,162.14
US16412XAJ46	CHENIERE CORPUS CHRISTI HOLDINGS LLC CALLABLE	860,000.00		(793,074.80)	
			(5,760,000.00)		1,015,887.65
US16412XAK19	CHENIERE CORPUS CHRISTI HOLDINGS LLC CALLABLE	1,500,000.00		(1,295,985.00)	
			(4,015,000.00)		3,812,053.80
US16412XAL91	CHENIERE CORPUS CHRISTI HOLDINGS LLC CALLABLE	4,015,000.00		(3,812,053.80)	
			(2,215,000.00)		870,862.30
US16412XAG07	CHENIERE CORPUS CHRISTI HOLDINGS LLC CALLABLE	1,868,000.00		(2,067,422.64)	
			(7,023,000.00)		1,748,869.00
US16411QAK76	CHENIERE ENERGY FIXED 4% DUE 03-01-2031	500,000.00		(444,755.00)	
			(200,000.00)		-
US16411QAG64	CHENIERE ENERGY FIXED 4.5% DUE	1,950,000.00		(1,779,796.00)	
			(160,000.00)		140,800.00
US16411R2085	CHENIERE ENERGY INC COMMON STOCK USD 0.003	3,941.00		(521,859.17)	
			(9,356.00)		1,291,042.07
US16411QAL59	CHENIERE ENERGY PARTNERS LP CALLABLE NOTES FIXED	2,640,000.00		(2,170,800.00)	
			(4,451,000.00)		4,224,969.95
US16411QAN16	CHENIERE ENERGY PARTNERS LP CALLABLE NOTES FIXED	7,671,000.00		(6,671,344.75)	
			(2,490,000.00)		1,589,832.00
US165167DF18	CHESAPEAKE ENERGY CORP CALLABLE NOTES FIXED 5.5%	870,000.00		(863,382.90)	
			(290,000.00)		-
US1651677353	CHESAPEAKE ENERGY CORP COMMON STOCK USD 0.01	2,000.00		(167,602.40)	
			(1,148.00)		113,392.08
US166764BY53	CHEVRON CORP CALLABLE NOTES FIXED 2.236%	391,000.00		(385,626.03)	
			(391,000.00)		379,857.03
US1667641005	CHEVRON CORP COMMON STOCK USD 0.75	43,310.00		(6,379,521.75)	
			(68,270.00)		10,569,871.52
US166756AP14	CHEVRON U S A INC 3.9%	3,255,000.00		(3,206,403.00)	
			(1,552,000.00)		1,531,747.00
US166756AH97	CHEVRON USA INC CALLABLE NOTES FIXED 2.343%	215,000.00		(192,526.05)	
			(930,000.00)		574,932.50
US166756AU09	CHEVRON USA INC CALLABLE NOTES FIXED 5.25%	280,000.00		(314,171.20)	
			(79,000.00)		-
US16877PAA84	CHILDRENS HOSP 2.704% DUE 07-01-2050	110,000.00		(71,335.00)	
			(424,000.00)		-
CNE1000002H1	CHINA CONSTRUCTION BANK CORP COMMON STOCK HKD 1	600,000.00		(430,713.73)	
			(600,000.00)		378,123.00
US1696561059	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD 0.01	619.00		(853,957.76)	
			(830.00)		1,187,443.06
US1699051066	CHOICE HOTELS INTERNATIONAL INC COMMON STOCK USD	2,371.00		(263,797.26)	
			(2,019.00)		229,540.12
CH0044328745	CHUBB LTD COMMON STOCK USD 24.15	13,891.00		(2,656,654.67)	
			(15,284.00)		2,930,821.36
JP3526600006	CHUBU ELECTRIC POWER CO INC COMMON STOCK JPY	14,800.00		(146,870.70)	
			(15,539.00)		156,483.45
JP3519400000	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK JPY	14,900.00		(464,012.50)	
			(16,075.00)		438,684.15
US17136MAC64	CHURCH & DWIGHT CO INC 5.6% DUE 11-15-20	2,837,000.00		(2,831,752.00)	
			(1,197,000.00)		1,203,286.00
US17136MAB81	CHURCH & DWIGHT CO INC CALLABLE NOTES FIXED 5%	1,430,000.00		(1,478,740.42)	
			(1,186,000.00)		894,613.00
US1713401024	CHURCH & DWIGHT CO INC COMMON STOCK USD 1	3,920.00		(336,767.20)	
			(6,373.00)		546,340.58
US1714841087	CHURCHILL DOWNS INC COMMON STOCK USD 0	612.00		(109,144.08)	
			(982.00)		185,034.32
US125491AN04	CI FINANCIAL CORP CALLABLE NOTES FIXED 3.2%	1,435,000.00		(1,112,383.30)	
			(5,600,000.00)		1,054,299.70
US125491AP51	CI FINANCIAL CORP CALLABLE NOTES FIXED 4.1%	255,000.00		(191,471.85)	
			(3,089,000.00)		1,235,854.70
FR0000125007	CIE DE ST-GOBAIN EUR4	32.00		(1,526.00)	
			(11,177.00)		441,578.00
CH0210483332	CIE FINANCIERE RICHEMONT SA COMMON STOCK CHF 1	68.00		(8,168.65)	
			(16,908.00)		2,033,521.47
FR0000121261	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	2,620.00		(453,948.85)	
			(5,884.00)		839,496.65
FR001400AJ45	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	11,724.00		(449,258.10)	
			(5,361.00)		-
US1717793095	CIENA CORP COMMON STOCK USD 0.01	2,385.00		(106,275.60)	
			(3,945.00)		182,928.80
US12571KAC36	CIFC FUNDING 2022-III LTD 2022-3A B FLOATING	500,000.00		(500,000.00)	
			(500,000.00)		-
US125523CL22	CIGNA CORP NEW 2.4% DUE 03-15-2030	900,000.00		(746,721.00)	
			(1,655,000.00)		-
US125523CD06	CIGNA CORP NEW 6.125% DUE 11-15-2041 BEO	265,000.00		(290,673.00)	
			(1,751,000.00)		-
US125523AG54	CIGNA CORP NEW CORP 4.125% 11-15-2025	1,425,000.00		(1,424,800.00)	
			(815,000.00)		-
US125523AH38	CIGNA CORP NEW CORP 4.375% 10-15-2028	285,000.00		(278,129.00)	
			(1,182,000.00)		-
US125523CP36	CIGNA GROUP/THE CALLABLE NOTES FIXED 1.25%	275,000.00		(248,701.75)	
			(890,000.00)		433,536.00
US125523CJ75	CIGNA GROUP/THE CALLABLE NOTES FIXED 3.2%	570,000.00		(486,575.80)	
			(6,383,000.00)		2,438,549.77
US125523CK49	CIGNA GROUP/THE CALLABLE NOTES FIXED 3.4%	2,204,000.00		(1,985,226.43)	
			(4,282,000.00)		2,209,959.15
US125523AJ93	CIGNA GROUP/THE CALLABLE NOTES FIXED 4.8%	1,460,000.00		(1,411,482.80)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(10,160,000.00)		4,352,166.47
US125523AK66	CIGNA GROUP/THE CALLABLE NOTES FIXED 4.9%	1,168,000.00		(1,137,580.75)	
			(9,761,000.00)		7,136,864.83
US1255231003	CIGNA GROUP/THE COMMON STOCK USD 0.01	7,016.00		(1,750,372.24)	
			(9,848.00)		2,615,025.80
US1720621010	CINCINNATI FINANCIAL CORP COMMON STOCK USD 2	6,865.00		(791,876.75)	
			(8,314.00)		891,258.27
US1729081059	CINTAS CORP COMMON STOCK USD 0	2,469.00		(913,291.31)	
			(2,914.00)		1,135,590.39
US17252MAP59	CINTAS CORP NO 2 CALLABLE NOTES FIXED 3.45%	220,000.00		(219,951.60)	
			(220,000.00)		220,981.20
US17252MAQ33	CINTAS CORP NO 2 CALLABLE NOTES FIXED 4%	1,420,000.00		(1,419,190.60)	
			(1,420,000.00)		1,421,704.00
US1727551004	CIRRUS LOGIC INC COMMON STOCK USD 0.001	1,487.00		(108,951.68)	
			(1,416.00)		105,586.09
US17275RAD44	CISCO SYS INC SR NT 5.9 DUE 02-15-2039	230,000.00		(242,178.00)	
			(2,570,000.00)		-
US17275R1023	CISCO SYSTEMS INC COMMON STOCK USD 0.001	67,810.00		(2,993,473.80)	
			(151,392.00)		6,762,910.65
US172967NX53	CITIGROUP INC 5.61%	5,772,000.00		(5,754,379.00)	
			(414,000.00)		414,600.00
US172967MD09	CITIGROUP INC CALLABLE NOTES FIXED 4.65%	230,000.00		(230,158.70)	
			(1,725,000.00)		813,187.05
US172967LZ20	CITIGROUP INC CALLABLE NOTES VARIABLE 01/JUN/2024	2,935,000.00		(2,931,130.70)	
			(2,935,000.00)		1,216,952.00
US172967MY46	CITIGROUP INC CALLABLE NOTES VARIABLE 01/MAY/2032	3,350,000.00		(2,554,465.65)	
			(12,353,000.00)		4,004,299.70
US172967MS77	CITIGROUP INC CALLABLE NOTES VARIABLE 03/JUN/2031	1,347,000.00		(1,137,554.97)	
			(3,849,000.00)		-
US172967NF48	CITIGROUP INC CALLABLE NOTES VARIABLE 03/NOV/2042	850,000.00		(715,645.60)	
			(3,778,000.00)		1,992,160.65
US172967NL16	CITIGROUP INC CALLABLE NOTES VARIABLE 17/MAR/2026	4,749,000.00		(4,647,389.10)	
			(2,534,000.00)		971,256.93
US172967NN71	CITIGROUP INC CALLABLE NOTES VARIABLE 17/MAR/2033	14,115,000.00		(14,113,296.75)	
			(11,205,000.00)		8,955,104.04
US172967NG21	CITIGROUP INC CALLABLE NOTES VARIABLE 24/FEB/2028	6,945,000.00		(6,945,234.00)	
			(4,815,000.00)		4,835,914.34
US172967LU33	CITIGROUP INC CALLABLE NOTES VARIABLE 24/JAN/2039	615,000.00		(547,762.05)	
			(1,085,000.00)		884,724.00
US172967NQ03	CITIGROUP INC CALLABLE NOTES VARIABLE 24/MAY/2025	6,535,000.00		(6,541,475.00)	
			(6,535,000.00)		1,934,971.00
US172967NS68	CITIGROUP INC CALLABLE NOTES VARIABLE 24/MAY/2028	6,001,000.00		(5,985,141.45)	
			(2,473,000.00)		782,032.99
US172967NU15	CITIGROUP INC CALLABLE NOTES VARIABLE 24/MAY/2033	24,159,000.00		(24,125,268.71)	
			(16,849,000.00)		8,509,872.87
US17327CAN39	CITIGROUP INC CALLABLE NOTES VARIABLE 25/JAN/2026	5,054,000.00		(4,995,610.00)	
			(2,840,000.00)		1,104,460.00
US17327CAQ69	CITIGROUP INC CALLABLE NOTES VARIABLE 25/JAN/2033	8,380,000.00		(8,380,000.00)	
			(5,901,000.00)		3,601,315.90
US1729674242	CITIGROUP INC COMMON STOCK USD 0.01	37,159.00		(1,771,796.04)	
			(64,489.00)		3,208,099.37
US172967HS33	CITIGROUP INC MEDIUM TERM NOTE FIXED 5.3%	520,000.00		(585,561.60)	
			(190,000.00)		-
US172967JP75	CITIGROUP INC NOTES FIXED 3.3% 27/APR/2025 USD	780,000.00		(768,861.60)	
			(1,505,000.00)		-
US172967KU42	CITIGROUP INC NOTES FIXED 4.125% 25/JUL/2028 USD	4,175,000.00		(4,481,820.75)	
			(1,400,000.00)		-
US172967JU60	CITIGROUP INC NOTES FIXED 4.65% 30/JUL/2045 USD	485,000.00		(561,948.00)	
			(5,040,000.00)		1,743,247.80
US172967KR13	CITIGROUP INC NOTES FIXED 4.75% 18/MAY/2046 USD	1,200,000.00		(1,184,328.80)	
			(4,556,000.00)		1,816,940.68
US172967HA25	CITIGROUP INC NOTES FIXED 6.675% 13/SEP/2043 USD	300,000.00		(441,930.00)	
			(1,214,000.00)		1,258,188.55
US75524KNQ30	CITIZENS BANK NA/PROVIDENCE RI CALLABLE NOTES	3,435,000.00		(3,435,000.00)	
			(2,001,000.00)		-
US75524KPG30	CITIZENS BK NA FLTG RT 4.575% DUE	619,000.00		(619,000.00)	
			(619,000.00)		610,223.00
US1746101054	CITIZENS FINANCIAL GROUP INC COMMON STOCK USD 0.01	7,713.00		(280,010.17)	
			(15,305.00)		622,702.32
US1773761002	CITRIX SYSTEMS INC COMMON STOCK 0.001	1,951.00		(190,456.62)	
			(3,175.00)		316,502.77
KYG217651051	CK HUTCHISON HOLDINGS LTD COMMON STOCK HKD 1	17,000.00		(119,663.38)	
			(37,030.00)		223,629.99
US18013RAB33	CLAREMONT MCKENNA COLLEGE CALLABLE BOND FIXED	140,000.00		(117,577.80)	
			(40,000.00)		-
JE00BJJN4441	CLARIVATE PLC COMMON STOCK USD 0.01	7,222.00		(94,608.20)	
			(11,254.00)		142,702.20
US1844961078	CLEAN HARBORS INC COMMON STOCK USD 0.01	848.00		(71,308.32)	
			(1,357.00)		131,992.32
US18539UAC99	CLEARWAY ENERGY 4.75% DUE 03-15-2028	230,000.00		(215,924.00)	
			(230,000.00)		209,300.00
US18539UAD72	CLEARWAY ENERGY OPERATING LLC CALLABLE NOTES FIXED	390,000.00		(354,694.50)	
			(390,000.00)		348,952.00
US185512AB64	CLECO SECURITIZATION I LLC BOND FIXED 4.646%	410,000.00		(409,943.46)	
			(116,000.00)		112,838.00
US18600TAA07	CLEV CLINIC FNDTN 4.858% DUE 01-01-2114	105,000.00		(81,928.00)	
			(100,000.00)		-
US1858991011	CLEVELAND-CLIFFS INC COMMON STOCK USD 0.125	7,605.00		(127,459.80)	
			(11,751.00)		199,888.80

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US189054AY55	CLOROX CO/THE CALLABLE NOTES FIXED 4.4%	1,045,000.00		(1,041,135.15)	
			(1,045,000.00)		667,517.00
US189054AZ21	CLOROX CO/THE CALLABLE NOTES FIXED 4.6%	1,590,000.00		(1,581,732.00)	
			(1,590,000.00)		1,621,338.90
US1890541097	CLOROX CO/THE COMMON STOCK USD 1	1,957.00		(245,838.34)	
			(3,180.00)		426,124.76
US18915M1071	CLOUDFLARE INC COMMON STOCK USD 0.001	9,995.00		(437,081.56)	
			(11,327.00)		627,655.40
US12572QAK13	CME GROUP INC CALLABLE NOTES FIXED 2.65%	145,000.00		(144,531.65)	
			(145,000.00)		-
US12572QAF28	CME GROUP INC CALLABLE NOTES FIXED 5.3%	150,000.00		(162,741.00)	
			(1,695,000.00)		1,257,052.00
US12572Q1058	CME GROUP INC COMMON STOCK USD 0.01	8,111.00		(1,705,599.77)	
			(10,790.00)		2,220,477.58
9L9KH1U	CME_OIS MSNYUS33 10/21/2052 USD P 3.344%	1,453,000.00		-	
			(1,453,000.00)		-
9L9KH1L	CME_OIS MSNYUS33 10/21/2052 USD P 3.344%	1,453,000.00		-	
			(1,453,000.00)		-
9L9KH3U	CME_OIS MSNYUS33 10/21/2052 USD P 3.346%	1,452,000.00		-	
			(1,452,000.00)		-
9L9KH3L	CME_OIS MSNYUS33 10/21/2052 USD P 3.346%	1,452,000.00		-	
			(1,452,000.00)		-
US007037AE48	CMO ADJBL RATE MTG TR 2007-1 MTG BKD	55.00		-	
			(252,105.00)		274,952.00
US02149CAC55	CMO ALTERNATIVE LN TR 2006 41CB CL 1-A-3	155.00		-	
			(281,826.00)		174,028.00
US02148BAC81	CMO ALTERNATIVE LN TR 2006-33CB MTG	363.00		-	
			(265,203.00)		167,078.00
US02152JAA88	CMO ALTERNATIVE LN TR RESECURITIZATION	6,371.00		-	
			(1,489,105.00)		358,316.00
US06540WBH51	CMO BANK 2019-BNK19 SER 2019-BN19 CLS XA	-		-	
			(7,560,432.00)		379,050.00
US054976AE50	CMO BARCLAYS COMMERCIAL MORTGAGE	284,000.00		(292,500.00)	
			(284,000.00)		278,453.00
US054975AE77	CMO BBCMS MTG TR 2022-C18 SER 22-C18 CL	307,000.00		(316,204.00)	
			(128,000.00)		136,775.00
US07387QAM24	CMO BEAR STEARNS ALT-A TR 2006-8 MTG	6,456.00		-	
			(1,643,939.00)		1,221,138.00
US073881AA25	CMO BEAR STEARNS ARM TR 2007-3 MTG	36.00		-	
			(12,513.00)		11,168.00
US08163QBH02	CMO BENCHMARK 2022-B36 MTG TR MTG PASS	190,000.00		(195,699.00)	
			(190,000.00)		180,937.00
US05602QAY98	CMO BMO 2022-C3 MTG TR SER 22-C3 CL A5 5	179,000.00		(184,369.00)	
			(179,000.00)		180,944.00
US29425AAE38	CMO CITIGROUP COML MTG TR 2015-GC33 CL A	-		-	
			(8,999,559.00)		8,897,963.00
US17313FAA03	CMO CITIGROUP MTG LN TR 2007-AR8 CL	8,089.00		-	
			(226,159.00)		200,150.00
US02149MCL19	CMO COUNTRYWIDE ALTERNATIVE LN TR	-		-	
			(41,792.00)		59,344.00
US25150RAF29	CMO DEUTSCHE ALT-A SECS INC MTG LN FLTG	5.00		(5.00)	
			(230,372.00)		208,415.00
US362341LF44	CMO GS MTG SECS CORP GSR 2005-AR5 MTG	169.00		-	
			(288,906.00)		276,446.00
US362290AC25	CMO GSR MTG LN TR 2007 AR1 MTG PASSTHRU	339.00		-	
			(207,879.00)		139,961.00
US76114HAK14	CMO RESDNTL AST SECURITIZATION TR 2007	195.00		-	
			(51,251.00)		32,399.00
US1258961002	CMS ENERGY CORP COMMON STOCK USD 0.01	4,624.00		(286,364.32)	
			(7,496.00)		480,455.69
US1261171003	CNA FINANCIAL CORP COMMON STOCK USD 2.5	451.00		(19,541.83)	
			(551.00)		23,387.83
US12592BAP94	CNH INDL CAP LLC 5.45% 10-14-2025	1,210,000.00		(1,202,123.00)	
			(1,210,000.00)		1,195,839.00
NL0010545661	CNH INDUSTRIAL NV COM EUR0.01	98.00		(1,560.00)	
			(27,454.00)		309,245.00
US18977W2C32	CNO GLOBAL FUNDING MEDIUM TERM NOTE FIXED 2.65%	1,210,000.00		(1,186,484.40)	
			(450,000.00)		-
US191216DC18	COCA COLA CO 2.5%	125,000.00		(83,754.00)	
			(775,000.00)		316,517.00
US191216DE73	COCA-COLA CO/THE CALLABLE NOTES FIXED 1.375%	2,099,000.00		(1,910,664.39)	
			(1,624,000.00)		82,920.42
US191216CV08	COCA-COLA CO/THE CALLABLE NOTES FIXED 1.65%	99,000.00		(84,025.26)	
			(99,000.00)		85,966.65
US191216CW80	COCA-COLA CO/THE CALLABLE NOTES FIXED 2.5%	1,930,000.00		(1,796,388.20)	
			(4,718,000.00)		2,420,940.35
US191216CY47	COCA-COLA CO/THE CALLABLE NOTES FIXED 2.75%	1,465,000.00		(1,208,861.45)	
			(1,465,000.00)		-
US191216DL17	COCA-COLA CO/THE CALLABLE NOTES FIXED 3%	1,300,000.00		(1,106,569.20)	
			(3,590,000.00)		2,542,479.60
US1912161007	COCA-COLA CO/THE COMMON STOCK USD 0.25	62,482.00		(3,792,960.40)	
			(121,167.00)		7,418,430.69
CH0198251305	COCA-COLA HBC AG COMMON STOCK	10,469.00		(243,104.05)	
			(18,357.00)		409,474.77
AU000000COH5	COCHLEAR LTD NPV	100.00		(14,082.00)	
			(74.00)		10,889.00
US1924221039	COGNEX CORP COMMON STOCK USD 0.002	2,666.00		(114,531.36)	
			(4,359.00)		192,458.91
US1924461023	COGNIZANT TECHNOLOGY SOLUTIONS CORP COMMON STOCK	8,479.00		(574,329.75)	

IBM PERSONAL PENSION PLAN
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(21,003.00)		1,390,300.32
US1924791031	COHERENT INC COMMON STOCK USD 0.01	407.00		(107,277.06)	
			(814.00)		215,149.81
US19260Q1076	COINBASE GLOBAL INC COMMON STOCK USD 0.00001	2,500.00		(156,778.00)	
			(1,465.00)		104,814.74
AU0000030678	COLES GROUP LTD COMMON STOCK AUD	220,419.00		(2,783,900.22)	
			(205,003.00)		2,561,177.76
US194162AP89	COLGATE-PALMOLIVE CO 3.25% DUE	1,258,000.00		(1,246,942.00)	
			(1,258,000.00)		1,235,205.00
US1941621039	COLGATE-PALMOLIVE CO COMMON STOCK USD 1	13,344.00		(1,020,346.24)	
			(24,888.00)		1,927,309.39
DK0060448595	COLOPLAST SER'B'DKK1	12.00		(1,382.00)	
			(3,347.00)		329,499.00
US1985161066	COLUMBIA SPORTSWEAR CO COMMON STOCK USD 0	5,535.00		(495,448.67)	
			(5,959.00)		430,048.55
US20030NDZ15	COMCAST CORP 5.25%	6,290,000.00		(6,288,302.00)	
			(4,950,000.00)		4,951,882.00
US20030NCC39	COMCAST CORP CALLABLE BOND FIXED 3.969%	345,000.00		(300,432.90)	
			(5,322,000.00)		1,139,104.10
US20030NDN84	COMCAST CORP CALLABLE NOTES FIXED 1.5% 15/FEB/2031	2,976,000.00		(2,640,297.50)	
			(3,898,000.00)		1,808,490.00
US20030NDP33	COMCAST CORP CALLABLE NOTES FIXED 2.45%	98,000.00		(78,054.06)	
			(1,693,000.00)		585,316.92
US20030NDQ16	COMCAST CORP CALLABLE NOTES FIXED 2.65%	488,000.00		(378,501.36)	
			(2,984,000.00)		332,689.10
US20030NDA63	COMCAST CORP CALLABLE NOTES FIXED 2.65%	2,540,000.00		(2,257,455.90)	
			(2,375,000.00)		755,862.00
US20030NDR98	COMCAST CORP CALLABLE NOTES FIXED 2.887%	1,635,000.00		(1,496,973.30)	
			(45,270,000.00)		39,411,409.15
US20030NDS71	COMCAST CORP CALLABLE NOTES FIXED 2.887%	48,999,000.00		(40,569,870.52)	
			(17,196,000.00)		4,780,858.28
US20030NDT54	COMCAST CORP CALLABLE NOTES FIXED 2.937%	1,730,000.00		(1,417,084.75)	
			(54,012,000.00)		45,893,150.58
US20030NDU28	COMCAST CORP CALLABLE NOTES FIXED 2.937%	46,283,000.00		(39,482,386.09)	
			(18,123,000.00)		349,412.25
US20030NDW83	COMCAST CORP CALLABLE NOTES FIXED 2.987%	22,883,000.00		(17,691,658.14)	
			(11,685,000.00)		612,963.45
US20030NBV67	COMCAST CORP CALLABLE NOTES FIXED 3.3% 01/FEB/2027	3,405,000.00		(3,304,040.35)	
			(4,570,000.00)		1,096,375.00
US20030NDG34	COMCAST CORP CALLABLE NOTES FIXED 3.4% 01/APR/2030	1,930,000.00		(1,944,918.90)	
			(375,000.00)		-
US20030NBU46	COMCAST CORP CALLABLE NOTES FIXED 3.4% 15/JUL/2046	440,000.00		(412,531.45)	
			(3,237,000.00)		194,971.00
US20030NCZ24	COMCAST CORP CALLABLE NOTES FIXED 3.45%	2,246,000.00		(1,823,864.30)	
			(894,000.00)		15,873.00
US20030NDH17	COMCAST CORP CALLABLE NOTES FIXED 3.75%	1,180,000.00		(1,039,866.00)	
			(2,630,000.00)		1,470,350.76
US20030NCT63	COMCAST CORP CALLABLE NOTES FIXED 4.15%	4,265,000.00		(4,675,104.60)	
			(1,450,000.00)		-
US20030N1019	COMCAST CORP COMMON STOCK USD 0.01	75,407.00		(2,906,194.99)	
			(129,630.00)		4,898,856.71
US20030NDL29	COMCAST CORP NEW 2.8% DUE	300,000.00		(220,842.00)	
			(1,435,000.00)		600,772.00
US20030NCY58	COMCAST CORP NEW 3.25%	280,000.00		(204,226.00)	
			(445,000.00)		-
US20030NCG43	COMCAST CORP NEW 4.049% DUE 11-01-2052	245,000.00		(187,786.00)	
			(3,509,000.00)		144,739.00
US20030NBE04	COMCAST CORP NEW 4.65% DUE 07-15-2042	385,000.00		(378,748.00)	
			(109,000.00)		-
US20030NCN93	COMCAST CORP NEW 4.95% DUE 10-15-2058	110,000.00		(100,868.00)	
			(110,000.00)		106,727.00
US20030NCE94	COMCAST CORP NEW FIXED 3.999% DUE	265,000.00		(204,575.00)	
			(1,879,000.00)		-
US20030NEB38	COMCAST CORP NEW FIXED 5.5% DUE	5,246,000.00		(5,212,845.00)	
			(3,669,000.00)		3,790,920.00
US20030NBH35	COMCAST CORP NOTES FIXED 4.25% 15/JAN/2033 USD	680,000.00		(671,275.60)	
			(12,001,000.00)		3,231,154.00
US2003401070	COMERICA INC COMMON STOCK USD 5	4,059.00		(326,949.37)	
			(7,972.00)		657,329.17
US12630DAV64	COMM 2014-CR14 MORTGAGE TRUST 2014-CR14 A2 3.147%	0.01		-	
			(684,189.67)		679,058.25
US2005251036	COMMERCE BANCSHARES INC/MO COMMON STOCK USD 5	3,822.00		(256,995.98)	
			(4,912.00)		336,185.88
DE000CBK1001	COMMERZBANK AG NPV	132.00		(1,254.00)	
			(1,237.00)		8,190.00
199990581	COMMITMENT TO PURCHASE FUND	418,000,000.00		(418,000,000.00)	
			(375,000,000.00)		375,000,000.00
US20268JAA16	COMMONSPIRIT HEALTH CALLABLE BOND FIXED 2.76%	250,000.00		(244,047.50)	
			(1,185,000.00)		863,194.00
US20268JAG85	COMMONSPIRIT HEALTH CALLABLE BOND FIXED 3.91%	255,000.00		(205,764.60)	
			(2,790,000.00)		1,171,180.90
US14916RAD61	COMMONSPIRIT HEALTH CALLABLE BOND FIXED 4.35%	610,000.00		(545,441.70)	
			(4,440,000.00)		1,115,234.90
AU000000CBA7	COMMONWEALTH BANK OF AUSTRALIA COMMON STOCK AUD	281.00		(20,570.09)	
			(10,373.00)		726,116.25
US2027AOKK42	COMMONWEALTH BANK OF AUSTRALIA MEDIUM TERM NOTE	11,762,000.00		(11,762,000.00)	
			(11,762,000.00)		11,404,163.73
US202712BN45	COMMONWEALTH BANK OF AUSTRALIA NOTES FIXED 2.688%	2,000,000.00		(1,693,389.46)	
			(3,080,000.00)		1,211,343.70

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US202712BS32	COMMONWEALTH BANK OF AUSTRALIA NOTES FIXED 3.784%	2,811,000.00		(2,764,835.20)	
			(1,172,000.00)		257,693.90
US202795JU55	COMMONWEALTH EDISON CO CALLABLE BOND FIXED 2.75%	148,000.00		(126,135.96)	
			(202,000.00)		-
US202795JT82	COMMONWEALTH EDISON CO CALLABLE BOND FIXED 3.125%	295,000.00		(266,803.90)	
			(2,501,000.00)		959,032.40
US202795JW12	COMMONWEALTH EDISON CO CALLABLE BOND FIXED 3.15%	2,150,000.00		(2,147,248.00)	
			(700,000.00)		-
US202795JV39	COMMONWEALTH EDISON CO CALLABLE BOND FIXED 3.85%	1,505,000.00		(1,502,336.15)	
			(905,000.00)		518,201.10
US202795JP60	COMMONWEALTH EDISON CO CALLABLE BOND FIXED 4%	160,000.00		(151,004.80)	
			(1,245,000.00)		150,051.15
US20337X1090	COMMSCOPE HOLDING CO INC COMMON STOCK USD 0.01	3,462.00		(23,922.42)	
			(6,924.00)		47,667.05
GB00BD6K4575	COMPASS GROUP PLC COMMON STOCK GBP 11.05	37,198.00		(857,940.14)	
			(92,176.00)		1,992,508.27
AU000000CPU5	COMPUTERSHARE LTD COMMON STOCK AUD 0	34,929.00		(596,349.23)	
			(30,786.00)		513,820.00
US202795JS00	COMWLTH EDISON CO FIXED 3% DUE	843,000.00		(584,764.00)	
			(1,360,000.00)		-
US2091151041	CON EDISON CONSOLIDATED EDISON COMPANY OF NEW YORK	5,670.00		(500,776.20)	
			(9,121.00)		835,896.92
US205887CF79	CONAGRA BRANDS INC CALLABLE NOTES FIXED 1.375%	1,525,000.00		(1,422,093.00)	
			(600,000.00)		-
US205887CC49	CONAGRA BRANDS INC CALLABLE NOTES FIXED 4.85%	1,355,000.00		(1,354,971.40)	
			(1,355,000.00)		1,376,097.00
US205887CD22	CONAGRA BRANDS INC CALLABLE NOTES FIXED 5.3%	2,050,000.00		(2,072,529.05)	
			(2,655,000.00)		-
US205887CE05	CONAGRA BRANDS INC CALLABLE NOTES FIXED 5.4%	3,710,000.00		(3,519,530.70)	
			(3,939,000.00)		194,658.30
US2058871029	CONAGRA BRANDS INC COMMON STOCK USD 5	7,542.00		(244,178.28)	
			(12,067.00)		398,494.44
US20602D1019	CONCENTRIX CORP COMMON STOCK USD	704.00		(97,996.80)	
			(4,888.00)		618,347.58
US20717M1036	CONFLUENT INC COMMON STOCK USD 0.00001	4,230.00		(96,923.40)	
			(1,178.00)		31,753.00
US20826FAU03	CONOCOPHILLIPS CO CALLABLE NOTES FIXED 2.4%	2,660,000.00		(2,656,861.20)	
			(1,550,000.00)		-
US20826FAW68	CONOCOPHILLIPS CO CALLABLE NOTES FIXED 3.758%	2,744,000.00		(2,811,135.53)	
			(737,000.00)		242,058.95
US20826FAV85	CONOCOPHILLIPS CO CALLABLE NOTES FIXED 3.8%	11,017,000.00		(10,717,872.18)	
			(8,092,000.00)		5,570,645.25
US20826FAY25	CONOCOPHILLIPS CO CALLABLE NOTES FIXED 4.025%	9,224,000.00		(11,562,460.46)	
			(7,401,000.00)		1,960,443.05
US20825C1045	CONOCOPHILLIPS COMMON STOCK USD 0.01	21,069.00		(2,092,317.32)	
			(45,449.00)		4,664,657.63
US209111FC20	CONS EDISON CO N Y 3.95% DUE 03-01-2043	225,000.00		(203,751.00)	
			(285,000.00)		-
US209111FQ16	CONS EDISON CO N Y 4.5% DUE 05-15-2058	55,000.00		(41,093.00)	
			(400,000.00)		-
US209111FD03	CONS EDISON CO N Y INC 4.45 DUE	140,000.00		(127,600.00)	
			(1,000,000.00)		-
US209111FB47	CONSOLIDATED EDISON CO OF NEW YORK INC CALLABLE	962,000.00		(825,920.55)	
			(255,000.00)		19,396.80
US209111FW83	CONSOLIDATED EDISON CO OF NEW YORK INC CALLABLE	215,000.00		(201,330.30)	
			(1,276,000.00)		431,160.93
US209111FZ15	CONSOLIDATED EDISON CO OF NEW YORK INC CALLABLE	770,000.00		(601,009.50)	
			(2,283,000.00)		200,662.20
US209111GB38	CONSOLIDATED EDISON CO OF NEW YORK INC CALLABLE	55,000.00		(56,885.95)	
			(1,385,000.00)		1,039,012.55
US209111GC11	CONSOLIDATED EDISON CO OF NEW YORK INC CALLABLE	310,000.00		(282,723.60)	
			(6,009,000.00)		4,852,211.27
US209111FN84	CONSOLIDATED EDISON CO OF NEW YORK INC CALLABLE	305,000.00		(293,812.60)	
			(86,000.00)		-
US209111GD93	CONSOLIDATED EDISON CO(N.Y) 6.15% DUE	4,587,000.00		(4,559,663.00)	
			(3,477,000.00)		3,553,453.00
US21036PBF45	CONSTELLATION 2.875% DUE 05-01-2030	910,000.00		(791,601.00)	
			(372,000.00)		-
US21036PBD96	CONSTELLATION BRANDS INC CALLABLE NOTES FIXED	400,000.00		(406,276.00)	
			(1,520,000.00)		407,249.70
US21036PBG28	CONSTELLATION BRANDS INC CALLABLE NOTES FIXED	2,010,000.00		(1,681,886.40)	
			(2,761,000.00)		1,219,716.50
US21036PBH01	CONSTELLATION BRANDS INC CALLABLE NOTES FIXED	125,000.00		(101,643.75)	
			(3,955,000.00)		1,764,730.00
US21036PBK30	CONSTELLATION BRANDS INC CALLABLE NOTES FIXED	2,534,000.00		(2,532,530.28)	
			(2,534,000.00)		2,549,400.77
US21036PBL13	CONSTELLATION BRANDS INC CALLABLE NOTES FIXED	4,780,000.00		(4,778,507.10)	
			(4,110,000.00)		3,447,679.65
US21036PBM95	CONSTELLATION BRANDS INC CALLABLE NOTES FIXED 3.6%	1,350,000.00		(1,349,203.50)	
			(1,350,000.00)		551,307.00
US21036PBB31	CONSTELLATION BRANDS INC CALLABLE NOTES FIXED 4.4%	620,000.00		(623,868.80)	
			(4,660,000.00)		888,026.30
US21036PAT57	CONSTELLATION BRANDS INC CALLABLE NOTES FIXED 4.5%	170,000.00		(179,050.80)	
			(719,000.00)		173,637.20
US21036P1084	CONSTELLATION BRANDS INC COMMON STOCK USD 0.01	4,109.00		(979,280.01)	
			(6,588.00)		1,595,375.45
US21037T1097	CONSTELLATION ENERGY CORP COMMON STOCK USD	10,872.00		(504,037.97)	
			(8,636.00)		576,198.53
CA21037X1006	CONSTELLATION SOFTWARE INC/CANADA COMMON STOCK C	141.00		(223,415.92)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(1,803.00)		2,794,507.96
US210518DQ64	CONSUMERS ENERGY 4.2% DUE 09-01-2052	8,029,000.00		(7,917,665.00)	
US210518DP81	CONSUMERS ENERGY CO 3.6% DUE 08-15-2032	1,780,000.00	(2,826,000.00)	(1,778,665.00)	-
US210518DJ22	CONSUMERS ENERGY CO CALLABLE BOND FIXED 2.5%	1,119,000.00	(1,780,000.00)	(864,584.30)	1,777,793.00
US210518DA13	CONSUMERS ENERGY CO CALLABLE BOND FIXED 3.95%	245,000.00	(4,394,000.00)	(276,974.95)	1,888,228.87
US212015AQ46	CONTINENTAL RESOURCES INC/OK CALLABLE NOTES FIXED	6,956,000.00	(153,000.00)		-
US212015AT84	CONTINENTAL RESOURCES INC/OK CALLABLE NOTES FIXED	1,930,000.00	(8,737,000.00)	(6,686,238.45)	4,232,420.39
US212015AU57	CONTINENTAL RESOURCES INC/OK CALLABLE NOTES FIXED	4,365,000.00	(2,140,093.10)	(1,030,000.00)	341,423.00
US2120151012	CONTINENTAL RESOURCES INC/OK COMMON STOCK MXN 0.0:	1,101.00	(6,717,000.00)	(3,925,948.65)	625,702.00
US2166484020	COOPER COS INC/THE COMMON STOCK USD 0.1	775.00	(1,964.00)	(73,403.67)	130,827.05
US21688AAU60	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL	3,010,000.00	(1,257.00)	(235,576.75)	385,617.04
US74977RDN17	COOPERATIEVE RABOBANK UA CALLABLE MEDIUM TERM NOT	2,693,000.00	(3,010,000.00)	(3,008,615.00)	2,992,029.00
US74977RDP64	COOPERATIEVE RABOBANK UA CALLABLE MEDIUM TERM NOT	18,936,000.00	(933,000.00)	(2,690,831.60)	502,009.86
US21684AAD81	COOPERATIEVE RABOBANK UA NOTES FIXED 5.25%	205,000.00	(13,798,000.00)	(18,850,113.60)	9,252,862.28
PAP310761054	COPA HOLDINGS SA COMMON STOCK USD 0	1,474.00	(1,035,000.00)	(262,705.45)	777,648.85
US2172041061	COPART INC COMMON STOCK USD 0	4,756.00	(1,343.00)	(97,436.28)	87,431.92
US21874C1027	CORE & MAIN INC COMMON STOCK USD 0.01	6,847.00	(5,374.00)	(352,846.80)	596,950.98
US21871XAC39	COREBRIDGE FINANCIAL INC CALLABLE NOTES FIXED	5,988,000.00	(4,217.00)	(151,571.45)	101,768.94
US21871XAJ81	COREBRIDGE FINANCIAL INC CALLABLE NOTES FIXED	2,295,000.00	(4,013,000.00)	(5,701,230.73)	2,650,810.40
US21871XAE94	COREBRIDGE FINANCIAL INC CALLABLE NOTES FIXED	1,330,000.00	(1,334,000.00)	(2,294,380.35)	382,984.10
US21871XAA72	COREBRIDGE FINANCIAL INC CALLABLE NOTES FIXED 3.5%	3,586,000.00	(655,000.00)	(1,256,914.60)	-
US21871XAG43	COREBRIDGE FINANCIAL INC CALLABLE NOTES FIXED 3.9%	3,955,000.00	(3,586,000.00)	(3,583,167.06)	3,584,659.36
US21871XAL38	COREBRIDGE FINANCIAL INC CALLABLE NOTES FIXED 4.4%	9,549,000.00	(1,915,000.00)	(3,949,146.60)	-
US219350BQ76	CORNING INC CALLABLE NOTES FIXED 5.45% 15/NOV/2079	1,180,000.00	(4,123,000.00)	(9,243,814.12)	548,084.00
US219350BL89	CORNING INC CALLABLE NOTES FIXED 5.85% 15/NOV/2068	165,000.00	(1,836,000.00)	(1,099,568.20)	-
US2193501051	CORNING INC COMMON STOCK USD 0.5	12,204.00	(47,000.00)	(197,960.40)	-
US22052L1044	CORTEVA INC COMMON STOCK USD 0.01	11,679.00	(19,697.00)	(392,071.48)	649,741.08
US22160N1090	COSTAR GROUP INC COMMON STOCK USD 0.01	6,377.00	(19,046.00)	(647,027.73)	1,083,255.86
US22160KAP03	COSTCO WHOLESALE CORP CALLABLE NOTES FIXED 1.6%	1,500,000.00	(10,132.00)	(360,439.29)	633,050.17
US22160K1051	COSTCO WHOLESALE CORP COMMON STOCK USD 0.005	7,174.00	(1,174,000.00)	(1,276,335.00)	-
US1270971039	COTERRA ENERGY INC	12,679.00	(12,899.00)	(3,328,359.83)	6,341,872.59
US22170QAA85	COTTAGE HLTH CR 3.304% DUE 11-01-2049	115,000.00	(64,544.00)	(349,560.03)	1,557,197.63
US2220702037	COTY INC COMMON STOCK USD 0.01	52,718.00	(2,255,000.00)	(91,298.00)	-
XS2178949561	COUNTRY GARDEN HOLDINGS CO LTD CALLABLE BOND FIXED	800,000.00	(42,586.00)	(453,954.47)	317,545.96
US22266L1061	COUPA SOFTWARE INC COMMON STOCK 0.0001	2,028.00	(800,000.00)	(712,000.00)	276,300.00
US2227955026	COUSINS PROPERTIES INC REIT USD 1	21,945.00	(1,936.00)	(129,955.92)	112,287.92
US224044CN54	COX COMMUNICATIONS INC CALLABLE NOTES FIXED 2.6%	1,025,000.00	(23,415.00)	(837,238.36)	636,659.20
US225433AT80	CR SUISSE GROUP 3.8% DUE 06-09-2023	250,000.00	(75,000.00)	(812,942.50)	-
US2244411052	CRANE NXT CO COMMON STOCK USD 1	2,700.00	(880,000.00)	(240,000.00)	242,290.00
US2253101016	CREDIT ACCEPTANCE CORP COMMON STOCK USD 0.01	125.00	(1,917.00)	(234,183.23)	175,038.40
US225313AJ46	CREDIT AGRICOLE SA CALLABLE NOTES VARIABLE USD	2,305,000.00	(226.00)	(59,361.25)	112,543.32
FR0000045072	CREDIT AGRICOLE SA EUR3	131.00	(3,939,000.00)	(2,421,443.75)	3,781,837.50
US22534PAB94	CREDIT AGRICOLE SA MEDIUM TERM NOTE FIXED 2.015%	1,615,000.00	(1,494.00)	(1,326.00)	13,711.00
9L88PAU	CREDIT DEFAULT SWAP - CDSMEX 4.15 28Mar@1 %USD 20/JUL	700,000.00	(1,615,000.00)	(1,615,000.00)	1,509,782.75
9L88NPU	CREDIT DEFAULT SWAP - CDSRUSSIA 7.5 31M@1 %USD 20/DEC	1,000,000.00	(600,000.00)	-	-
			(1,000,000.00)	-	-

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
9L86RXU	CREDIT DEFAULT SWAP - CDSVRZN 4.125 16M@1 %USD 20/JU	3,800,000.00		-	-
			(3,800,000.00)	-	-
222455IB	CREDIT INDEX SWAP - CDI	8,500,000.00		-	-
			(8,500,000.00)	-	-
222513IB	CREDIT INDEX SWAP - CDI	8,400,000.00		-	-
			(8,400,000.00)	-	-
222532IB	CREDIT INDEX SWAP - CDI	8,300,000.00		-	-
			(6,400,000.00)	-	-
222585IB	CREDIT INDEX SWAP - CDI	60,000,000.00		-	-
			(60,000,000.00)	-	-
222628IB	CREDIT INDEX SWAP - CDI	100,000.00		-	-
			(100,000.00)	-	-
222632IB	CREDIT INDEX SWAP - CDI	55,000,000.00		-	-
			(55,000,000.00)	-	-
222633IB	CREDIT INDEX SWAP - CDI	65,000,000.00		-	-
			(65,000,000.00)	-	-
222648IB	CREDIT INDEX SWAP - CDI	1,800,000.00		-	-
			(1,800,000.00)	-	-
222649IB	CREDIT INDEX SWAP - CDI	900,000.00		-	-
			(900,000.00)	-	-
222652IB	CREDIT INDEX SWAP - CDI	900,000.00		-	-
			(900,000.00)	-	-
222658IB	CREDIT INDEX SWAP - CDI	900,000.00		-	-
			(900,000.00)	-	-
222667IB	CREDIT INDEX SWAP - CDI	100,000.00		-	-
			(100,000.00)	-	-
222668IB	CREDIT INDEX SWAP - CDI	900,000.00		-	-
			(900,000.00)	-	-
222669IB	CREDIT INDEX SWAP - CDI	900,000.00		-	-
			(900,000.00)	-	-
222674IB	CREDIT INDEX SWAP - CDI	800,000.00		-	-
			(800,000.00)	-	-
222690IB	CREDIT INDEX SWAP - CDI	900,000.00		-	-
			(900,000.00)	-	-
222693IB	CREDIT INDEX SWAP - CDI	900,000.00		-	-
			(900,000.00)	-	-
222740IB	CREDIT INDEX SWAP - CDI	24,000,000.00		-	-
			(24,000,000.00)	-	-
222757IB	CREDIT INDEX SWAP - CDI	1,600,000.00		-	-
			(1,600,000.00)	-	-
222761IB	CREDIT INDEX SWAP - CDI	1,600,000.00		-	-
			(1,600,000.00)	-	-
222766IB	CREDIT INDEX SWAP - CDI	66,000,000.00		-	-
			(66,000,000.00)	-	-
222773IB	CREDIT INDEX SWAP - CDI	900,000.00		-	-
			(900,000.00)	-	-
222774IB	CREDIT INDEX SWAP - CDI	800,000.00		-	-
			(800,000.00)	-	-
222775IB	CREDIT INDEX SWAP - CDI	800,000.00		-	-
			(800,000.00)	-	-
222781IB	CREDIT INDEX SWAP - CDI	1,900,000.00		-	-
			(1,900,000.00)	-	-
222808IB	CREDIT INDEX SWAP - CDI	57,000,000.00		-	-
			(57,000,000.00)	-	-
222809IB	CREDIT INDEX SWAP - CDI	2,790,000.00		-	-
			(2,790,000.00)	-	-
934089IB	CREDIT INDEX SWAP - CDI	17,542,000.00		-	-
			(35,782,000.00)	-	-
934091IB	CREDIT INDEX SWAP - CDI	22,702,000.00		-	-
			(22,702,000.00)	-	-
9L6465U	CREDIT INDEX SWAP - CDICDX.NA.HY.38-V@5 %USD 20/JUN/2	1,700,000.00		-	-
			(1,700,000.00)	-	-
9L88CXL	CREDIT INDEX SWAP - CDICDX.NA.HY.38-V@5 %USD 20/JUN/2	74,995,000.00		(689,873.00)	689,874.00
			(25,245,000.00)	-	964,897.00
9L5XQHU	CREDIT INDEX SWAP - CDICDX.NA.IG.38-V@1 %USD 20/JUN/2	88,811,000.00		-	175,824.00
			(88,811,000.00)	(14,280.00)	-
9L5XM1U	CREDIT INDEX SWAP - CDICDX.NA.IG.38-V@1 %USD 20/JUN/2	38,400,000.00		-	-
			(29,900,000.00)	-	-
9L5XQ4U	CREDIT INDEX SWAP - CDIITRAXX.ASIA.EX@1 %USD 20/JUN/20	2,700,000.00		-	-
			(2,700,000.00)	-	-
9L5XQ2U	CREDIT INDEX SWAP - CDIITRAXX.EUROPE.@5 %EUR 20/JUN/2	1,100,000.00		-	-
			(1,100,000.00)	-	-
CH0012138530	CREDIT SUISSE AG CHF0.04(REGD)	876.00		(2,562.00)	16,978.00
			(3,275.00)	-	3,985,782.00
US22550L2K67	CREDIT SUISSE AG NEW YORK BRH MEDIUM TER	4,178,000.00		(4,165,758.00)	3,886,373.00
			(4,178,000.00)	(6,826,634.00)	13,107,616.02
US22550L2J94	CREDIT SUISSE AG NEW YORK BRH MEDIUM TER	6,828,000.00		(3,955,000.00)	800,240.00
			(3,955,000.00)	(13,161,659.28)	613,657.25
US22550L2H39	CREDIT SUISSE AG/NEW YORK NY MEDIUM TERM NOTE	13,178,000.00		(13,178,000.00)	11,583,616.40
			(13,178,000.00)	(192,250.00)	792,102.00
CH0352765157	CREDIT SUISSE GROUP AG CALLABLE BOND VARIABLE USD	200,000.00		(800,000.00)	-
			(800,000.00)	(675,997.50)	-
US225401AF50	CREDIT SUISSE GROUP AG CALLABLE NOTES VARIABLE	750,000.00		(685,000.00)	-
			(685,000.00)	(2,778,889.00)	-
US225401AU28	CREDIT SUISSE GROUP AG CALLABLE NOTES VARIABLE	3,570,000.00		(16,555,000.00)	-
			(16,555,000.00)	(1,048,600.00)	-
US225401AK46	CREDIT SUISSE GROUP AG CALLABLE NOTES VARIABLE USD	1,070,000.00		(1,048,600.00)	-
			(1,770,000.00)	(286,362.50)	-
US225401AR98	CREDIT SUISSE GROUP AG CALLABLE NOTES VARIABLE USD	310,000.00		(286,362.50)	-

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(8,150,000.00)		3,806,587.00
US225401AX66	CREDIT SUISSE GROUP AG CALLABLE NOTES VARIABLE USD	7,610,000.00		(7,610,000.00)	
			(1,450,000.00)		750,971.00
US225433AF86	CREDIT SUISSE GROUP AG NOTES FIXED 4.875%	1,090,000.00		(1,119,844.45)	
			(2,680,000.00)		1,693,273.85
IE0001827041	CRH PLC COMMON STOCK EUR 0.32	3,889.00		(95,341.06)	
			(3,660.00)		58,896.76
GB00BJFFLV09	CRODA INTL ORD GBP0.10609756	16.00		(1,284.00)	
			(170.00)		13,295.00
US22788C1053	CROWDSTRIKE HOLDINGS INC COMMON STOCK USD	7,440.00		(1,229,972.35)	
			(10,313.00)		1,810,132.02
US22822VAV36	CROWN CASTLE INC CALLABLE NOTES FIXED 1.05%	825,000.00		(716,405.25)	
			(1,929,000.00)		60,573.76
US22822VAW19	CROWN CASTLE INC CALLABLE NOTES FIXED 2.1%	15,055,000.00		(13,841,155.66)	
			(16,595,000.00)		12,243,044.94
US22822VAT89	CROWN CASTLE INC CALLABLE NOTES FIXED 2.25%	100,000.00		(81,999.00)	
			(125,000.00)		101,254.00
US22822VAY74	CROWN CASTLE INC CALLABLE NOTES FIXED 2.5%	427,000.00		(331,473.47)	
			(10,709,000.00)		10,176,619.58
US22822VAZ40	CROWN CASTLE INC CALLABLE NOTES FIXED 2.9%	8,271,000.00		(8,250,555.34)	
			(4,154,000.00)		2,623,714.23
US22822VAJ08	CROWN CASTLE INC CALLABLE NOTES FIXED 3.15%	1,882,000.00		(1,893,247.95)	
			(9,138,000.00)		6,866,936.00
US22822VAU52	CROWN CASTLE INC CALLABLE NOTES FIXED 3.25%	870,000.00		(791,645.00)	
			(742,000.00)		477,459.20
US22822VAR24	CROWN CASTLE INC CALLABLE NOTES FIXED 3.3%	403,000.00		(374,127.65)	
			(397,000.00)		92,554.41
US22822VAH42	CROWN CASTLE INC CALLABLE NOTES FIXED 3.65%	645,000.00		(608,976.14)	
			(775,000.00)		-
US22822VAP67	CROWN CASTLE INC CALLABLE NOTES FIXED 4%	230,000.00		(204,679.60)	
			(261,000.00)		-
US22822VAB71	CROWN CASTLE INC CALLABLE NOTES FIXED 4.45%	1,000,000.00		(988,600.00)	
			(583,000.00)		-
US22822VAM37	CROWN CASTLE INC CALLABLE NOTES FIXED 5.2%	1,405,000.00		(1,472,694.35)	
			(1,542,000.00)		-
US22822V1017	CROWN CASTLE INTERNATIONAL CORP	9,538.00		(1,628,790.14)	
			(14,477.00)		2,405,371.57
US22822VAX91	CROWN CASTLE INTL CORP NEW 2.9% DUE	1,508,000.00		(969,818.00)	
			(2,103,000.00)		6,608.00
US22822VAQ41	CROWN CASTLE INTL CORP NEW 4.15% DUE	2,056,000.00		(1,698,786.00)	
			(237,000.00)		-
US2283681060	CROWN HOLDINGS INC COMMON STOCK USD 5	1,985.00		(182,818.50)	
			(3,303.00)		311,957.09
US12661PAA75	CSL FINANCE PLC CALLABLE NOTES FIXED 3.85%	2,206,000.00		(2,203,850.71)	
			(2,206,000.00)		2,162,329.10
US12661PAB58	CSL FINANCE PLC CALLABLE NOTES FIXED 4.05%	2,741,000.00		(2,730,660.84)	
			(1,671,000.00)		1,084,171.12
US12661PAC32	CSL FINANCE PLC CALLABLE NOTES FIXED 4.25%	2,505,000.00		(2,496,107.25)	
			(1,905,000.00)		1,313,798.63
US12661PAD15	CSL FINANCE PLC CALLABLE NOTES FIXED 4.625%	1,702,000.00		(1,706,155.74)	
			(727,000.00)		198,211.55
US12661PAE97	CSL FINANCE PLC CALLABLE NOTES FIXED 4.75%	10,080,000.00		(10,016,698.47)	
			(6,850,000.00)		4,029,834.06
US12661PAF62	CSL FINANCE PLC CALLABLE NOTES FIXED 4.95%	3,375,000.00		(3,364,503.75)	
			(2,380,000.00)		2,028,988.90
AU000000CSL8	CSL LTD COMMON STOCK AUD 0	2,273.00		(434,039.99)	
			(1,847.00)		359,591.21
US126408HQ95	CSX CORP 2.4% DUE 02-15-2030	920,000.00		(789,581.00)	
			(920,000.00)		798,459.00
US126408GU17	CSX CORP 5.5% DUE 04-15-2041	355,000.00		(395,108.00)	
			(1,099,000.00)		-
US126408HR78	CSX CORP CALLABLE NOTES FIXED 3.35% 15/SEP/2049	255,000.00		(212,565.45)	
			(2,791,000.00)		-
US126408HU08	CSX CORP CALLABLE NOTES FIXED 4.1% 15/NOV/2032 USD	7,948,000.00		(7,943,072.24)	
			(7,495,000.00)		3,572,614.00
US126408HG14	CSX CORP CALLABLE NOTES FIXED 4.25% 01/NOV/2066	655,000.00		(609,244.55)	
			(386,000.00)		174,294.00
US126408HA44	CSX CORP CALLABLE NOTES FIXED 4.5% 01/AUG/2054 USD	225,000.00		(211,209.75)	
			(785,000.00)		574,699.20
US126408HV80	CSX CORP CALLABLE NOTES FIXED 4.5% 15/NOV/2052 USD	12,879,000.00		(12,785,637.04)	
			(6,706,000.00)		1,441,848.00
US126408HL09	CSX CORP CALLABLE NOTES FIXED 4.65% 01/MAR/2068	320,000.00		(309,478.70)	
			(367,000.00)		278,778.00
US126408GH06	CSX CORP CALLABLE NOTES FIXED 6% 01/OCT/2036 USD	370,000.00		(474,058.80)	
			(105,000.00)		-
US1264081035	CSX CORP COMMON STOCK USD 1	50,813.00		(1,553,270.47)	
			(67,270.00)		2,048,165.66
US126408HK26	CSX CORP FIXED 4.3% DUE 03-01-2048	480,000.00		(445,872.00)	
			(1,747,000.00)		755,947.00
US2296631094	CUBESMART REIT USD 0.01	3,410.00		(138,105.00)	
			(6,529.00)		288,658.81
US2298991090	CULLEN/FROST BANKERS INC COMMON STOCK USD 0.01	8,730.00		(1,054,620.39)	
			(6,451.00)		882,042.42
US2310211063	CUMMINS INC COMMON STOCK USD 2.5	2,908.00		(589,558.05)	
			(4,731.00)		970,673.04
NL0015436031	CUREVAC NV COMMON STOCK USD 0.12	894.00		(12,676.92)	
			(1,788.00)		25,745.83
US2315611010	CURTISS-WRIGHT CORP COMMON STOCK USD 1	586.00		(77,041.42)	
			(1,005.00)		137,696.18

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US126650CD09	CVS CAREMARK CORP 5.3 DUE	240,000.00		(208,966.00)	
			(474,000.00)		-
US126650DN71	CVS HEALTH CORP 1.75% DUE 08-21-2030	900,000.00		(706,275.00)	
			(504,000.00)		-
US126650DG21	CVS HEALTH CORP 3.25% DUE 08-15-2029	690,000.00		(627,031.00)	
			(930,000.00)		631,254.00
US126650CM08	CVS HEALTH CORP 4.875% DUE 07-20-2035	302,000.00		(306,395.00)	
			(610,000.00)		-
US126650DQ03	CVS HEALTH CORP CALLABLE NOTES FIXED 1.875%	2,070,000.00		(1,679,050.05)	
			(2,070,000.00)		972,765.00
US126650CU24	CVS HEALTH CORP CALLABLE NOTES FIXED 2.875%	575,000.00		(548,412.25)	
			(6,776,000.00)		6,558,144.45
US126650DK33	CVS HEALTH CORP CALLABLE NOTES FIXED 4.125%	420,000.00		(382,957.50)	
			(1,241,000.00)		788,744.50
US126650DL16	CVS HEALTH CORP CALLABLE NOTES FIXED 4.25%	1,360,000.00		(1,489,975.20)	
			(1,360,000.00)		1,452,602.40
US126650CX62	CVS HEALTH CORP CALLABLE NOTES FIXED 4.3%	3,218,000.00		(3,194,670.35)	
			(4,278,000.00)		1,439,271.63
US126650CY46	CVS HEALTH CORP CALLABLE NOTES FIXED 4.78%	4,420,000.00		(4,857,924.65)	
			(26,753,000.00)		9,889,761.10
US126650CZ11	CVS HEALTH CORP CALLABLE NOTES FIXED 5.05%	12,168,000.00		(12,641,403.44)	
			(40,545,000.00)		25,746,559.33
US126650CN80	CVS HEALTH CORP CALLABLE NOTES FIXED 5.125%	2,630,000.00		(2,980,671.25)	
			(9,829,000.00)		2,324,285.25
US1266501006	CVS HEALTH CORP COMMON STOCK USD 0.01	21,165.00		(1,928,732.00)	
			(44,252.00)		4,236,333.98
US126694CE63	CWMBS INC 5.5% DUE 10-25-2035	562.00		-	
			(213,674.00)		144,096.00
IL0011334468	CYBERARK SOFTWARE LTD COMMON STOCK USD 0.01	1,087.00		(148,947.54)	
			(138.00)		20,121.00
US23331ABH14	D R HORTON INC 5.75% DUE 08-15-2023	1,500,000.00		(1,518,345.00)	
			(1,500,000.00)		1,504,125.00
JP3497400006	DAIFUKU CO LTD COMMON STOCK JPY	2,300.00		(125,420.84)	
			(3,056.00)		172,171.20
JP3476480003	DAI-ICHI LIFE HOLDINGS INC COMMON STOCK JPY	2,000.00		(34,695.99)	
			(155,439.00)		2,900,313.36
JP3475350009	DAIICHI SANKYO CO LTD COMMON STOCK JPY	8,300.00		(237,845.92)	
			(40,655.00)		995,637.98
US233853AG56	DAIMLER TRUCK FINANCE NORTH AMERICA LLC CALLABLE	3,306,000.00		(2,991,211.72)	
			(5,599,000.00)		2,761,620.00
DE000DTR0CK8	DAIMLER TRUCK HOLDING AG COMMON STOCK EUR 0	201.00		(6,276.32)	
			(7,665.00)		197,874.23
JP3505000004	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK JPY	12,000.00		(282,225.79)	
			(14,026.00)		300,715.35
JP3046390005	DAIWA HOUSE REIT INVESTMENT CO	1.00		(2,223.00)	
			(3.00)		6,952.00
JP3502200003	DAIWA SECURITIES GROUP INC COMMON STOCK JPY	49,800.00		(202,244.39)	
			(41,061.00)		206,714.52
US23503CAP23	DALLAS FORT WORTH TEX INTL ARPT REV TAXABLE JT	375,000.00		(375,000.00)	
			(375,000.00)		384,060.00
US23503CAN74	DALLAS FORT WORTH TEX INTL ARPT REV TAXABLE JT	635,000.00		(636,457.75)	
			(100,000.00)		-
US235851AV47	DANAHER CORP CALLABLE NOTES FIXED 2.6% 01/OCT/2050	1,515,000.00		(1,290,664.55)	
			(1,318,000.00)		570,454.25
US235851AW20	DANAHER CORP CALLABLE NOTES FIXED 2.8% 10/DEC/2051	4,158,000.00		(3,605,399.15)	
			(16,875,000.00)		10,567,065.61
US2358511028	DANAHER CORP COMMON STOCK USD 0.01	10,305.00		(2,517,778.17)	
			(19,921.00)		5,186,899.34
FR0000120644	DANONE SA COMMON STOCK EUR 0.25	4,333.00		(230,698.92)	
			(2,926.00)		148,887.00
US23636ABD28	DANSKE BANK A/S CALLABLE MEDIUM TERM NOTE VARIABLE	2,750,000.00		(2,750,000.00)	
			(2,070,000.00)		693,813.00
US23636ABC45	DANSKE BANK A/S CALLABLE MEDIUM TERM NOTE VARIABLE	9,525,000.00		(9,557,554.20)	
			(5,661,000.00)		2,847,480.00
DK0010274414	DANSKE BANK A/S DKK10	3,954.00		(67,532.00)	
			(2,443.00)		31,173.00
US2371941053	DARDEN RESTAURANTS INC COMMON STOCK USD 0	2,079.00		(236,382.30)	
			(3,413.00)		406,394.64
US2372661015	DARLING INGREDIENTS INC COMMON STOCK USD 0.01	8,221.00		(608,530.74)	
			(7,525.00)		553,119.97
FR0014003TT8	DASSAULT SYSTEMES SE COMMON STOCK EUR	19,856.00		(813,015.55)	
			(14,510.00)		562,210.76
US23804L1035	DATADOG INC COMMON STOCK USD 0.00001	7,814.00		(726,238.14)	
			(12,459.00)		1,287,171.81
US23821D1000	DATTO HOLDING CORP COMMON STOCK USD 0.001	347.00		(12,141.53)	
			(745.00)		25,730.02
NL0015435975	DAVIDE CAMPARI-MILANO NV COMMON STOCK EUR 0.01	86,704.00		(1,013,264.61)	
			(123,744.00)		1,281,913.90
US23918K1088	DAVITA INC COMMON STOCK USD 0.001	2,494.00		(202,805.96)	
			(3,267.00)		269,702.78
SG1L01001701	DBS GROUP HOLDINGS LTD COMMON STOCK SGD 0	2,800.00		(69,078.39)	
			(57,004.00)		1,362,923.21
US23311PAA84	DCP MIDSTREAM LP FIXED 7.375% DUE	6,320,000.00		(6,291,215.00)	
			(250,000.00)		248,675.00
US23311VAF40	DCP MIDSTREAM OPERATING LP CALLABLE NOTES FIXED	7,110,000.00		(6,570,213.75)	
			(1,968,000.00)		711,087.00
US23311VAG23	DCP MIDSTREAM OPERATING LP CALLABLE NOTES FIXED	3,557,000.00		(3,586,364.35)	
			(1,408,000.00)		-
US23311VAH06	DCP MIDSTREAM OPERATING LP CALLABLE NOTES FIXED	3,979,000.00		(3,861,314.90)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(3,302,000.00)		1,937,998.00
US2435371073	DECKERS OUTDOOR CORP COMMON STOCK USD 0.01	418.00		(107,944.32)	
			(695.00)		200,733.91
US244199BK00	DEERE & CO CALLABLE NOTES FIXED 3.75% 15/APR/2050	250,000.00		(259,052.50)	
			(720,000.00)		766,785.60
US2441991054	DEERE & CO COMMON STOCK USD 1	4,537.00		(1,498,889.85)	
			(8,602.00)		3,007,179.76
US24422EWJ45	DEERE JOHN CAP 4.05% DUE 09-08-2025	5,903,000.00		(5,900,048.00)	
			(5,903,000.00)		5,850,265.00
DE000A2E4K43	DELIVERY HERO SE NPV	31.00		(1,316.00)	
			(196.00)		8,123.00
US24702RAF82	DELL INC CALLABLE NOTES FIXED 6.5% 15/APR/2038 USD	450,000.00		(545,736.50)	
			(228,000.00)		93,387.00
US24703DBE04	DELL INTERNATIONAL LLC / EMC CORP CALLABLE NOTES	7,421,000.00		(5,422,253.97)	
			(10,926,000.00)		4,273,839.43
US24703DBG51	DELL INTERNATIONAL LLC / EMC CORP CALLABLE NOTES	2,509,000.00		(1,886,095.75)	
			(7,692,000.00)		3,653,468.87
US24703TAJ51	DELL INTERNATIONAL LLC / EMC CORP CALLABLE NOTES	80,000.00		(97,770.40)	
			(1,553,000.00)		1,064,053.89
US24703TAK25	DELL INTERNATIONAL LLC / EMC CORP CALLABLE NOTES	375,000.00		(458,567.80)	
			(2,936,000.00)		4,060,746.92
US24703L2025	DELL TECHNOLOGIES INC COMMON STOCK USD	4,309.00		(212,132.07)	
			(7,041.00)		324,699.50
US830867AA59	DELTA AIR LINES INC / SKYMILES IP LTD CALLABLE	450,000.00		(446,625.00)	
			(776,000.00)		15,506.24
US830867AB33	DELTA AIR LINES INC / SKYMILES IP LTD CALLABLE	2,780,000.00		(2,807,800.00)	
			(2,814,000.00)		677,494.73
US2473617023	DELTA AIR LINES INC COMMON STOCK USD 0.0001	10,243.00		(308,191.15)	
			(16,518.00)		511,539.03
TW0002308004	DELTA ELECTRONICS INC COMMON STOCK TWD 10	1,000.00		(9,364.15)	
			(13,000.00)		108,588.63
JP3551500006	DENSO CORP COMMON STOCK JPY	100.00		(6,124.27)	
			(614.00)		33,805.00
US24906P1093	DENTSPLY SIRONA INC COMMON STOCK USD 0.01	3,409.00		(119,928.62)	
			(5,610.00)		196,739.20
DE0005140008	DEUTSCHE BANK AG NPV(REGD)	92.00		(965.00)	
			(2,553.00)		21,220.00
US251526CB33	DEUTSCHE BANK AG/NEW YORK NY CALLABLE NOTES	475,000.00		(486,452.25)	
			(475,000.00)		460,393.75
US25160PAG28	DEUTSCHE BANK AG/NEW YORK NY CALLABLE NOTES	12,248,000.00		(11,792,457.07)	
			(6,635,000.00)		2,447,604.90
US25160PAH01	DEUTSCHE BANK AG/NEW YORK NY CALLABLE NOTES	11,597,000.00		(11,498,382.56)	
			(3,831,000.00)		1,541,354.52
US25160PAJ66	DEUTSCHE BANK AG/NEW YORK NY CALLABLE NOTES	925,000.00		(925,000.00)	
			(925,000.00)		926,091.50
US251526CF47	DEUTSCHE BANK AG/NEW YORK NY CALLABLE NOTES	200,000.00		(195,940.00)	
			(1,500,000.00)		-
US251526CE71	DEUTSCHE BANK AG/NEW YORK NY CALLABLE NOTES	925,000.00		(814,897.25)	
			(689,000.00)		-
US251526CC16	DEUTSCHE BK AG N Y FLTGT RT 2.222% DUE	1,240,000.00		(1,192,433.00)	
			(900,000.00)		-
DE0005810055	DEUTSCHE BOERSE AG NPV(REGD)	15.00		(2,647.00)	
			(236.00)		39,700.00
DE0005552004	DEUTSCHE POST AG COMMON STOCK EUR 0	44,033.00		(2,373,217.29)	
			(49,842.00)		1,937,701.66
DE0005557508	DEUTSCHE TELEKOM AG COMMON STOCK EUR 0	74,739.00		(1,457,963.17)	
			(105,785.00)		2,003,063.91
US25179MAN39	DEVON ENERGY CORP CALLABLE NOTES FIXED 4.75%	1,700,000.00		(1,873,547.70)	
			(6,324,000.00)		3,018,040.90
US25179MAU71	DEVON ENERGY CORP CALLABLE NOTES FIXED 5%	270,000.00		(248,991.30)	
			(5,490,000.00)		2,592,211.42
US25179MBD48	DEVON ENERGY CORP CALLABLE NOTES FIXED 5.25%	2,906,000.00		(3,032,856.92)	
			(2,988,000.00)		3,051,392.87
US25179MAL72	DEVON ENERGY CORP CALLABLE NOTES FIXED 5.6%	5,726,000.00		(6,653,576.97)	
			(11,755,000.00)		6,506,084.13
US25179M1036	DEVON ENERGY CORP COMMON STOCK USD 0.1	10,795.00		(654,130.20)	
			(17,571.00)		1,096,287.00
US2521311074	DEXCOM INC COMMON STOCK USD 0.001	14,310.00		(745,106.52)	
			(11,562.00)		936,480.00
AU000000DXS1	DEXUS REIT AUD 0	104,110.00		(819,427.66)	
			(113,532.00)		705,408.73
US23291KAK16	DH EUROPE FIN II S 3.4% DUE 11-15-2049	200,000.00		(147,874.00)	
			(565,000.00)		232,539.00
US23291KAJ43	DH EUROPE FINANCE II SARL CALLABLE NOTES FIXED	710,000.00		(630,855.85)	
			(1,945,000.00)		744,400.85
US23291KAH86	DH EUROPE FINANCE II SARL CALLABLE NOTES FIXED	2,750,000.00		(2,468,400.00)	
			(1,602,000.00)		-
US25243YAV11	DIAGEO CAP PLC 3.875% DUE 04-29-2043	160,000.00		(149,574.00)	
			(48,000.00)		-
US25243YBF51	DIAGEO CAP PLC 5.2% DUE 10-24-2025	2,256,000.00		(2,253,022.00)	
			(1,046,000.00)		1,053,035.00
US25243YBH18	DIAGEO CAP PLC 5.5% DUE 01-24-2033	2,236,000.00		(2,224,507.00)	
			(1,022,000.00)		1,019,511.00
US25243YAH27	DIAGEO CAPITAL PLC BOND FIXED 5.875% 30/SEP/2036	280,000.00		(320,941.60)	
			(79,000.00)		-
US25243YBC21	DIAGEO CAPITAL PLC CALLABLE NOTES FIXED 1.375%	275,000.00		(256,852.75)	
			(600,000.00)		-
US25243Q2057	DIAGEO PLC ADR USD	3,308.00		(619,323.34)	
			(3,308.00)		590,709.56

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GB0002374006	DIAGEO PLC COMMON STOCK GBP 28.93518	959.00		(43,808.04)	
			(62,175.00)		2,730,046.14
US25277BAG32	DIAMOND SPORTS GROUP, LLC TERM LOAN	1,170,067.00		(1,170,067.00)	
			(1,167,135.00)		227,534.00
US25278XAV10	DIAMONDBACK ENERGY INC 6.25% 03-15-2033	6,755,000.00		(6,772,689.00)	
			(450,000.00)		449,109.00
US25278XAR08	DIAMONDBACK ENERGY INC CALLABLE NOTES FIXED 3.125%	4,312,000.00		(3,911,514.19)	
			(4,967,000.00)		1,480,661.97
US25278XAT63	DIAMONDBACK ENERGY INC CALLABLE NOTES FIXED 4.25%	10,882,000.00		(10,078,847.24)	
			(6,258,000.00)		2,390,920.97
US25278XAQ25	DIAMONDBACK ENERGY INC CALLABLE NOTES FIXED 4.4%	4,195,000.00		(4,333,066.12)	
			(5,213,000.00)		2,827,072.22
US25278X1090	DIAMONDBACK ENERGY INC COMMON STOCK USD 0.01	2,876.00		(380,437.28)	
			(7,860.00)		1,028,091.30
US253393AF94	DICK'S SPORTING GOODS INC CALLABLE NOTES FIXED	2,289,000.00		(2,284,330.44)	
			(2,289,000.00)		2,178,186.23
US253393AG77	DICK'S SPORTING GOODS INC CALLABLE NOTES FIXED	9,119,000.00		(8,749,705.05)	
			(6,190,000.00)		4,298,209.35
US2533931026	DICK'S SPORTING GOODS INC COMMON STOCK USD 0.01	961.00		(72,363.30)	
			(3,936.00)		400,570.27
BE0974259880	D'IETEREN GROUP COMMON STOCK EUR 0	97.00		(15,142.90)	
			(37.00)		5,568.00
US2538681030	DIGITAL REALTY TRUST INC REIT USD 0.01	4,527.00		(578,494.38)	
			(7,232.00)		918,497.47
US25389JAV89	DIGITAL REALTY TRUST LP GTD NT 5.55%	1,396,000.00		(1,386,830.00)	
			(311,000.00)		315,449.00
US254010AB73	DIGNITY HEALTH CALLABLE BOND FIXED 4.5%	185,000.00		(174,758.40)	
			(685,000.00)		168,503.55
US25466AAP66	DISCOVER BANK CALLABLE NOTES FIXED 4.65%	915,000.00		(881,694.00)	
			(3,425,000.00)		-
US254683CW31	DISCOVER CARD EXECUTION NT TR SR 22-A3	3,109,000.00		(3,108,614.00)	
			(2,750,000.00)		2,281,640.00
US254709AS70	DISCOVER FINANCIAL SERVICES 6.7% DUE	3,265,000.00		(3,276,645.00)	
			(270,000.00)		284,528.00
US2547091080	DISCOVER FINANCIAL SERVICES COMMON STOCK USD 0.01	4,730.00		(447,285.40)	
			(9,333.00)		930,744.16
US25470DAT63	DISCOVERY COMMUNICATIONS LLC CALLABLE NOTES FIXED	665,000.00		(750,492.40)	
			(4,730,000.00)		915,868.42
US25470DBH17	DISCOVERY COMMUNICATIONS LLC CALLABLE NOTES FIXED	815,000.00		(876,893.90)	
			(352,000.00)		222,392.20
US25470DBJ72	DISCOVERY COMMUNICATIONS LLC CALLABLE NOTES FIXED	4,480,000.00		(4,073,654.50)	
			(4,485,000.00)		1,475,375.95
US25470DBL29	DISCOVERY COMMUNICATIONS LLC CALLABLE NOTES FIXED	1,903,000.00		(1,789,285.00)	
			(2,139,000.00)		857,322.77
US25470XAL91	DISH DBS CORP CALLABLE NOTES FIXED 5% 15/MAR/2023	3,230,000.00		(3,158,538.00)	
			(1,235,000.00)		190,912.00
US25470M1099	DISH NETWORK CORP COMMON STOCK USD 0.01	3,767.00		(62,230.84)	
			(6,252.00)		111,264.91
US25470MAD11	DISH NETWORK CORP CONVERTIBLE BOND FIXED 2.375%	2,210,000.00		(1,973,735.00)	
			(730,000.00)		-
KYG289231030	DIVERSEY HOLDINGS LTD COMMON STOCK USD 0.0001	900.00		(6,993.00)	
			(1,800.00)		13,921.76
NO0010161896	DNB BANK ASA COMMON STOCK NOK 12.5	14,382.00		(322,158.65)	
			(41,663.00)		760,550.20
US2561631068	DOCUSIGN INC COMMON STOCK USD 0.0001	3,068.00		(182,699.40)	
			(8,772.00)		624,652.78
US25659T1079	DOLBY LABORATORIES INC COMMON STOCK USD 0.001	1,060.00		(75,694.60)	
			(1,693.00)		122,281.60
US256677AH84	DOLLAR GENERAL CORP CALLABLE NOTES FIXED 4.125%	970,000.00		(795,885.00)	
			(1,392,000.00)		890,312.00
US2566771059	DOLLAR GENERAL CORP COMMON STOCK USD 0.875	3,737.00		(893,322.49)	
			(8,175.00)		1,960,357.68
US2567461080	DOLLAR TREE INC COMMON STOCK USD 0.01	3,550.00		(555,149.00)	
			(5,999.00)		907,139.94
CA25675T1075	DOLLARAMA INC COMMON STOCK CAD 0	2,009.00		(118,851.31)	
			(4,613.00)		279,398.17
AU0000216079	DOMAIN HOLDINGS AUSTRALIA LTD RIGHT AUD	582.00		-	
			(582.00)		-
US25746UCZ03	DOMINION ENERGY 4.6% DUE 03-15-2049	370,000.00		(292,478.00)	
			(235,000.00)		200,852.00
US25746UDQ94	DOMINION ENERGY 4.85% DUE 08-15-2052	1,680,000.00		(1,590,939.00)	
			(659,000.00)		379,328.00
US25746UDR77	DOMINION ENERGY INC 5.375% DUE	10,312,000.00		(10,254,451.00)	
			(3,446,000.00)		3,469,850.00
US25746U1097	DOMINION ENERGY INC COMMON STOCK USD 0	13,098.00		(977,579.84)	
			(28,058.00)		2,140,623.91
US25746UDB26	DOMINION ENERGY INC NOTES STEP CPN 15/AUG/2024 USD	870,000.00		(850,590.30)	
			(3,210,000.00)		141,827.00
US25746UCE73	DOMINION RES INC 3.9% DUE 10-01-2025	4,508,000.00		(4,492,163.00)	
			(3,826,000.00)		3,689,921.00
US25754A2015	DOMINO'S PIZZA INC COMMON STOCK USD 0.01	580.00		(224,088.80)	
			(952.00)		367,059.08
US2576511099	DONALDSON CO INC COMMON STOCK USD 5	1,886.00		(88,660.86)	
			(4,736.00)		238,128.97
US25809K1051	DOORDASH INC COMMON STOCK USD 0.00001	10,999.00		(835,786.85)	
			(9,729.00)		704,682.07
US2586221093	DOUBLELINE INCOME SOLUTIONS FUND CLOSED-END FUND	41,448.00		(583,390.57)	
			(109,561.00)		1,336,274.45
US2586207563	DOUBLELINE SELECTIVE CREDIT FUND OPEN-END FUND USD	478,181.10		(3,800,000.00)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(21,837,154.23)		170,151,027.00
US25862V1052	DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD 0.001	4,536.00		(119,803.08)	
			(937.00)		24,000.48
US25960P1093	DOUGLAS EMMETT INC REIT USD 0.01	20,528.00		(696,461.31)	
			(22,206.00)		466,357.60
US2600031080	DOVER CORP COMMON STOCK USD 1	2,297.00		(273,848.34)	
			(3,928.00)		486,229.84
US260543DG52	DOW CHEMICAL CO 6.3%	120,000.00		(119,686.00)	
			(120,000.00)		120,974.00
US260543DH36	DOW CHEMICAL CO 6.9%	3,535,000.00		(3,543,715.00)	
			(790,000.00)		797,549.00
US260543BJ10	DOW CHEMICAL CO/THE BOND FIXED 7.375% 01/NOV/2029	529,000.00		(607,331.60)	
			(663,000.00)		98,660.70
US260543DD22	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED 3.6%	1,170,000.00		(962,009.10)	
			(3,462,000.00)		1,797,836.20
US260543CG61	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED 4.375%	695,000.00		(667,757.55)	
			(2,978,000.00)		1,699,739.45
US260543CV39	DOW CHEMICAL CO/THE CALLABLE NOTES FIXED 4.8%	265,000.00		(327,290.90)	
			(265,000.00)		151,992.00
US2605571031	DOW INC COMMON STOCK USD 0.01	23,048.00		(1,397,528.58)	
			(30,564.00)		1,606,919.82
JP3638600001	DOWA HOLDINGS CO LTD COMMON STOCK JPY	3,000.00		(120,864.42)	
			(4,100.00)		144,482.13
US26622P1075	DOXIMITY INC COMMON STOCK USD 0.001	12,600.00		(515,814.86)	
			(6,465.00)		218,755.00
US233293AR02	DPL INC CALLABLE NOTES FIXED 4.125% 01/JUL/2025	1,588,000.00		(1,616,552.50)	
			(8,210,000.00)		2,187,822.00
US233293AQ29	DPL INC CALLABLE NOTES FIXED 4.35% 15/APR/2029 USD	544,000.00		(497,190.50)	
			(4,252,000.00)		2,000,287.14
US23331A1097	DR HORTON INC COMMON STOCK USD 0.01	5,269.00		(322,989.70)	
			(10,374.00)		685,232.86
US26142V1052	DRAFTKINGS INC COMMON STOCK USD 0.0001	10,116.00		(322,902.72)	
			(7,592.00)		104,040.86
US26210V1026	DRIVEN BRANDS HOLDINGS INC COMMON STOCK USD 0.01	926.00		(25,057.56)	
			(1,490.00)		43,297.56
US26210C1045	DROPBOX INC COMMON STOCK USD 0.00001	4,572.00		(96,286.32)	
			(7,784.00)		167,637.44
DK0060079531	DSV A S	8.00		(1,247.00)	
			(281.00)		41,371.00
US23345M1071	DT MIDSTREAM INC COMMON STOCK USD 0.01	4,333.00		(210,546.55)	
			(12,591.00)		688,215.03
US912828YM69	DTD 10/31/2019 1.5% DUE 10-31-2024 REG	5,000,000.00		(4,758,806.00)	
			(10,400,000.00)		-
US912828YV68	DTD 11/30/2019 1.5% DUE 11-30-2024 REG	5,000,000.00		(4,750,017.00)	
			(14,300,000.00)		-
US23338VAL09	DTE ELEC CO 2.95% DUE 03-01-2050	130,000.00		(91,302.00)	
			(1,556,000.00)		1,118,698.00
US23338VAR78	DTE ELECTRIC CO CALLABLE BOND FIXED 3.65%	3,509,000.00		(3,486,550.15)	
			(2,636,000.00)		2,202,664.86
US233331BD84	DTE ENERGY CO 4.22% 11-01-2024	8,731,000.00		(8,731,611.00)	
			(4,186,000.00)		4,165,070.00
US233331BG16	DTE ENERGY CO CALLABLE NOTES FIXED 1.05%	580,000.00		(533,286.80)	
			(4,911,000.00)		2,111,195.88
US233331BC02	DTE ENERGY CO CALLABLE NOTES FIXED 3.4%	150,000.00		(137,659.50)	
			(330,000.00)		-
US2333311072	DTE ENERGY CO COMMON STOCK USD 0	3,072.00		(359,854.08)	
			(4,978.00)		608,649.16
US2641201064	DUCK CREEK TECHNOLOGIES INC COMMON STOCK USD 0.01	1,220.00		(21,398.80)	
			(2,440.00)		44,381.61
US26442CBG87	DUKE ENERGY CAROLINAS LLC CALLABLE BOND FIXED	362,000.00		(362,169.71)	
			(41,000.00)		36,731.08
US26442CBH60	DUKE ENERGY CAROLINAS LLC CALLABLE BOND FIXED	3,881,000.00		(3,842,183.64)	
			(3,240,000.00)		2,756,932.24
US26442CAP95	DUKE ENERGY CAROLINAS LLC CALLABLE BOND FIXED	545,000.00		(453,238.35)	
			(154,000.00)		-
US26442CAZ77	DUKE ENERGY CAROLINAS LLC CALLABLE BOND FIXED 3.2%	265,000.00		(211,562.75)	
			(275,000.00)		-
US26442CAA27	DUKE ENERGY CAROLINAS LLC CALLABLE NOTES FIXED	5,308,000.00		(5,875,166.44)	
			(4,494,000.00)		-
US26441CBF14	DUKE ENERGY CORP 4.2% DUE 06-15-2049	135,000.00		(97,285.00)	
			(1,300,000.00)		-
US26441CBS35	DUKE ENERGY CORP 4.3% DUE 03-15-2028	7,534,000.00		(7,508,718.00)	
			(5,431,000.00)		2,907,385.00
US26441CBT18	DUKE ENERGY CORP 4.5% DUE 08-15-2032	2,234,000.00		(2,120,486.00)	
			(954,000.00)		918,725.00
US26441CAP05	DUKE ENERGY CORP 4.8% DUE 12-15-2045	170,000.00		(146,061.00)	
			(320,000.00)		152,761.00
US26441CBU80	DUKE ENERGY CORP 5% DUE 08-15-2052	12,425,000.00		(12,156,543.00)	
			(6,662,000.00)		4,638,720.00
US26441CBL81	DUKE ENERGY CORP CALLABLE NOTES FIXED 2.55%	2,895,000.00		(2,580,330.45)	
			(6,057,000.00)		4,016,759.46
US26441CAT27	DUKE ENERGY CORP CALLABLE NOTES FIXED 3.75%	229,000.00		(182,805.59)	
			(1,312,000.00)		296,226.00
US26441C2044	DUKE ENERGY CORP COMMON STOCK USD 0.001	18,919.00		(1,958,608.77)	
			(24,694.00)		2,554,456.06
US26441CBV63	DUKE ENERGY CORP FIXED 5% DUE 12-08-2025	2,586,000.00		(2,585,147.00)	
			(671,000.00)		671,778.00
US26441CBW47	DUKE ENERGY CORP NEW 5.0% DUE 12-08-2027	1,910,000.00		(1,907,918.00)	
			(1,910,000.00)		1,922,001.00

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US26441CBN48	DUKE ENERGY CORP NEW SR NT 3.5%	460,000.00		(323,696.00)	124,941.00
US26444HAN17	DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052	3,166,000.00	(751,000.00)	(3,156,857.00)	
US26444HAJ05	DUKE ENERGY FLORIDA LLC CALLABLE BOND FIXED 1.75%	2,100,000.00	(2,596,000.00)	(1,910,262.00)	2,614,651.00
US26444HAL50	DUKE ENERGY FLORIDA LLC CALLABLE BOND FIXED 3%	475,000.00	(1,223,000.00)	(403,366.15)	-
US26444HAC51	DUKE ENERGY FLORIDA LLC CALLABLE BOND FIXED 3.2%	1,415,000.00	(6,324,000.00)	(1,397,597.25)	1,798,076.16
US26444HAA95	DUKE ENERGY FLORIDA LLC CALLABLE BOND FIXED 3.4%	980,000.00	(675,000.00)	(913,983.00)	-
US26444HAE18	DUKE ENERGY FLORIDA LLC CALLABLE BOND FIXED 3.8%	1,654,000.00	(535,000.00)	(1,765,181.88)	385,766.00
US341099CR80	DUKE ENERGY FLORIDA LLC CALLABLE BOND FIXED 3.85%	280,000.00	(964,000.00)	(298,348.40)	-
US26444HAF82	DUKE ENERGY FLORIDA LLC CALLABLE BOND FIXED 4.2%	623,000.00	(1,321,000.00)	(618,966.88)	306,933.10
US26443TAA43	DUKE ENERGY IND 3.75% DUE 05-15-2046	370,000.00	(4,834,000.00)	(294,039.00)	935,768.82
US26442UAN46	DUKE ENERGY PROGRESS LLC CALLABLE BOND FIXED 3.4%	600,000.00	(203,000.00)	(598,422.00)	159,869.00
US26442UAP93	DUKE ENERGY PROGRESS LLC CALLABLE BOND FIXED 4%	2,928,000.00	(350,000.00)	(2,872,658.52)	-
US144141DB18	DUKE ENERGY PROGRESS LLC CALLABLE BOND FIXED 4.1%	455,000.00	(2,658,000.00)	(423,095.40)	2,294,369.25
US26442UAB08	DUKE ENERGY PROGRESS LLC CALLABLE BOND FIXED 4.2%	235,000.00	(1,064,000.00)	(224,354.50)	243,695.85
US2644115055	DUKE REALTY CORP REIT MXN 0.01	6,007.00	(978,000.00)	(315,908.13)	-
US26443CAA18	DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047	170,000.00	(9,658.00)	(140,172.00)	533,807.86
US26484T1060	DUN & BRADSTREET HOLDINGS INC COMMON STOCK USD	3,975.00	(560,000.00)	(59,022.28)	-
US26078JAD28	DUPONT DE NEMOURS INC CALLABLE NOTES FIXED 4.725%	475,000.00	(4,986.00)	(513,726.75)	72,591.80
US26078JAF75	DUPONT DE NEMOURS INC CALLABLE NOTES FIXED 5.419%	515,000.00	(475,000.00)	(543,933.50)	487,592.25
US26614N1028	DUPONT DE NEMOURS INC COMMON STOCK USD 0.01	8,388.00	(796,000.00)	(477,028.68)	353,963.00
US266233AH80	DUQUESNE LIGHT HOLDINGS INC CALLABLE NOTES FIXED	665,000.00	(13,647.00)	(539,208.00)	784,504.08
US23355L1061	DXC TECHNOLOGY CO COMMON STOCK USD 0.01	4,190.00	(2,315,000.00)	(128,549.20)	1,577,903.56
US2681501092	DYNATRACE INC	3,040.00	(6,750.00)	(121,873.60)	197,215.43
DE000ENAG999	E.ON SE COMMON STOCK EUR 0	10,160.00	(10,891.00)	(91,749.61)	436,296.45
US26969P1084	EAGLE MATERIALS INC COMMON STOCK USD 0.01	5,697.00	(51,754.00)	(711,707.79)	432,708.84
JP3783600004	EAST JAPAN RAILWAY CO COMMON STOCK JPY	1,500.00	(4,406.00)	(86,269.68)	520,456.16
US27579R1041	EAST WEST BANCORP INC COMMON STOCK USD 0.001	7,864.00	(4,555.00)	(570,947.70)	232,718.75
US2772761019	EASTGROUP PROPERTIES INC REIT USD 0	700.00	(7,204.00)	(114,450.84)	508,688.11
US2774321002	EASTMAN CHEMICAL CO COMMON STOCK USD 0.01	3,009.00	(426.00)	(268,050.70)	70,798.37
US278062AH73	EATON CORP OHIO 4.15%	7,263,000.00	(3,523.00)	(7,227,343.00)	323,738.64
US278062AJ30	EATON CORP OHIO 4.7% 08-23-2052	3,595,000.00	(5,978,000.00)	(3,541,683.00)	5,610,719.00
IE0088KQN827	EATON CORP PLC COMMON STOCK USD 0.01	6,425.00	(2,275,000.00)	(811,409.50)	2,045,145.00
US27828H1059	EATON VANCE LTD DURATION INCOME FUND CLOSED-END	83,275.00	(10,336.00)	(789,337.83)	1,364,666.46
US2786421030	EBAY INC COMMON STOCK USD 0.001	14,165.00	(164,664.00)	(600,645.51)	1,929,849.34
US278865BL34	ECOLAB INC CALLABLE NOTES FIXED 1.65% 01/FEB/2027	300,000.00	(21,122.00)	(274,689.00)	948,191.16
US278865BN99	ECOLAB INC CALLABLE NOTES FIXED 2.7% 15/DEC/2051	155,000.00	(1,875,000.00)	(137,884.90)	1,648,639.00
US2788651006	ECOLAB INC COMMON STOCK USD 1	6,974.00	(730,000.00)	(1,087,186.36)	327,581.76
US279158AP43	ECOPETROL SA CALLABLE BOND FIXED 4.625%	100,000.00	(9,466.00)	(76,200.00)	1,516,595.40
FR0010908533	EDENRED EUR2	26.00	(1,685,000.00)	(1,397.00)	1,136,150.00
GB00BHSRZC82	EDINBURGH WORLDWIDE INVESTMENT TRUST PLC	338,758.00	(5,458.00)	(914,494.64)	244,042.00
US2810201077	EDISON INTERNATIONAL COMMON STOCK USD 0	5,990.00	(120,000.00)	(361,483.20)	271,585.00
PTEDPOAM0009	EDP - ENERGIAS DE PORTUGAL SA COMMON STOCK EUR 1	15,644.00	(9,629.00)	(79,170.53)	603,995.00
US26835PAH38	EDP FINANCE BV CALLABLE NOTES FIXED 1.71%	770,000.00	(16,583.00)	(677,469.10)	80,612.31
US28176E1082	EDWARDS LIFESCIENCES CORP COMMON STOCK USD 1	12,419.00	(1,480,000.00)	(1,130,747.89)	406,907.00
US28249NAB73	EIG PEARL HOLDINGS SARL BOND FIXED 4.387%	2,060,000.00	(24,021.00)	(2,019,050.00)	2,293,651.80

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(1,800,000.00)		1,569,366.25
JP3160400002	EISAI CO LTD COMMON STOCK JPY	6,700.00		(292,244.70)	
			(13,815.00)		579,752.30
US283695BQ68	EL PASO NATURAL GAS CO LLC CALLABLE NOTES FIXED	455,000.00		(454,927.20)	
			(455,000.00)		445,012.75
US28414H1032	ELANCO ANIMAL HEALTH INC COMMON STOCK USD 0	6,935.00		(138,908.05)	
			(11,369.00)		208,610.86
NL0013056914	ELASTIC NV COMMON STOCK USD 0.01	1,160.00		(78,787.20)	
			(1,812.00)		133,832.20
FR0010242511	ELECTRICITE DE FRANCE SA COMMON STOCK EUR 0.5	463.00		(3,851.29)	
			(913.00)		10,882.00
FR0014008WS3	ELECTRICITE DE FRANCE SA RIGHT EUR	1,902.00		-	
			(1,902.00)		-
US285512AE93	ELECTRONIC ARTS INC CALLABLE NOTES FIXED 1.85%	1,144,000.00		(950,698.32)	
			(1,913,000.00)		-
US2855121099	ELECTRONIC ARTS INC COMMON STOCK USD 0.01	4,527.00		(590,275.53)	
			(8,413.00)		1,091,253.39
US28618M1062	ELEMENT SOLUTIONS INC COMMON STOCK USD 0.01	3,866.00		(70,631.82)	
			(12,969.00)		244,522.82
US036752AV56	ELEVANCE HEALTH INC 5.35% DUE 10-15-2025	1,940,000.00		(1,939,496.00)	
			(240,000.00)		241,647.00
US036752AW30	ELEVANCE HEALTH INC 5.5% 10-15-2032	1,791,000.00		(1,779,967.00)	
			(286,000.00)		286,552.00
US94973VAH06	ELEVANCE HEALTH INC CALLABLE BOND FIXED 5.95%	450,000.00		(528,139.80)	
			(128,000.00)		-
US036752AR45	ELEVANCE HEALTH INC CALLABLE NOTES FIXED 1.5%	440,000.00		(403,559.20)	
			(1,005,000.00)		896,521.00
US036752AP88	ELEVANCE HEALTH INC CALLABLE NOTES FIXED 2.55%	825,000.00		(790,011.75)	
			(2,565,000.00)		1,522,743.60
US036752AM57	ELEVANCE HEALTH INC CALLABLE NOTES FIXED 3.125%	1,290,000.00		(1,006,483.80)	
			(1,344,000.00)		1,036,153.80
US036752AC75	ELEVANCE HEALTH INC CALLABLE NOTES FIXED 3.35%	2,965,000.00		(2,928,589.80)	
			(1,790,000.00)		-
US036752AK91	ELEVANCE HEALTH INC CALLABLE NOTES FIXED 3.7%	575,000.00		(488,909.25)	
			(387,000.00)		107,295.80
US036752AT01	ELEVANCE HEALTH INC CALLABLE NOTES FIXED 4.1%	4,670,000.00		(4,658,995.60)	
			(1,555,000.00)		-
US036752AD58	ELEVANCE HEALTH INC CALLABLE NOTES FIXED 4.375%	195,000.00		(178,666.80)	
			(320,000.00)		-
US036752AU73	ELEVANCE HEALTH INC CALLABLE NOTES FIXED 4.55%	12,475,000.00		(12,299,335.23)	
			(10,063,000.00)		8,554,072.70
US94973VAY39	ELEVANCE HEALTH INC CALLABLE NOTES FIXED 4.625%	320,000.00		(391,514.40)	
			(1,810,000.00)		800,413.80
US94973VBB27	ELEVANCE HEALTH INC CALLABLE NOTES FIXED 4.65%	1,180,000.00		(1,294,657.00)	
			(3,737,000.00)		725,641.00
US94973VBK26	ELEVANCE HEALTH INC CALLABLE NOTES FIXED 4.65%	450,000.00		(553,788.00)	
			(1,280,000.00)		-
US94973VBF31	ELEVANCE HEALTH INC CALLABLE NOTES FIXED 5.1%	255,000.00		(246,746.40)	
			(449,000.00)		61,795.00
US0367521038	ELEVANCE HEALTH INC COMMON STOCK USD 0.01	4,004.00		(1,849,049.32)	
			(7,528.00)		3,548,072.38
US036752AX13	ELEVANCE HLTH INC FIXED 6.1% DUE	6,598,000.00		(6,709,117.00)	
			(1,098,000.00)		1,114,331.00
US5324571083	ELI LILLY & CO COMMON STOCK USD 0	14,222.00		(4,240,923.28)	
			(24,797.00)		7,518,952.92
BE0003822393	ELIA GROUP SA/NV COMMON STOCK EUR 0	8.00		(1,048.64)	
			(45.00)		6,512.00
BE0970178811	ELIA GROUP SA/NV RIGHT EUR	117.00		-	
			(117.00)		-
FR0012435121	ELIS SA COMMON STOCK EUR 1	951.00		(12,320.25)	
			(4,536.00)		56,837.97
US29082K1051	EMBECTA CORP COMMON STOCK USD 0.01	1,820.60		(48,185.46)	
			(1,820.60)		49,020.05
SE0016828511	EMBRACER GROUP AB COMMON STOCK SEK 0.0013	660.00		(5,979.46)	
			(844.00)		5,242.00
CA2908761018	EMERA INC COMMON STOCK CAD 0	2,118.00		(97,632.47)	
			(3,987.00)		186,616.00
US29103DAJ54	EMERA US FINANCE LP CALLABLE NOTES FIXED 3.55%	1,620,000.00		(1,549,681.00)	
			(1,050,000.00)		-
US29103DAM83	EMERA US FINANCE LP CALLABLE NOTES FIXED 4.75%	965,000.00		(874,373.90)	
			(1,890,000.00)		139,835.00
6AYBBGU	EMERGING MARKETS OPPORTUNITIES MR FUND OPEN-ENDFU	299,171.27		(3,268,145.98)	
			(3,889,734.00)		40,000,000.00
US291011BQ68	EMERSON ELECTRIC CO CALLABLE NOTES FIXED 2%	1,170,000.00		(1,034,385.30)	
			(14,217,000.00)		9,714,563.74
US291011BS25	EMERSON ELECTRIC CO CALLABLE NOTES FIXED 2.8%	1,391,000.00		(1,283,894.09)	
			(10,868,000.00)		8,287,640.90
US2910111044	EMERSON ELECTRIC CO COMMON STOCK USD 0.5	9,589.00		(769,439.58)	
			(17,766.00)		1,451,388.30
XS2125308242	EMIRATE OF ABU DHABI UNITED ARAB EMIRATES MEDIUM	1,000,000.00		(964,168.58)	
			(300,000.00)		-
CA2918434077	EMPIRE CO LTD COMMON STOCK CAD 0	1,046.00		(31,578.33)	
			(22,920.00)		692,609.58
US29250RAX44	ENBRIDGE ENERGY PARTNERS LP CALLABLE NOTES FIXED	695,000.00		(839,511.60)	
			(568,000.00)		192,215.00
US29250NBL82	ENBRIDGE INC CALLABLE NOTES FIXED 2.5% 14/FEB/2025	5,867,000.00		(5,863,127.78)	
			(5,024,000.00)		3,238,954.67
US29250NBA28	ENBRIDGE INC CALLABLE NOTES FIXED 4% 15/NOV/2049	435,000.00		(364,817.10)	
			(178,000.00)		-

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CA29250N1050	ENBRIDGE INC COMMON STOCK CAD 0	46,620.00		(1,959,424.91)	
			(63,278.00)		2,611,833.03
US29261A1007	ENCOMPASS HEALTH CORP COMMON STOCK USD 0.01	3,437.00		(206,537.26)	
			(3,612.00)		232,265.47
ES0130670112	ENDESA SA COMMON STOCK EUR 1.2	49,323.00		(1,019,104.67)	
			(49,763.00)		854,237.00
US29278GAP37	ENEL FIN INTL N V 2.25% DUE 07-12-2031	1,100,000.00		(759,627.00)	
			(293,000.00)		-
US29278GAM06	ENEL FINANCE INTERNATIONAL NV CALLABLE NOTES FIXED	2,353,000.00		(2,049,969.00)	
			(4,036,000.00)		1,906,566.60
US29278GAN88	ENEL FINANCE INTERNATIONAL NV CALLABLE NOTES FIXED	670,000.00		(619,193.90)	
			(1,195,000.00)		698,723.90
US29278GAY44	ENEL FINANCE INTERNATIONAL NV CALLABLE NOTES FIXED	4,521,000.00		(4,464,584.24)	
			(3,731,000.00)		3,206,902.60
US29278GAX60	ENEL FINANCE INTERNATIONAL NV CALLABLE NOTES FIXED	5,010,000.00		(4,872,824.00)	
			(2,167,000.00)		190,631.00
US29278GAW87	ENEL FINANCE INTERNATIONAL NV CALLABLE NOTES FIXED	2,605,000.00		(2,594,909.40)	
			(2,605,000.00)		1,711,075.00
IT0003128367	ENEL SPA COMMON STOCK EUR 1	88,958.00		(615,526.89)	
			(205,742.00)		957,137.52
JP3386450005	ENEOS HOLDINGS INC COMMON STOCK JPY	246,600.00		(958,654.91)	
			(292,902.00)		1,042,799.99
US92212WAE03	ENERGI ASA SR NT 144A 8.0% DUE	3,508,000.00		(3,474,849.00)	
			(1,213,000.00)		1,284,102.00
US29273RAT68	ENERGY TRANSFER 5.15% DUE 02-01-2043	155,000.00		(129,991.00)	
			(685,000.00)		-
US29273RBJ77	ENERGY TRANSFER FIXED 6.125% DUE	287,000.00		(286,685.00)	
			(4,100,000.00)		142,900.00
US29273VAN01	ENERGY TRANSFER L P 6.5%	410,000.00		(357,725.00)	
			(1,050,000.00)		573,620.00
US75886AAJ79	ENERGY TRANSFER LP / REGENCY ENERGY FINANCE CORP	4,681,000.00		(4,704,962.95)	
			(1,935,000.00)		-
US29273VAQ32	ENERGY TRANSFER LP 5.75% DUE 02-15-2033	9,072,000.00		(9,123,000.00)	
			(310,000.00)		313,726.00
US29273VAM28	ENERGY TRANSFER LP CALLABLE BOND VARIABLE USD 1000	2,090,000.00		(2,006,400.00)	
			(5,140,000.00)		1,145,875.00
US29278NAQ60	ENERGY TRANSFER LP CALLABLE NOTES FIXED 3.75%	1,005,000.00		(908,288.85)	
			(3,720,000.00)		-
US86765BAU35	ENERGY TRANSFER LP CALLABLE NOTES FIXED 4%	6,897,000.00		(6,430,888.70)	
			(6,644,000.00)		1,339,734.00
US292480AL49	ENERGY TRANSFER LP CALLABLE NOTES FIXED 4.95%	1,299,000.00		(1,291,569.40)	
			(450,000.00)		81,569.42
US29278NAR44	ENERGY TRANSFER LP CALLABLE NOTES FIXED 5%	5,530,000.00		(4,499,144.00)	
			(4,050,000.00)		1,845,066.35
US29273RBF55	ENERGY TRANSFER LP CALLABLE NOTES FIXED 5.15%	530,000.00		(508,730.00)	
			(3,728,000.00)		1,221,645.71
US29273RBL24	ENERGY TRANSFER LP CALLABLE NOTES FIXED 5.3%	6,130,000.00		(6,145,100.82)	
			(8,906,000.00)		4,582,838.06
US86765BAQ23	ENERGY TRANSFER LP CALLABLE NOTES FIXED 5.35%	150,000.00		(168,025.50)	
			(1,535,000.00)		1,068,173.25
US29278NAE31	ENERGY TRANSFER LP CALLABLE NOTES FIXED 6%	225,000.00		(225,596.25)	
			(2,153,000.00)		1,411,125.80
US29273RAP47	ENERGY TRANSFER LP CALLABLE NOTES FIXED 6.05%	107,000.00		(130,038.17)	
			(11,296,000.00)		7,564,652.94
US29279FAA75	ENERGY TRANSFER LP CALLABLE NOTES FIXED 6.25%	3,614,000.00		(3,730,909.67)	
			(9,597,000.00)		4,424,106.57
FR0010208488	ENGIE SA COMMON STOCK EUR 1	113,116.00		(1,679,130.85)	
			(177,266.00)		2,149,931.19
IT0003132476	ENI SPA	87,593.00		(1,251,691.08)	
			(183,810.00)		2,088,621.23
US1940141062	ENOVIS CORP COMMON STOCK USD	352.00		(14,114.50)	
			(2,297.00)		75,343.25
US1940145022	ENOVIS CORP COMMON STOCK USD 0.001	1,530.67		(84,306.62)	
			(1,196.67)		64,559.99
US29355A1079	ENPHASE ENERGY INC COMMON STOCK USD 0.00001	4,059.00		(697,509.61)	
			(5,699.00)		1,374,751.19
IM0085VQMV65	ENTAIN PLC COMMON STOCK GBP 0.01	2,443.00		(36,938.54)	
			(43,418.00)		608,641.06
US29365BAA17	ENTEGRIS ESCROW CORP CALLABLE NOTES FIXED 4.75%	2,915,000.00		(2,821,389.05)	
			(2,915,000.00)		1,692,900.00
US29362U1043	ENTEGRIS INC	3,631.00		(358,910.27)	
			(4,876.00)		469,473.51
US29364DAU46	ENTERGY ARKANSAS LLC CALLABLE BOND FIXED 3.5%	1,260,000.00		(1,263,728.55)	
			(395,000.00)		-
US29364G1031	ENTERGY CORP COMMON STOCK USD 0.01	3,198.00		(334,830.60)	
			(5,170.00)		562,799.60
US29364WBL19	ENTERGY LA LLC 4.75% 09-15-2052	3,035,000.00		(3,018,520.00)	
			(2,815,000.00)		2,729,650.00
US29364WBE75	ENTERGY LOUISIANA LLC CALLABLE BOND FIXED 1.6%	2,583,000.00		(2,222,125.87)	
			(456,000.00)		-
US29364WBH07	ENTERGY LOUISIANA LLC CALLABLE BOND FIXED 2.35%	80,000.00		(65,009.60)	
			(1,989,000.00)		357,394.80
US29364WAV00	ENTERGY LOUISIANA LLC CALLABLE BOND FIXED 4.95%	337,000.00		(359,993.51)	
			(1,335,000.00)		-
US29365TAK07	ENTERGY TEXAS INC CALLABLE BOND FIXED 1.75%	1,770,000.00		(1,547,157.00)	
			(1,131,000.00)		-
US29366NAB29	ENTERGY TEXAS RESTORATION FUNDING II LLC NOTES	2,110,000.00		(2,109,970.25)	
			(653,000.00)		-
US29379VBZ58	ENTERPRISE PRODS FIXED 3.95% DUE	400,000.00		(269,556.00)	

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			(3,868,000.00)		1,040,026.00
US29379VBU61	ENTERPRISE PRODS OPER LLC 4.8%	100,000.00		(81,348.00)	
			(937,000.00)		549,792.00
US29379VBC63	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES	1,891,000.00		(1,851,469.40)	
			(3,723,000.00)		317,870.28
US29379VBF94	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES	390,000.00		(371,801.00)	
			(860,000.00)		258,535.20
US29379VB17	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES	440,000.00		(400,516.80)	
			(3,654,000.00)		697,364.20
US29379VBQ59	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES	290,000.00		(248,342.60)	
			(2,460,000.00)		810,045.90
US29379VBR33	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES	1,750,000.00		(1,609,509.60)	
			(2,720,000.00)		982,970.20
US29379VBW28	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES	300,000.00		(286,965.00)	
			(1,012,000.00)		395,012.95
US29379VCB71	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES	2,287,000.00		(1,686,976.97)	
			(10,875,000.00)		7,854,354.10
US29379VBA08	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES	345,000.00		(318,474.90)	
			(1,832,000.00)		-
US29379VAY92	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES	405,000.00		(373,889.20)	
			(329,000.00)		130,561.00
US29379VCA98	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES	540,000.00		(401,911.05)	
			(540,000.00)		-
US29379VBV45	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES	3,000,000.00		(2,710,350.00)	
			(3,000,000.00)		1,094,949.00
US29379VBH50	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES	1,840,000.00		(1,822,979.00)	
			(2,145,000.00)		-
US29415F1049	ENVISTA HOLDINGS CORP COMMON STOCK USD 0.01	2,683.00		(96,668.49)	
			(4,282.00)		157,904.76
US29415B1035	ENVIVA INC COMMON STOCK USD	500.00		(30,265.60)	
			(299.00)		20,662.00
US26875PAT84	EOG RESOURCES INC CALLABLE NOTES FIXED 4.95%	725,000.00		(889,386.50)	
			(2,437,000.00)		1,886,608.60
US26875P1012	EOG RESOURCES INC COMMON STOCK USD 0.01	11,543.00		(1,355,510.45)	
			(16,383.00)		1,918,891.15
US29414B1044	EPAM SYSTEMS INC COMMON STOCK USD 0.001	1,012.00		(303,613.48)	
			(2,047.00)		671,696.34
SE0015658109	EPIROC AB SER'A'NPV	72.00		(1,321.00)	
			(761.00)		11,627.00
US26884U1097	EPR PROPERTIES REIT USD 0.01	11,195.00		(492,840.22)	
			(8,870.00)		383,971.55
US26885BAM28	EQM MIDSTREAM PARTNERS LP CALLABLE NOTES FIXED	1,070,000.00		(1,070,000.00)	
			(460,000.00)		-
US26884LAG41	EQT CORP 7% DUE 02-01-2030	400,000.00		(425,212.00)	
			(180,000.00)		-
US26884LAM19	EQT CORP CALLABLE NOTES FIXED 3.125% 15/MAY/2026	360,000.00		(338,284.80)	
			(440,000.00)		235,642.50
US26884LAF67	EQT CORP CALLABLE NOTES FIXED 3.9% 01/OCT/2027 USD	1,299,000.00		(1,249,108.19)	
			(1,017,000.00)		-
US26884LAH24	EQT CORP CALLABLE NOTES FIXED 6.125% 01/FEB/2025	2,060,000.00		(2,170,359.20)	
			(680,000.00)		-
US26884L1098	EQT CORP COMMON STOCK USD 0	7,546.00		(288,232.64)	
			(8,368.00)		339,720.71
US26884LAQ23	EQT CORPORATION 5.7%	834,000.00		(830,906.00)	
			(704,000.00)		705,316.00
US294429AR68	EQUIFAX INC CALLABLE NOTES FIXED 2.6% 15/DEC/2025	75,000.00		(71,035.50)	
			(2,229,000.00)		200,297.00
US2944291051	EQUIFAX INC COMMON STOCK USD 1.25	1,931.00		(338,542.92)	
			(3,135.00)		577,240.06
US29444UBG04	EQUINIX INC CALLABLE NOTES FIXED 1.8% 15/JUL/2027	315,000.00		(275,943.15)	
			(315,000.00)		263,322.00
US29444UBR68	EQUINIX INC CALLABLE NOTES FIXED 2% 15/MAY/2028	139,000.00		(125,564.26)	
			(419,000.00)		-
US29444UBJ43	EQUINIX INC CALLABLE NOTES FIXED 3% 15/JUL/2050	645,000.00		(517,797.25)	
			(524,000.00)		-
US29444UBT25	EQUINIX INC CALLABLE NOTES FIXED 3.4% 15/FEB/2052	150,000.00		(127,162.50)	
			(2,042,000.00)		515,700.35
US29444UBU97	EQUINIX INC CALLABLE NOTES FIXED 3.9% 15/APR/2032	2,795,000.00		(2,641,177.95)	
			(1,065,000.00)		-
US29444U7000	EQUINIX INC REIT USD 0.001	2,375.00		(1,592,443.50)	
			(2,904.00)		1,881,190.72
US29446M1027	EQUINOR ASA ADR USD	19,978.00		(616,176.73)	
			(19,978.00)		684,246.50
NO0010096985	EQUINOR ASA COMMON STOCK NOK 2.5	17,872.00		(595,670.85)	
			(59,282.00)		1,990,978.05
US054561AJ49	EQUITABLE HOLDINGS INC CALLABLE NOTES FIXED 4.35%	500,000.00		(483,920.00)	
			(3,655,000.00)		2,805,792.00
US054561AM77	EQUITABLE HOLDINGS INC CALLABLE NOTES FIXED 5%	265,000.00		(250,968.50)	
			(2,211,000.00)		-
US29452E1010	EQUITABLE HOLDINGS INC COMMON STOCK USD 0.01	5,785.00		(152,666.15)	
			(6,169.00)		165,580.77
US29472R1086	EQUITY LIFESTYLE PROPERTIES INC REIT USD 0.01	2,736.00		(190,316.16)	
			(4,443.00)		313,463.65
US29476L1070	EQUITY RESIDENTIAL REIT USD 0.01	7,094.00		(506,867.64)	
			(11,225.00)		827,040.56
US26884TAS15	ERAC USA FINANCE LLC CALLABLE NOTES FIXED 4.2%	170,000.00		(141,771.50)	
			(48,000.00)		-
US29530P1021	ERIE INDEMNITY CO COMMON STOCK USD 0	419.00		(74,443.73)	
			(671.00)		130,121.73

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US26884ABH59	ERP OPERATING LP CALLABLE NOTES FIXED 4%	265,000.00		(239,713.70)	-
US26884ABB89	ERP OPERATING LP CALLABLE NOTES FIXED 4.5%	1,120,000.00	(75,000.00)	(1,090,650.55)	904,739.00
AT0000652011	ERSTE GROUP BANK AG COMMON STOCK EUR 0	402.00	(3,252,000.00)	(12,925.90)	69,716.09
US29605J1060	ESAB CORP	1,530.67	(2,964.00)	(67,161.78)	50,970.73
US03836WAC73	ESSENTIAL UTILITIES INC CALLABLE NOTES FIXED	1,200,000.00	(1,197.67)	(1,358,023.89)	-
US29670GAG73	ESSENTIAL UTILITIES INC CALLABLE NOTES FIXED 5.3%	875,000.00	(100,000.00)	(873,797.20)	207,673.20
US29670G1022	ESSENTIAL UTILITIES INC COMMON STOCK USD 0.5	3,724.00	(596,000.00)	(156,631.44)	262,643.63
US2971781057	ESSEX PROPERTY TRUST INC REIT USD 0.0001	1,031.00	(5,903.00)	(263,389.57)	475,109.25
FR0000121667	ESSILORLUXOTTICA SA COMMON STOCK EUR 0.18	254.00	(1,802.00)	(36,343.80)	922,188.54
SE0009922164	ESSITY AB COMMON STOCK SEK 3.35	2,043.00	(6,069.00)	(53,795.58)	66,003.04
US29786A1060	ETSY INC COMMON STOCK USD 0.001	2,024.00	(2,728.00)	(145,343.44)	282,387.07
VGM2IDX	EURO STOXX 50 EQUITY INDEX 17/JUN/2022 VGM2 INDEX	5.00	(3,288.00)	-	183,713.35
FR0014008VX5	EUROAPI SA COMMON STOCK EUR	794.00	(5.00)	(10,271.22)	12,325.94
OEM2COM	EURO-BOBL FUTURE BOND 08/JUN/2022 OEM2 COMDTY	36.00	(793.00)	-	4,857,566.91
RXM2COM	EURO-BUND FUTURE BOND 08/JUN/2022 RXM2 COMDTY	11.00	(36.00)	(1,941,473.58)	(2,022,972.43)
FR0014000MR3	EUROFINS SCIENTIFI EURO.01	18.00	(11.00)	(1,229.00)	181,690.00
US2987361092	EURONET WORLDWIDE INC COMMON STOCK USD 0.02	847.00	(3,132.00)	(87,838.14)	137,707.16
OATM2CO	EURO-OAT FUTURE BOND 08/JUN/2022 OATM2 COMDTY	34.00	(1,374.00)	(5,703,322.83)	(5,942,735.92)
G8008MCF8689	EUROPEAN SMALLER COMPANIES/THE CLOSED-END FUND GBI	12,020.00	(34.00)	(26,475.55)	2,363,381.08
593015F	EUX ACAL EURO-BOBL 04/22/22 @ 134.5	36.00	(1,472,169.00)	(13,242.05)	(13,597.71)
593016F	EUX APUT EURO-BOBL 04/22/22 @ 131.5	36.00	(36.00)	(16,404.66)	(16,844.73)
US29978A1043	EVERBRIDGE INC COMMON STOCK USD 0.001	638.00	(36.00)	(18,463.72)	39,171.96
US29977A1051	EVERCORE INC COMMON STOCK USD 0.01	2,661.00	(1,276.00)	(243,661.52)	215,855.65
BMG3223R1088	EVEREST RE GROUP LTD COMMON STOCK USD 0.01	616.00	(2,251.00)	(166,868.24)	1,296,431.19
US299808AH86	EVEREST REINSURANCE HOLDINGS INC CALLABLE NOTES	400,000.00	(4,744.00)	(401,704.00)	328,000.00
US299808AJ43	EVEREST REINSURANCE HOLDINGS INC SR NT	200,000.00	(400,000.00)	(117,990.00)	-
US30034WAB28	EVERGY INC CALLABLE NOTES FIXED 2.9% 15/SEP/2029	575,000.00	(258,000.00)	(514,422.00)	496,450.00
US30034W1062	EVERGY INC COMMON STOCK USD 0	3,614.00	(575,000.00)	(220,237.16)	377,164.33
US95709TAQ31	EVERGY KANSAS CENTRAL INC CALLABLE BOND FIXED	225,000.00	(5,925.00)	(221,280.75)	47,942.00
US485134BR00	EVERGY METRO INC CALLABLE OTHER SECURED LOANS	715,000.00	(64,000.00)	(652,137.60)	1,269,069.70
US30040WAL28	EVERSOURCE ENERGY CALLABLE NOTES FIXED 2.55%	688,000.00	(1,404,000.00)	(592,285.00)	547,039.00
US30040WAQ15	EVERSOURCE ENERGY CALLABLE NOTES FIXED 2.9%	9,879,000.00	(688,000.00)	(9,887,339.64)	3,840,672.62
US30040WAP32	EVERSOURCE ENERGY CALLABLE NOTES FIXED 3.375%	10,299,000.00	(6,811,000.00)	(10,246,647.67)	9,006,432.87
US30040WAH16	EVERSOURCE ENERGY CALLABLE NOTES FIXED 3.45%	1,150,000.00	(10,234,000.00)	(912,341.00)	-
US30040WAS70	EVERSOURCE ENERGY CALLABLE NOTES FIXED 4.2%	4,140,000.00	(120,000.00)	(4,147,464.60)	-
US30040W1080	EVERSOURCE ENERGY COMMON STOCK USD 5	9,414.00	(2,412,000.00)	(802,523.04)	950,994.62
US30040WAR97	EVERSOURCE ENERGY NOTES FIXED 4.6% 01/JUL/2027 USD	3,616,000.00	(11,192.00)	(3,616,667.30)	478,953.00
SE0012673267	EVOLUTION AB COMMON STOCK SEK 0.003	65.00	(1,687,000.00)	(6,761.91)	19,317.00
US30063P1057	EXACT SCIENCES CORP COMMON STOCK USD 0.01	2,672.00	(241.00)	(101,642.88)	171,115.95
EXCBOAEUR	EXCESS CASH BANK OF AMERICA MERRILL LYNCH (BOA/BOS	3,989,385.75	(4,347.00)	(4,267,827.41)	4,326,993.68
EXCBOAUDS	EXCESS CASH FOR BANK OF AMERICA MERRILL LYNCH (BOA	102,015,296.66	(4,040,435.62)	(102,015,296.66)	102,230,914.83
EXCRDRUSD	EXCESS CASH ROYAL BANK OF CANADA	15,421,134.60	(102,230,914.83)	(15,421,134.60)	15,426,270.60
US30161Q1040	EXELIXIS INC COMMON STOCK USD 0.001	23,829.00	(15,426,270.60)	(493,163.56)	350,396.95
US30161NAV38	EXELON CORP 4.45% DUE 04-15-2046	130,000.00	(19,055.00)	(102,002.00)	-
US30161NAQ43	EXELON CORP 4.95% DUE 06-15-2035	400,000.00	(629,000.00)	(366,796.00)	-

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(1,365,000.00)		-
US30161NAZ42	EXELON CORP CALLABLE NOTES FIXED 2.75% 15/MAR/2027	1,918,000.00		(1,915,487.42)	
US30161NBC48	EXELON CORP CALLABLE NOTES FIXED 3.35% 15/MAR/2032	6,627,000.00	(1,918,000.00)	(6,596,754.69)	1,810,702.88
US30161NAX93	EXELON CORP CALLABLE NOTES FIXED 4.05% 15/APR/2030	565,000.00	(4,002,000.00)	(546,672.10)	2,929,373.68
US30161NBF78	EXELON CORP CALLABLE NOTES FIXED 4.1% 15/MAR/2052	9,044,000.00	(730,000.00)	(9,167,993.44)	-
US30161NAY76	EXELON CORP CALLABLE NOTES FIXED 4.7% 15/APR/2050	1,311,000.00	(3,669,000.00)	(1,338,313.40)	858,976.18
US30161N1019	EXELON CORP COMMON STOCK USD 0	19,123.00	(4,742,000.00)	(810,132.57)	5,282,083.42
US30166B8B80	EXETER AUTOMOBILE RECEIVABLES TR SER 22-	23,000.00	(27,503.00)	(23,000.00)	1,350,937.60
US30212PAP09	EXPEDIA GROUP INC CALLABLE NOTES FIXED 3.8%	1,000,000.00	(11,000.00)	(1,046,250.00)	-
US30212P3038	EXPEDIA GROUP INC COMMON STOCK USD 0.001	4,092.00	(1,200,000.00)	(548,787.75)	-
US3021301094	EXPEDITORS INTERNATIONAL OF WASHINGTON INC COMMON	2,667.00	(5,265.00)	(255,525.27)	545,101.05
GB00B19NLV48	EXPERIAN PLC COMMON STOCK GBP 0.1	2,997.00	(4,351.00)	(101,468.82)	428,618.52
US302154DR75	EXPORT-IMPORT BANK KOREA 4.25% 09-15-202	4,179,000.00	(21,239.00)	(4,160,780.00)	670,265.65
US302154DS58	EXPORT-IMPORT BANK KOREA 4.5% 09-15-2032	3,556,000.00	(2,699,000.00)	(3,544,087.00)	2,676,401.00
US302154DP10	EXPORT-IMPORT BANK OF KOREA 4% DUE	2,757,000.00	(3,183,000.00)	(2,753,912.00)	3,199,075.00
US30225T1025	EXTRA SPACE STORAGE INC REIT USD 0.01	2,093.00	(2,757,000.00)	(338,689.26)	2,740,568.00
US30225VAH06	EXTRA SPACE STORAGE LP CALLABLE NOTES FIXED 3.9%	3,304,000.00	(4,821.00)	(3,300,200.40)	861,231.59
US30231GBE17	EXXON MOBIL CORP CALLABLE NOTES FIXED 2.44%	1,500,000.00	(2,994,000.00)	(1,487,550.00)	2,830,714.84
US30231GAY89	EXXON MOBIL CORP CALLABLE NOTES FIXED 2.995%	820,000.00	(3,000,000.00)	(746,262.00)	2,681,580.00
US30231GAZ54	EXXON MOBIL CORP CALLABLE NOTES FIXED 3.095%	1,075,000.00	(5,329,000.00)	(1,047,671.00)	377,495.60
US30231GBM33	EXXON MOBIL CORP CALLABLE NOTES FIXED 3.452%	11,244,000.00	(2,674,000.00)	(9,365,948.33)	401,151.70
US30231GBF81	EXXON MOBIL CORP CALLABLE NOTES FIXED 4.227%	6,944,000.00	(30,028,000.00)	(6,396,603.55)	19,772,830.25
US30231GBG64	EXXON MOBIL CORP CALLABLE NOTES FIXED 4.327%	1,938,000.00	(6,437,000.00)	(2,028,364.13)	2,065,932.80
US30231G1022	EXXON MOBIL CORP COMMON STOCK USD 0	71,460.00	(2,748,000.00)	(6,487,964.04)	1,911,413.32
GB0003466074	F&C INVESTMENT TRUST PLC CLOSED-END FUND GBP 25	40,435.00	(135,762.00)	(454,949.77)	12,551,874.03
US30190A1043	F&G ANNUITIES & LIFE INC COM	122.00	(66,132.00)	(2,393.00)	681,753.53
US3156161024	F5 INC COMMON STOCK USD 0	946.00	(390.00)	(144,577.18)	7,637.00
US303075AA30	FACTSET RESEARCH SYSTEMS INC CALLABLE NOTES FIXED	7,760,000.00	(2,276.00)	(7,682,713.70)	388,057.31
US303075AB13	FACTSET RESEARCH SYSTEMS INC CALLABLE NOTES FIXED	1,400,000.00	(5,570,000.00)	(1,396,836.00)	-
US3030751057	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD 0.01	606.00	(400,000.00)	(217,414.62)	-
US3032501047	FAIR ISAAC CORP COMMON STOCK USD 0.01	1,202.00	(987.00)	(549,627.36)	382,302.93
CA3039011026	FAIRFAX FINANCIAL HOLDINGS LTD EUR	230.00	(1,299.00)	(122,053.80)	578,952.18
JP3802300008	FAST RETAILING CO LTD NPV	1,600.00	(3,198.00)	(998,975.00)	1,559,708.22
US3119001044	FASTENAL CO COMMON STOCK USD 0.01	9,199.00	(857.00)	(457,635.26)	493,570.00
SE0017832488	FASTIGHETS AB BALDER-B SHRS	2,220.00	(14,822.00)	(19,112.62)	742,409.87
US31188V1008	FASTLY INC COMMON STOCK USD 0.00002	1,764.00	(700.00)	(20,338.92)	-
FR0014008SJ0	FAURECIA SE RIGHT EUR	0.39	(3,528.00)	-	43,621.07
US3137EAEU93	FEDERAL HOME LN MTG CORP 0.375% DUE 07-2	1,000,000.00	(0.39)	(896,030.00)	-
US3133KYV303	FEDERAL HOME LN MTG CORP POOL #RB-5134	430,976.00	(800,000.00)	(336,026.00)	-
US3132DWKE53	FEDERAL HOME LN MTG CORP POOL #SD8238	23,736,841.00	(427,770.00)	(23,975,583.00)	351,306.00
US31329PB885	FEDERAL HOME LN MTG CORP POOL #ZA5434	-	(23,522,192.00)	-	-
US3133TG5S44	FEDERAL HOME LN MTG CORP SER 2084 CL	816.00	(1,076,200.00)	(816.00)	-
US3130AJHU68	FEDERAL HOME LOAN BANKS BOND FIXED 0.5%	4,000,000.00	(142,716.00)	(3,700,980.00)	-
US3130AGWK72	FEDERAL HOME LOAN BANKS BOND FIXED 1.5%	4,000,000.00	(6,300,000.00)	(3,926,060.00)	-
US3130A3GE85	FEDERAL HOME LOAN BANKS BOND FIXED 2.75%	2,000,000.00	(3,100,000.00)	(2,075,760.00)	-
			(3,100,000.00)		-

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US3130A3DU54	FEDERAL HOME LOAN BANKS BOND FIXED 3% 12/MAR/2027	1,000,000.00		(1,002,020.00)	
			(800,000.00)		-
US3130AFFX04	FEDERAL HOME LOAN BANKS BOND FIXED 3.25%	6,000,000.00		(6,167,660.00)	
			(4,400,000.00)		-
US3130A0XE53	FEDERAL HOME LOAN BANKS BOND FIXED 3.25%	2,000,000.00		(2,003,420.00)	
			(1,600,000.00)		-
US313385TL06	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	13,400,000.00		(13,399,990.69)	
			(13,400,000.00)		13,400,000.00
US313385UN43	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	3,700,000.00		(3,699,929.08)	
			(3,700,000.00)		3,700,000.00
US313385UP90	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	5,700,000.00		(5,699,965.17)	
			(5,700,000.00)		5,700,000.00
US313385UY08	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	2,900,000.00		(2,899,987.92)	
			(2,900,000.00)		2,900,000.00
US313385U272	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	3,800,000.00		(3,799,989.44)	
			(3,800,000.00)		3,800,000.00
US313385VD51	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	10,900,000.00		(10,899,034.14)	
			(10,900,000.00)		10,898,583.20
US313385XA94	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	3,400,000.00		(3,398,730.67)	
			(3,400,000.00)		3,399,598.61
US313385YJ94	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	23,700,000.00		(23,696,313.33)	
			(23,700,000.00)		23,700,000.00
US313385YK67	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	22,600,000.00		(22,599,121.11)	
			(22,600,000.00)		22,600,000.00
US313385YL41	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	22,400,000.00		(22,399,141.33)	
			(22,400,000.00)		22,400,000.00
US313385YM24	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	22,400,000.00		(22,399,147.56)	
			(22,400,000.00)		22,400,000.00
US313385YQ38	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	22,600,000.00		(22,597,363.33)	
			(22,600,000.00)		22,600,000.00
US313385YR11	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN	22,600,000.00		(22,599,127.39)	
			(22,600,000.00)		22,600,000.00
US3132CWQQ05	FEDERAL HOME LOAN MORTGAGE CORP 2.5%	1,417,399.00		(1,394,127.00)	
			(1,394,884.00)		1,339,524.00
US3137EAEX33	FEDERAL HOME LOAN MORTGAGE CORP NOTES FIXED 0.375%	2,000,000.00		(1,836,140.00)	
			(3,100,000.00)		-
US01F0406B84	FEDERAL NATIONAL MORTGAGE ASSOC 4%	5,600,000.00		(5,339,688.00)	
			(5,600,000.00)		5,120,282.00
US31395NWF04	FEDERAL NATIONAL MORTGAGE ASSOC 5.75%	52,960.00		(52,960.00)	
			(2,648,604.00)		2,710,681.00
US3135G04Z35	FEDERAL NATIONAL MORTGAGE ASSOCIATION NOTES FIXED	6,000,000.00		(5,620,672.00)	
			(7,100,000.00)		-
US3135G06G36	FEDERAL NATIONAL MORTGAGE ASSOCIATION NOTES FIXED	4,000,000.00		(3,763,300.00)	
			(5,200,000.00)		-
US3135G05Y50	FEDERAL NATIONAL MORTGAGE ASSOCIATION NOTES FIXED	5,000,000.00		(4,573,710.00)	
			(6,300,000.00)		-
US3135G0Q225	FEDERAL NATIONAL MORTGAGE ASSOCIATION NOTES FIXED	4,000,000.00		(3,883,800.00)	
			(4,700,000.00)		-
US3135G0K368	FEDERAL NATIONAL MORTGAGE ASSOCIATION NOTES FIXED	4,000,000.00		(3,826,960.00)	
			(3,900,000.00)		-
US3135G05X77	FEDERAL NATIONAL MORTGAGE ASSOCIATION NOTES FIXED	2,000,000.00		(1,840,038.00)	
			(3,100,000.00)		-
US01F0124523	FEDERAL NATIONAL MORTGAGE ASSOCIATION TBA FIXED	35,000,000.00		(32,193,220.71)	
			(35,000,000.00)		32,193,220.71
US01F0126767	FEDERAL NATIONAL MORTGAGE ASSOCIATION TBA FIXED	19,600,000.00		(16,565,445.32)	
			(19,600,000.00)		16,313,363.29
US01F0206619	FEDERAL NATIONAL MORTGAGE ASSOCIATION TBA FIXED 2%	196,800,000.00		(172,810,875.04)	
			(196,800,000.00)		172,704,835.98
US3137451015	FEDERAL REALTY INVS TRUST	11,543.00		(1,226,797.38)	
			(11,018.00)		1,246,252.69
US31428XBQ88	FEDEX CORP CALLABLE NOTES FIXED 4.05% 15/FEB/2048	160,000.00		(148,712.00)	
			(544,000.00)		196,350.75
US31428XBG07	FEDEX CORP CALLABLE NOTES FIXED 4.55% 01/APR/2046	1,340,000.00		(1,280,959.60)	
			(2,900,000.00)		445,020.50
US31428XCA28	FEDEX CORP CALLABLE NOTES FIXED 5.25% 15/MAY/2050	570,000.00		(621,653.85)	
			(2,451,000.00)		580,613.40
US31428X1063	FEDEX CORP COMMON STOCK USD 0.1	8,282.00		(2,024,398.39)	
			(11,028.00)		2,408,504.08
US314890AC87	FERGUSON FINANCE PLC CALLABLE NOTES FIXED 4.25%	840,000.00		(837,496.80)	
			(840,000.00)		-
NL0011585146	FERRARI NV EUR	1,416.00		(296,319.18)	
			(7,286.00)		1,661,513.68
ES06189009K1	FERROVIAL EMISIONE EURO.2(STK DIV	42.00		-	
			(48.00)		-
ES0118900010	FERROVIAL SA	112.00		(1,116.00)	
			(4,230.00)		54,653.22
ES0118900184	FERROVIAL SA COMMON STOCK EUR	70.00		-	
			(70.00)		-
ES06189009J3	FERROVIAL SA RIGHT EUR	6,178.00		-	
			(6,178.00)		-
US31556PAB31	Fertitta Entertainment, LLC-Initial B Term Loan CM	1,000,000.00		(997,500.00)	
			(1,000,000.00)		1,005,000.00
US313385D867	FHLB DISC NT 08-30-2022 0% DISC NTS	300,000.00		(299,982.00)	
			(300,000.00)		299,982.00
US3137H74U40	FHLMC MULTICLASS CERTIFICATES SERIES 2022-P014	1,390,000.00		(1,290,202.34)	
			(429,901.00)		348,808.00
US31392RTM33	FHLMC MULTICLASS PREASSIGN 00420 6.5	3,978.00		(3,978.00)	
			(710,386.00)		-
US3137F2JR82	FHLMC MULTICLASS SER 4702 CL ZL 3.0% 07-	29,040.00		(29,040.00)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(11,645,207.00)		-
US3133BEVZ33	FHLMC POOL #QE5132 4.5% 07-01-2052	500,000.00		(505,860.00)	
			(498,288.00)		-
US3137FWYH73	FHLMC REMICS 5020 JI 2% 25/SEP/2050	3,919,748.90		(394,424.73)	
			(3,635,730.00)		340,850.00
US3137F63X34	FHLMC REMICS 5039 KI 1.5% 25/NOV/2035	6,853,746.39		(427,288.25)	
			(6,291,206.00)		346,016.00
US3137H5LR65	FHLMC REMICS 5198 KZ 2% 25/FEB/2052	12,526,067.00		(11,029,537.81)	
			(12,651,428.00)		8,308,430.00
US3137H6W920	FHLMC REMICS 5210 AI 3.5% 25/JAN/2042	5,105,714.00		(660,551.75)	
			(4,841,761.00)		626,403.00
US3133BHLS31	FHLMC UMBS 30Y FIXED 4.5% 08-01-2052	6,000,000.00		(6,060,000.00)	
			(5,963,409.00)		-
GG00B4L0PD47	FIDELITY EMERGING MARKETS LTD CLOSED-END FUND GBP	14,815.00		(156,594.40)	
			(63,000.00)		455,229.00
US31620RAL96	FIDELITY NATIONAL FINANCIAL INC CALLABLE NOTES	990,000.00		(882,697.20)	
			(1,655,000.00)		933,283.35
US31620R3030	FIDELITY NATIONAL FINANCIAL INC COMMON STOCK USD	8,389.00		(369,208.47)	
			(25,916.00)		1,026,888.44
US31620MBV72	FIDELITY NATIONAL INFORMATION SERVICES INC	4,963,000.00		(4,961,833.28)	
			(4,324,000.00)		3,432,588.04
US31620MBZ86	FIDELITY NATIONAL INFORMATION SERVICES INC	8,397,000.00		(8,439,537.82)	
			(5,986,000.00)		1,659,459.00
US31620M1062	FIDELITY NATIONAL INFORMATION SERVICES INC COMMON	9,768.00		(908,000.46)	
			(15,932.00)		1,490,559.94
US316773DF47	FIFTH THIRD BANCORP CALLABLE NOTES VARIABLE	2,505,000.00		(2,501,938.10)	
			(1,335,000.00)		366,209.00
US316773DE71	FIFTH THIRD BANCORP CALLABLE NOTES VARIABLE	3,115,000.00		(3,114,929.80)	
			(3,115,000.00)		1,794,536.00
US316773DD98	FIFTH THIRD BANCORP CALLABLE NOTES VARIABLE	550,000.00		(488,757.50)	
			(2,365,000.00)		1,101,548.00
US3167731005	FIFTH THIRD BANCORP COMMON STOCK USD 0	11,007.00		(378,391.59)	
			(17,791.00)		619,615.58
US30260D1037	FIGS INC COMMON STOCK USD 0.0001	1,665.00		(12,370.95)	
			(3,330.00)		26,437.88
US317386AA83	FINANCE OF AMERICA FUNDING LLC CALLABLE NOTES	135,000.00		(133,312.50)	
			(2,000,000.00)		1,285,000.00
IT0000072170	FINCOBANK SPA EURO.33	73.00		(1,169.00)	
			(691.00)		7,463.00
US31847R1023	FIRST AMERICAN FINANCIAL CORP COMMON STOCK USD	1,766.00		(88,229.36)	
			(2,840.00)		146,645.84
US31959XAA19	FIRST CITIZENS BANCSHARES INC/NC CALLABLE BOND	200,000.00		(200,000.00)	
			(100,000.00)		-
US31946M1036	FIRST CITIZENS BANCSHARES INC/NC COMMON STOCK USD	285.00		(190,293.61)	
			(305.00)		214,988.95
US31959X3017	FIRST CTZNS BANCSHARES INC-DEL	200.00		(200,000.00)	
			(200.00)		200,000.00
US32051X1081	FIRST HAWAIIAN INC COMMON STOCK USD 0.01	2,402.00		(54,148.25)	
			(3,731.00)		88,268.25
US3205171057	FIRST HORIZON CORP COMMON STOCK USD 0.625	8,466.00		(182,305.00)	
			(13,875.00)		301,861.09
US32054K1034	FIRST INDUSTRIAL REALTY TRUST INC REIT USD 0.01	2,128.00		(98,824.32)	
			(3,378.00)		163,402.32
CA3359341052	FIRST QUANTUM MINERALS LTD COMMON STOCK CAD 0	5,721.00		(101,577.87)	
			(14,417.00)		258,174.22
US33616C1009	FIRST REPUBLIC BANK/CA COMMON STOCK USD 0.01	2,888.00		(400,560.48)	
			(6,041.00)		872,113.11
US3364331070	FIRST SOLAR INC COMMON STOCK USD 0.001	2,858.00		(268,115.60)	
			(3,136.00)		293,447.34
US33740D1072	FIRST TRUST DYNAMIC EUROPE EQUITY INCOME FUND	20,278.00		(241,978.43)	
			(119,000.00)		1,277,316.00
US337932AM94	FIRSTENERGY CORP CALLABLE NOTES FIXED 3.4%	1,490,000.00		(1,084,023.00)	
			(254,000.00)		-
US337932AH00	FIRSTENERGY CORP CALLABLE NOTES FIXED 4.15%	780,000.00		(799,912.50)	
			(4,970,000.00)		4,116,803.25
US3379321074	FIRSTENERGY CORP COMMON STOCK USD 0.1	8,780.00		(315,980.60)	
			(20,468.00)		799,930.00
US33767BAA70	FIRSTENERGY TRANSMISSION LLC CALLABLE NOTES FIXED	2,166,000.00		(2,183,184.50)	
			(2,699,000.00)		241,794.48
US33767BAB53	FIRSTENERGY TRANSMISSION LLC CALLABLE NOTES FIXED	4,099,000.00		(4,084,918.80)	
			(5,848,000.00)		450,000.00
US33767BAC37	FIRSTENERGY TRANSMISSION LLC CALLABLE NOTES FIXED	234,000.00		(203,655.10)	
			(3,428,000.00)		696,967.96
US33767BAD10	FIRSTENERGY TRANSMISSION LLC CALLABLE NOTES FIXED	563,000.00		(567,076.12)	
			(517,000.00)		-
CA33767E2024	FIRSTSERVICE CORP	379.00		(51,799.09)	
			(668.00)		84,183.55
US337738AU25	FISERV INC CALLABLE NOTES FIXED 3.5% 01/JUL/2029	1,225,000.00		(1,095,131.50)	
			(5,600,000.00)		4,527,800.00
US3377381088	FISERV INC COMMON STOCK USD 0.01	9,611.00		(858,706.86)	
			(15,516.00)		1,468,084.02
NZFAPE000152	FISHER & PAYKEL ORD DEFN DELIVERY	12.00		(165.00)	
			(659.00)		7,937.00
US33829M1018	FIVE BELOW INC COMMON STOCK USD 0.01	852.00		(100,314.48)	
			(1,415.00)		178,246.81
US3383071012	FIVE9 INC COMMON STOCK USD 0.001	1,114.00		(98,455.32)	
			(1,768.00)		159,215.32
US341081FQ54	FL PWR & LT CO 3.95% 03-01-2048	227,000.00		(179,622.00)	
			(1,500,000.00)		-

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US3390411052	FLEETCOR TECHNOLOGIES INC	5,734.00		(1,264,629.20)	
			(5,164.00)		1,108,860.50
US33939HAA77	FLEX INTERMEDIATE HOLDCO SR SECD NT 144A	712,000.00		(565,679.00)	
			(369,000.00)		300,237.00
US3397501012	FLOOR & DECOR HOLDINGS INC COMMON STOCK USD 0.001	1,583.00		(102,736.70)	
			(2,596.00)		188,782.65
US341081GE16	FLORIDA POWER & LIGHT CO CALLABLE BOND FIXED	2,739,000.00		(2,460,384.60)	
			(10,955,000.00)		6,241,196.76
US341081GG63	FLORIDA POWER & LIGHT CO CALLABLE BOND FIXED 2.45%	24,230,000.00		(22,966,731.70)	
			(13,580,000.00)		9,780,165.27
US341081FX06	FLORIDA POWER & LIGHT CO CALLABLE BOND FIXED 3.15%	425,000.00		(364,524.65)	
			(836,000.00)		119,945.00
US3434981011	FLOWERS FOODS INC COMMON STOCK USD 0.01	2,755.00		(68,847.45)	
			(4,677.00)		121,034.78
US34354P1057	FLOWERVE CORP COMMON STOCK USD 1.25	2,188.00		(62,204.84)	
			(3,512.00)		102,708.84
US34379V1035	FLUENCE ENERGY INC COMMON STOCK USD 0.00001	553.00		(5,408.34)	
			(1,118.00)		10,713.92
ES0137650018	FLUIDRA SA COMMON STOCK EUR 1	3,389.00		(59,082.97)	
			(15,652.00)		301,973.28
IE00BWT6H894	FLUTTER ENTERTAINMENT PLC	1,054.00		(100,094.24)	
			(8,669.00)		952,088.88
US302491AV74	FMC CORP CALLABLE NOTES FIXED 4.5% 01/OCT/2049 USD	410,000.00		(450,315.30)	
			(606,000.00)		506,832.00
US3024913036	FMC CORP COMMON STOCK USD 0.1	2,018.00		(219,618.94)	
			(3,316.00)		360,753.55
US30251GBE61	FMG RESOURCES AUGUST 2006 PTY LTD CALLABLE NOTES	5,795,000.00		(5,790,391.25)	
			(4,099,000.00)		2,632,492.50
US30251GBD88	FMG RESOURCES AUGUST 2006 PTY LTD CALLABLE NOTES	1,655,000.00		(1,632,565.00)	
			(1,655,000.00)		1,022,495.00
US3025201019	FNB CORP/PA COMMON STOCK USD 0.01	5,145.00		(56,131.95)	
			(7,973.00)		89,884.95
US3135G06H19	FNMA .25 11-27-2023	2,000,000.00		(1,915,120.00)	
			(5,200,000.00)		480,325.00
US3135G03U56	FNMA 0.625% DUE 04-22-2025	2,311,000.00		(2,117,153.00)	
			(3,900,000.00)		-
US3135G05Q27	FNMA 0.87% DUE	2,000,000.00		(1,612,620.00)	
			(3,900,000.00)		-
US01F0526B30	FNMA 30 YEAR PASS-THROUGHS 0% 30 YEARS	15,200,000.00		(15,165,746.00)	
			(15,200,000.00)		15,055,926.00
US01F0606180	FNMA 30 YEAR PASS-THROUGHS 0% 30 YEARS	11,175,000.00		(11,389,829.00)	
			(2,000,000.00)		2,035,000.00
US01F0606B66	FNMA 30 YEAR PASS-THROUGHS 0% 30 YEARS	14,550,000.00		(14,568,756.00)	
			(14,550,000.00)		14,632,981.00
US01F0606C40	FNMA 30 YEARS SINGLE FAMILY MORTGAGE 0%	25,450,000.00		(25,803,567.00)	
			(25,450,000.00)		26,003,802.00
US01F0426B49	FNMA 30 YR TBA NOV	13,245,000.00		(12,672,367.00)	
			(13,245,000.00)		12,332,405.00
US3140QAJ920	FNMA 4.5% 01-01-2039	-		-	
			(81,641.00)		-
US3140MM3C00	FNMA 4.538% 08-01-2052	1,136,000.00		(1,151,442.00)	
			(1,110,427.00)		1,117,540.00
US3135G0X247	FNMA BOND 1.625% 01-07-2025	500,000.00		(472,770.00)	
			(3,900,000.00)		-
US3140LGEC20	FNMA MORTPASS 3.3% 01/JUL/2032 HY PN# BS5530	7,244,950.00		(7,266,458.45)	
			(7,244,950.00)		-
US31410G4H33	FNMA POOL #889224 5.5% DUE 01-01-2037	-		-	
			(87,737.00)		-
US3140Q9XH15	FNMA POOL #CA2479 4.5% 10-01-2048	118,465.00		(118,113.00)	
			(590,366.00)		577,589.00
US3140XJB83	FNMA POOL #FS2989 2% DUE 11-01-2037 BEO	3,550,000.00		(3,146,742.00)	
			(3,500,621.00)		3,149,466.00
US31418DJG88	FNMA POOL #MA3862 3% 12-01-2029 BEO	-		-	
			(15,823.00)		-
US31418EE639	FNMA POOL #MA4656 4.5% 07-01-2052 BEO	3,999,600.00		(4,041,628.00)	
			(3,966,464.00)		-
US31418EGK01	FNMA POOL #MA4701 4.5% 08-01-2052 BEO	27,470,550.00		(27,722,391.00)	
			(27,225,710.00)		-
US31418EHK91	FNMA POOL #MA4733 4.5% 09-01-2052 BEO	40,759,980.00		(41,168,707.00)	
			(40,551,180.00)		-
US31359UYS85	FNMA REMIC TR 1998-58 CL-ZB 6 10-25-2028	1,123.00		(1,202.00)	
			(219,969.00)		-
US3136BHRZ41	FNMA REMIC TR 2021-35 CL-KZ 2%	32,083.00		(26,203.00)	
			(9,648,792.00)		6,114,922.00
US3136AGZN54	FNMA REMICS 2013-101 FE FLOATING 25/OCT/2043	0.01		-	
			(963,045.73)		961,841.93
US3136BDE537	FNMA REMICS 2021-4 CI 2% 25/FEB/2041	12,757,430.86		(1,219,929.33)	
			(12,229,621.00)		1,136,973.00
US3136ALWS63	FNMA SER 14-74 CL ZA FIXED 3.0%	31,535.00		-	
			(12,676,992.00)		11,219,138.00
US01F0304885	FNMA SINGLE FAMILY MORTGAGE 0% 15 YEARS	2,600,000.00		(2,552,113.00)	
			(2,600,000.00)		2,567,728.00
US01F0224851	FNMA SINGLE FAMILY MORTGAGE 0% 15 YEARS	3,000,000.00		(2,879,824.00)	
			(3,000,000.00)		2,897,636.00
US01F0224935	FNMA SINGLE FAMILY MORTGAGE 0% 15 YEARS	2,100,000.00		(2,013,727.00)	
			(2,100,000.00)		2,008,407.00
US01F0324842	FNMA SINGLE FAMILY MORTGAGE 0% 15 YEARS	2,900,000.00		(2,889,465.00)	
			(2,900,000.00)		2,889,465.00
US01F0324925	FNMA SINGLE FAMILY MORTGAGE 0% 15 YEARS	2,900,000.00		(2,893,294.00)	

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			(2,900,000.00)		2,893,294.00
US01F0204895	FNMA SINGLE FAMILY MORTGAGE 0% 15 YEARS	1,700,000.00		(1,581,531.00)	
			(1,700,000.00)		1,581,531.00
US01F0326904	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS	112,363,000.00		(108,422,810.00)	
			(112,363,000.00)		109,090,467.00
US01F0406938	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS	30,300,000.00		(30,190,302.00)	
			(30,300,000.00)		30,132,818.00
US01F0426993	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS	225,350,000.00		(226,921,472.00)	
			(225,350,000.00)		226,773,413.00
US01F0406A02	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS	91,850,000.00		(91,219,713.00)	
			(91,850,000.00)		90,504,700.00
US01F0426A65	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS	36,750,000.00		(35,962,655.00)	
			(36,750,000.00)		35,385,745.00
US01F0506C58	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS	9,800,000.00		(9,730,633.00)	
			(9,800,000.00)		9,681,405.00
US01F0326A74	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS	11,540,000.00		(10,886,394.00)	
			(11,540,000.00)		10,504,668.00
US01F0306A11	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS	26,800,000.00		(23,662,504.00)	
			(26,800,000.00)		23,665,124.00
US01F0306B93	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS	2,600,000.00		(2,200,399.00)	
			(2,600,000.00)		2,200,586.00
US01F0226B66	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS	12,500,000.00		(10,174,578.00)	
			(12,500,000.00)		10,190,040.00
US01F0326C31	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS	16,540,000.00		(14,912,717.00)	
			(16,540,000.00)		15,178,882.00
US01F0326B57	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS	13,740,000.00		(12,223,315.00)	
			(13,740,000.00)		12,065,678.00
US01F0406C67	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS	29,400,000.00		(27,212,846.00)	
			(29,400,000.00)		27,630,131.00
US01F0306C76	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS	2,800,000.00		(2,448,422.00)	
			(2,800,000.00)		2,493,406.00
US01F0226C40	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS	15,100,000.00		(12,762,882.00)	
			(15,100,000.00)		12,880,422.00
US01F0206C85	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS	4,500,000.00		(3,681,152.00)	
			(4,500,000.00)		3,686,963.00
US01F0626C04	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS	400,000.00		(412,312.00)	
			(400,000.00)		412,140.00
US01F0226914	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS	189,400,000.00		(174,184,773.00)	
			(189,400,000.00)		173,899,991.00
US01F0126841	FNMA SINGLE FAMILY MORTGAGE 1.5% 08-15-2	19,600,000.00		(16,346,859.00)	
			(19,600,000.00)		16,564,297.00
US01F0204978	FNMA SINGLE FAMILY MORTGAGE 2% 15 YEARS	3,400,000.00		(3,200,383.00)	
			(3,400,000.00)		3,200,383.00
US01F0206957	FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS	32,900,000.00		(29,268,833.00)	
			(32,900,000.00)		29,057,571.00
US01F0206A20	FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS	10,500,000.00		(8,611,298.00)	
			(10,500,000.00)		8,506,552.00
US01F0304968	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS	2,600,000.00		(2,562,930.00)	
			(2,600,000.00)		2,561,051.00
US01F0526C13	FNMA SINGLE FAMILY MORTGAGE 5.5% 30	6,400,000.00		(6,454,677.00)	
			(6,400,000.00)		6,453,984.00
US01F0426C22	FNMA SINGLE FAMILY MTG 4.5 30 YEARS	8,400,000.00		(8,027,541.00)	
			(8,400,000.00)		8,158,978.00
US01F0506B75	FNMA SINGLE FAMILY MTG 5 30 YEARS	7,100,000.00		(7,052,046.00)	
			(9,800,000.00)		9,660,063.00
US01F0206B03	FNMA TBA 30 YR TBA NOVEMBER 2.00%	16,700,000.00		(13,252,358.00)	
			(16,700,000.00)		13,150,500.00
US3135GOW660	FNMA TRANCHE 1.625% DUE 10-15-2024	1,000,000.00		(949,600.00)	
			(1,600,000.00)		-
US3136BLW227	FNMA-ACES 2022-M3 A2 VARIABLE 25/NOV/2031	463,000.00		(419,715.98)	
			(463,000.00)		379,949.38
US3136BLQ781	FNMA-ACES 2022-M4 A1X VARIABLE 25/MAY/2030	6,125,000.00		(6,278,125.00)	
			(5,073,575.00)		4,616,359.00
US3136BLN630	FNMA-ACES 2022-M5 A1 VARIABLE 01/JAN/2034	6,122,000.00		(6,244,440.00)	
			(5,325,727.00)		4,727,414.00
US344419AB20	FOMENTO ECONOMICO 4.375% DUE 05-10-2043	240,000.00		(205,800.00)	
			(150,000.00)		-
US344419AC03	FOMENTO ECONOMICO MEXICANO SAB DE CV CALLABLE	1,206,000.00		(892,899.80)	
			(5,901,000.00)		2,915,095.75
US3448491049	FOOT LOCKER INC COMMON STOCK USD 0.01	1,511.00		(44,226.97)	
			(3,022.00)		88,874.19
US34528LAD73	FORD CREDIT AUTO LEASE TRUST 2022-A 2022-A A3	1,018,000.00		(1,017,877.03)	
			(243,000.00)		237,226.00
US34532PAA84	FORD CREDIT AUTO OWNER TRUST 2019-REV1 2019-1 A	371,000.00		(380,390.94)	
			(371,000.00)		374,892.11
US34534LAD91	FORD CREDIT AUTO OWNER TRUST 2022-B 2022-B A3	218,000.00		(217,988.21)	
			(105,000.00)		-
US34534LAE74	FORD CREDIT AUTO OWNER TRUST 2022-B 2022-B A4	461,000.00		(460,882.17)	
			(461,000.00)		462,590.34
US345370DA55	FORD MOTOR CO CALLABLE NOTES FIXED 3.25%	50,000.00		(44,500.00)	
			(1,880,000.00)		571,666.80
US345370B600	FORD MOTOR CO COMMON STOCK USD 0.01	62,798.00		(720,926.08)	
			(136,688.00)		2,081,753.55
US345370CQ17	FORD MOTOR CO NOTES FIXED 4.75% 15/JAN/2043 USD	430,000.00		(385,075.00)	
			(1,275,000.00)		749,822.38
US345397B280	FORD MOTOR CREDIT CO LLC CALLABLE NOTES FIXED	290,000.00		(287,825.00)	
			(3,245,000.00)		2,914,307.25
US345397B694	FORD MOTOR CREDIT CO LLC CALLABLE NOTES FIXED	979,000.00		(835,959.50)	
			(9,326,000.00)		6,154,560.08

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US345397C270	FORD MOTOR CREDIT CO LLC CALLABLE NOTES FIXED	6,815,000.00		(6,777,234.30)	
			(5,390,000.00)		1,428,940.00
US345397B850	FORD MOTOR CREDIT CO LLC CALLABLE NOTES FIXED 2.3%	14,941,000.00		(14,587,557.10)	
			(9,328,000.00)		6,550,020.50
US345397B363	FORD MOTOR CREDIT CO LLC CALLABLE NOTES FIXED 4%	400,000.00		(380,000.00)	
			(1,081,000.00)		484,187.50
US345397WW97	FORD MOTOR CREDIT COMPANY LLC 3.664 DUE	430,000.00		(405,275.00)	
			(390,000.00)		-
US345370DB39	FORD MTR CO DEL 6.1%	737,000.00		(690,320.00)	
			(348,000.00)		347,315.00
AU000000FMG4	FORTESCUE METALS GROUP LTD COMMON STOCK AUD 0	5,502.00		(77,015.05)	
			(24,023.00)		358,081.57
US34959E1091	FORTINET INC COMMON STOCK USD 0.001	13,340.00		(756,858.75)	
			(11,127.00)		1,100,555.81
CA3495531079	FORTIS INC/CANADA COMMON STOCK CAD 0	3,708.00		(168,483.57)	
			(30,997.00)		1,440,098.98
US34959J1088	FORTIVE CORP COMMON STOCK USD 0.01	5,627.00		(305,136.37)	
			(17,913.00)		1,096,434.00
FI0009007132	FORTUM OYJ COMMON STOCK EUR 3.4	34,601.00		(584,642.07)	
			(35,109.00)		433,216.51
US34964C1062	FORTUNE BRANDS INNOVATIONS INC COMMON STOCK USD	2,149.00		(125,308.19)	
			(3,573.00)		221,213.13
US35137LAJ44	FOX CORP CALLABLE NOTES FIXED 5.476% 25/JAN/2039	390,000.00		(394,803.00)	
			(5,539,000.00)		3,926,965.00
US35137LAK17	FOX CORP CALLABLE NOTES FIXED 5.576% 25/JAN/2049	1,270,000.00		(1,465,812.95)	
			(1,945,000.00)		-
US35137L1052	FOX CORP COMMON STOCK USD 0.01	8,491.00		(303,809.02)	
			(10,355.00)		346,030.22
US35137L2043	FOX CORP COMMON STOCK USD 0.01	5,032.00		(144,304.68)	
			(4,060.00)		124,146.68
CA3518581051	FRANCO-NEVADA CORP COMMON STOCK	1,483.00		(189,428.55)	
			(7,392.00)		893,477.95
US3546131018	FRANKLIN RESOURCES INC COMMON STOCK USD 0.1	4,468.00		(108,036.24)	
			(17,994.00)		458,001.94
US35561RAA59	FRED HUTCHINSON CANCER CENTER CALLABLE BOND FIXED	451,000.00		(451,000.00)	
			(207,000.00)		-
US35563PFE43	FREDDIE MAC SCRT SER 18-2 CL HZ 3.0% 3 1	113,580.00		(113,563.00)	
			(11,414,903.00)		8,734,630.00
US69377FAA49	FREEPORT INDONESIA PT CALLABLE MEDIUM TERM NOTE	9,194,000.00		(9,168,202.30)	
			(8,715,000.00)		5,713,290.08
US69377FAB22	FREEPORT INDONESIA PT CALLABLE MEDIUM TERM NOTE	4,261,000.00		(4,270,535.20)	
			(3,282,000.00)		2,268,791.20
US69377FAC05	FREEPORT INDONESIA PT CALLABLE NOTES FIXED 6.2%	6,865,000.00		(6,710,667.00)	
			(3,311,000.00)		2,374,082.00
US35671DCD57	FREEPORT MCMORAN INC.	2,646,000.00		(2,746,933.75)	
			(4,018,000.00)		1,742,937.24
US35671DCE31	FREEPORT-MCMORAN INC CALLABLE NOTES FIXED 4.125%	2,890,000.00		(2,798,155.25)	
			(3,298,000.00)		534,750.00
US35671DCG88	FREEPORT-MCMORAN INC CALLABLE NOTES FIXED 4.375%	2,495,000.00		(2,556,659.70)	
			(2,495,000.00)		464,449.00
US35671DCH61	FREEPORT-MCMORAN INC CALLABLE NOTES FIXED 4.625%	2,945,000.00		(3,053,202.50)	
			(2,945,000.00)		2,741,722.50
US35671DBJ37	FREEPORT-MCMORAN INC CALLABLE NOTES FIXED 5.4%	1,959,000.00		(2,063,087.95)	
			(1,513,000.00)		354,118.20
US35671DBC83	FREEPORT-MCMORAN INC CALLABLE NOTES FIXED 5.45%	11,751,000.00		(12,938,885.15)	
			(10,274,000.00)		7,291,673.52
US35671D8570	FREEPORT-MCMORAN INC COMMON STOCK USD 0.1	26,390.00		(947,478.56)	
			(40,980.00)		1,325,018.46
US3580291066	FRESENIUS MEDICAL CARE AG & CO KGAA ADR USD 0	20,530.00		(678,935.18)	
			(20,530.00)		624,920.62
DE0005785802	FRESENIUS MEDICAL CARE AG & CO KGAA COMMON STOCK	7,403.00		(486,707.89)	
			(17,604.00)		743,406.36
DE0005785604	FRESENIUS SE & CO KGAA COMMON STOCK EUR 0	23,353.00		(716,500.53)	
			(23,802.00)		652,459.00
US3580391056	FRESHPET INC COMMON STOCK USD 0.001	681.00		(36,399.45)	
			(881.00)		45,104.45
US35905A1097	FRONTDOOR INC COMMON STOCK USD 0.01	1,445.00		(30,879.65)	
			(10,865.00)		358,402.58
US35909D1090	FRONTIER COMMUNICATIONS PARENT INC COMMON STOCK	3,900.00		(94,072.68)	
			(2,268.00)		59,978.00
US302635AL16	FS KKR CAPITAL CORP CALLABLE NOTES FIXED 3.25%	389,000.00		(386,541.52)	
			(389,000.00)		375,098.01
US3029411093	FTI CONSULTING INC COMMON STOCK USD 0.01	558.00		(94,318.74)	
			(1,862.00)		311,767.06
Z0M2IDX	FTSE 100 IDX FUT EQUITY INDEX 17/JUN/2022 Z M2	3.00		-	
			(3.00)		263,906.25
STM2IDX	FTSE/MIB IDX FUT EQUITY INDEX 17/JUN/2022 STM2	1.00		-	
			(1.00)		115,005.52
JP3820000002	FUJI ELECTRIC HOLINDGS CO Y50	6,600.00		(273,443.00)	
			(2,182.00)		90,273.00
JP3805010000	FUKUOKA FINANCIAL GROUP INC COMMON STOCK JPY	700.00		(13,056.45)	
			(20,300.00)		383,278.22
9L7UE5L	FUT AUG 22 AEX INDEX	1.00		-	
			(1.00)		-
9L7UE5U	FUT AUG 22 AEX INDEX	1.00		-	
			(1.00)		-
9L84HBL	FUT AUG 22 HKE HANG SENG	1.00		-	
			(1.00)		-
9L84HBU	FUT AUG 22 HKE HANG SENG	1.00		-	

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(1.00)		-
9L7UZRL	FUT AUG 22 MNP CAC40	3.00	(3.00)	-	-
9L7UZRU	FUT AUG 22 MNP CAC40	3.00	(3.00)	-	-
9L7UG0L	FUT AUG 22 MRV IBEX 35+	1.00	(1.00)	-	-
9L7UG0U	FUT AUG 22 MRV IBEX 35+	1.00	(1.00)	-	-
9L7UE6L	FUT AUG 22 OMX INDEX FUT	2.00	(2.00)	-	-
9L7UE6U	FUT AUG 22 OMX INDEX FUT	2.00	(2.00)	-	-
9L6SA2L	FUT DEC 22 10 YR T-NOTES	2,437.00	(2,437.00)	-	-
9L6SA2U	FUT DEC 22 10 YR T-NOTES	2,437.00	(2,437.00)	-	-
9L48UHL	FUT DEC 22 AEX INDEX	1.00	(1.00)	-	-
9L48UHU	FUT DEC 22 AEX INDEX	1.00	(1.00)	-	-
9L6SKYL	FUT DEC 22 CBT 5Y T-NOTE	5,262.00	(5,262.00)	-	-
9L6SKYU	FUT DEC 22 CBT 5Y T-NOTE	5,262.00	(5,262.00)	-	-
9L6SC6L	FUT DEC 22 CBT UL T-BONDS	3,695.00	(3,695.00)	-	-
9L6SC6U	FUT DEC 22 CBT UL T-BONDS	3,695.00	(3,695.00)	-	-
9L6SB3L	FUT DEC 22 CBT UL TNOTE	4,209.00	(4,209.00)	-	-
9L6SB3U	FUT DEC 22 CBT UL TNOTE	4,209.00	(4,209.00)	-	-
9L34KXL	FUT DEC 22 CME EMINI RUSL	21.00	(21.00)	-	-
9L34KXU	FUT DEC 22 CME EMINI RUSL	21.00	(21.00)	-	-
9F37QML	FUT DEC 22 CMX GOLD	74.00	(74.00)	-	-
9F37QMU	FUT DEC 22 CMX GOLD	74.00	(74.00)	-	-
9L6STSL	FUT DEC 22 EUR FOAT	31.00	(31.00)	-	-
9L6STSU	FUT DEC 22 EUR FOAT	31.00	(31.00)	-	-
9K9TR2L	FUT DEC 22 EURX E-STXX 50	5.00	(5.00)	-	-
9K9TR2U	FUT DEC 22 EURX E-STXX 50	5.00	(5.00)	-	-
9L6SYGL	FUT DEC 22 EURX EUR-BUND	14.00	(14.00)	-	-
9L6SYGU	FUT DEC 22 EURX EUR-BUND	14.00	(14.00)	-	-
9L48YZL	FUT DEC 22 FTSE 100	3.00	(3.00)	-	-
9L48YZU	FUT DEC 22 FTSE 100	3.00	(3.00)	-	-
9JZXXGL	FUT DEC 22 HANG SENG INDX	1.00	(1.00)	-	-
9JZXXGU	FUT DEC 22 HKE HANG SENG	1.00	(1.00)	-	-
9L48XQL	FUT DEC 22 IDEM FTSE MIB	1.00	(1.00)	-	-
9L48XQU	FUT DEC 22 IDEM FTSE MIB	1.00	(1.00)	-	-
9L6SKZL	FUT DEC 22 LIF LONG GILT	1.00	(1.00)	-	-
9L6SKZU	FUT DEC 22 LIF LONG GILT	1.00	(1.00)	-	-
9K9TJ8L	FUT DEC 22 ME S&P CAN 60	2.00	(2.00)	-	-
9K9TJ8U	FUT DEC 22 ME S&P CAN 60	2.00	(2.00)	-	-
9JZXXBL	FUT DEC 22 MNP CAC40	3.00	(3.00)	-	-
9JZXXBU	FUT DEC 22 MNP CAC40	3.00	(3.00)	-	-
9K5EWEL	FUT DEC 22 MRV IBEX 35+	1.00	(1.00)	-	-
9K5EWEU	FUT DEC 22 MRV IBEX 35+	1.00	(1.00)	-	-
9K5EXTL	FUT DEC 22 OMX INDEX FUT	2.00	(2.00)	-	-
9K5EXTU	FUT DEC 22 OMX INDEX FUT	2.00	(2.00)	-	-
9L34SHL	FUT DEC 22 OSE TOPIX	3.00	(3.00)	-	-
9L34SHU	FUT DEC 22 OSE TOPIX	3.00	(3.00)	-	-

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
9L16UYL	FUT DEC 22 SFE SPI 200	1.00		-	-
			(1.00)	-	-
9L16UYU	FUT DEC 22 SFE SPI 200	1.00		-	-
			(1.00)	-	-
9L6SB1L	FUT DEC 22 U.S. T-BONDS	1,338.00		-	-
			(1,338.00)	-	-
9L6SB1U	FUT DEC 22 U.S. T-BONDS	1,338.00		-	-
			(1,338.00)	-	-
9L6SZYL	FUT DEC 22 US 2YR T-NOTE	2,116.00		-	-
			(2,116.00)	-	-
9L6SZYU	FUT DEC 22 US 2YR T-NOTE	2,116.00		-	-
			(2,116.00)	-	-
9L34QVL	FUT DEC 23 CME 3MO SOFR	47.00		-	-
			(356.00)	-	-
9L34QVU	FUT DEC 23 CME 3MO SOFR	356.00		-	-
			(47.00)	-	-
9KY6S4L	FUT FEB 23 CMX GOLD	12.00		-	-
			(34.00)	-	-
9KY6S4U	FUT FEB 23 CMX GOLD	34.00		-	-
			(12.00)	-	-
9LX7BML	FUT JAN 23 AEX INDEX	1.00		-	-
			(1.00)	-	-
9LX7BMU	FUT JAN 23 AEX INDEX	1.00		-	-
			(1.00)	-	-
9LX7DRL	FUT JAN 23 MRV IBEX 35+	1.00		-	-
			(1.00)	-	-
9LX7DRU	FUT JAN 23 MRV IBEX 35+	1.00		-	-
			(1.00)	-	-
9L9168L	FUT MAR 23 10 YR T-NOTES	1,204.00		-	-
			(908.00)	-	-
9L9168U	FUT MAR 23 10 YR T-NOTES	908.00		-	-
			(1,204.00)	-	-
9L91G5L	FUT MAR 23 CBT 5Y T-NOTE	1,284.00		-	-
			(3,440.00)	-	-
9L91G5U	FUT MAR 23 CBT 5Y T-NOTE	3,440.00		-	-
			(1,284.00)	-	-
9L9191L	FUT MAR 23 CBT UL T-BONDS	615.00		-	-
			(2,219.00)	-	-
9L9191U	FUT MAR 23 CBT UL T-BONDS	2,219.00		-	-
			(615.00)	-	-
9L9182L	FUT MAR 23 CBT ULT TNOTE	4,773.00		-	-
			(3,349.00)	-	-
9L9182U	FUT MAR 23 CBT ULT TNOTE	3,349.00		-	-
			(4,773.00)	-	-
9KY6Z8L	FUT MAR 23 EURX E-STXX 50	1.00		-	-
			(5.00)	-	-
9KY6Z8U	FUT MAR 23 EURX E-STXX 50	5.00		-	-
			(1.00)	-	-
9L6SZPL	FUT MAR 23 IDEM FTSE MIB	1.00		-	-
			(1.00)	-	-
9L6SZPU	FUT MAR 23 IDEM FTSE MIB	1.00		-	-
			(1.00)	-	-
9L9177L	FUT MAR 23 U.S. T-BONDS	365.00		-	-
			(745.00)	-	-
9L9177U	FUT MAR 23 U.S. T-BONDS	745.00		-	-
			(365.00)	-	-
9L9164L	FUT MAR 23 US 2YR T-NOTE	349.00		-	-
			(957.00)	-	-
9L9164U	FUT MAR 23 US 2YR T-NOTE	957.00		-	-
			(349.00)	-	-
9L91E1L	FUT NOV 22 AEX INDEX	1.00		-	-
			(1.00)	-	-
9L91E1U	FUT NOV 22 AEX INDEX	1.00		-	-
			(1.00)	-	-
9L91J2L	FUT NOV 22 HANG SENG INDX	1.00		-	-
			(1.00)	-	-
9L91J2U	FUT NOV 22 HANG SENG INDX	1.00		-	-
			(1.00)	-	-
9L91B1L	FUT NOV 22 MNP CAC40	3.00		-	-
			(3.00)	-	-
9L91B1U	FUT NOV 22 MNP CAC40	3.00		-	-
			(3.00)	-	-
9L91L1L	FUT NOV 22 MRV IBEX 35+	1.00		-	-
			(1.00)	-	-
9L91L1U	FUT NOV 22 MRV IBEX 35+	1.00		-	-
			(1.00)	-	-
9L91Z8L	FUT NOV 22 OMX INDEX FUT	2.00		-	-
			(2.00)	-	-
9L91Z8U	FUT NOV 22 OMX INDEX FUT	2.00		-	-
			(2.00)	-	-
9L8UK4L	FUT OCT 22 AEX INDEX	1.00		-	-
			(1.00)	-	-
9L8UK4U	FUT OCT 22 AEX INDEX	1.00		-	-
			(1.00)	-	-
9L8BLSL	FUT OCT 22 HKE HANG SENG	1.00		-	-
			(1.00)	-	-
9L8BLSU	FUT OCT 22 HKE HANG SENG	1.00		-	-
			(1.00)	-	-
9L8UK5L	FUT OCT 22 MNP CAC40	3.00		-	-

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SCHEDULE H, Line 4i
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(3.00)		-
9L8UK5U	FUT OCT 22 MNP CAC40	3.00	(3.00)	-	-
9L8UZXL	FUT OCT 22 MRV IBEX 35+	1.00	(1.00)	-	-
9L8UZ XU	FUT OCT 22 MRV IBEX 35+	1.00	(1.00)	-	-
9L8UVXL	FUT OCT 22 OMX INDEX FUT	2.00	(2.00)	-	-
9L8UVXU	FUT OCT 22 OMX INDEX FUT	2.00	(2.00)	-	-
9L48YAL	FUT SEP 22 10 YR T-NOTES	3,047.00	(3,047.00)	-	-
9L48YAU	FUT SEP 22 10 YR T-NOTES	3,047.00	(3,047.00)	-	-
9L32XDL	FUT SEP 22 AEX INDEX	1.00	(1.00)	-	-
9L32XDU	FUT SEP 22 AEX INDEX	1.00	(1.00)	-	-
9L4EQQL	FUT SEP 22 CBT 5Y T-NOTE	4,959.00	(4,959.00)	-	-
9L4EQQU	FUT SEP 22 CBT 5Y T-NOTE	4,959.00	(4,959.00)	-	-
9L48YPL	FUT SEP 22 CBT UL T-BONDS	3,580.00	(3,580.00)	-	-
9L48YPU	FUT SEP 22 CBT UL T-BONDS	3,580.00	(3,580.00)	-	-
9L48YGL	FUT SEP 22 CBT UL T-NOTE	1,791.00	(1,791.00)	-	-
9L48YGU	FUT SEP 22 CBT UL T-NOTE	1,791.00	(1,791.00)	-	-
9L34KVL	FUT SEP 22 CME EMINI RU\$	19.00	(19.00)	-	-
9L34KVU	FUT SEP 22 CME EMINI RU\$	19.00	(19.00)	-	-
9L3UZSL	FUT SEP 22 EUR FOAT	35.00	(35.00)	-	-
9L3UZSU	FUT SEP 22 EUR FOAT	35.00	(35.00)	-	-
9K6TQBL	FUT SEP 22 EURX E-STXX 50	5.00	(5.00)	-	-
9K6TQBU	FUT SEP 22 EURX E-STXX 50	5.00	(5.00)	-	-
9L3UZUL	FUT SEP 22 EURX EUR-BUND	11.00	(11.00)	-	-
9L3UZUU	FUT SEP 22 EURX EUR-BUND	11.00	(11.00)	-	-
9L3412L	FUT SEP 22 FTSE 100	3.00	(3.00)	-	-
9L3412U	FUT SEP 22 FTSE 100	3.00	(3.00)	-	-
9L5WX5L	FUT SEP 22 HANG SENG INDX	1.00	(1.00)	-	-
9L5WX5U	FUT SEP 22 HANG SENG INDX	1.00	(1.00)	-	-
9L34RLL	FUT SEP 22 IDEM FTSE MIB	1.00	(1.00)	-	-
9L34RLU	FUT SEP 22 IDEM FTSE MIB	1.00	(1.00)	-	-
9L3332L	FUT SEP 22 ME \$&P CAN 60	4.00	(4.00)	-	-
9L3332U	FUT SEP 22 ME \$&P CAN 60	4.00	(4.00)	-	-
9L32HLL	FUT SEP 22 MNP CAC40	3.00	(3.00)	-	-
9L32HLU	FUT SEP 22 MNP CAC40	3.00	(3.00)	-	-
9K5EWDL	FUT SEP 22 MRV IBEX 35+	1.00	(1.00)	-	-
9K5EWDU	FUT SEP 22 MRV IBEX 35+	1.00	(1.00)	-	-
9KY616L	FUT SEP 22 OMX INDEX FUT	2.00	(2.00)	-	-
9KY616U	FUT SEP 22 OMX INDEX FUT	2.00	(2.00)	-	-
9L16VCL	FUT SEP 22 OSE TOPIX	3.00	(3.00)	-	-
9L16VCU	FUT SEP 22 OSE TOPIX	3.00	(3.00)	-	-
9KY6Y4L	FUT SEP 22 SFE SPI 200	1.00	(1.00)	-	-
9KY6Y4U	FUT SEP 22 SFE SPI 200	1.00	(1.00)	-	-
9L48YFL	FUT SEP 22 U.S. T-BONDS	1,998.00	(1,998.00)	-	-
9L48YFU	FUT SEP 22 U.S. T-BONDS	1,998.00	(1,998.00)	-	-
9L4EQRL	FUT SEP 22 US 2YR T-NOTE	1,929.00	(1,929.00)	-	-

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
9L4EQRU	FUT SEP 22 US 2YR T-NOTE	1,929.00		-	
			(1,929.00)		-
US36118L1061	FUTU HOLDINGS LTD ADR USD 0.00001	2,754.00		(104,244.36)	
			(628.00)		42,296.00
GB00BYZN9041	FUTURE PLC COMMON STOCK GBP 15	10,029.00		(248,860.04)	
			(7,555.00)		131,171.41
US36143L2G95	GA GLOBAL FUNDING TRUST MEDIUM TERM NOTE FIXED	489,000.00		(488,863.08)	
			(489,000.00)		456,519.98
US36143L2J35	GA GLOBAL FUNDING TRUST MEDIUM TERM NOTE FIXED	3,309,000.00		(3,308,073.48)	
			(3,309,000.00)		3,285,841.03
US36242H1041	GABELLI DIVIDEND & INCOME TRUST/THE CLOSED-END	188,197.00		(4,481,699.30)	
			(67,700.00)		1,503,123.00
HK0027032686	GALAXY ENTERTAINMENT GROUP LTD COMMON STOCK HKD C	4,000.00		(23,339.46)	
			(29,747.00)		173,683.16
PTGAL0AM0009	GALP ENERGIA SGPS SA COMMON STOCK EUR 1	2,300.00		(23,393.60)	
			(2,378.00)		23,926.00
US36467W1099	GAMESTOP CORP COMMON STOCK USD 0.001	4,084.00		(142,212.12)	
			(3,117.00)		176,999.88
US36467J1088	GAMING AND LEISURE PROPERTIES INC REIT USD	3,864.00		(175,348.71)	
			(5,862.00)		274,009.62
US3647601083	GAP INC/THE COMMON STOCK USD 0.05	3,386.00		(29,864.52)	
			(5,473.00)		49,397.52
CH0114405324	GARMIN LTD COMMON STOCK USD 0.1	2,416.00		(231,090.40)	
			(3,900.00)		372,844.21
US3665051054	GARRETT MOTION INC COMMON STOCK USD 0.001	234.00		(2,776.44)	
			(234.00)		1,828.55
US3666511072	GARTNER INC COMMON STOCK USD 0.0005	1,281.00		(298,831.68)	
			(5,950.00)		1,689,467.37
GB00BD9G2512	GATES INDUSTRIAL CORP PLC COMMON STOCK USD 0.01	1,630.00		(17,783.30)	
			(1,930.00)		20,998.30
US36166NAK90	GE CAPITAL FUNDING LLC CALLABLE NOTES FIXED 4.55%	2,379,000.00		(2,364,748.67)	
			(2,510,000.00)		1,058,284.00
US36164QNA21	GE CAPITAL INTERNATIONAL FUNDING CO UNLIMITED CO	18,273,000.00		(18,583,592.02)	
			(43,274,000.00)		24,851,647.50
CH0030170408	GEBERIT AG CHF0.10 (REGD)	2.00		(939.00)	
			(1,298.00)		575,182.00
US3687361044	GENERAC HOLDINGS INC COMMON STOCK USD 0.01	978.00		(215,140.44)	
			(1,585.00)		358,011.28
US3688021043	GENERAL AMERICAN INVESTORS CO INC CLOSED-END FUND	88,899.00		(3,719,958.57)	
			(57,900.00)		2,220,753.00
US369550BJ68	GENERAL DYNAMICS CORP CALLABLE NOTES FIXED 4.25%	1,250,000.00		(1,219,287.50)	
			(1,410,000.00)		44,704.40
US3695501086	GENERAL DYNAMICS CORP COMMON STOCK USD 1	5,810.00		(1,278,090.67)	
			(6,952.00)		1,531,957.70
US36962GXZ26	GENERAL ELECTRIC CO CALLABLE MEDIUM TERM NOTE	2,525,000.00		(2,815,147.20)	
			(1,966,000.00)		-
US3696043013	GENERAL ELECTRIC CO COMMON STOCK USD 0.01	17,587.00		(1,158,703.75)	
			(28,294.00)		1,952,082.73
US36962G3P70	GENERAL ELECTRIC CO MEDIUM TERM NOTE FIXED 5.875%	890,000.00		(1,177,728.10)	
			(190,000.00)		-
US36962G4B75	GENERAL ELECTRIC CO MEDIUM TERM NOTE FIXED 6.875%	255,000.00		(300,147.75)	
			(72,000.00)		-
US370334CQ51	GENERAL MILLS INC CALLABLE NOTES FIXED 2.25%	1,075,000.00		(894,642.40)	
			(1,080,000.00)		766,742.00
US370334CF96	GENERAL MILLS INC CALLABLE NOTES FIXED 4%	425,000.00		(425,497.25)	
			(1,580,000.00)		1,555,036.00
US3703341046	GENERAL MILLS INC COMMON STOCK USD 0.1	17,394.00		(1,210,696.85)	
			(21,661.00)		1,580,362.14
US37045VAH33	GENERAL MOTORS CO CALLABLE NOTES FIXED 5%	525,000.00		(491,930.25)	
			(5,128,000.00)		4,389,922.56
US37045VAJ98	GENERAL MOTORS CO CALLABLE NOTES FIXED 5.2%	360,000.00		(407,939.70)	
			(1,998,000.00)		1,482,176.10
US37045VAY65	GENERAL MOTORS CO CALLABLE NOTES FIXED 5.4%	4,054,000.00		(4,050,425.86)	
			(50,000.00)		49,180.00
US37045VAQ32	GENERAL MOTORS CO CALLABLE NOTES FIXED 5.4%	535,000.00		(497,705.15)	
			(1,126,000.00)		-
US37045VAZ31	GENERAL MOTORS CO CALLABLE NOTES FIXED 5.6%	8,903,000.00		(8,822,588.79)	
			(8,140,000.00)		6,398,663.00
US37045VAT70	GENERAL MOTORS CO CALLABLE NOTES FIXED 5.95%	4,295,000.00		(5,144,979.20)	
			(9,382,000.00)		8,528,548.41
US37045VAV27	GENERAL MOTORS CO CALLABLE NOTES FIXED 6.125%	1,140,000.00		(1,212,481.20)	
			(4,230,000.00)		1,732,483.47
US37045VAF76	GENERAL MOTORS CO CALLABLE NOTES FIXED 6.25%	165,000.00		(215,176.50)	
			(4,511,000.00)		1,781,498.52
US37045V1008	GENERAL MOTORS CO COMMON STOCK USD 0.01	25,820.00		(898,631.68)	
			(41,454.00)		1,503,347.60
US37045XCX21	GENERAL MOTORS FINANCIAL CO INC CALLABLE NOTES	4,825,000.00		(4,545,198.25)	
			(7,033,000.00)		2,204,372.84
US37045XDD57	GENERAL MOTORS FINANCIAL CO INC CALLABLE NOTES	160,000.00		(140,923.20)	
			(935,000.00)		830,097.80
US37045XDR44	GENERAL MOTORS FINANCIAL CO INC CALLABLE NOTES	11,553,000.00		(11,540,320.98)	
			(11,553,000.00)		10,996,801.52
US37045XDS27	GENERAL MOTORS FINANCIAL CO INC CALLABLE NOTES	2,834,000.00		(2,830,352.92)	
			(2,647,000.00)		1,891,005.87
US37045XDV55	GENERAL MOTORS FINANCIAL CO INC CALLABLE NOTES	9,679,000.00		(9,661,674.59)	
			(9,679,000.00)		5,367,657.74
US37045XDW39	GENERAL MOTORS FINANCIAL CO INC CALLABLE NOTES	3,330,000.00		(3,326,270.40)	
			(3,330,000.00)		3,336,488.99
US37045XDU72	GENERAL MOTORS FINANCIAL CO INC CALLABLE NOTES	5,866,000.00		(5,864,826.80)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(5,161,000.00)		2,073,733.00
US37045XCY04	GENERAL MOTORS FINANCIAL CO INC CALLABLE NOTES	2,933,000.00		(2,519,183.03)	
US37045XDC74	GENERAL MOTORS FINANCIAL CO INC NOTES VARIABLE	4,800,000.00	(2,933,000.00)	(4,730,016.00)	1,310,716.00
US37045XDP87	GENERAL MOTORS FINL CO 2.4% DUE	715,000.00	(2,200,000.00)	(597,540.00)	299,324.00
US37045XC278	GENERAL MTRS FINL CO INC 1.7%	1,750,000.00	(4,614,000.00)	(1,710,222.00)	2,224,960.00
DK0010272202	GENMAB A/S	538.00	(1,311,000.00)		-
BMG3922B1072	GENPACT LTD COMMON STOCK USD 0.01	3,023.00	(191,234.35)		1,164,935.00
US37190AAA79	GENPACT LUXEMBOURG SARL/GENPACT USA INC CALLABLE	341,000.00	(4,842.00)	(126,814.85)	211,176.71
US3719011096	GENTEX CORP COMMON STOCK USD 0.06	3,613.00	(1,071,000.00)	(334,626.71)	-
SGXE21576413	GENTING SINGAPORE LTD COMMON STOCK SGD 0.1	180,100.00	(6,032.00)	(101,597.56)	168,644.93
US372460AB11	GENUINE PARTS CO CALLABLE NOTES FIXED 1.75%	4,985,000.00	(37,594.00)	(107,219.32)	20,501.00
US372460AC93	GENUINE PARTS CO CALLABLE NOTES FIXED 2.75%	440,000.00	(2,710,000.00)	(4,938,621.55)	-
US3724601055	GENUINE PARTS CO COMMON STOCK USD 1	2,203.00	(440,000.00)	(434,764.00)	377,046.90
CA9611485090	GEORGE WESTON LTD COMMON STOCK CAD 0	1,542.00	(3,639.00)	(288,174.43)	509,790.11
US373334KQ30	GEORGIA POWER CO CALLABLE NOTES FIXED 4.7%	6,076,000.00	(2,218.00)	(176,979.96)	255,838.62
US373334KR13	GEORGIA POWER CO CALLABLE NOTES FIXED 5.125%	7,641,000.00	(3,372,000.00)	(6,056,678.32)	374,444.00
US373334KN09	GEORGIA PWR CO 3.7%	460,000.00	(3,174,000.00)	(7,525,946.40)	578,881.60
US373334KA87	GEORGIA PWR CO 4.3% DUE 03-15-2043	270,000.00	(1,775,000.00)	(337,422.00)	424,485.00
US373334KP56	GEORGIA PWR CO SR NT SER 2021A 3.25%	275,000.00	(1,519,000.00)	(232,149.00)	933,232.00
SE0000202624	GETINGE AB SER'B'NPV	642.00	(790,000.00)	(195,385.00)	-
CA36168Q1046	GFL ENVIRONMENTAL INC COMMON STOCK CAD	1,707.00	(3,932.00)	(13,455.00)	64,971.00
CA3759161035	GILDAN ACTIVEWEAR INC COMMON STOCK CAD 0	1,241.00	(2,618.00)	(48,128.85)	74,520.00
US375558BD48	GILEAD SCIENCES 4.75% DUE 03-01-2046	250,000.00	(12,149.00)	(35,987.63)	369,047.36
US375558BS17	GILEAD SCIENCES INC CALLABLE NOTES FIXED 2.6%	3,320,000.00	(1,595,000.00)	(220,152.00)	-
US375558BT99	GILEAD SCIENCES INC CALLABLE NOTES FIXED 2.8%	2,945,000.00	(14,080,000.00)	(2,478,111.15)	6,699,781.69
US375558BF95	GILEAD SCIENCES INC CALLABLE NOTES FIXED 3.65%	3,000,000.00	(3,980,000.00)	(2,069,684.93)	3,089,846.62
US375558AX11	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.8%	364,000.00	(1,748,000.00)	(2,954,760.00)	-
US375558AS26	GILEAD SCIENCES INC CALLABLE NOTES FIXED 5.65%	656,000.00	(1,263,000.00)	(359,110.00)	197,730.70
US3755581036	GILEAD SCIENCES INC COMMON STOCK USD 0.001	22,104.00	(1,263,000.00)	(642,591.50)	212,410.50
US37611X1000	GINKGO BIOWORKS HOLDINGS INC COMMON STOCK USD	13,700.00	(38,082.00)	(1,343,863.96)	2,376,724.95
Q3974@AA4	GIP TITANIUM FINCO PTY 2.8 31MAR36	3,000,000.00	(7,597.00)	(38,617.60)	21,222.00
CH0010645932	GIVAUDAN SA COMMON STOCK CHF 10	2.00	(106,036.93)	(3,000,000.00)	106,036.93
NO0010582521	GJENSIDIGE FORSIKRING ASA COMMON STOCK NOK 2	553.00	(16.00)	(7,247.92)	55,291.35
US377373AG03	GLAXOSMITHKLINE CAPITAL PLC CALLABLE NOTES FIXED	2,575,000.00	(15,531.00)	(13,210.69)	371,923.67
US98417EAC49	GLENCORE FINANCE CANADA LTD CALLABLE NOTES FIXED	226,000.00	(2,575,000.00)	(2,582,544.75)	2,572,595.70
US98417EAN04	GLENCORE FINANCE CANADA LTD CALLABLE NOTES FIXED	24,000.00	(226,000.00)	(251,668.12)	28,257.00
US378272BG28	GLENCORE FUNDING LLC CALLABLE NOTES FIXED 2.625%	1,945,000.00	(512,000.00)	(24,951.84)	1,942.00
US378272BE79	GLENCORE FUNDING LLC CALLABLE NOTES FIXED 2.85%	620,000.00	(3,550,000.00)	(1,849,656.10)	1,448,772.10
JE00B4T3BW64	GLENCORE PLC COMMON STOCK GBP 0.01	10,333.00	(620,000.00)	(537,316.80)	216,042.00
US37940XAQ51	GLOBAL PAYMENTS INC 5.4% DUE 08-15-2032	3,855,000.00	(211,840.00)	(59,517.60)	1,096,429.16
US37940XAR35	GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052	7,981,000.00	(3,355,000.00)	(3,846,132.00)	3,286,087.00
US37940XAG79	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED 2.15%	275,000.00	(3,099,000.00)	(7,880,990.00)	2,527,336.00
US37940XAD49	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED 2.9%	365,000.00	(4,207,000.00)	(244,128.50)	2,451,739.75
US37940XAH52	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED 2.9%	765,000.00	(963,000.00)	(336,595.70)	323,755.00
US37940XAB82	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED 3.2%	1,255,000.00	(2,953,000.00)	(650,925.85)	2,721,337.98
			(2,787,000.00)	(1,181,117.55)	600,340.25

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US37940XAC65	GLOBAL PAYMENTS INC CALLABLE NOTES FIXED 4.15%	200,000.00		(166,094.00)	
			(1,490,000.00)		1,157,220.54
US37940X1028	GLOBAL PAYMENTS INC COMMON STOCK USD 0	4,607.00		(513,772.64)	
			(7,610.00)		901,754.36
US37940XAP78	GLOBAL PMTS INC 4.95% DUE 08-15-2027	4,007,000.00		(4,003,915.00)	
			(2,537,000.00)		2,528,202.00
US37940XAN21	GLOBAL PMTS INC 5.3% DUE 08-15-2029	688,000.00		(688,475.00)	
			(418,000.00)		413,187.00
KYG393871085	GLOBALFOUNDRIES INC COMMON STOCK USD 0.02	871.00		(39,578.24)	
			(1,328.00)		67,057.24
LU0974299876	GLOBANT SA COMMON STOCK USD 1.2	673.00		(120,150.69)	
			(1,074.00)		205,015.98
US37959E1029	GLOBE LIFE INC COMMON STOCK USD 1	6,445.00		(627,758.38)	
			(1,970.00)		189,174.00
US3795772082	GLOBUS MEDICAL INC COMMON STOCK USD 0.001	1,292.00		(70,258.96)	
			(2,061.00)		116,472.96
US361841AR08	GLP CAPITAL LP / GLP FINANCING II INC CALLABLE	75,000.00		(60,164.25)	
			(5,210,000.00)		1,126,657.80
JP3047510007	GLP J-REIT REIT	1.00		(1,114.00)	
			(6.00)		7,335.00
US36266FAC32	GM FINANCIAL AUTOMOBILE LEASING TRUST 2022-2	412,000.00		(411,957.03)	
			(412,000.00)		400,879.00
US362585AC52	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVABLES TRUST	1,165,000.00		(1,164,756.52)	
			(1,165,000.00)		1,147,981.00
JP3385890003	GMO PAYMENT GATEWAY INC COMMON STOCK JPY	3,500.00		(268,558.58)	
			(1,799.00)		135,005.00
US38382VER69	GNMA 2021-097 REMIC PASS THRU CTF CL FA	2,115,375.00		(2,109,425.00)	
			(2,115,375.00)		2,109,425.00
US38381EQ925	GNMA 2022-49 IO VARIABLE 16/MAR/2064	20,769,000.00		(1,515,487.97)	
			(20,599,584.00)		1,300,349.00
US38381HCP47	GNMA 2022-82 IO VARIABLE 16/FEB/2064	26,980,953.61		(1,450,226.26)	
			(26,877,940.00)		1,394,293.00
US21H0226892	GNMA II JUMBOS 0% 30 YEARS SETTLES	500,000.00		(462,676.00)	
			(500,000.00)		468,369.00
US21H0306900	GNMA II JUMBOS 0% 30 YEARS SETTLES	15,000,000.00		(14,297,439.00)	
			(15,000,000.00)		14,530,900.00
US21H0306A72	GNMA II JUMBOS 0% 30 YEARS SETTLES	3,400,000.00		(2,985,461.00)	
			(3,400,000.00)		2,985,211.00
US21H0426A28	GNMA II JUMBOS 0% 30 YEARS SETTLES	12,800,000.00		(12,477,078.00)	
			(12,800,000.00)		12,196,098.00
US21H0606C02	GNMA II JUMBOS 0% 30 YEARS SETTLES	3,900,000.00		(3,914,930.00)	
			(3,900,000.00)		3,951,188.00
US21H0426C83	GNMA II JUMBOS 0% 30 YEARS SETTLES	4,800,000.00		(4,671,000.00)	
			(4,800,000.00)		4,656,938.00
US21H0406C20	GNMA II JUMBOS 0% 30 YEARS SETTLES	400,000.00		(378,594.00)	
			(400,000.00)		387,532.00
US21H0226975	GNMA II JUMBOS 0% 30 YEARS SETTLES	500,000.00		(467,959.00)	
			(500,000.00)		466,737.00
US21H0226C02	GNMA II JUMBOS 2.5 30 YEARS SETTLES	4,000,000.00		(3,529,219.00)	
			(4,000,000.00)		3,528,907.00
US21H0306B55	GNMA II JUMBOS 3.0% 30 YEARS SETTLES NOV	200,000.00		(175,618.00)	
			(200,000.00)		175,680.00
US21H0326882	GNMA II JUMBOS 3.5 30 YEARS SETTLES AUG	500,000.00		(488,145.00)	
			(500,000.00)		488,145.00
US21H0326965	GNMA II JUMBOS 3.5 30 YEARS SETTLES SEP	1,000,000.00		(988,008.00)	
			(1,000,000.00)		988,008.00
US21H0406A63	GNMA II JUMBOS 4 30 YEARS SETTLES OCT	1,800,000.00		(1,759,711.00)	
			(1,800,000.00)		1,720,125.00
US21H0406999	GNMA II JUMBOS 4 30 YEARS SETTLES SEP	4,400,000.00		(4,372,543.00)	
			(4,400,000.00)		4,362,391.00
US21H0406B47	GNMA II JUMBOS 4% 30 YEARS SETTLES NOV	800,000.00		(747,219.00)	
			(800,000.00)		756,843.00
US21H0426955	GNMA II JUMBOS 4.5% 30 YEARS SETTLES	30,900,000.00		(31,183,414.00)	
			(30,900,000.00)		31,037,098.00
US21H0426B01	GNMA II JUMBOS 4.5% 30 YEARS SETTLES	9,600,000.00		(9,211,648.00)	
			(9,600,000.00)		9,337,687.00
US36179WVT25	GNMA II MORTPASS 2% 20/JAN/2052 SF PN# MA7826	14,498,550.00		(14,316,751.76)	
			(14,458,645.94)		14,264,357.88
US36179WY48	GNMA II MORTPASS 2.5% 20/DEC/2051 SF PN# MA7767	4,074,065.86		(3,780,605.80)	
			(1,998,181.00)		1,752,311.00
ZS107ZG	GNMA II MORTPASS 2.5% 20/OCT/2051 SF PN# MA7649	25,600,000.00		(25,600,000.00)	
			(25,600,000.00)		25,600,000.00
ZS10BH0	GNMA II MORTPASS 2.5% 20/OCT/2051 SF PN# MA7649	25,500,000.00		(25,500,000.00)	
			(25,500,000.00)		25,500,000.00
ZS11T88	GNMA II MORTPASS 2.5% 20/OCT/2051 SF PN# MA7649	3,900,000.00		(3,900,000.00)	
			(3,900,000.00)		3,900,000.00
ZS11XN8	GNMA II MORTPASS 2.5% 20/OCT/2051 SF PN# MA7649	4,600,000.00		(4,600,000.00)	
			(4,600,000.00)		4,600,000.00
ZS136Y4	GNMA II MORTPASS 2.5% 20/OCT/2051 SF PN# MA7649	23,600,000.00		(23,600,000.00)	
			(23,600,000.00)		23,600,000.00
ZS13SSB	GNMA II MORTPASS 2.5% 20/OCT/2051 SF PN# MA7649	23,500,000.00		(23,500,000.00)	
			(23,500,000.00)		23,500,000.00
ZS142RG	GNMA II MORTPASS 2.5% 20/OCT/2051 SF PN# MA7649	18,400,000.00		(18,400,000.00)	
			(18,400,000.00)		18,400,000.00
ZS15V5H	GNMA II MORTPASS 2.5% 20/OCT/2051 SF PN# MA7649	3,300,000.00		(3,300,000.00)	
			(3,300,000.00)		3,300,000.00
US36179W2V97	GNMA II MORTPASS 3% 20/APR/2052 SF PN# MA7988	5,000,000.00		(5,055,468.75)	
			(4,894,626.00)		-
US36179WTZ13	GNMA II MORTPASS 3% 20/DEC/2051 SF PN# MA7768	5,319,786.31		(5,129,113.73)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(5,252,487.10)		5,068,854.90
US36179WXK97	GNMA II MORTPASS 3% 20/FEB/2052 SF PN# MA7882	4,000,000.01		(4,099,062.50)	
US36179WV70	GNMA II MORTPASS 3% 20/JAN/2052 SF PN# MA7828	2,500,000.00	(3,963,830.20)	(2,572,734.38)	3,875,960.14
US36179XBR61	GNMA II MORTPASS 3% 20/JUL/2052 SF PN# MA8148	18,998,100.00	(2,370,487.00)		-
US36179WXL70	GNMA II MORTPASS 3.5% 20/FEB/2052 SF PN# MA7883	900,000.00	(18,998,100.00)	(18,046,710.72)	18,076,395.37
US36179WVW53	GNMA II MORTPASS 3.5% 20/JAN/2052 SF PN# MA7829	2,196,195.91	(873,918.00)	(938,312.50)	-
US36179TUB96	GNMA II MORTPASS 4% 20/MAR/2048 SF PN# MA5078	0.03	(3,666,837.25)	(2,287,277.53)	2,552,291.07
US36179XAB29	GNMA II MORTPASS 5% 20/JUN/2052 SF PN# MA8102	850,000.00	(845,593.85)	-	863,430.60
US3802371076	GODADDY INC COMMON STOCK USD 0.001	2,632.00	(848,287.11)	(866,701.17)	866,578.30
GCI2COM	GOLD 100 OZ FUTR PRECIOUS METAL 27/APR/2022 GCI2	35.00	(4,349.00)	(175,159.60)	305,415.37
GCM2COM	GOLD 100 OZ FUTR PRECIOUS METAL 28/JUN/2022 GCM2	3.00	(35.00)	-	6,743,392.12
GCO2COM	GOLD 100 OZ FUTR PRECIOUS METAL 29/AUG/2022 GCO2	10.00	(3.00)	-	552,499.95
US38141EC311	GOLDMAN SACHS 4.8% DUE 07-08-2044	185,000.00	(10.00)	(151,487.00)	1,715,366.50
US38141GZU11	GOLDMAN SACHS GROUP INC 4.482% DUE	4,910,000.00	(3,160,000.00)	(162,905.00)	
US38141GZV93	GOLDMAN SACHS GROUP INC 5.7% DUE	1,459,000.00	(490,000.00)	(4,910,000.00)	472,208.00
US38141GWZ35	GOLDMAN SACHS GROUP INC/THE CALLABLE BOND VARIABLE	1,260,000.00	(959,000.00)	(1,458,937.00)	969,731.00
US38141GWV21	GOLDMAN SACHS GROUP INC/THE CALLABLE NOTES	4,185,000.00	(11,444,000.00)	(1,302,588.00)	4,006,094.00
US38141GXA74	GOLDMAN SACHS GROUP INC/THE CALLABLE NOTES	1,905,000.00	(1,240,000.00)	(3,924,132.00)	1,011,080.00
US38141GYB49	GOLDMAN SACHS GROUP INC/THE CALLABLE NOTES	1,450,000.00	(12,418,000.00)	(2,117,221.70)	8,772,854.80
US38141GYC22	GOLDMAN SACHS GROUP INC/THE CALLABLE NOTES	4,265,000.00	(7,949,000.00)	(1,315,793.00)	5,252,126.90
US38141GYK48	GOLDMAN SACHS GROUP INC/THE CALLABLE NOTES	3,445,000.00	(5,530,000.00)	(3,499,056.42)	2,549,998.15
US38141GYM04	GOLDMAN SACHS GROUP INC/THE CALLABLE NOTES	1,272,000.00	(5,676,000.00)	(2,695,930.15)	2,878,911.80
US38141GYN86	GOLDMAN SACHS GROUP INC/THE CALLABLE NOTES	7,198,000.00	(17,103,000.00)	(1,143,973.20)	13,344,704.87
US38141GZH00	GOLDMAN SACHS GROUP INC/THE CALLABLE NOTES	1,697,000.00	(26,115,000.00)	(6,003,181.42)	12,479,160.86
US38141GZK39	GOLDMAN SACHS GROUP INC/THE CALLABLE NOTES	24,491,000.00	(1,697,000.00)	(1,697,142.35)	1,647,575.39
US38141GZM94	GOLDMAN SACHS GROUP INC/THE CALLABLE NOTES	17,831,000.00	(20,684,000.00)	(23,563,478.92)	17,732,337.39
US38141GZN77	GOLDMAN SACHS GROUP INC/THE CALLABLE NOTES	23,887,000.00	(13,351,000.00)	(17,335,969.08)	6,909,630.27
US38141GZR81	GOLDMAN SACHS GROUP INC/THE CALLABLE NOTES	19,812,000.00	(11,589,000.00)	(22,336,948.75)	4,676,381.57
US38148YAA64	GOLDMAN SACHS GROUP INC/THE CALLABLE NOTES	1,265,000.00	(11,683,000.00)	(19,812,137.60)	6,203,745.02
US38141GZT48	GOLDMAN SACHS GROUP INC/THE CALLABLE NOTES	470,000.00	(13,346,000.00)	(1,127,444.40)	8,013,008.85
US38141GFD16	GOLDMAN SACHS GROUP INC/THE CALLABLE NOTES FIXED	355,000.00	(470,000.00)	(470,000.00)	470,446.00
US38141GVS01	GOLDMAN SACHS GROUP INC/THE CALLABLE NOTES FIXED	1,185,000.00	(15,710,000.00)	(392,828.80)	5,782,399.90
US38141GXG45	GOLDMAN SACHS GROUP INC/THE CALLABLE NOTES FIXED	924,000.00	(1,290,000.00)	(1,308,844.75)	762,787.70
US38141GXJ83	GOLDMAN SACHS GROUP INC/THE CALLABLE NOTES FIXED	2,935,000.00	(1,539,000.00)	(805,081.26)	533,094.05
US38141G1040	GOLDMAN SACHS GROUP INC/THE COMMON STOCK USD 0.01	5,248.00	(2,935,000.00)	(2,886,631.20)	1,182,260.00
AU000000GGM2	GOODMAN GROUP	102.00	(8,496.00)	(1,495,730.68)	2,583,528.30
US38239PAA57	GOODMAN US FINANCE FIVE LLC CALLABLE NOTES FIXED	2,080,000.00	(2,018.00)	(1,309.00)	27,256.00
US382550BR12	GOODYEAR TIRE & RUBBER CO/THE CALLABLE NOTES FIXED	250,000.00	(2,080,000.00)	(2,076,692.80)	2,082,355.60
US36194GP574	GOVERNMENT NATIONAL MORTGAGE A	-	(146,000.00)	(256,245.32)	-
US21H0206597	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TBA FIXE	600,000.00	(1,023,309.00)	-	-
US21H0206A81	GOVT NATL MTG 2% DUE 10-15-2046	4,200,000.00	(600,000.00)	(550,851.57)	541,992.19
US3841091040	GRACO INC COMMON STOCK USD 1	2,617.00	(4,200,000.00)	(3,471,070.00)	3,460,609.00
6AYFHFU	GRAHAM ABSOLUTE ACCRUAL	30,000,000.00	(4,279.00)	(151,786.00)	260,673.56
US38526M1062	GRAND CANYON EDUCATION INC COMMON STOCK USD 0.01	610.00	(30,000,000.00)	-	-
US3886891015	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD 0.01	6,981.00	(1,151.00)	(54,027.70)	100,831.45
			(15,194.00)	(142,687.48)	320,493.14

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
CA39138C1068	GREAT-WEST LIFECO INC COMMON STOCK CAD 0	1,949.00		(46,809.64)	
ES0171996087	GRIFOLS SA	12,445.00	(4,311.00)	(130,887.00)	102,904.90
US39874R1014	GROCERY OUTLET HOLDING CORP COMMON STOCK USD 0.00:	1,471.00	(413.00)	(61,164.18)	4,968.00
MX01GA000004	GRUPO AEROPORTUARIO DEL PACIFICO SAB DE CV COMMON	905.00	(2,357.00)	(12,800.74)	95,560.18
MXP370711014	GRUPO FINANCIERO BANORTE SAB DE CV COMMON STOCK	20,900.00	(6,850.00)	(133,452.13)	92,393.98
US40049JAZ03	GRUPO TELEvisa SAB CALLABLE BOND FIXED 6.625%	595,000.00	(13,400.00)	(734,366.50)	81,595.03
US36258RBA05	GS MORTGAGE SECURITIES TRUST 2020-GC47 2020-GC47	188,000.00	(348,000.00)	(167,657.81)	-
US36263UAN90	GS MORTGAGE SECURITIES TRUST 2021-GSA3 2021-GSA3	17,000.00	(442,000.00)	(16,954.84)	429,393.98
US36267EAD31	GS MORTGAGE-BACKED SECURITIES CORP TRUST 2022-PJ2	700,000.00	(507,000.00)	(662,375.00)	491,376.21
US37733W2044	GSK PLC ADR	54,733.60	(656,981.00)	(2,277,667.30)	556,791.00
US37733W1053	GSK PLC ADR GBP	7,797.00	(54,733.60)	(353,543.22)	2,297,691.34
GB00BN7SWP63	GSK PLC COMMON STOCK GBP 31.25	186,285.00	(78,539.00)	(4,019,049.31)	3,217,458.29
US40131M1099	GUARDANT HEALTH INC COMMON STOCK USD 0.00001	1,499.00	(219,531.00)	(57,321.76)	3,835,136.80
US40139LBG77	GUARDIAN LIFE GLOBAL FDG SR SECD MEDIUM	3,650,000.00	(2,350.00)	(3,659,348.00)	103,489.76
US40139LBF94	GUARDIAN LIFE GLOBAL FUNDING MEDIUM TERM NOTE	6,159,000.00	(3,650,000.00)	(6,159,000.00)	3,727,287.00
US40171V1008	GUIDEWIRE SOFTWARE INC COMMON STOCK USD 0.0001	1,269.00	(6,159,000.00)	(91,418.76)	6,098,888.16
US36262G1013	GXO LOGISTICS INC USD	1,619.00	(2,105.00)	(71,835.03)	153,399.86
US0936711052	H&R BLOCK INC COMMON STOCK USD 0	10,854.00	(2,536.00)	(434,388.68)	112,943.03
US4052171000	HAIR CELSTIAL GROUP INC/THE COMMON STOCK USD 0.01	1,450.00	(6,572.00)	(34,089.50)	257,786.68
JP3766550002	HAKUHODO DY HOLDINGS INC COMMON STOCK JPY	20,100.00	(3,443.00)	(178,580.93)	87,021.84
US4055521003	HALEON PLC ADR USD	68,417.00	(13,200.00)	(482,107.89)	121,459.81
GB00BMX86B70	HALEON PLC COMMON STOCK GBP 0.01	173,193.00	(68,417.00)	(698,552.73)	509,706.65
US36264FAB76	HALEON US CAPITAL LLC CALLABLE NOTES FIXED 3.375%	11,697,000.00	(173,718.00)	(11,541,267.05)	480,257.47
US36264FAC59	HALEON US CAPITAL LLC CALLABLE NOTES FIXED 3.375%	3,775,000.00	(11,175,000.00)	(3,638,346.85)	6,046,038.71
US36264FAD33	HALEON US CAPITAL LLC CALLABLE NOTES FIXED 3.625%	9,876,000.00	(1,155,000.00)	(9,860,343.51)	362,524.00
US36264FAE16	HALEON US CAPITAL LLC CALLABLE NOTES FIXED 4%	6,566,000.00	(5,976,000.00)	(6,357,940.12)	3,759,438.48
US406216BJ98	HALLIBURTON CO 4.85% DUE 11-15-2035	215,000.00	(5,406,000.00)	(202,012.00)	4,463,780.93
US406216BK61	HALLIBURTON CO CALLABLE NOTES FIXED 5% 15/NOV/2045	1,200,000.00	(1,872,000.00)	(1,144,075.55)	-
US4062161017	HALLIBURTON CO COMMON STOCK USD 2.5	14,141.00	(1,094,000.00)	(474,745.55)	406,714.00
GB0004052071	HALMA ORD GBP0.10	46.00	(22,767.00)	(1,153.00)	723,873.29
JP3771800004	HAMAMATSU PHOTONICS KK COMMON STOCK JPY	18,100.00	(437.00)	(819,434.07)	10,545.00
KR7086790003	HANA FINANCIAL GRP KRW5000	427.00	(12,662.00)	(12,638.00)	575,115.56
US4103451021	HANESBRANDS INC COMMON STOCK USD 0.01	5,802.00	(1,599.00)	(59,644.56)	40,360.00
HK0011000095	HANG SENG BANK NPV	11,700.00	(9,297.00)	(182,592.00)	90,172.56
HIG2IDX	HANG SENG IDX FUT EQUITY INDEX 25/FEB/2022 HIG2	1.00	(884.00)	-	13,832.00
HIJ2IDX	HANG SENG IDX FUT EQUITY INDEX 28/APR/2022 HIJ2	1.00	(1.00)	-	151,567.68
HIN2IDX	HANG SENG IDX FUT EQUITY INDEX 28/JUL/2022 HIN2	1.00	(1.00)	-	127,123.37
HIM2IDX	HANG SENG IDX FUT EQUITY INDEX 29/JUN/2022 HIM2	1.00	(1.00)	-	133,310.10
HIH2IDX	HANG SENG IDX FUT EQUITY INDEX 30/MAR/2022 HIH2	1.00	(1.00)	-	141,289.99
HIK2IDX	HANG SENG IDX FUT EQUITY INDEX 30/MAY/2022 HIK2	1.00	(1.00)	-	138,562.17
KR7161390000	HANKOOK TIRE & TECHNOLOGY CO LTD	330.00	(1.00)	(8,177.00)	128,028.96
DE0008402215	HANNOVER RUECK SE COMMON STOCK EUR 0	423.00	(522.00)	(67,205.42)	12,754.00
US4108671052	HANOVER INSURANCE GROUP INC/THE COMMON STOCK USD	588.00	(1,867.00)	(82,272.96)	302,535.19
US4128221086	HARLEY-DAVIDSON INC COMMON STOCK USD 0.01	8,908.00	(941.00)	(326,281.56)	128,405.96
US416515BF08	HARTFORD FINANCIAL SERVICES GROUP INC/THE CALLABLE	180,000.00	(13,841.00)	(185,364.00)	527,309.54

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(1,345,000.00)		888,660.20
US4165151048	HARTFORD FINANCIAL SERVICES GROUP INC/THE COMMON	5,419.00	(9,006.00)	(352,614.33)	589,169.17
US4180561072	HASBRO INC COMMON STOCK USD 0.5	1,995.00	(3,244.00)	(164,507.70)	265,323.46
US418097AK79	HASHEMITE KINGDOM OF JORDAN BOND FIXED 4.95%	1,860,000.00	(610,000.00)	(1,713,625.00)	-
US41984LAA52	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD /	5,595,000.00	(2,000,000.00)	(5,433,012.50)	-
US4198701009	HAWAIIAN ELECTRIC INDUSTRIES INC COMMON STOCK USD	6,831.00	(5,840.00)	(279,267.16)	229,412.74
US4212981009	HAYWARD HOLDINGS INC COMMON STOCK USD 0.001	671.00	(671.00)	(9,427.55)	9,427.55
US40412C1018	HCA HEALTHCARE INC COMMON STOCK USD 0.01	3,901.00	(10,306.00)	(678,266.87)	2,024,110.16
US404121AJ49	HCA INC 5.625% DUE 09-01-2028	2,410,000.00	(528,000.00)	(2,414,338.00)	-
US404119CC14	HCA INC CALLABLE NOTES FIXED 2.375% 15/JUL/2031	106,000.00	(701,000.00)	(83,207.88)	660,247.09
US404119CD96	HCA INC CALLABLE NOTES FIXED 3.125% 15/MAR/2027	5,625,000.00	(3,185,000.00)	(5,422,464.00)	-
US404119CA57	HCA INC CALLABLE NOTES FIXED 3.5% 01/SEP/2030 USD	3,331,000.00	(3,074,000.00)	(3,111,153.97)	1,913,050.87
US404119CB31	HCA INC CALLABLE NOTES FIXED 3.5% 15/JUL/2051 USD	2,464,000.00	(8,498,000.00)	(1,929,817.96)	5,434,420.32
US404119CF45	HCA INC CALLABLE NOTES FIXED 3.625% 15/MAR/2032	6,544,000.00	(4,794,000.00)	(6,407,519.31)	3,777,971.03
US404119CM95	HCA INC CALLABLE NOTES FIXED 4.375% 15/MAR/2042	5,268,000.00	(1,953,000.00)	(5,002,416.50)	-
US404119CG28	HCA INC CALLABLE NOTES FIXED 4.625% 15/MAR/2052	18,569,000.00	(9,050,000.00)	(17,389,833.63)	4,529,424.00
US404119BY43	HCA INC CALLABLE NOTES FIXED 5.125% 15/JUN/2039	505,000.00	(3,503,000.00)	(461,247.35)	2,247,476.40
US404119BZ18	HCA INC CALLABLE NOTES FIXED 5.25% 15/JUN/2049 USD	2,215,000.00	(4,620,000.00)	(2,213,476.65)	1,969,455.10
US404119BR91	HCA INC CALLABLE NOTES FIXED 5.375% 01/FEB/2025	1,115,000.00	(2,202,000.00)	(1,119,617.95)	2,282,641.50
US404121AH82	HCA INC CALLABLE NOTES FIXED 5.375% 01/SEP/2026	2,962,000.00	(1,934,000.00)	(3,101,105.09)	-
US404119BS74	HCA INC CALLABLE NOTES FIXED 5.875% 15/FEB/2026	1,600,000.00	(1,429,000.00)	(1,614,259.10)	-
US42225UAM62	HEALTHCARE REALTY HOLDINGS LP CALLABLE NOTES FIXED	1,100,000.00	(300,000.00)	(1,092,651.24)	-
US42226K1051	HEALTHCARE REALTY TRUST INC REIT USD 0.01	24,882.00	(2,952.00)	(562,181.90)	-
US42225P5017	HEALTHCARE TRUST OF AMERICA INC COMMON STOCK USD	3,627.00	(7,254.00)	(100,467.90)	200,935.80
US40414LAQ23	HEALTHPEAK OP LLC CALLABLE NOTES FIXED 3.25%	100,000.00	(350,000.00)	(96,269.00)	218,869.00
US42250P1030	HEALTHPEAK PROPERTIES INC REIT USD 1	8,628.00	(13,883.00)	(214,604.64)	358,178.46
US4228061093	HEICO CORP COMMON STOCK USD 0.01	740.00	(1,180.00)	(97,221.20)	164,965.20
US4228062083	HEICO CORP COMMON STOCK USD 0.01	2,338.00	(2,694.00)	(254,557.71)	310,908.00
NL0000008977	HEINEKEN HOLDING NV COMMON STOCK EUR 1.6	1,661.00	(1,252.00)	(122,399.31)	94,391.35
NL0000009165	HEINEKEN NV COMMON STOCK EUR 1.6	5,441.00	(11,536.00)	(522,068.02)	1,070,620.17
US423452AG66	HELMERICH & PAYNE INC NOTES	9,045,000.00	(6,415,000.00)	(8,863,180.64)	-
GB00BLSNGB01	HENDERSON EUROPEAN FOCUS TRUST PLC CLOSED-END FUND	1,020,980.00	(461,000.00)	(1,807,402.12)	713,081.00
GB00BP6QR382	HENDERSON EUROTRUST PLC COMMON STOCK GBP	249,386.00	(791,000.00)	(343,840.83)	1,067,139.00
DE0006048432	HENKEL AG & CO KGAA NON-VTG PRF NPV	19.00	(205.00)	(1,334.00)	13,152.00
US8064071025	HENRY SCHEIN INC COMMON STOCK USD 0.01	2,189.00	(3,618.00)	(163,146.17)	269,648.08
KYG4412G1010	HERBALIFE LTD	1,506.00	(3,278.00)	(35,180.16)	81,226.44
US427096AJ17	HERCULES CAPITAL INC CALLABLE NOTES FIXED 3.375%	1,818,000.00	(1,818,000.00)	(1,804,946.76)	1,546,228.00
FR0000052292	HERMES INTERNATIONAL COMMON STOCK EUR 0	6.00	(41.00)	(8,293.68)	52,511.00
US427866BG25	HERSHEY CO/THE CALLABLE NOTES FIXED 2.65%	575,000.00	(795,000.00)	(466,756.25)	-
US4278661081	HERSHEY CO/THE COMMON STOCK USD 1	4,616.00	(5,625.00)	(1,009,186.36)	1,221,091.32
US42806J7000	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD 0.01	3,700.00	(2,153.00)	(67,455.44)	40,258.00
US42806MAN92	HERTZ VEHICLE FINANCING LLC 2022-2A A 2.33%	1,159,000.00	(216,000.00)	(1,157,440.22)	215,932.50
US42806MBA62	HERTZ VEHICLE FINANCING LLC 2022-4A A 3.73%	971,000.00	(515,000.00)	(970,974.27)	500,252.97
US42809HAD98	HESS CORP CALLABLE BOND FIXED 5.6% 15/FEB/2041 USD	5,788,000.00	(5,561,000.00)	(5,882,881.00)	2,824,098.05
US42809HAC16	HESS CORP CALLABLE BOND FIXED 6% 15/JAN/2040 USD	515,000.00	(1,525,000.00)	(515,424.50)	-

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US023551AF16	HESS CORP CALLABLE BOND FIXED 7.875% 01/OCT/2029	250,000.00		(288,770.00)	
			(1,152,000.00)		627,798.00
US42809HAG20	HESS CORP CALLABLE NOTES FIXED 4.3% 01/APR/2027	1,414,000.00		(1,366,476.00)	
			(2,770,000.00)		-
US42809HAH03	HESS CORP CALLABLE NOTES FIXED 5.8% 01/APR/2047	4,947,000.00		(5,475,419.97)	
			(10,102,000.00)		4,992,854.60
US42809H1077	HESS CORP COMMON STOCK USD 1	4,399.00		(473,948.26)	
			(11,056.00)		1,243,672.81
US42824CAY57	HEWLETT PACKARD ENTERPRISE CO CALLABLE NOTES FIXED	2,510,000.00		(3,062,007.70)	
			(3,521,000.00)		3,450,907.05
US42824C1099	HEWLETT PACKARD ENTERPRISE CO COMMON STOCK USD	20,906.00		(290,883.40)	
			(33,683.00)		466,259.09
SE0015961909	HEXAGON AB SER'B'NPV	86.00		(964.00)	
			(2,499.00)		25,538.00
US4282911084	HEXCEL CORP COMMON STOCK USD 0.01	1,405.00		(70,207.85)	
			(2,253.00)		120,386.85
US403949AF78	HF SINCLAIR CORP CALLABLE NOTES FIXED 5.875%	8,930,000.00		(10,119,876.70)	
			(5,240,000.00)		5,261,054.00
US4039491000	HF SINCLAIR CORP COMMON STOCK USD	21,826.00		(691,550.82)	
			(20,173.00)		1,037,015.16
US4312841087	HIGHWOODS PROPERTIES INC REIT USD 0.01	10,987.00		(489,929.44)	
			(15,486.00)		465,825.98
US43137PAA84	HILL CITY FUNDING TRUST CALLABLE NOTES FIXED	510,000.00		(397,621.80)	
			(440,000.00)		-
US43300A2033	HILTON WORLDWIDE HOLDINGS INC COMMON STOCK USD	4,370.00		(500,102.80)	
			(7,093.00)		855,026.19
JP3799000009	HIROSE ELECTRIC CO LTD COMMON STOCK JPY	700.00		(96,267.55)	
			(752.00)		108,685.56
JP3788600009	HITACHI LTD COMMON STOCK JPY	600.00		(30,831.61)	
			(53,697.00)		2,572,184.91
US422185AH13	HLTH CARE SVC CORP 3.2% DUE 06-01-2050	185,000.00		(121,441.00)	
			(1,360,000.00)		-
US43371HAA14	HOAG MEMORIAL HOSPITAL PRESBYTERIAN CALLABLE NOTES	4,162,000.00		(4,162,000.00)	
			(1,486,000.00)		500,290.00
CH0012214059	HOLCIM AG COMMON STOCK	6,079.00		(300,520.75)	
			(23,161.00)		1,035,551.57
SE0011090018	HOLMEN AB COMMON STOCK SEK 25	362.00		(18,548.36)	
			(136.00)		5,823.00
US4364401012	HOLOGIC INC COMMON STOCK USD 0.01	11,939.00		(858,074.47)	
			(19,047.00)		1,379,824.87
US437076BY77	HOME DEPOT INC 2.95% DUE 06-15-2029	835,000.00		(772,241.00)	
			(835,000.00)		771,039.00
US437076CR18	HOME DEPOT INC 4.0% DUE 09-15-2025 BEO	1,987,000.00		(1,986,285.00)	
			(2,881,000.00)		2,869,443.00
US437076CS90	HOME DEPOT INC 4.5% 09-15-2032	1,939,000.00		(1,940,551.00)	
			(1,386,000.00)		1,346,914.00
US437076CT73	HOME DEPOT INC 4.95% DUE 09-15-2052 BEO	3,198,000.00		(3,146,722.00)	
			(2,619,000.00)		2,504,183.00
US437076CE05	HOME DEPOT INC/THE CALLABLE NOTES FIXED 0.9%	2,000,000.00		(1,709,520.00)	
			(2,000,000.00)		708,163.00
US437076CF79	HOME DEPOT INC/THE CALLABLE NOTES FIXED 1.375%	1,750,000.00		(1,539,825.00)	
			(1,020,000.00)		-
US437076CG52	HOME DEPOT INC/THE CALLABLE NOTES FIXED 2.375%	1,202,000.00		(1,024,676.66)	
			(21,692,000.00)		15,179,158.43
US437076CB65	HOME DEPOT INC/THE CALLABLE NOTES FIXED 2.7%	2,000,000.00		(1,818,340.00)	
			(1,165,000.00)		-
US437076CN04	HOME DEPOT INC/THE CALLABLE NOTES FIXED 2.875%	2,303,000.00		(2,290,655.92)	
			(2,303,000.00)		2,285,176.25
US437076BZ43	HOME DEPOT INC/THE CALLABLE NOTES FIXED 3.125%	287,000.00		(229,407.71)	
			(3,205,000.00)		1,949,815.35
US437076CP51	HOME DEPOT INC/THE CALLABLE NOTES FIXED 3.25%	8,988,000.00		(8,914,296.28)	
			(8,988,000.00)		8,467,314.29
US437076CC49	HOME DEPOT INC/THE CALLABLE NOTES FIXED 3.3%	160,000.00		(161,660.80)	
			(1,844,000.00)		1,124,097.98
US437076CD22	HOME DEPOT INC/THE CALLABLE NOTES FIXED 3.35%	445,000.00		(377,261.70)	
			(1,618,000.00)		205,261.75
US437076CQ35	HOME DEPOT INC/THE CALLABLE NOTES FIXED 3.625%	25,085,000.00		(23,131,437.81)	
			(16,220,000.00)		8,121,660.83
US437076BA91	HOME DEPOT INC/THE CALLABLE NOTES FIXED 4.2%	325,000.00		(304,746.00)	
			(3,852,000.00)		406,766.10
US4370761029	HOME DEPOT INC/THE COMMON STOCK USD 0.05	20,624.00		(5,649,893.15)	
			(36,286.00)		10,559,970.61
US438127AB80	HONDA MOTOR CO LTD CALLABLE NOTES FIXED 2.534%	12,322,000.00		(12,322,000.00)	
			(12,322,000.00)		11,847,894.93
US438127AC63	HONDA MOTOR CO LTD CALLABLE NOTES FIXED 2.967%	6,524,000.00		(6,524,000.00)	
			(6,524,000.00)		6,204,554.24
JP3854600008	HONDA MOTOR CO LTD COMMON STOCK JPY	43,800.00		(1,229,031.42)	
			(20,665.00)		526,281.00
US438516CK03	HONEYWELL INTERNATIONAL 5% 02-15-2033 BE	5,708,000.00		(5,651,948.00)	
			(4,137,000.00)		4,262,179.00
US438516CJ30	HONEYWELL INTERNATIONAL INC 4.95% DUE	2,839,000.00		(2,838,688.00)	
			(984,000.00)		1,007,900.00
US4385161066	HONEYWELL INTERNATIONAL INC COMMON STOCK USD 1	10,995.00		(1,985,214.95)	
			(20,342.00)		3,742,880.14
HK0003000038	HONG KONG & CHINA GAS HKD0.25	1,000.00		(953.00)	
			(13,045.00)		12,860.00
HK0388045442	HONG KONG EXCHANGES & CLEARING LTD COMMON STOCK	5,300.00		(217,105.10)	
			(1,547.00)		62,539.00
IE00BQPVOZ61	HORIZON THERAPEUTICS PLC	4,432.00		(360,441.42)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(5,613.00)		430,099.31
US440452AJ91	HORMEL FOODS CORP CALLABLE NOTES FIXED 3.05%	690,000.00		(527,306.04)	
US4404521001	HORMEL FOODS CORP COMMON STOCK USD 0.01465	4,478.00	(4,933,000.00)	(202,898.18)	3,838,726.62
JP3845770001	HOSHIZAKI CORP COMMON STOCK JPY	15,500.00	(7,288.00)	(468,099.95)	336,903.89
US44107P1049	HOST HOTELS & RESORTS INC REIT USD 0.01	11,158.00	(17,138.00)	(183,927.26)	469,985.00
US44267D1072	HOWARD HUGHES CORP/THE COMMON STOCK USD	690.00	(18,087.00)	(42,317.70)	305,699.11
US442851BH38	HOWARD UNIVERSITY CALLABLE NOTES FIXED 5.209%	525,000.00	(1,126.00)	(525,000.00)	70,928.70
US013817AJ05	HOWMET AEROSPACE INC CALLABLE NOTES FIXED 5.9%	210,000.00	(149,000.00)	(211,837.50)	-
US4432011082	HOWMET AEROSPACE INC COMMON STOCK USD	13,177.00	(210,000.00)	(391,072.35)	216,807.00
JP3837800006	HOYA CORP COMMON STOCK JPY	100.00	(17,014.00)	(10,713.75)	553,385.06
US40434LAF22	HP INC CALLABLE NOTES FIXED 1.45% 17/JUN/2026 USD	3,325,000.00	(5,227.00)	(3,319,607.34)	508,411.81
US40434LAK17	HP INC CALLABLE NOTES FIXED 4% 15/APR/2029 USD	2,801,000.00	(2,695,000.00)	(2,794,473.67)	439,309.40
US40434LAL99	HP INC CALLABLE NOTES FIXED 4.2% 15/APR/2032 USD	3,614,000.00	(1,601,000.00)	(3,612,771.24)	929,637.10
US40434LAM72	HP INC CALLABLE NOTES FIXED 4.75% 15/JAN/2028 USD	1,705,000.00	(3,614,000.00)	(1,698,243.05)	681,657.32
US40434LAN55	HP INC CALLABLE NOTES FIXED 5.5% 15/JAN/2033 USD	4,969,000.00	(770,000.00)	(4,955,356.25)	-
US428236BR31	HP INC CALLABLE NOTES FIXED 6% 15/SEP/2041 USD	1,517,000.00	(2,758,000.00)	(1,977,220.53)	1,917,509.59
US40434L1052	HP INC COMMON STOCK USD 0.01	17,378.00	(6,055,000.00)	(595,270.62)	-
US404280CK33	HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG	910,000.00	(53,892.00)	(747,328.00)	1,870,436.56
US404280DG12	HSBC HLDGS PLC 5.21% DUE 08-11-2028	16,278,000.00	(1,161,000.00)	(16,234,327.00)	656,173.00
US404280CV97	HSBC HLDGS PLC FLTG RT 2.206% DUE	910,000.00	(16,278,000.00)	(773,109.00)	8,655,146.00
US404280DQ93	HSBC HLDGS PLC FLTG RT 7.336% DUE	6,665,000.00	(6,660,000.00)	(6,665,000.00)	983,952.00
US404280DR76	HSBC HLDGS PLC FLTG RT 7.39% DUE	6,026,000.00	(5,370,000.00)	(6,077,527.00)	5,526,157.00
US404280DS59	HSBC HLDGS PLC FLTG RT 8.113% DUE	11,564,000.00	(393,000.00)	(11,729,270.00)	394,670.00
US404280BZ11	HSBC HOLDINGS PLC 3.803%	2,615,000.00	(2,090,000.00)	(2,513,067.00)	2,137,202.00
US404280DH94	HSBC HOLDINGS PLC 5.402% DUE	21,202,000.00	(400,000.00)	(21,040,739.00)	-
US404280BT50	HSBC HOLDINGS PLC CALLABLE NOTES VARIABLE	2,000,000.00	(9,900,000.00)	(1,924,760.00)	4,583,782.00
US404280CY37	HSBC HOLDINGS PLC CALLABLE NOTES VARIABLE	375,000.00	(3,079,000.00)	(316,128.75)	2,897,859.93
US404280DA42	HSBC HOLDINGS PLC CALLABLE NOTES VARIABLE	16,486,000.00	(4,155,000.00)	(16,356,381.60)	2,416,195.50
US404280DC08	HSBC HOLDINGS PLC CALLABLE NOTES VARIABLE	31,554,000.00	(11,991,000.00)	(30,970,979.60)	7,865,319.49
US404280DF39	HSBC HOLDINGS PLC CALLABLE NOTES VARIABLE	24,615,000.00	(22,446,000.00)	(24,535,361.28)	13,365,324.19
US404280CE72	HSBC HOLDINGS PLC CALLABLE NOTES VARIABLE	3,500,000.00	(20,381,000.00)	(3,520,370.00)	13,211,979.00
US404280DE63	HSBC HOLDINGS PLC CALLABLE NOTES VARIABLE	6,265,000.00	(3,710,000.00)	(6,265,000.00)	1,379,710.00
GB0005405286	HSBC HOLDINGS PLC COMMON STOCK GBP 0.5	59,236.00	(6,265,000.00)	(367,886.21)	2,489,820.00
US404280AQ21	HSBC HOLDINGS PLC NOTES FIXED 5.25% 14/MAR/2044	880,000.00	(202,599.00)	(933,926.40)	1,263,601.70
US404280AG49	HSBC HOLDINGS PLC NOTES FIXED 6.5% 02/MAY/2036 USD	660,000.00	(880,000.00)	(839,632.20)	-
US404280AH22	HSBC HOLDINGS PLC NOTES FIXED 6.5% 15/SEP/2037 USD	824,000.00	(3,760,000.00)	(1,102,270.08)	3,113,370.00
US404280AJ87	HSBC HOLDINGS PLC NOTES FIXED 6.8% 01/JUN/2038 USD	100,000.00	(6,829,000.00)	(133,096.00)	4,352,186.01
US40428HTA04	HSBC USA INC NOTES FIXED 3.75% 24/MAY/2024 USD	10,862,000.00	(2,355,000.00)	(10,861,565.52)	2,066,377.25
US4435106079	HUBBELL INC COMMON STOCK USD 0.01	842.00	(10,862,000.00)	(146,609.04)	10,924,999.60
US4435731009	HUBSPOT INC COMMON STOCK USD 0.001	1,195.00	(1,390.00)	(406,252.20)	261,098.32
US4440971095	HUDSON PACIFIC PROPERTIES INC REIT USD 0.01	2,481.00	(1,853.00)	(39,274.23)	569,223.87
US444859BT81	HUMANA INC CALLABLE NOTES FIXED 3.7% 23/MAR/2029	1,585,000.00	(4,039.00)	(1,563,757.95)	60,533.23
US4448591028	HUMANA INC COMMON STOCK USD 0.1666666	2,389.00	(860,000.00)	(1,089,923.82)	-
US446150BB90	HUNTINGTON BANCSHARES INC SR NT	8,645,000.00	(3,359.00)	(8,503,796.00)	1,545,101.51
US446150BA18	HUNTINGTON BANCSHARES INC/OH CALLABLE NOTES	239,000.00	(5,644,000.00)	(239,000.00)	3,076,317.00
			(239,000.00)		242,860.90

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US4461501045	HUNTINGTON BANCSHARES INC/OH COMMON STOCK USD 0.0	23,147.00		(281,071.64)	684,116.62
US4464131063	HUNTINGTON INGALLS INDUSTRIES INC COMMON STOCK USD	595.00	(50,767.00)	(124,569.20)	213,060.04
US44644MAF86	HUNTINGTON NATIONAL BANK/THE CALLABLE NOTES	607,000.00	(989.00)	(607,000.00)	613,079.27
US44644MAD39	HUNTINGTON NATIONAL BANK/THE CALLABLE NOTES	1,300,000.00	(607,000.00)	(1,300,000.00)	-
US4470111075	HUNTSMAN CORP COMMON STOCK USD 0.01	19,077.00	(757,000.00)	(652,284.73)	699,992.51
US4485791028	HYATT HOTELS CORP COMMON STOCK USD 0.01	781.00	(26,036.00)	(58,614.05)	98,934.05
CA4488112083	HYDRO ONE LTD COMMON STOCK CAD	20,738.00	(1,227.00)	(565,932.26)	616,524.41
US44933DAD30	HYUNDAI AUTO RECEIVABLES TR 2022-C NT CL	1,054,000.00	(23,590.00)	(1,053,995.00)	603,088.00
US448977AD05	HYUNDAI AUTO RECEIVABLES TRUST 2022-A 2022-A A3	941,000.00	(595,000.00)	(940,963.77)	208,354.26
US448977AE87	HYUNDAI AUTO RECEIVABLES TRUST 2022-A 2022-A A4	222,000.00	(247,000.00)	(221,938.02)	206,842.00
US44891ACA34	HYUNDAI CAPITAL AMERICA CALLABLE MEDIUM TERM NOTE	250,000.00	(222,000.00)	(209,832.50)	483,105.00
US44920UAS78	HYUNDAI CAPITAL SERVICES INC NOTES FIXED 2.125%	305,000.00	(1,170,000.00)	(304,203.95)	289,231.50
CA45075E1043	IA FINANCIAL CORP INC COMMON STOCK CAD 0	770.00	(305,000.00)	(38,512.97)	90,002.75
US4492531037	IAA INC COMMON STOCK EUR 0.01	2,257.00	(1,674.00)	(76,534.87)	126,457.87
US44891N2080	IAC INC COMMON STOCK USD 0.0001	1,180.00	(3,624.00)	(91,166.80)	146,530.21
ES0144583251	IBERDROLA SA COMMON STOCK	343.00	(1,936.00)	-	-
ES0144580Y14	IBERDROLA SA COMMON STOCK EUR 0.75	147,733.00	(343.00)	(1,704,817.15)	1,106,653.00
ES0644580906	IBERDROLA SA RIGHT EUR	166,952.00	(103,945.00)	-	39,077.44
ES06445809N8	IBERDROLA SA RIGHT EUR	20,598.00	(166,952.00)	-	-
IBJ2IDX	IBEX 35 INDX FUTR EQUITY INDEX 14/APR/2022 IBJ2	1.00	(20,598.00)	-	93,598.42
IBN2IDX	IBEX 35 INDX FUTR EQUITY INDEX 15/JUL/2022 IBN2	1.00	(1.00)	-	81,254.50
IBM2IDX	IBEX 35 INDX FUTR EQUITY INDEX 17/JUN/2022 IBM2	1.00	(1.00)	-	85,903.11
IBG2IDX	IBEX 35 INDX FUTR EQUITY INDEX 18/FEB/2022 IBG2	1.00	(1.00)	-	97,270.21
IBH2IDX	IBEX 35 INDX FUTR EQUITY INDEX 18/MAR/2022 IBH2	1.00	(1.00)	-	90,708.83
IBK2IDX	IBEX 35 INDX FUTR EQUITY INDEX 20/MAY/2022 IBK2	1.00	(1.00)	-	86,941.19
JP3148800000	IBIDEN CO LTD NPV	2,400.00	(128.00)	(82,987.00)	4,125.00
US459200KS93	IBM CORP 4.0% 07-27-2025	1,952,000.00	(1,952,000.00)	(1,951,414.00)	1,898,875.00
9L8XQWU	ICE_CDX BOFAGB2U 06/20/2027 SELL CDX.EM.	100,000.00	(100,000.00)	-	-
9L8XQWL	ICE_CDX BOFAGB2U 06/20/2027 SELL CDX.EM.	100,000.00	(100,000.00)	(7,986.00)	7,986.00
9L5XM1L	ICE_CDX BOFAGB2U 06/20/2027 SELL CDX.NA.	29,900,000.00	(1,300,000.00)	-	-
9L2237U	ICE_CDX BOFAGB2U 12/20/2026 SELL CDX.NA.	-	(1,900,000.00)	-	21,145.00
9L94CDL	ICE_CDX BOFAGB2U 12/20/2027 SELL CDX.EM.	500,000.00	(500,000.00)	(41,221.00)	41,220.00
9L94CDU	ICE_CDX BOFAGB2U 12/20/2027 SELL CDX.EM.	500,000.00	(500,000.00)	-	-
9L99SYL	ICE_CDX BOFAGB2U 12/20/2027 SELL ITRAXX	2,500,000.00	(2,500,000.00)	(87,608.00)	87,608.00
9L99SYU	ICE_CDX BOFAGB2U 12/20/2027 SELL ITRAXX	2,500,000.00	(2,500,000.00)	-	-
9L76TQU	ICE_CDX MSNYUS33 06/20/2027 BUY CDX.NA.I	43,518,000.00	(43,518,000.00)	-	-
9L76TQL	ICE_CDX MSNYUS33 06/20/2027 BUY CDX.NA.I	43,518,000.00	(43,518,000.00)	(501,128.00)	501,127.00
9L97J6U	ICE_CDX MSNYUS33 12/20/2027 BUY CDX.NA.I	18,092,000.00	(6,720,000.00)	-	-
9L97J6L	ICE_CDX MSNYUS33 12/20/2027 BUY CDX.NA.I	6,720,000.00	(18,092,000.00)	(19,868.00)	53,489.00
9L88CXU	ICE_CDX SBSIUS33 06/20/2027 BUY CDX.NA.H	25,245,000.00	(49,995,000.00)	-	902,053.00
9L9TAAL	ICE_CDX SBSIUS33 12/20/2027 BUY CDX.NA.I	14,500,000.00	(31,000,000.00)	(10,086.00)	77,086.00
9L9TAAU	ICE_CDX SBSIUS33 12/20/2027 BUY CDX.NA.I	31,000,000.00	(14,500,000.00)	(33,173.00)	22,159.00
IL0002810146	ICL GROUP LTD COMMON STOCK ILS 1	1,393.00	(9,506.00)	(13,861.49)	92,983.64
US44930G1076	ICU MEDICAL INC COMMON STOCK USD 0.1	336.00	(538.00)	(54,317.76)	87,403.76
US4511071064	IDACORP INC COMMON STOCK USD 0	741.00		(72,810.66)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(2,056.00)		217,663.70
JP3142500002	IDEMITSU KOSAN CO LTD COMMON STOCK JPY	7,200.00		(185,445.96)	
			(6,422.00)		152,675.01
US45167R1041	IDEX CORP COMMON STOCK USD 0.01	1,205.00		(212,381.25)	
			(1,958.00)		366,744.67
US45168D1046	IDEXX LABORATORIES INC COMMON STOCK USD 0.1	1,352.00		(448,904.56)	
			(2,402.00)		839,043.12
CA4495861060	IGM FINANCIAL INC COMMON STOCK CAD 0	600.00		(16,896.08)	
			(1,351.00)		37,261.00
US9021041085	II-VI INC	2,070.37		(113,058.79)	
			(600.00)		28,336.00
US452151LF83	ILLINOIS ST TAXABLE PENSION FDG GO BDS 2003	2,275,000.00		(2,338,360.95)	
			(10,245,000.00)		2,848,483.00
US4523081093	ILLINOIS TOOL WORKS INC COMMON STOCK USD 0.01	5,037.00		(913,618.76)	
			(10,973.00)		2,115,144.50
US4523271090	ILLUMINA INC COMMON STOCK USD 0.01	2,427.00		(445,792.60)	
			(5,343.00)		1,236,749.31
NL0010801007	IMCD NV EURO.16	8.00		(1,157.00)	
			(65.00)		8,945.00
US45262BAF04	IMPERIAL BRANDS FINANCE PLC CALLABLE NOTES FIXED	7,135,000.00		(7,065,688.60)	
			(6,232,000.00)		6,295,595.45
GB0004544929	IMPERIAL BRANDS PLC GBP0.10	320.00		(7,705.00)	
			(9,564.00)		212,141.00
CA4530384086	IMPERIAL OIL LTD COMMON STOCK CAD 0	1,713.00		(76,035.42)	
			(4,110.00)		200,113.50
US45337C1027	INCYTE CORP COMMON STOCK USD 0.001	2,920.00		(213,568.80)	
			(8,323.00)		612,365.47
US454889AU09	INDIANA MICH PWR CO 3.25% DUE 05-01-2051	195,000.00		(134,244.00)	
			(390,000.00)		-
US455780DP83	INDONESIA(REPUBLIC OF) 5.45% DUE	1,093,000.00		(1,077,119.00)	
			(1,093,000.00)		1,101,526.00
ES0148396007	INDUSTRIA DE DISENO TEXTIL SA COMMON STOCK EUR	17,550.00		(417,160.39)	
			(42,700.00)		932,578.43
CNE1000003G1	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD COMMON	801,000.00		(482,081.40)	
			(801,000.00)		416,186.78
SE0000107203	INDUSTRIVARDEN AB COMMON STOCK SEK 2.5	1,596.00		(48,413.02)	
			(4,500.00)		125,090.39
SE0001515552	INDUTRADE AB COMMON STOCK SEK 1	1,048.00		(23,613.42)	
			(390.00)		7,217.00
DE0006231004	INFINEON TECHNOLOGIES AG COMMON STOCK EUR 0	5,139.00		(148,990.14)	
			(20,834.00)		564,592.11
GB00BMJ6DW54	INFORMA PLC COMMON STOCK GBP 0.1	18,214.00		(126,913.38)	
			(30,477.00)		192,851.36
US45674M1018	INFORMATICA INC COMMON STOCK USD 0.01	556.00		(10,708.56)	
			(556.00)		10,708.56
US4568371037	ING GROEP NV ADR USD	29,025.00		(304,401.66)	
			(29,025.00)		319,504.37
US456837BA00	ING GROEP NV CALLABLE NOTES VARIABLE 28/MAR/2026	498,000.00		(498,000.00)	
			(498,000.00)		494,917.37
US456837BB82	ING GROEP NV CALLABLE NOTES VARIABLE 28/MAR/2028	8,809,000.00		(8,813,195.20)	
			(8,409,000.00)		6,790,169.28
US456837BC65	ING GROEP NV CALLABLE NOTES VARIABLE 28/MAR/2033	5,516,000.00		(5,516,000.00)	
			(4,526,000.00)		3,739,604.11
NL0011821202	ING GROEP NV COMMON STOCK EUR 0.01	381.00		(3,964.99)	
			(4,994.00)		43,718.00
US456837AP87	ING GROEP NV NOTES FIXED 3.55% 09/APR/2024 USD	3,155,000.00		(3,127,835.45)	
			(7,030,000.00)		1,856,963.00
US45687V1061	INGERSOLL RAND INC COMMON STOCK USD 0.01	6,480.00		(271,252.80)	
			(10,500.00)		465,948.80
US4571871023	INGREDION INC COMMON STOCK USD 0.01	1,111.00		(95,568.22)	
			(1,781.00)		153,103.32
US45791GAA04	INOVA HEALTH SYSTEM FOUNDATION CALLABLE BOND FIXED	590,000.00		(590,000.00)	
			(200,000.00)		-
JP3294460005	INPEX CORP COMMON STOCK JPY	40,200.00		(481,800.72)	
			(196,194.00)		2,050,408.50
US45784P1012	INSULET CORP COMMON STOCK USD 0.001	1,041.00		(213,165.57)	
			(1,682.00)		381,851.01
CA45823T1066	INTACT FINANCIAL CORP COMMON STOCK CAD 0	1,245.00		(173,787.13)	
			(2,698.00)		400,189.00
US4579852082	INTEGRA LIFESCIENCES HOLDINGS CORP COMMON STOCK	1,219.00		(67,886.11)	
			(1,958.00)		103,393.11
US458140B2Z5	INTEL CORP 4.0% 08-05-2029 BEO	5,665,000.00		(5,586,438.00)	
			(3,460,000.00)		2,046,960.00
US458140CB48	INTEL CORP 4.9% 08-05-2052	23,152,000.00		(23,100,411.00)	
			(15,061,000.00)		7,851,390.00
US458140CC21	INTEL CORP 5.05% DUE 08-05-2062 BEO	4,652,000.00		(4,616,557.00)	
			(1,960,000.00)		442,785.00
US458140BH27	INTEL CORP CALLABLE NOTES FIXED 2.45% 15/NOV/2029	196,000.00		(191,680.16)	
			(1,476,000.00)		1,325,204.92
US458140BV11	INTEL CORP CALLABLE NOTES FIXED 2.8% 12/AUG/2041	196,000.00		(186,068.68)	
			(858,000.00)		43,545.10
US458140BW93	INTEL CORP CALLABLE NOTES FIXED 3.05% 12/AUG/2051	173,000.00		(133,251.72)	
			(9,279,000.00)		8,364,905.26
US458140BX76	INTEL CORP CALLABLE NOTES FIXED 3.2% 12/AUG/2061	265,000.00		(212,386.85)	
			(1,983,000.00)		721,998.28
US458140BG44	INTEL CORP CALLABLE NOTES FIXED 3.734% 08/DEC/2047	780,000.00		(661,583.40)	
			(4,450,000.00)		2,201,403.70
US458140BM12	INTEL CORP CALLABLE NOTES FIXED 4.75% 25/MAR/2050	4,950,000.00		(5,037,568.95)	
			(6,555,000.00)		6,155,067.75

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US4581401001	INTEL CORP COMMON STOCK USD 0.001	64,872.00		(2,444,772.56)	
			(135,047.00)		5,007,201.47
US458140BY59	INTEL CORP FIXED 3.75% DUE 08-05-2027	20,843,000.00		(20,732,544.00)	
			(20,843,000.00)		11,216,090.00
US45841N1072	INTERACTIVE BROKERS GROUP INC COMMON STOCK USD	3,308.00		(212,850.47)	
			(11,538.00)		760,389.52
US45866FAH73	INTERCONTINENTAL 4.25% DUE 09-21-2048	485,000.00		(381,526.00)	
			(800,000.00)		454,061.00
US45866FAL85	INTERCONTINENTAL EXCHANGE INC CALLABLE NOTES FIXED	1,030,000.00		(773,834.90)	
			(600,000.00)		502,817.95
US45866FAV67	INTERCONTINENTAL EXCHANGE INC CALLABLE NOTES FIXED	2,034,000.00		(2,037,656.46)	
			(939,000.00)		536,797.68
US45866FAW41	INTERCONTINENTAL EXCHANGE INC CALLABLE NOTES FIXED	8,873,000.00		(8,869,005.31)	
			(6,378,000.00)		1,993,285.12
US45866FAX24	INTERCONTINENTAL EXCHANGE INC CALLABLE NOTES FIXED	16,712,000.00		(16,223,109.97)	
			(13,563,000.00)		11,213,976.54
US45866FAY07	INTERCONTINENTAL EXCHANGE INC CALLABLE NOTES FIXED	9,453,000.00		(9,382,834.94)	
			(5,146,000.00)		2,728,896.00
US45866FAK03	INTERCONTINENTAL EXCHANGE INC CALLABLE NOTES FIXED	1,600,000.00		(1,551,856.00)	
			(500,000.00)		-
US45866FAN42	INTERCONTINENTAL EXCHANGE INC CALLABLE NOTES FIXED	275,000.00		(217,415.40)	
			(275,000.00)		211,018.00
US45866FAU84	INTERCONTINENTAL EXCHANGE INC CALLABLE NOTES FIXED	2,170,000.00		(2,164,249.50)	
			(2,170,000.00)		2,148,981.00
US45866F1049	INTERCONTINENTAL EXCHANGE INC COMMON STOCK USD	8,938.00		(838,940.28)	
			(14,449.00)		1,408,966.41
GB008HJYC057	INTERCONTINENTAL HOTELS GROUP PLC COMMON STOCK GB	9,352.00		(543,328.86)	
			(8,992.00)		513,109.06
222605IB	INTEREST RATE SWAP - IRS	17,400,000.00		-	
			(17,400,000.00)		-
222606IB	INTEREST RATE SWAP - IRS	19,100,000.00		-	
			(19,100,000.00)		-
222611IB	INTEREST RATE SWAP - IRS	17,400,000.00		-	
			(17,400,000.00)		-
222614IB	INTEREST RATE SWAP - IRS	31,500,000.00		-	
			(31,500,000.00)		-
222618IB	INTEREST RATE SWAP - IRS	36,600,000.00		-	
			(36,600,000.00)		-
222673IB	INTEREST RATE SWAP - IRS	10,200,000.00		-	
			(10,200,000.00)		-
222701IB	INTEREST RATE SWAP - IRS	25,790,000.00		-	
			(25,790,000.00)		-
222702IB	INTEREST RATE SWAP - IRS	19,900,000.00		-	
			(19,900,000.00)		-
222704IB	INTEREST RATE SWAP - IRS	29,500,000.00		-	
			(3,200,000.00)		-
9L24GU	INTEREST RATE SWAP - IRS0.25 /EURIBOR 0.0000 EUR 21/Sep/	3,300,000.00		-	
			(3,300,000.00)		745,019.00
9L3CFRU	INTEREST RATE SWAP - IRS0.5 /EURIBOR 0.0000 EUR 21/Sep/2	2,500,000.00		-	
			(2,500,000.00)		938,855.00
US459200JZ55	INTERNATIONAL BUSINESS MACHINES CORP CALLABLE	760,000.00		(766,627.20)	
			(1,515,000.00)		1,491,335.70
US459200KC42	INTERNATIONAL BUSINESS MACHINES CORP CALLABLE	2,351,000.00		(2,171,042.72)	
			(2,651,000.00)		177,728.00
US459200KH39	INTERNATIONAL BUSINESS MACHINES CORP CALLABLE	1,500,000.00		(1,448,955.00)	
			(7,645,000.00)		7,079,337.90
US459200KL41	INTERNATIONAL BUSINESS MACHINES CORP CALLABLE	245,000.00		(183,301.65)	
			(395,000.00)		138,532.50
US459200KM24	INTERNATIONAL BUSINESS MACHINES CORP CALLABLE	2,342,000.00		(2,341,672.12)	
			(2,342,000.00)		2,336,051.32
US459200KN07	INTERNATIONAL BUSINESS MACHINES CORP CALLABLE	380,000.00		(379,935.40)	
			(380,000.00)		341,452.80
US459200KP54	INTERNATIONAL BUSINESS MACHINES CORP CALLABLE	1,901,000.00		(1,839,057.29)	
			(1,151,000.00)		847,302.10
US459200KU40	INTERNATIONAL BUSINESS MACHINES CORP CALLABLE	8,533,000.00		(8,471,647.73)	
			(8,533,000.00)		5,639,589.64
US459200KV23	INTERNATIONAL BUSINESS MACHINES CORP CALLABLE	16,264,000.00		(16,037,605.12)	
			(12,406,000.00)		5,358,335.26
US459200KB68	INTERNATIONAL BUSINESS MACHINES CORP CALLABLE	1,880,000.00		(1,779,708.40)	
			(2,547,000.00)		-
US459200KJ94	INTERNATIONAL BUSINESS MACHINES CORP CALLABLE	3,285,000.00		(2,779,584.85)	
			(3,285,000.00)		1,071,875.00
US459200KA85	INTERNATIONAL BUSINESS MACHINES CORP CALLABLE	4,565,000.00		(4,670,579.64)	
			(4,565,000.00)		4,074,400.00
US459200HF10	INTERNATIONAL BUSINESS MACHINES CORP CALLABLE BOND	610,000.00		(556,436.30)	
			(1,735,000.00)		1,206,493.75
US4592001014	INTERNATIONAL BUSINESS MACHINES CORP COMMON STOCK	14,399.00		(1,985,455.65)	
			(23,118.00)		3,105,031.28
US459506AQ49	INTERNATIONAL FLAVORS & FRAGRANCES INC CALLABLE	645,000.00		(571,497.60)	
			(2,045,000.00)		1,775,365.00
US459506AR22	INTERNATIONAL FLAVORS & FRAGRANCES INC CALLABLE	665,000.00		(546,907.50)	
			(2,655,000.00)		1,101,703.80
US459506AP65	INTERNATIONAL FLAVORS & FRAGRANCES INC CALLABLE	4,360,000.00		(3,944,567.10)	
			(4,360,000.00)		1,969,477.00
US4595061015	INTERNATIONAL FLAVORS & FRAGRANCES INC COMMON	4,051.00		(457,560.45)	
			(6,484.00)		737,558.52
US460146CS07	INTERNATIONAL PAPER CO CALLABLE NOTES FIXED 4.35%	360,000.00		(335,319.50)	
			(46,000.00)		-
US460146CH42	INTERNATIONAL PAPER CO CALLABLE NOTES FIXED 6%	295,000.00		(367,142.25)	

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			(690,000.00)		157,677.00
US460146CF85	INTERNATIONAL PAPER CO CALLABLE NOTES FIXED 7.3%	140,000.00		(192,966.20)	
			(2,590,000.00)		929,664.30
US4601461035	INTERNATIONAL PAPER CO COMMON STOCK USD 1	12,004.00		(537,320.84)	
			(13,662.00)		573,663.88
US460690BQ26	INTERPUBLIC GROUP OF COS INC/THE CALLABLE NOTES	935,000.00		(926,218.74)	
			(949,000.00)		-
US4606901001	INTERPUBLIC GROUP OF COS INC/THE COMMON STOCK USD	6,277.00		(171,327.17)	
			(10,074.00)		279,692.42
US46115HBS58	INTESA SANPAOLO SPA CALLABLE NOTES VARIABLE	600,000.00		(591,108.00)	
			(2,987,000.00)		741,086.80
IT0000072618	INTESA SANPAOLO SPA COMMON STOCK EUR 0	228,692.00		(489,837.93)	
			(226,459.00)		507,045.71
US4612021034	INTUIT INC COMMON STOCK USD 0.01	6,347.00		(2,476,243.56)	
			(8,421.00)		3,434,406.89
US46120E6023	INTUITIVE SURGICAL INC COMMON STOCK USD 0.001	6,760.00		(1,380,340.20)	
			(10,871.00)		2,387,413.54
BMG4918T1088	INVESCO LTD COMMON STOCK USD 0.2	6,038.00		(99,755.28)	
			(15,143.00)		276,705.64
SE0015811955	INVESTOR AB COMMON STOCK SEK 6.25	8,456.00		(176,689.33)	
			(18,894.00)		363,009.98
SE0015811963	INVESTOR AB COMMON STOCK SEK 6.25	352.00		(6,510.91)	
			(64,921.00)		1,160,209.64
US46187W1071	INVITATION HOMES INC REIT USD 0.01	9,663.00		(328,515.89)	
			(15,043.00)		532,048.56
US46188BA08	INVITATION HOMES OPER PARTNERSHIP SR NT	57,000.00		(42,638.00)	
			(200,000.00)		-
US46188BAD47	INVITATION HOMES OPERATING PARTNERSHIP LP CALLABLE	3,732,000.00		(3,722,259.48)	
			(1,380,000.00)		376,841.22
US4622221004	IONIS PHARMACEUTICALS INC COMMON STOCK USD 0.001	2,353.00		(88,025.73)	
			(3,765.00)		149,304.73
US4622601007	IOVANCE BIOTHERAPEUTICS INC	2,478.00		(22,772.82)	
			(4,956.00)		48,416.56
US462613AM21	IPALCO ENTERPRISES INC CALLABLE NOTES FIXED 3.7%	275,000.00		(270,850.25)	
			(1,380,000.00)		1,351,586.00
US44980X1090	IPG PHOTONICS CORP COMMON STOCK USD 0.0001	605.00		(56,392.05)	
			(980.00)		90,215.05
FR0010259150	IPSEN SA EUR1	1,652.00		(162,624.00)	
			(863.00)		86,338.00
US46266C1053	IQVIA HOLDINGS INC COMMON STOCK USD 0.01	3,035.00		(603,266.95)	
			(6,243.00)		1,312,992.39
US46284V1017	IRON MOUNTAIN INC REIT USD 0.01	4,507.00		(212,685.33)	
			(7,351.00)		358,127.05
US4642872422	ISHARES IBOXX \$ INVESTMENT GRADE CORPORATE BOND	372,494.00		(41,535,751.33)	
			(141,008.00)		16,520,309.63
US4642861037	ISHARES MSCI AUSTRALIA ETF ETP USD	34,350.00		(710,507.45)	
			(121,996.00)		2,701,491.05
US4642874659	ISHARES MSCI EAFE ETF ETP USD	231,428.00		(13,965,213.72)	
			(231,428.00)		14,093,885.29
US4642888774	ISHARES MSCI EAFE VALUE ETF ETP USD	58,661.00		(2,604,489.34)	
			(33,661.00)		1,403,188.00
US4642866085	ISHARES MSCI EUROZONE ETF ETP USD	3,476.00		(144,707.41)	
			(80,759.00)		3,223,412.40
US46434G8226	ISHARES MSCI JAPAN ETF ETP USD	12,520.00		(636,981.02)	
			(47,069.00)		2,493,626.94
US4642867729	ISHARES MSCI SOUTH KOREA ETF ETP USD	27,636.00		(1,594,320.16)	
			(27,636.00)		1,636,603.92
US4642867497	ISHARES MSCI SWITZERLAND ETF ETP USD	4,392.00		(202,592.69)	
			(43,644.00)		1,866,505.74
US4642876894	ISHARES RUSSELL 3000 ETF ETP USD	6,965.00		(1,548,990.02)	
			(56,642.00)		13,174,535.99
US46507MAE21	ISRAEL ELECTRIC CORP LTD CALLABLE BOND FIXED	4,747,000.00		(4,912,252.00)	
			(3,988,000.00)		4,051,170.00
IL0060004004	ISRAEL ELECTRIC CORP LTD CALLABLE MEDIUM TERM NOTE	5,199,000.00		(5,178,160.92)	
			(1,874,000.00)		1,698,312.00
JP3137200006	ISUZU MOTORS LTD COMMON STOCK JPY	25,400.00		(316,439.68)	
			(53,803.00)		686,838.17
US465685AJ48	ITC HLDGS CORP 3.65% DUE 06-15-2024	1,037,000.00		(1,009,934.00)	
			(2,564,000.00)		-
US465685AR63	ITC HLDGS CORP SR NT 144A 4.95%	1,676,000.00		(1,674,939.00)	
			(1,096,000.00)		1,101,337.00
US465685AQ80	ITC HOLDINGS CORP CALLABLE NOTES FIXED 2.95%	3,530,000.00		(3,190,439.85)	
			(2,057,000.00)		-
JP3143600009	ITOCHU CORP COMMON STOCK JPY	2,600.00		(74,077.78)	
			(13,402.00)		362,573.30
JP3143900003	ITOCHU TECHNO-SOLUTIONS CORPORATION NPV	800.00		(20,341.00)	
			(4,400.00)		102,491.00
US45073V1089	ITT INC COMMON STOCK USD 1	1,303.00		(86,584.35)	
			(2,179.00)		153,195.93
CA46579R1047	IVANHOE MINES LTD COMMON STOCK CAD 0	4,166.00		(22,846.83)	
			(9,425.00)		60,774.00
NL0015000LU4	IVECO GROUP NV COMMON STOCK EUR 0.01	35,275.00		(244,857.51)	
			(30,431.00)		209,898.40
US8326964058	J M SMUCKER CO/THE COMMON STOCK USD 0	1,665.00		(207,109.35)	
			(2,712.00)		350,707.68
US46653KAC27	JAB HOLDINGS BV CALLABLE NOTES FIXED 4.5%	3,278,000.00		(3,098,280.82)	
			(1,125,000.00)		-
US4663131039	JABIL INC COMMON STOCK USD 0.001	20,079.00		(1,307,393.28)	
			(19,529.00)		1,119,546.01

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US4262811015	JACK HENRY & ASSOCIATES INC COMMON STOCK USD 0.01	1,154.00		(201,384.54)	
			(4,574.00)		819,417.57
US46817MAR88	JACKSON FINANCIAL INC CALLABLE NOTES FIXED 5.17%	297,000.00		(297,000.00)	
			(297,000.00)		288,337.84
US46817MAS61	JACKSON FINANCIAL INC CALLABLE NOTES FIXED 5.67%	397,000.00		(396,940.45)	
			(397,000.00)		376,175.64
US4698141078	JACOBS SOLUTIONS INC COMMON STOCK USD	2,047.00		(249,488.36)	
			(2,443.00)		300,689.16
JP3389900006	JAFCO GROUP CO LTD COMMON STOCK JPY	10,600.00		-	
			(16,000.00)		76,352.74
AU000000JHX1	JAMES HARDIE INDUSTRIES PLC CDI AUD 0.59	3,351.00		(96,185.52)	
			(68,171.00)		1,656,607.48
US47074L1052	JAMF HOLDING CORP COMMON STOCK USD	906.00		(23,021.46)	
			(1,386.00)		33,781.46
JE00BYPZJM29	JANUS HENDERSON GROUP PLC COMMON STOCK USD 1.5	2,547.00		(60,465.78)	
			(19,936.00)		531,817.19
JP3946750001	JAPAN POST BANK CO LTD COMMON STOCK JPY	107,200.00		(948,868.12)	
			(76,406.00)		610,172.27
JP3752900005	JAPAN POST HOLDINGS CO LTD COMMON STOCK JPY	29,300.00		(213,123.17)	
			(190,971.00)		1,328,400.28
JP3027680002	JAPAN REAL ESTATE INVESTMENT CORP REIT JPY	1.00		(4,940.38)	
			(2.00)		9,283.00
US47109U1043	JAPAN SMALLER CAPITALIZATION FUND INC CLOSED-END	20,565.00		(130,032.50)	
			(187,000.00)		1,187,534.00
JP3726800000	JAPAN TOBACCO INC COMMON STOCK JPY	86,500.00		(1,730,107.45)	
			(65,862.00)		1,127,288.32
BMG507361001	JARDINE MATHESON HOLDINGS LTD COMMON STOCK USD	13,800.00		(831,112.97)	
			(15,416.00)		839,735.84
IE00B4Q5ZN47	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD 0.0001	988.00		(147,330.56)	
			(1,569.00)		236,477.56
US4456581077	JB HUNT TRANSPORT SERVICES INC COMMON STOCK USD	1,337.00		(212,222.01)	
			(2,904.00)		503,382.94
US46590V1008	JBG SMITH PROPERTIES REIT USD 0.01	2,026.00		(48,786.08)	
			(3,290.00)		76,659.08
US46590XAE67	JBS USA LUX SA / JBS USA FOOD CO / JBS USA FINANCE	5,056,000.00		(4,936,674.79)	
			(4,691,000.00)		2,445,722.59
US46590XAF33	JBS USA LUX SA / JBS USA FOOD CO / JBS USA FINANCE	2,340,000.00		(2,301,764.40)	
			(2,340,000.00)		-
US46590XAJ54	JBS USA LUX SA / JBS USA FOOD CO / JBS USA FINANCE	8,235,000.00		(8,135,911.70)	
			(1,465,000.00)		178,753.00
US47233W1099	JEFFERIES FINANCIAL GROUP INC COMMON STOCK USD 1	3,333.00		(90,124.32)	
			(5,603.00)		165,676.71
PTJMT0AE0001	JERONIMO MARTINS SGPS SA COMMON STOCK EUR 1	3,512.00		(81,530.33)	
			(12,562.00)		280,445.57
US47655DC60	JERSEY CENTRAL POWER & LIGHT CO CALLABLE NOTES	2,100,000.00		(2,095,212.00)	
			(1,608,000.00)		-
US4771431016	JETBLUE AIRWAYS CORP COMMON STOCK USD 0.01	5,217.00		(43,822.80)	
			(8,316.00)		68,388.80
JP3386030005	JFE HOLDINGS INC NPV	2,700.00		(29,240.00)	
			(703.00)		7,588.00
US24422EWM73	JOHN DEERE CAPITAL CORP 4.55% MTN	2,558,000.00		(2,556,363.00)	
			(2,558,000.00)		2,550,649.00
US24422EWB19	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE FIXED	501,000.00		(500,784.57)	
			(501,000.00)		483,438.71
US24422EWD74	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE FIXED	2,434,000.00		(2,432,856.02)	
			(2,002,000.00)		1,966,433.40
US24422EWH88	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE FIXED	3,113,000.00		(3,106,426.62)	
			(2,858,000.00)		2,878,714.92
US4101231037	JOHN HANCOCK INCOME SECURITIES TRUST CLOSED-END	42,662.00		(560,860.68)	
			(7,974.00)		120,321.46
US47816OCR35	JOHNSON & JOHNSON CALLABLE NOTES FIXED 2.1%	365,000.00		(307,782.60)	
			(2,602,000.00)		1,171,811.20
US47816OCT90	JOHNSON & JOHNSON CALLABLE NOTES FIXED 2.45%	1,030,000.00		(894,040.00)	
			(5,448,000.00)		499,368.00
US47816OCL64	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3.4%	135,000.00		(143,792.55)	
			(1,819,000.00)		691,614.93
US47816OCM48	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3.5%	1,915,000.00		(1,727,940.30)	
			(2,585,000.00)		349,218.00
US47816OBU72	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3.55%	1,291,000.00		(1,238,698.83)	
			(1,639,000.00)		353,115.20
US47816OCF96	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3.625%	2,644,000.00		(2,574,330.60)	
			(4,864,000.00)		567,941.60
US47816OBV55	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3.7%	630,000.00		(681,975.00)	
			(5,231,000.00)		3,786,622.20
US47816OCG79	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3.75%	305,000.00		(282,608.70)	
			(642,000.00)		203,629.50
US4781601046	JOHNSON & JOHNSON COMMON STOCK USD 1	42,386.00		(7,331,809.26)	
			(81,677.00)		13,840,098.47
IE00BY7QL619	JOHNSON CONTROLS INTERNATIONAL PLC COMMON STOCK	11,494.00		(545,347.60)	
			(18,690.00)		948,522.41
BMG5150J1577	JOHNSON ELECTRIC HOLDINGS LTD COMMON STOCK HKD	2,247.00		(3,028.64)	
			(17,000.00)		20,375.39
US48020Q1076	JONES LANG LASALLE INC COMMON STOCK USD 0.01	4,084.00		(1,000,549.04)	
			(4,597.00)		799,745.45
552990962	JPMCB MORTGAGE PRIVATE	112,099.65		(5,935,676.18)	
			(405,002.39)		20,886,017.61
G800BKZGVH64	JPMORGAN AMERICAN INVESTMENT TRUST PLC/FUND	1,233.00		(11,261.57)	
			(329,328.00)		2,933,042.87
US46625HLL23	JPMORGAN CHASE & 4.95% DUE 06-01-2045	225,000.00		(189,490.00)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(2,215,000.00)		1,090,935.00
US46647PBN50	JPMORGAN CHASE & CO 3.109% DUE	125,000.00		(84,875.00)	
			(2,418,000.00)		730,464.00
US46625HJM34	JPMORGAN CHASE & CO 5.625 DUE	245,000.00		(242,138.00)	
			(2,243,000.00)		252,293.00
US46647PAK21	JPMORGAN CHASE & CO BNDS 4.032%	50,000.00		(40,016.00)	
			(1,865,000.00)		373,614.00
US46625HHF01	JPMORGAN CHASE & CO BOND FIXED 6.4% 15/MAY/2038	600,000.00		(681,088.05)	
			(3,619,000.00)		421,378.95
US46647PAA49	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE	455,000.00		(448,862.05)	
			(3,323,000.00)		1,736,344.65
US46647PAL04	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE	765,000.00		(775,165.65)	
			(9,852,000.00)		5,861,275.23
US46647PAN69	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE	1,310,000.00		(1,144,619.40)	
			(1,534,000.00)		713,385.50
US46647PBM77	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE	725,000.00		(660,301.50)	
			(4,821,000.00)		1,918,517.30
US46647PBP09	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE	3,270,000.00		(2,838,047.30)	
			(5,645,000.00)		4,061,355.70
US46647PBV76	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE	1,395,000.00		(1,134,582.95)	
			(5,387,000.00)		1,334,646.10
US46647PCC86	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE	8,060,000.00		(6,622,369.05)	
			(6,855,000.00)		2,540,129.30
US46647PCD69	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE	4,365,000.00		(3,715,600.40)	
			(3,261,000.00)		1,189,992.00
US46647PCE43	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE	1,150,000.00		(958,200.35)	
			(16,838,000.00)		9,813,114.03
US46647PCJ30	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE	1,215,000.00		(1,045,799.10)	
			(10,649,000.00)		8,197,407.46
US46647PCR55	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE	495,000.00		(419,101.65)	
			(9,022,000.00)		4,927,267.25
US46647PCU84	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE	10,616,000.00		(10,388,879.60)	
			(9,922,000.00)		7,478,607.13
US46647PCW41	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE	5,060,000.00		(5,060,000.00)	
			(5,060,000.00)		5,066,563.81
US46647PCZ71	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE	690,000.00		(690,000.00)	
			(690,000.00)		688,452.70
US46647PDA12	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE	1,689,000.00		(1,673,202.40)	
			(1,026,000.00)		1,005,671.62
US46647PDC77	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE	11,093,000.00		(11,088,294.15)	
			(7,718,000.00)		3,933,477.45
US46647PDF09	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE	1,076,000.00		(1,076,000.00)	
			(638,000.00)		625,912.90
US46647PDG81	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE	28,301,000.00		(28,469,366.85)	
			(24,761,000.00)		14,216,283.03
US46647PDH64	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE	21,479,000.00		(21,263,184.70)	
			(15,264,000.00)		10,403,559.11
US46625H1005	JPMORGAN CHASE & CO COMMON STOCK USD 1	48,105.00		(5,583,870.65)	
			(95,043.00)		11,233,189.19
US46625HJB78	JPMORGAN CHASE & CO NOTES FIXED 5.6% 15/JUL/2041	415,000.00		(491,265.15)	
			(2,250,000.00)		924,428.45
US46647PDK93	JPMORGAN CHASE & CO. 5.717% DUE	7,750,000.00		(7,731,019.00)	
			(1,650,000.00)		1,579,873.00
US46647PBT21	JPMORGAN CHASE & FLTG RT 1.045% DUE	2,600,000.00		(2,327,104.00)	
			(534,000.00)		467,308.00
GB00BPR9Y246	JPMORGAN EUROPEAN GROWTH & INCOME PLC	4,553,288.00		(3,827,465.63)	
			(2,274,000.00)		-
GB0003165817	JPMORGAN JAPAN SMALL CAP GROWTH & INCOME PLC	5,008.00		(26,619.65)	
			(68,901.00)		384,359.64
GB0001740025	JPMORGAN JAPANESE INVESTMENT TRUST PLC CLOSED-END	2,497.00		(15,985.67)	
			(114,162.00)		874,188.14
GB00BJL5F346	JPMORGAN US SMALLER COS INVESTMENT TRUST PLC	154,935.00		(673,463.47)	
			(59,500.00)		276,051.00
US480914AA80	JT INTL FINL SVCS B V SR NT 144A 6.875%	1,285,000.00		(1,267,344.00)	
			(642,000.00)		642,347.00
US48203R1041	JUNIPER NETWORKS INC COMMON STOCK USD 0.00001	7,141.00		(207,405.89)	
			(8,339.00)		239,636.45
US48214T3059	JUST EAT TAKEAWAY.COM NV ADR USD	8,367.00		(29,661.02)	
			(16,734.00)		61,528.52
JP3210200006	KAJIMA CORP COMMON STOCK JPY	7,100.00		(75,976.78)	
			(45,744.00)		494,603.20
JP3206000006	KAKAKU.COM INC COMMON STOCK JPY	6,200.00		(109,556.65)	
			(2,278.00)		39,983.00
JP3228600007	KANSAI ELECTRIC POWER CO INC/THE COMMON STOCK JPY	119,200.00		(1,185,177.98)	
			(120,176.00)		1,170,742.60
US485170BD50	KANSAS CITY SOUTHERN/OLD CALLABLE BOND FIXED	1,630,000.00		(1,673,700.30)	
			(1,655,000.00)		1,466,264.00
JP3205800000	KAO CORP COMMON STOCK JPY	6,300.00		(257,286.53)	
			(6,853.00)		289,647.53
JP3223800008	KAWASAKI KISEN KAISHA LTD COMMON STOCK JPY	1,800.00		(93,800.28)	
			(1,500.00)		40,972.09
US4866061066	KAYNE ANDERSON ENERGY INFRASTRUCTURE FUND	29,429.00		(266,713.47)	
			(11,000.00)		100,620.00
BE0003565737	KBC GROEP NV NPV	24.00		(1,477.00)	
			(306.00)		14,479.00
US48242W1062	KBR INC COMMON STOCK USD 0.001	2,200.00		(105,910.64)	
			(1,276.00)		61,512.00
JP3496400007	KDDI CORP COMMON STOCK JPY	7,200.00		(228,645.11)	
			(24,915.00)		763,914.80

IBM PERSONAL PENSION PLAN
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
JP3277800003	KEIO CORP COMMON STOCK JPY	100.00		(3,869.85)	
			(167.00)		6,394.00
US487836BP25	KELLOGG CO CALLABLE NOTES FIXED 3.25% 01/APR/2026	300,000.00		(293,001.00)	
			(1,570,000.00)		876,149.00
US4878361082	KELLOGG CO COMMON STOCK USD 0.25	4,001.00		(275,508.86)	
			(6,515.00)		453,962.12
US488401AD23	KEMPER CORP CALLABLE NOTES FIXED 3.8% 23/FEB/2032	390,000.00		(388,939.20)	
			(390,000.00)		376,202.15
US4884011002	KEMPER CORP COMMON STOCK USD 0.1	1,009.00		(44,648.25)	
			(1,598.00)		72,511.25
US491674BM82	KENTUCKY UTILITIES CO CALLABLE BOND FIXED 3.3%	480,000.00		(442,768.50)	
			(942,000.00)		707,829.00
US491674BL00	KENTUCKY UTILITIES CO CALLABLE BOND FIXED 4.375%	491,000.00		(522,957.86)	
			(433,000.00)		381,447.00
FR0000121485	KERING SA COMMON STOCK EUR 4	2,139.00		(1,367,951.39)	
			(1,446.00)		740,142.00
IE0004906560	KERRY GROUP 'A' ORD EURO.125	16.00		(1,469.00)	
			(194.00)		19,926.00
FI0009000202	KESKO OYJ COMMON STOCK EUR 0	26,855.00		(694,102.82)	
			(18,192.00)		378,154.00
US49271VAJ98	KEURIG DR PEPPER INC CALLABLE NOTES FIXED 3.2%	1,655,000.00		(1,606,343.00)	
			(964,000.00)		-
US49271VAM28	KEURIG DR PEPPER INC CALLABLE NOTES FIXED 3.35%	1,550,000.00		(1,402,686.60)	
			(2,075,000.00)		480,222.75
US49271VAK61	KEURIG DR PEPPER INC CALLABLE NOTES FIXED 3.8%	1,760,000.00		(1,694,654.90)	
			(2,550,000.00)		523,595.80
US49271VAP58	KEURIG DR PEPPER INC CALLABLE NOTES FIXED 3.95%	1,825,000.00		(1,821,587.25)	
			(1,825,000.00)		1,774,660.65
US49271VAQ32	KEURIG DR PEPPER INC CALLABLE NOTES FIXED 4.05%	1,306,000.00		(1,299,861.80)	
			(1,306,000.00)		1,238,692.69
US49271VAR15	KEURIG DR PEPPER INC CALLABLE NOTES FIXED 4.5%	9,375,000.00		(9,036,510.96)	
			(8,469,000.00)		3,693,268.52
US26138EAT64	KEURIG DR PEPPER INC CALLABLE NOTES FIXED 4.5%	548,000.00		(577,316.88)	
			(548,000.00)		-
US49271VAD29	KEURIG DR PEPPER INC CALLABLE NOTES FIXED 5.085%	245,000.00		(306,803.70)	
			(907,000.00)		1,026,485.77
US49271V1008	KEURIG DR PEPPER INC COMMON STOCK USD 0.01	13,535.00		(475,065.78)	
			(19,322.00)		700,261.81
US49306SAA42	KEYBANK NA/CLEVELAND OH NOTES FIXED 4.39%	640,000.00		(643,520.00)	
			(640,000.00)		368,074.00
US49327M3E23	KEYBANK NATL ASSN CLEVELAND OHIO GLOBAL	3,314,000.00		(3,312,322.00)	
			(2,814,000.00)		1,527,355.00
US49326EEL39	KEYCORP CALLABLE MEDIUM TERM NOTE VARIABLE	1,100,000.00		(1,100,000.00)	
			(1,100,000.00)		1,108,547.00
US49326EEN94	KEYCORP CALLABLE MEDIUM TERM NOTE VARIABLE	5,302,000.00		(5,297,856.74)	
			(5,302,000.00)		3,360,177.13
US4932671088	KEYCORP COMMON STOCK USD 1	14,994.00		(262,809.88)	
			(24,535.00)		443,364.07
US4932678430	KEYCORP NEW DEP SHS REPSTG 1/40TH INT	36,705.00		(917,625.00)	
			(3,375.00)		85,217.00
JP3236200006	KEYENCE CORP COMMON STOCK JPY	1,100.00		(506,150.95)	
			(7,199.00)		2,684,882.70
CA4932711001	KEYERA CORP COMMON STOCK CAD 0	1,529.00		(36,926.02)	
			(3,478.00)		82,860.00
US49338L1035	KEYSIGHT TECHNOLOGIES INC COMMON STOCK USD 0.01	2,956.00		(403,612.24)	
			(4,823.00)		713,173.57
US49338CAC73	KEYSPAN GAS EAST CORP CALLABLE NOTES FIXED 3.586%	1,950,000.00		(1,950,000.00)	
			(805,000.00)		159,865.00
GB00BK96BB68	KEYSTONE POSITIVE CHANGE INVESTMENT TRUST PLC	26,445.00		(93,791.16)	
			(62,012.00)		193,239.73
US49374JAC71	KIA CORP NOTES FIXED 2.375% 14/FEB/2025 USD 1000	233,000.00		(232,389.54)	
			(233,000.00)		231,711.51
JP3240400006	KIKKOMAN CORP COMMON STOCK JPY	100.00		(6,367.92)	
			(239.00)		14,722.00
US49427F1084	KILROY REALTY CORP REIT USD 0.01	1,932.00		(98,899.08)	
			(9,230.00)		588,350.42
US49427RAM43	KILROY REALTY LP CALLABLE NOTES FIXED 3.45%	2,980,000.00		(2,899,391.00)	
			(1,736,000.00)		-
US4943681035	KIMBERLY-CLARK CORP COMMON STOCK USD 1.25	5,416.00		(677,485.28)	
			(8,724.00)		1,100,229.73
US49446R1095	KIMCO REALTY CORP REIT USD 0.01	9,291.00		(176,981.82)	
			(28,372.00)		636,173.68
US49446RAZ29	KIMCO REALTY OP LLC CALLABLE NOTES FIXED 3.2%	1,040,000.00		(1,031,357.60)	
			(1,040,000.00)		-
US49446RAV15	KIMCO REALTY OP LLC CALLABLE NOTES FIXED 3.7%	170,000.00		(138,808.40)	
			(48,000.00)		-
US49446RAM16	KIMCO REALTY OP LLC CALLABLE NOTES FIXED 4.25%	260,000.00		(228,217.60)	
			(74,000.00)		-
US49446RAT68	KIMCO RLTY CORP 4.45% 09-01-2047	345,000.00		(309,679.00)	
			(185,000.00)		-
US49446RBA68	KIMCO RLTY CORP 4.6% DUE 02-01-2033	802,000.00		(797,429.00)	
			(529,000.00)		517,429.00
US494550AW68	KINDER MORGAN 6.95% DUE 01-15-2038	375,000.00		(425,438.00)	
			(2,633,000.00)		382,011.00
US494550AQ90	KINDER MORGAN 7.3% DUE 08-15-2033	110,000.00		(121,790.00)	
			(707,000.00)		-
US49456BAS07	KINDER MORGAN INC CALLABLE NOTES FIXED 3.25%	633,000.00		(479,942.55)	
			(4,196,000.00)		1,522,013.10
US49456BAT89	KINDER MORGAN INC CALLABLE NOTES FIXED 3.6%	235,000.00		(211,444.07)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(235,000.00)		167,875.51
US49456BAJ08	KINDER MORGAN INC CALLABLE NOTES FIXED 5.05%	448,000.00		(460,356.22)	
US49456BAW19	KINDER MORGAN INC CALLABLE NOTES FIXED 5.45%	13,414,000.00	(3,945,000.00)	(13,126,362.17)	721,421.22
US49456BAH42	KINDER MORGAN INC CALLABLE NOTES FIXED 5.55%	684,000.00	(6,734,000.00)	(688,288.48)	2,540,806.00
US49456B1017	KINDER MORGAN INC COMMON STOCK USD 0.01	31,063.00	(2,189,000.00)	(517,443.45)	1,076,299.10
CA4969024047	KINROSS GOLD CORP COMMON STOCK CAD 0	8,439.00	(71,132.00)	(27,738.57)	1,240,414.49
JP3260800002	KINTETSU GROUP HOLDINGS CO LTD NPV	1,200.00	(18,693.00)	(42,084.00)	63,542.27
US4972661064	KIRBY CORP COMMON STOCK USD 0.1	983.00	(1,426.00)	(58,537.65)	46,766.00
JP3258000003	KIRIN HOLDINGS CO LTD COMMON STOCK JPY	32,400.00	(1,570.00)	(509,841.86)	98,184.65
US48251W1045	KKR & CO INC COMMON STOCK USD 0.01	8,921.00	(70,707.00)	(413,918.27)	1,104,960.05
US48255GAA31	KKR GROUP FINANCE CO XII LLC CALLABLE NOTES FIXED	2,431,000.00	(14,314.00)	(2,422,686.90)	694,797.95
US482480AJ99	KLA CORP CALLABLE NOTES FIXED 3.3% 01/MAR/2050 USD	239,000.00	(1,331,000.00)	(225,914.14)	713,214.15
US482480AL46	KLA CORP CALLABLE NOTES FIXED 4.65% 15/JUL/2032	5,752,000.00	(1,023,000.00)	(5,755,080.32)	920,126.53
US482480AM29	KLA CORP CALLABLE NOTES FIXED 4.95% 15/JUL/2052	8,316,000.00	(4,222,000.00)	(8,206,264.84)	3,421,817.64
US482480AN02	KLA CORP CALLABLE NOTES FIXED 5.25% 15/JUL/2062	10,187,000.00	(5,403,000.00)	(10,321,044.80)	2,630,411.58
US4824801009	KLA CORP COMMON STOCK USD 0.001	2,519.00	(8,974,000.00)	(823,390.38)	4,462,756.38
US4990491049	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC COMMON	2,460.00	(4,740.00)	(110,823.00)	1,616,532.36
JP3283460008	KOEI TECMO HOLDINGS CO LTD COMMON STOCK JPY	100.00	(4,074.00)	(3,545.35)	193,020.77
US5002551043	KOHL'S CORP COMMON STOCK USD 0.01	2,384.00	(108.00)	(100,914.72)	3,649.00
US50048WAA62	KOMATSU FIN AMER INC SUSTAINABILITY	1,188,000.00	(4,160.00)	(1,188,000.00)	164,279.98
JP3304200003	KOMATSU LTD COMMON STOCK JPY	300.00	(1,188,000.00)	(7,170.70)	1,194,641.00
FI0009013403	KONE CORPORATION NPV ORD 'B'	17.00	(1,184.00)	(837.00)	24,965.00
NO0003043309	KONGSBERG GRUPPEN ASA COMMON STOCK NOK 1.25	354.00	(629.00)	(12,579.88)	24,972.00
NL0011794037	KONINKLIJKE AHOLD DELHAIZE NV COMMON STOCK EUR	17,250.00	(139.00)	(495,628.27)	4,807.00
NL0000009827	KONINKLIJKE DSM NV COMMON STOCK EUR 1.5	37.00	(25,920.00)	(5,863.55)	706,481.83
NL0000009082	KONINKLIJKE KPN	388.00	(235.00)	(1,200.00)	29,887.00
NL0000009538	KONINKLIJKE PHILIPS NV COMMON STOCK EUR 0.2	2,704.00	(56,570.00)	(58,604.94)	154,252.00
US50064YAQ61	KOREA HYDRO & NUCLEAR POWER CO LTD NOTES FIXED	4,961,000.00	(15,573.00)	(4,929,001.55)	306,969.35
US50066PAR10	KOREA NATIONAL OIL CORP NOTES FIXED 1.75%	7,414,000.00	(4,961,000.00)	(7,404,287.66)	4,956,126.85
US50066PAT75	KOREA NATIONAL OIL CORP NOTES FIXED 2.625%	5,901,000.00	(5,098,000.00)	(5,872,203.12)	2,951,390.68
US5007541064	KRAFT HEINZ CO/THE COMMON STOCK USD 0.01	20,251.00	(5,901,000.00)	(764,854.29)	5,152,915.32
US50077LAV80	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXED 3.75%	265,000.00	(40,674.00)	(266,958.50)	1,503,410.32
US50077LAB27	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXED 4.375%	26,896,000.00	(1,835,000.00)	(24,983,838.14)	1,376,933.75
US50077LAX47	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXED 4.625%	1,565,000.00	(11,349,000.00)	(1,568,341.70)	4,884,626.66
US50077LAT35	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXED 4.625%	120,000.00	(817,000.00)	(129,900.00)	-
US50077LAZ94	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXED 4.875%	7,699,000.00	(120,000.00)	(7,388,021.74)	114,462.00
US50077LAM81	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXED 5.2%	7,410,000.00	(4,695,000.00)	(7,846,525.60)	879,938.20
US50077LBJ44	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXED 5.5%	2,025,000.00	(10,971,000.00)	(2,096,119.65)	1,559,907.85
US50076QAE61	KRAFT HEINZ FOODS CO NOTES FIXED 5% 04/JUN/2042	3,720,000.00	(2,025,000.00)	(3,694,549.82)	769,731.55
US50076QAN60	KRAFT HEINZ FOODS CO NOTES FIXED 6.5% 09/FEB/2040	660,000.00	(7,847,000.00)	(793,476.10)	1,803,743.25
US50076QAR74	KRAFT HEINZ FOODS CO NOTES FIXED 6.875%	600,000.00	(660,000.00)	(740,954.60)	473,214.60
US5010441013	KROGER CO/THE COMMON STOCK USD 1	21,347.00	(1,933,000.00)	(1,061,884.84)	415,976.40
JP3266400005	KUBOTA CORP COMMON STOCK JPY	10,800.00	(24,364.00)	(164,465.58)	1,172,683.02
CH0025238863	KUEHNE&NAGEL INTL CHF1 (REGD)	6.00	(7,030.00)	(1,344.00)	101,071.34
JP3270000007	KURITA WATER INDUSTRIES LTD COMMON STOCK JPY	100.00	(3,130.00)	(3,875.77)	691,083.00
			(158.00)		6,208.00

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US50155QAM24	KYNDRYL HLDGS INC 4.1%	25,000.00		-	
			(460,000.00)		256,450.00
US50155Q1004	KYNDRYL HOLDINGS INC COMMON STOCK USD 0.01	3,183.00		(29,471.60)	
			(4,782.00)		46,166.60
JP3249600002	KYOCERA CORP COMMON STOCK JPY	9,100.00		(511,017.67)	
			(13,823.00)		737,368.13
US502431AJ86	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES FIXED	700,000.00		(700,315.00)	
			(4,070,000.00)		4,068,108.90
US413875AW58	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES FIXED	1,535,000.00		(1,545,530.10)	
			(1,204,000.00)		40,115.00
US502431AF64	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES FIXED	1,104,000.00		(973,936.00)	
			(2,180,000.00)		629,743.00
US5024311095	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD 1	3,138.00		(720,948.80)	
			(5,154.00)		1,180,974.00
US50540RAV42	LABORATORY CORP OF AMERICA HOLDINGS CALLABLE NOTES	325,000.00		(311,593.75)	
			(765,000.00)		-
US50540R4092	LABORATORY CORP OF AMERICA HOLDINGS COMMON STOCK	1,539.00		(353,262.06)	
			(3,855.00)		890,303.03
US512807AW84	LAM RESEARCH CORP CALLABLE NOTES FIXED 2.875%	69,000.00		(52,193.67)	
			(912,000.00)		310,492.50
US512807AT55	LAM RESEARCH CORP CALLABLE NOTES FIXED 4.875%	453,000.00		(497,887.42)	
			(678,000.00)		334,642.75
US5128071082	LAM RESEARCH CORP COMMON STOCK USD 0.001	2,247.00		(973,040.88)	
			(3,689.00)		1,632,482.54
US5128161099	LAMAR ADVERTISING CO REIT USD 0.001	1,325.00		(118,614.00)	
			(2,184.00)		202,474.40
US513063AA53	LAMAR FUNDING LTD BOND FIXED 3.958% 07/MAY/2025	1,000,000.00		(953,750.00)	
			(330,000.00)		-
US5132721045	LAMB WESTON HOLDINGS INC COMMON STOCK USD 1	5,424.00		(419,176.86)	
			(4,728.00)		345,005.77
US5150981018	LANDSTAR SYSTEM INC COMMON STOCK USD 0.01	636.00		(91,634.88)	
			(4,227.00)		624,599.88
US517834AG23	LAS VEGAS SANDS CORP CALLABLE NOTES FIXED 3.2%	1,270,000.00		(1,184,708.00)	
			(4,270,000.00)		3,977,672.30
US5178341070	LAS VEGAS SANDS CORP COMMON STOCK USD 0.001	5,245.00		(166,318.95)	
			(8,556.00)		293,719.42
US5184151042	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD 0.01	9,170.00		(438,343.96)	
			(5,466.00)		303,702.00
BMG540501027	LAZARD LTD COMMON STOCK USD 0.01	1,419.00		(44,812.02)	
			(2,490.00)		86,237.01
9L8U62L	LCH_OIS BOFAGB2U 15/03/2033 GBP P 2% / R	5,550,000.00		-	
			(8,400,000.00)		-
9L8U62U	LCH_OIS BOFAGB2U 15/03/2033 GBP P 2% / R	8,400,000.00		(1,502,462.00)	
			(5,550,000.00)		946,911.00
9L8BXPU	LCH_OIS RCMCUS3N 03/03/2025 USD P 3.05%	12,000,000.00		-	
			(12,000,000.00)		-
9L8BXPL	LCH_OIS RCMCUS3N 03/03/2025 USD P 3.05%	12,000,000.00		-	
			(12,000,000.00)		-
US5218652049	LEAR CORP COMMON STOCK USD 0.01	930.00		(119,458.50)	
			(1,532.00)		204,509.97
DE000LEG1110	LEG IMMOBILIEN SE	11.00		(1,097.79)	
			(93.00)		6,995.00
GB0005603997	LEGAL & GENERAL GP ORD GBP0.025	149,064.00		(434,441.00)	
			(64,214.00)		188,817.00
US5246681035	LEGALZOOM.COM INC COMMON STOCK USD 0.001	2,791.00		(37,545.68)	
			(3,142.00)		39,806.80
US5246601075	LEGGETT & PLATT INC COMMON STOCK USD 0.01	2,217.00		(76,819.05)	
			(3,549.00)		127,575.05
FR0010307819	LEGRAND SA EUR4	11.00		(885.00)	
			(13,134.00)		910,066.00
US525221JY42	LEHMAN XS TR 2006-5 MTG PASSTHRU CTF CL	118.00		-	
			(9,003.00)		19,311.00
US5253271028	LEIDOS HOLDINGS INC COMMON STOCK USD 0.0001	2,218.00		(214,924.20)	
			(3,657.00)		352,351.59
US52532XAH89	LEIDOS INC CALLABLE NOTES FIXED 2.3% 15/FEB/2031	230,000.00		(184,908.50)	
			(1,285,000.00)		-
US85440KAC80	LELAND STANFORD JUNIOR UNIVERSITY/THE CALLABLE	160,000.00		(145,979.20)	
			(355,000.00)		331,098.35
US52567D1072	LEMONADE INC COMMON STOCK USD 0.00001	643.00		(11,387.53)	
			(1,286.00)		24,207.89
AU000000LLC3	LENDLEASE CORP LTD NPV (STAPLED)	17,477.00		(123,963.00)	
			(18,430.00)		111,729.00
US526057B261	LENNAR CORP CALLABLE NOTES FIXED 4.5% 30/APR/2024	1,485,000.00		(1,578,792.60)	
			(8,592,000.00)		8,617,937.65
US5260571048	LENNAR CORP COMMON STOCK USD 0.1	7,497.00		(564,543.60)	
			(11,718.00)		880,822.77
US5260573028	LENNAR CORP COMMON STOCK USD 0.1	2,350.00		(198,745.34)	
			(1,660.00)		101,362.40
US5261071071	LENNOX INTERNATIONAL INC COMMON STOCK USD 0.01	514.00		(96,061.46)	
			(855.00)		183,322.71
US526250AD71	LENOVO GROUP LTD CALLABLE NOTES FIXED 5.831%	2,438,000.00		(2,438,000.00)	
			(2,438,000.00)		-
US5270641096	LESLIE'S INC COMMON STOCK USD 0.001	2,187.00		(32,411.34)	
			(9,600.00)		181,252.39
US529537AA08	LEXINGTON RLTY TR FIXED 2.375% DUE	967,000.00		(739,726.00)	
			(3,245,000.00)		804,311.00
US5303071071	LIBERTY BROADBAND CORP COMMON STOCK USD 0.01	3,227.00		(382,174.95)	
			(2,867.00)		274,020.95
US5303073051	LIBERTY BROADBAND CORP COMMON STOCK USD 0.01	6,475.00		(704,818.25)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(8,024.00)		795,914.63
US5312298707	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE TRACKING	400.00		(22,180.00)	
			(600.00)		33,805.00
US5312298541	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE USD 0.01	3,104.00		(188,568.00)	
			(5,069.00)		313,262.58
US5312294094	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM TRACKING STK	1,302.00		(46,012.68)	
			(2,107.00)		79,362.68
US5312296073	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM TRACKING STK	11,779.00		(425,415.01)	
			(11,757.00)		464,281.66
US53079EBN31	LIBERTY MUTUAL GROUP INC CALLABLE NOTES FIXED 5.5%	297,000.00		(296,343.63)	
			(129,000.00)		109,486.62
US53218CAA80	LIFE 2021-BMR MTG FLTG RT 5.96148% DUE	751,972.00		(720,601.00)	
			(928,907.00)		-
US53223X1072	LIFE STORAGE INC REIT USD 0.01	1,293.00		(137,316.60)	
			(2,024.00)		231,503.60
CA53229C1077	LIGHTSPEED COMMERCE INC COMMON STOCK CAD	1,688.00		(39,496.42)	
			(4,770.00)		82,895.00
US5339001068	LINCOLN ELECTRIC HOLDINGS INC COMMON STOCK USD 0	2,154.00		(278,384.80)	
			(1,447.00)		186,493.11
US5341878859	LINCOLN NATIONAL CORP 9.00% DEP 1/1000TH	10,000.00		(250,000.00)	
			(5,500.00)		142,448.00
US534187BQ10	LINCOLN NATIONAL CORP CALLABLE NOTES FIXED 3.4%	2,970,000.00		(2,938,410.00)	
			(1,500,000.00)		819,982.80
US534187BG38	LINCOLN NATIONAL CORP CALLABLE NOTES FIXED 4.35%	525,000.00		(550,438.70)	
			(149,000.00)		-
US534187BL23	LINCOLN NATIONAL CORP CALLABLE NOTES FIXED 4.375%	385,000.00		(388,006.85)	
			(602,000.00)		539,986.70
US5341871094	LINCOLN NATIONAL CORP COMMON STOCK USD 0	2,872.00		(140,211.04)	
			(4,857.00)		242,280.94
IE00B212WP82	LINDE PLC/OLD COMMON STOCK HUF 0.001	8,050.00		(2,436,598.18)	
			(5,771.00)		1,641,270.74
HK0823032773	LINK REAL ESTATE INVESTMENT	200.00		(1,417.00)	
			(2,911.00)		22,532.00
US5367971034	LITHIA MOTORS INC COMMON STOCK USD 0	453.00		(119,669.01)	
			(757.00)		199,196.94
US5370081045	LITTELFUSE INC COMMON STOCK USD 0.01	401.00		(99,107.15)	
			(641.00)		154,730.15
US5380341090	LIVE NATION ENTERTAINMENT INC COMMON STOCK USD	2,439.00		(205,093.42)	
			(3,649.00)		316,095.84
JP3626800001	LIXIL CORP COMMON STOCK JPY	700.00		(13,267.73)	
			(21,756.00)		399,167.08
US5018892084	LKQ CORP COMMON STOCK USD 0.01	4,321.00		(206,414.17)	
			(29,409.00)		1,419,458.56
US53944YAR45	LLOYDS BANKING GROUP PLC CALLABLE NOTES VARIABLE	4,321,000.00		(4,211,470.00)	
			(1,331,000.00)		584,937.76
US53944YAS28	LLOYDS BANKING GROUP PLC CALLABLE NOTES VARIABLE	2,331,000.00		(2,330,985.85)	
			(1,281,000.00)		761,375.99
US53944YAQ61	LLOYDS BANKING GROUP PLC CALLABLE NOTES VARIABLE	1,350,000.00		(1,264,774.00)	
			(432,000.00)		-
G80008706128	LLOYDS BANKING GROUP PLC COMMON STOCK GBP 10	49,414.00		(24,310.32)	
			(2,744,196.00)		1,487,054.54
US53944YAU73	LLOYDS BKG GROUP 4.976% DUE 08-11-2033	4,983,000.00		(4,955,137.00)	
			(2,963,000.00)		178,541.00
US539439AW91	LLOYDS BKG GROUP FIXED 7.953% DUE	4,245,000.00		(4,245,000.00)	
			(800,000.00)		847,328.00
CA5394811015	LOBLAW COS LTD COMMON STOCK CAD 0	1,115.00		(101,921.49)	
			(13,923.00)		1,185,449.29
US539830BY44	LOCKHEED MARTIN 5.9% DUE 11-15-2063	6,393,000.00		(6,471,031.00)	
			(2,780,000.00)		2,821,226.00
US539830BU22	LOCKHEED MARTIN CORP 4.95%	5,098,000.00		(5,083,471.00)	
			(5,098,000.00)		5,128,827.00
US539830BV05	LOCKHEED MARTIN CORP 5.1%	4,026,000.00		(4,018,953.00)	
			(3,544,000.00)		3,644,284.00
US539830BW87	LOCKHEED MARTIN CORP 5.25%	3,582,000.00		(3,561,869.00)	
			(2,246,000.00)		2,344,752.00
US539830BX60	LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054	10,296,000.00		(10,348,007.00)	
			(90,000.00)		87,530.00
US539830BC24	LOCKHEED MARTIN CORP CALLABLE BOND FIXED 3.6%	720,000.00		(757,324.80)	
			(906,000.00)		-
US539830BD07	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 3.8%	2,940,000.00		(3,054,223.04)	
			(5,057,000.00)		1,110,574.00
US539830BR92	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 3.9%	3,450,000.00		(3,446,964.00)	
			(2,350,000.00)		1,263,374.40
US539830BB41	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 4.07%	640,000.00		(719,366.40)	
			(3,095,000.00)		156,185.00
US539830BN88	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 4.09%	1,545,000.00		(1,756,324.45)	
			(3,588,000.00)		2,808,551.55
US539830BS75	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 4.15%	13,039,000.00		(12,590,463.73)	
			(12,033,000.00)		8,669,498.08
US539830BT58	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 4.3%	8,473,000.00		(8,374,154.51)	
			(6,583,000.00)		2,416,594.32
US539830BL23	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 4.7%	1,460,000.00		(1,791,090.17)	
			(1,460,000.00)		-
US5398301094	LOCKHEED MARTIN CORP COMMON STOCK USD 1	4,303.00		(1,780,496.82)	
			(7,798.00)		3,225,362.88
US5404241086	LOEWS CORP COMMON STOCK USD 0.01	6,441.00		(384,743.64)	
			(6,889.00)		396,824.91
CH0025751329	LOGITECH INTERNATIONAL SA COMMON STOCK CHF 0.25	738.00		(38,103.92)	
			(4,117.00)		227,405.71

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
GB00B0SWJX34	LONDON STOCK EXCHANGE GROUP ORD GBP0.069	25.00		(2,320.00)	
			(407.00)		38,344.00
CH0013841017	LONZA GROUP AG COMMON STOCK CHF 1	596.00		(398,118.00)	
			(453.00)		238,697.00
FR0000120321	L'OREAL SA COMMON STOCK EUR 0.2	27.00		(10,230.24)	
			(736.00)		251,274.22
AU0000219529	LOTTERY CORP LTD/THE COMMON STOCK AUD	36,356.00		(107,336.71)	
			(30,992.00)		89,237.00
US54627RAN08	LOUISIANA LOC GOVT ENVIRONMENTAL FACS & CMNTY DEV	1,690,000.00		(1,693,008.00)	
			(479,000.00)		-
US54627RAP55	LOUISIANA LOC GOVT ENVIRONMENTAL FACS & CMNTY DEV	2,140,000.00		(2,142,366.00)	
			(606,000.00)		-
US54627RAL42	LOUISIANA LOC GOVT ENVIRONMENTAL FACS & CMNTY DEV	884,000.00		(884,000.00)	
			(884,000.00)		-
US546475VT83	LOUISIANA ST GAS & FUELS TAX REV TAXABLE REF BDS	1,300,000.00		(1,300,000.00)	
			(1,300,000.00)		-
US5463471053	LOUISIANA-PACIFIC CORP COMMON STOCK USD 1	1,589.00		(87,865.44)	
			(2,642.00)		149,386.75
US546676AY39	LOUISVILLE GAS AND ELECTRIC CO CALLABLE BOND FIXED	132,000.00		(141,769.32)	
			(1,019,000.00)		877,135.00
US548661EK91	LOWE'S COMPANIES INC 4.4%	3,184,000.00		(3,183,204.00)	
			(3,184,000.00)		3,124,403.00
US548661EM57	LOWE'S COMPANIES INC 5.625% DUE	10,929,000.00		(10,713,433.00)	
			(710,000.00)		647,578.00
US548661EL74	LOWES COS INC 5.0%	910,000.00		(907,707.00)	
			(910,000.00)		870,646.00
US548661ED58	LOWE'S COS INC CALLABLE NOTES FIXED 1.7%	905,000.00		(820,816.90)	
			(1,527,000.00)		875,845.00
US548661EE32	LOWE'S COS INC CALLABLE NOTES FIXED 2.8%	670,000.00		(520,235.70)	
			(4,582,000.00)		681,372.56
US548661DZ79	LOWE'S COS INC CALLABLE NOTES FIXED 3% 15/OCT/2050	995,000.00		(819,107.75)	
			(6,548,000.00)		2,644,479.00
US548661EG89	LOWE'S COS INC CALLABLE NOTES FIXED 3.35%	2,845,000.00		(2,838,633.10)	
			(2,845,000.00)		2,797,383.25
US548661EB92	LOWE'S COS INC CALLABLE NOTES FIXED 3.5%	375,000.00		(265,966.60)	
			(3,873,000.00)		2,999,262.36
US548661DR53	LOWE'S COS INC CALLABLE NOTES FIXED 3.65%	1,000,000.00		(945,460.00)	
			(1,383,000.00)		811,448.00
US548661DN40	LOWE'S COS INC CALLABLE NOTES FIXED 3.7%	335,000.00		(319,218.15)	
			(2,265,000.00)		434,174.25
US548661EH62	LOWE'S COS INC CALLABLE NOTES FIXED 3.75%	1,900,000.00		(1,895,772.68)	
			(1,900,000.00)		1,350,076.27
US548661EJ29	LOWE'S COS INC CALLABLE NOTES FIXED 4.25%	14,505,000.00		(13,940,965.16)	
			(12,512,000.00)		8,665,672.56
US548661EF07	LOWE'S COS INC CALLABLE NOTES FIXED 4.45%	8,821,000.00		(8,635,866.80)	
			(6,992,000.00)		4,510,107.30
US5486611073	LOWE'S COS INC COMMON STOCK USD 0.5	10,866.00		(1,875,821.08)	
			(23,839.00)		4,580,339.09
US548661EN31	LOWES COS INC FIXED 5.8% DUE 09-15-2062	3,840,000.00		(3,818,156.00)	
			(280,000.00)		273,064.00
US54911Q1076	LOYALTY VENTURES INC COMMON STOCK USD 0.01	313.00		(1,521.18)	
			(665.00)		4,012.57
US50212V1008	LPL FINANCIAL HOLDINGS INC COMMON STOCK USD	1,258.00		(241,171.18)	
			(2,055.00)		414,769.56
US50220PAC77	LSEGA FINANCING PLC CALLABLE MEDIUM TERM NOTE	875,000.00		(781,474.75)	
			(3,300,000.00)		2,194,545.00
US50220PAB94	LSEGA FINANCING PLC CALLABLE NOTES FIXED 1.375%	400,000.00		(366,536.00)	
			(980,000.00)		860,783.00
US5494981039	LUCID GROUP INC COMMON STOCK USD 0.0001	8,400.00		(161,374.08)	
			(4,855.00)		79,662.00
US5500211090	LULULEMON ATHLETICA INC COMMON STOCK USD 0.005	2,073.00		(587,889.35)	
			(4,413.00)		1,362,335.14
US5502411037	LUMEN TECHNOLOGIES INC COMMON STOCK USD 1	16,164.00		(174,409.56)	
			(27,714.00)		294,036.09
US55024U1097	LUMENTUM HOLDINGS INC COMMON STOCK USD 0.001	1,143.00		(89,919.81)	
			(1,946.00)		157,995.91
SE0017936768	LUNDIN ENERGY MERGERCO AB COMMON STOCK SEK	760.00		(19,566.21)	
			(760.00)		4,851.30
CA5503721063	LUNDIN MINING CORP COMMON STOCK CAD 0	4,392.00		(25,093.46)	
			(10,170.00)		53,171.00
FR0000121014	LVMH MOET HENNESSY LOUIS VUITTON SE COMMON STOCK	41.00		(27,878.21)	
			(1,616.00)		1,036,517.00
US50249AAA16	LYB INTERNATIONAL FINANCE III LLC CALLABLE NOTES	3,580,000.00		(3,142,724.40)	
			(4,155,000.00)		1,207,156.65
US50249AAD54	LYB INTERNATIONAL FINANCE III LLC CALLABLE NOTES	3,744,000.00		(3,260,947.94)	
			(3,588,000.00)		563,754.60
US50249AAH68	LYB INTERNATIONAL FINANCE III LLC CALLABLE NOTES	1,345,000.00		(1,226,283.35)	
			(3,426,000.00)		1,268,366.17
US50249AAJ25	LYB INTERNATIONAL FINANCE III LLC CALLABLE NOTES	820,000.00		(599,018.20)	
			(4,349,000.00)		3,799,702.05
US50249AAK97	LYB INTERNATIONAL FINANCE III LLC CALLABLE NOTES	155,000.00		(150,106.65)	
			(805,000.00)		290,338.25
US55087P1049	LYFT INC COMMON STOCK USD 0.00001	4,762.00		(69,858.54)	
			(7,487.00)		113,708.54
US552081AM30	LYONDELLBASELL INDUSTRIES NV CALLABLE BOND FIXED	1,055,000.00		(972,899.90)	
			(1,106,000.00)		-
NL0009434992	LYONDELLBASELL INDUSTRIES NV COMMON STOCK USD 0.04	4,187.00		(381,854.40)	
			(6,847.00)		607,262.35
GB00BKFB1C65	M&G PLC COMMON STOCK GBP 0.05	92,993.00		(264,263.37)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(96,663.00)		245,736.17
US55261F1049	M&T BANK CORP COMMON STOCK USD 0.5	3,717.19		(567,006.72)	
			(7,307.19)		1,266,826.20
US55608D1019	MACQUARIE GLOBAL INFRASTRUCTURE TOTAL RETURN FUND	3,521.00		(81,361.81)	
			(11,000.00)		269,967.00
US55608JBL17	MACQUARIE GROUP LTD 22/11/2024 6.207%	1,421,000.00		(1,421,000.00)	
			(1,421,000.00)		1,428,478.00
US55608JBC18	MACQUARIE GROUP LTD CALLABLE MEDIUM TERM NOTE	7,294,000.00		(7,301,687.84)	
			(7,294,000.00)		5,248,196.90
AU000000MQG1	MACQUARIE GROUP LTD COMMON STOCK AUD 0	160.00		(20,777.51)	
			(5,900.00)		804,554.43
US55608JBG22	MACQUARIE GROUP LTD SR MEDIUM TERM	503,000.00		(503,000.00)	
			(503,000.00)		503,452.00
US55608JBF49	MACQUARIE GROUP LTD SR MEDIUM TERM	9,228,000.00		(9,228,000.00)	
			(9,228,000.00)		6,937,444.00
US55616P1049	MACY'S INC COMMON STOCK USD 0.01	12,880.00		(247,148.52)	
			(10,988.00)		192,766.00
US55617LAQ59	MACY'S RETAIL HOLDINGS LLC CALLABLE NOTES FIXED	1,651,000.00		(1,672,351.25)	
			(1,651,000.00)		-
US55825T1034	MADISON SQUARE GARDEN SPORTS CORP COMMON STOCK U	317.00		(47,150.58)	
			(509.00)		77,693.58
US559080AM85	MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047	240,000.00		(185,395.00)	
			(1,150,000.00)		190,878.00
US559080AL03	MAGELLAN MIDSTREAM 4.25% DUE 09-15-2046	235,000.00		(197,000.00)	
			(1,160,000.00)		548,202.00
US559080AG18	MAGELLAN MIDSTREAM PARTNERS LP CALLABLE NOTES	70,000.00		(74,074.70)	
			(1,109,000.00)		-
CA5592224011	MAGNA INTERNATIONAL INC COMMON STOCK CAD 0	2,129.00		(132,758.83)	
			(9,729.00)		563,741.02
US5626621065	MANDIANT CORP COMMON STOCK USD 0.0001	11,761.00		(221,293.92)	
			(14,154.00)		313,048.88
US5627501092	MANHATTAN ASSOCIATES INC COMMON STOCK USD 0.01	959.00		(106,784.65)	
			(3,692.00)		492,179.75
US56418H1005	MANPOWERGROUP INC COMMON STOCK USD 0.01	3,355.00		(295,054.85)	
			(7,612.00)		612,103.15
CA56501R1064	MANULIFE FINANCIAL CORP COMMON STOCK CAD 0	13,796.00		(243,658.83)	
			(30,318.00)		523,699.00
SGXZ54603493	MAPLETREE COMMERCIAL TRUST RIGHT SGD	2,509.00		-	
			(2,509.00)		-
US565849AM84	MARATHON OIL CORP CALLABLE NOTES FIXED 5.2%	930,000.00		(998,215.40)	
			(1,146,000.00)		127,808.10
US565849AE68	MARATHON OIL CORP CALLABLE NOTES FIXED 6.6%	1,050,000.00		(1,231,040.50)	
			(1,354,000.00)		315,123.90
US565849AB20	MARATHON OIL CORP CALLABLE NOTES FIXED 6.8%	355,000.00		(441,431.85)	
			(645,000.00)		212,172.00
US5658491064	MARATHON OIL CORP COMMON STOCK USD 1	12,293.00		(306,095.70)	
			(20,628.00)		506,380.62
US56585ABH41	MARATHON PETE CORP 4.7% DUE 05-01-2025	244,000.00		(242,441.00)	
			(1,955,000.00)		950,911.00
US56585ABC53	MARATHON PETE CORP 5.125%	1,801,000.00		(1,853,355.00)	
			(3,588,000.00)		51,370.00
US56585AAH59	MARATHON PETROLEUM CORP CALLABLE NOTES FIXED 4.75%	2,452,000.00		(2,388,879.44)	
			(5,684,000.00)		3,353,385.95
US56585AAJ16	MARATHON PETROLEUM CORP CALLABLE NOTES FIXED 5%	870,000.00		(855,714.30)	
			(1,001,000.00)		73,038.00
US56585AAF93	MARATHON PETROLEUM CORP CALLABLE NOTES FIXED 6.5%	1,080,000.00		(1,295,945.50)	
			(2,694,000.00)		492,219.85
US56585A1025	MARATHON PETROLEUM CORP COMMON STOCK USD 0.01	11,667.00		(1,037,135.01)	
			(25,977.00)		2,456,088.35
US56600D1072	MARAVAI LIFESCIENCES HOLDINGS INC COMMON STOCK USD	1,709.00		(45,493.58)	
			(10,294.00)		337,547.84
US570535AX23	MARKEL CORP CALLABLE NOTES FIXED 3.45% 07/MAY/2052	2,480,000.00		(1,830,622.05)	
			(3,645,000.00)		781,720.00
US570535AQ71	MARKEL CORP CALLABLE NOTES FIXED 5% 05/APR/2046	170,000.00		(164,852.40)	
			(170,000.00)		102,993.00
US5705351048	MARKEL CORP COMMON STOCK USD 0	215.00		(276,238.45)	
			(751.00)		924,887.04
US57060D1081	MARKETAXESS HOLDINGS INC COMMON STOCK USD 0.003	590.00		(156,786.60)	
			(967.00)		257,247.18
565703	MARLEYORD GBP0.25	1.00		(124.97)	
			(1.00)		124.97
US571903BJ14	MARRIOTT INTERNATIONAL INC 5.0%	546,000.00		(541,239.00)	
			(638,000.00)		633,982.00
US571903BE27	MARRIOTT INTERNATIONAL INC/MD CALLABLE NOTES FIXED	943,000.00		(867,777.96)	
			(1,985,000.00)		766,882.32
US5719032022	MARRIOTT INTERNATIONAL INC/MD COMMON STOCK USD	4,339.00		(614,315.62)	
			(7,025.00)		1,035,408.79
US571903BF91	MARRIOTT INTL INC 3.5% DUE 10-15-2032	183,000.00		(155,265.00)	
			(902,000.00)		386,077.00
US57164Y1073	MARRIOTT VACATIONS WORLDWIDE CORP COMMON STOCK U	687.00		(78,352.35)	
			(1,103.00)		137,576.35
US571748BC51	MARSH & MCLENNAN COS INC CALLABLE NOTES FIXED	165,000.00		(147,721.20)	
			(2,534,000.00)		-
US571748BF82	MARSH & MCLENNAN COS INC CALLABLE NOTES FIXED	375,000.00		(376,323.75)	
			(915,000.00)		-
US571748BQ48	MARSH & MCLENNAN COS INC CALLABLE NOTES FIXED 2.9%	810,000.00		(598,012.20)	
			(1,509,000.00)		198,997.80
US571748BD35	MARSH & MCLENNAN COS INC CALLABLE NOTES FIXED 4.2%	505,000.00		(509,959.10)	
			(498,000.00)		149,543.00

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US5717481023	MARSH & MCLENNAN COS INC COMMON STOCK USD 1	8,151.00		(1,214,564.90)	
			(15,192.00)		2,367,232.56
US571748AK86	MARSH & MCLENNAN COS INC NOTES FIXED 5.875%	620,000.00		(699,446.80)	
			(820,000.00)		-
7AYFHGU	MARSHALL WACE EUREKA ACCRUAL	40,000,000.00		-	
			(40,000,000.00)		-
US5732841060	MARTIN MARIETTA MATERIALS INC COMMON STOCK USD	997.00		(301,642.35)	
			(1,614.00)		517,237.29
JP3877600001	MARUBENI CORP NPV	100.00		(1,119.00)	
			(1,959.00)		20,469.00
JP3870400003	MARUI GROUP CO LTD COMMON STOCK JPY	800.00		(13,707.98)	
			(11,400.00)		193,093.64
US573874AF10	MARVELL TECH INC FIXED 2.45% DUE	400,000.00		(349,832.00)	
			(300,000.00)		-
US5738741041	MARVELL TECHNOLOGY INC COMMON STOCK USD 0.002	18,756.00		(893,154.28)	
			(25,977.00)		1,297,734.90
US574599BN52	MASCO CORP 3.5%	1,500,000.00		(1,419,810.00)	
			(1,500,000.00)		-
US5745991068	MASCO CORP COMMON STOCK USD 1	3,874.00		(183,085.24)	
			(6,403.00)		318,213.62
US5747951003	MASIMO CORP COMMON STOCK USD 0.001	2,416.00		(306,016.95)	
			(2,916.00)		430,097.81
US575718AJ03	MASSACHUSETTS INSTITUTE OF TECHNOLOGY CALLABLE	6,834,000.00		(6,459,993.75)	
			(2,565,000.00)		95,457.00
US575767AT50	MASSACHUSETTS MUT LIFE INS CO 5.672%	2,925,000.00		(2,926,048.00)	
			(540,000.00)		541,695.00
US5763231090	MASTEC INC COMMON STOCK USD 0.1	934.00		(68,779.76)	
			(1,473.00)		111,919.76
US57636QAL86	MASTERCARD INC CALLABLE NOTES FIXED 3.65%	635,000.00		(563,162.45)	
			(1,162,000.00)		177,488.10
US57636QAH74	MASTERCARD INC CALLABLE NOTES FIXED 3.8%	195,000.00		(183,028.95)	
			(840,000.00)		-
US57636Q1040	MASTERCARD INC COMMON STOCK USD 0.0001	17,219.00		(5,502,559.78)	
			(27,473.00)		8,942,029.73
US57667L1070	MATCH GROUP INC COMMON STOCK USD 0.001	4,491.00		(314,549.64)	
			(7,186.00)		485,718.89
JP3869010003	MATSUKIYOCOCOKARA & CO	200.00		(7,103.00)	
			(1,900.00)		79,724.00
US5770811025	MATTEL INC COMMON STOCK USD 1	13,015.00		(293,476.26)	
			(32,270.00)		720,601.26
JP3868400007	MAZDA MOTOR CORP COMMON STOCK JPY	67,900.00		(554,777.58)	
			(31,987.00)		263,492.31
US5797802064	MCCORMICK & CO INC/MD COMMON STOCK USD 0.01	3,991.00		(333,527.87)	
			(6,451.00)		536,379.67
US58013MFS89	MCDONALDS CORP 4.6%	455,000.00		(452,980.00)	
			(455,000.00)		454,208.00
US58013MFT62	MCDONALDS CORP 5.15%	627,000.00		(624,530.00)	
			(300,000.00)		294,104.00
US58013MFA71	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED	155,000.00		(175,114.35)	
			(3,480,000.00)		983,630.30
US58013MFC38	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED	980,000.00		(1,004,267.25)	
			(4,047,000.00)		877,954.35
US58013MFK53	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED	1,838,000.00		(1,594,017.15)	
			(4,481,000.00)		1,592,169.84
US58013MFR07	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED	916,000.00		(860,723.11)	
			(499,000.00)		48,748.52
US58013MEV28	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED	160,000.00		(174,732.80)	
			(1,241,000.00)		597,102.00
US58013MEF77	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED	44,000.00		(51,593.52)	
			(553,000.00)		-
US5801351017	MCDONALD'S CORP COMMON STOCK USD 0.01	12,914.00		(3,105,072.26)	
			(25,340.00)		6,262,920.55
US58155Q1031	MCKESSON CORP COMMON STOCK USD 0.01	2,458.00		(762,029.44)	
			(7,761.00)		2,507,576.21
US5526901096	MDU RESOURCES GROUP INC COMMON STOCK USD 1	3,327.00		(87,699.72)	
			(5,309.00)		147,755.72
TW0002454006	MEDIATEK INC TWD10	1,000.00		(20,229.00)	
			(1,000.00)		17,473.00
AU000000MPL3	MEDIBANK PVT LTD COMMON STOCK AUD	34,448.00		(77,273.34)	
			(38,263.00)		81,110.00
US58463J3041	MEDICAL PROPERTIES TRUST INC REIT USD 0.001	9,244.00		(135,517.04)	
			(15,054.00)		224,834.03
JP3268950007	MEDIPAL HOLDINGS CORP COMMON STOCK JPY	500.00		(8,181.45)	
			(16,538.00)		233,193.75
IE00BTN1Y115	MEDTRONIC PLC COMMON STOCK USD 0.1	21,528.00		(1,909,569.78)	
			(42,659.00)		3,787,229.31
G800BNR5MZ78	MELROSE IND PLC ORD GBP0.076190476	17,832.00		(20,304.00)	
			(4,883.00)		7,751.00
US58601VAC63	MEMORIAL HLTH SVCS 3.447% DUE 11-01-2049	435,000.00		(320,225.00)	
			(955,000.00)		-
G800BF4JDH58	MERCANTILE INVESTMENT TRUST PLC CLOSED-END FUND	170,397.00		(516,238.99)	
			(359,000.00)		757,179.00
DE0007100000	MERCEDES-BENZ GROUP AG COMMON STOCK EUR 0	3,675.00		(237,682.76)	
			(10,815.00)		624,339.17
US589331AS67	MERCK & CO INC 3.6 DUE 09-15-2042	525,000.00		(473,530.00)	
			(525,000.00)		322,774.00
US58933YBD67	MERCK & CO INC CALLABLE NOTES FIXED 1.9%	695,000.00		(617,146.10)	
			(2,305,000.00)		-
US58933YBE41	MERCK & CO INC CALLABLE NOTES FIXED 2.15%	880,000.00		(852,280.00)	

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			(2,288,000.00)		1,049,381.10
US58933YBA29	MERCK & CO INC CALLABLE NOTES FIXED 2.35%	2,080,000.00		(1,805,046.30)	
US58933YBF16	MERCK & CO INC CALLABLE NOTES FIXED 2.75%	6,635,000.00	(3,259,000.00)	(5,650,568.05)	798,058.30
US58933YBG98	MERCK & CO INC CALLABLE NOTES FIXED 2.9%	1,430,000.00	(24,539,000.00)	(1,086,873.70)	17,488,234.85
US58933YAT29	MERCK & CO INC CALLABLE NOTES FIXED 3.7%	650,000.00	(6,946,000.00)	(565,506.50)	3,350,428.64
US58933YAW57	MERCK & CO INC CALLABLE NOTES FIXED 4% 07/MAR/2049	660,000.00	(2,373,000.00)	(615,782.40)	1,424,926.80
US58933Y1055	MERCK & CO INC COMMON STOCK USD 0.5	40,756.00	(551,000.00)	(3,590,702.48)	44,097.30
US58933YB802	MERCK & CO INC NEW FIXED 2.45% DUE	540,000.00	(79,656.00)	(365,028.00)	6,947,257.32
DE0006599905	MERCK KGAA COMMON STOCK EUR 0	479.00	(120,000.00)	(87,095.62)	76,943.00
US5894001008	MERCURY GENERAL CORP COMMON STOCK USD 0	443.00	(686.00)	(19,598.32)	124,878.00
NZMRPE000152	MERCURY NZ LTD COMMON STOCK NZD	81.00	(886.00)	(266.66)	39,142.50
US5893781089	MERCURY SYSTEMS INC COMMON STOCK USD 0.01	920.00	(963.00)	(53,820.00)	3,421.00
US59045L1061	MERSANA THERAPEUTICS INC COMMON STOCK USD 0.0001	74,946.00	(1,470.00)	(365,736.48)	79,720.00
US30303M1027	META PLATFORMS INC COMMON STOCK USD 0.000006	37,734.00	(37,473.00)	(5,914,405.20)	253,233.00
AU000000MTS0	METCASH LTD COMMON STOCK AUD 0	3,198.00	(74,232.00)	(10,499.43)	12,512,539.80
US591539AA97	METHODIST HOSPITAL/THE CALLABLE BOND FIXED 2.705%	195,000.00	(27,497.00)	(139,327.50)	74,810.06
US59156RBG20	METLIFE INC 4.875% DUE 11-13-2043	290,000.00	(676,000.00)	(300,852.00)	-
US59156RAY45	METLIFE INC 5.875% DUE 02-06-2041	240,000.00	(492,000.00)	(244,595.00)	-
US59156RAJ77	METLIFE INC CALLABLE BOND FIXED 6.375% 15/JUN/2034	375,000.00	(925,000.00)	(475,664.40)	-
US59156RAP38	METLIFE INC CALLABLE BOND FIXED 6.4% 15/DEC/2066	215,000.00	(1,404,000.00)	(256,123.05)	591,338.00
US59156RBN70	METLIFE INC CALLABLE NOTES FIXED 4.05% 01/MAR/2045	230,000.00	(5,110,000.00)	(201,654.80)	1,581,677.70
US59156RCC07	METLIFE INC CALLABLE NOTES FIXED 5% 15/JUL/2052	8,263,000.00	(1,145,000.00)	(8,230,792.12)	958,978.85
US59156R1086	METLIFE INC COMMON STOCK USD 0.01	11,413.00	(6,977,000.00)	(713,909.39)	3,992,890.70
CA59162N1096	METRO INC/CN COMMON STOCK CAD 0	1,691.00	(18,843.00)	(91,404.86)	1,198,675.53
US59217GET22	METROPOLITAN LIFE GLOBAL FUNDING I MEDIUM TERM	725,000.00	(3,807.00)	(621,462.75)	202,510.80
US59217GFB05	METROPOLITAN LIFE GLOBAL FUNDING I MEDIUM TERM	1,035,000.00	(725,000.00)	(1,034,213.40)	581,965.00
US59217GCK31	METROPOLITAN LIFE GLOBAL FUNDING I NOTES FIXED 3%	200,000.00	(603,000.00)	(188,966.00)	-
US5926881054	METTLER-TOLEDO INTERNATIONAL INC COMMON STOCK USD	361.00	(450,000.00)	(396,222.77)	-
US0062121043	MFC ADAMS DIVERSIFIED EQUITY FU	3,124.00	(692.00)	(50,319.00)	819,016.41
US0925241079	MFC BLACKROCK ENHANCED INTL DIVIDEND TR	6,977.00	(167,000.00)	(34,712.00)	2,757,073.00
US46432F8427	MFC ISHARES TR CORE MSCI EAFE ETF	522,000.00	(117,000.00)	(30,495,462.00)	571,795.00
US7809101055	MFC ROYCE VALUE TR INC COM	3,204.00	(511,678.00)	(40,960.00)	29,380,564.00
US5527271093	MFS CHARTER INCOME TRUST CLOSED-END FUND USD 0	180,168.00	(3,204.00)	(1,177,363.25)	47,203.00
US5528481030	MGIC INVESTMENT CORP COMMON STOCK USD 1	46,713.00	(6,783.00)	(612,257.85)	45,095.00
US5529531015	MGM RESORTS INTERNATIONAL COMMON STOCK USD 0.01	6,190.00	(32,607.00)	(171,277.30)	452,278.89
US55316VAA26	MHC COMMERCIAL MORTGAGE TRUST 2021-MHC 2021-MHC.	400,000.00	(10,487.00)	(393,952.19)	316,695.40
US594712WY39	MICHIGAN ST UNIV REVS TAXABLE GEN BDS 2022A	1,745,000.00	(400,000.00)	(1,745,000.00)	-
US595017AZ74	MICROCHIP TECHNOLOGY INC CALLABLE NOTES FIXED	150,000.00	(579,000.00)	(147,783.00)	130,040.35
US595017B897	MICROCHIP TECHNOLOGY INC CALLABLE NOTES FIXED	446,000.00	(3,997,000.00)	(437,347.60)	1,827,619.40
US595017BC70	MICROCHIP TECHNOLOGY INC CALLABLE NOTES FIXED	5,475,000.00	(8,558,000.00)	(5,478,579.84)	3,732,064.74
US5950171042	MICROCHIP TECHNOLOGY INC COMMON STOCK USD 0.001	15,518.00	(1,800,000.00)	(1,022,074.80)	-
US595112BV48	MICRON TECH INC FIXED 6.75% DUE	620,000.00	(20,703.00)	(619,213.00)	1,352,145.77
US595112BS19	MICRON TECHNOLOGY INC CALLABLE NOTES FIXED 2.703%	7,779,000.00	(350,000.00)	(7,186,644.73)	362,858.00
US595112BT91	MICRON TECHNOLOGY INC CALLABLE NOTES FIXED 3.366%	4,158,000.00	(6,658,000.00)	(3,270,976.98)	2,404,397.70
US595112BN22	MICRON TECHNOLOGY INC CALLABLE NOTES FIXED 5.327%	2,350,000.00	(7,695,000.00)	(2,405,817.80)	5,834,822.18
			(3,950,000.00)		2,802,134.00

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US5951121038	MICRON TECHNOLOGY INC COMMON STOCK USD 0.1	38,289.00		(2,548,539.96)	
			(43,572.00)		2,477,484.74
US594918BR43	MICROSOFT CORP 2.4% DUE 08-08-2026	2,715,000.00		(2,539,237.00)	
			(2,715,000.00)		2,537,901.00
US594918CF95	MICROSOFT CORP 3.041%	110,000.00		(72,978.00)	
			(2,362,000.00)		-
US594918CC64	MICROSOFT CORP CALLABLE NOTES FIXED 2.525%	680,000.00		(571,594.40)	
			(40,069,000.00)		24,954,358.42
US594918CD48	MICROSOFT CORP CALLABLE NOTES FIXED 2.675%	2,530,000.00		(2,286,006.80)	
			(7,127,000.00)		329,295.00
US594918CE21	MICROSOFT CORP CALLABLE NOTES FIXED 2.921%	610,000.00		(527,021.70)	
			(23,125,000.00)		7,653,136.50
US594918BJ27	MICROSOFT CORP CALLABLE NOTES FIXED 3.125%	9,625,000.00		(9,583,467.00)	
			(9,625,000.00)		9,342,684.00
US5949181045	MICROSOFT CORP COMMON STOCK USD 0.00000625	122,453.00		(31,079,169.15)	
			(230,899.00)		59,565,929.16
US595221J034	MID-AMERICA APARTMENT COMMUNITIES INC REIT USD	3,541.00		(584,613.07)	
			(3,505.00)		588,837.64
US59523UAS69	MID-AMERICA APARTMENTS LP CALLABLE NOTES FIXED	1,756,000.00		(1,404,606.84)	
			(1,756,000.00)		723,449.00
US59562VAM90	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	160,000.00		(171,886.00)	
			(6,084,000.00)		-
US595620AU94	MIDAMERICAN ENERGY CO 4.25%	160,000.00		(130,227.00)	
			(1,130,000.00)		-
US595620AR65	MIDAMERICAN ENERGY CO CALLABLE BOND FIXED 3.95%	270,000.00		(276,552.90)	
			(401,000.00)		-
US595620AL95	MIDAMERICAN ENERGY CO CALLABLE BOND FIXED 4.8%	405,000.00		(412,682.85)	
			(1,034,000.00)		-
US5962781010	MIDDLEBY CORP/THE COMMON STOCK USD 0.01	852.00		(107,880.24)	
			(1,406.00)		191,004.65
AU000000MIN4	MINERAL RESOURCES LTD COMMON STOCK AUD 0	635.00		(21,300.29)	
			(203.00)		8,917.00
SE0009216278	MIPS AB COMMON STOCK SEK 0.1	1,798.00		(97,395.02)	
			(1,089.00)		39,289.12
US60468T1051	MIRATI THERAPEUTICS INC COMMON STOCK USD 0	701.00		(40,854.28)	
			(1,117.00)		75,278.28
US605417CD48	MISSISSIPPI POWER CO CALLABLE NOTES FIXED 3.1%	275,000.00		(208,516.00)	
			(618,000.00)		380,246.28
US60646V1052	MISTER CAR WASH INC COMMON STOCK USD 0.01	700.00		(7,840.00)	
			(700.00)		7,840.00
JP3897700005	MITSUBISHI CHEMICAL GROUP CORP COMMON STOCK JPY	86,000.00		(681,441.03)	
			(90,988.00)		561,338.33
JP3898400001	MITSUBISHI CORP COMMON STOCK JPY	600.00		(18,983.60)	
			(33,928.00)		1,144,042.26
JP3902400005	MITSUBISHI ELECTRIC CORP COMMON STOCK JPY	27,100.00		(320,603.82)	
			(39,648.00)		402,536.57
JP3899600005	MITSUBISHI ESTATE CO LTD COMMON STOCK JPY	300.00		(4,371.45)	
			(1,538.00)		20,808.00
JP3900000005	MITSUBISHI HEAVY INDUSTRIES LTD COMMON STOCK JPY	13,000.00		(386,800.46)	
			(9,177.00)		323,049.34
JP3902000003	MITSUBISHI LOGISTICS CORP COMMON STOCK JPY	2,000.00		(48,289.06)	
			(8,600.00)		204,398.04
US606822CB88	MITSUBISHI UFJ 2.494% DUE 10-13-2032	380,000.00		(317,281.00)	
			(781,000.00)		443,966.00
US606822CQ57	MITSUBISHI UFJ 5.063% DUE 09-12-2025	7,610,000.00		(7,610,000.00)	
			(6,145,000.00)		6,150,510.00
US606822BW35	MITSUBISHI UFJ FINANCIAL GROUP INC CALLABLE NOTES	1,629,000.00		(1,543,070.25)	
			(2,793,000.00)		2,599,706.23
US606822BY90	MITSUBISHI UFJ FINANCIAL GROUP INC CALLABLE NOTES	3,700,000.00		(3,274,611.00)	
			(6,194,000.00)		2,308,803.22
US606822CC61	MITSUBISHI UFJ FINANCIAL GROUP INC CALLABLE NOTES	20,261,000.00		(20,233,914.49)	
			(18,491,000.00)		15,164,951.24
US606822CD45	MITSUBISHI UFJ FINANCIAL GROUP INC CALLABLE NOTES	4,560,000.00		(4,560,000.00)	
			(4,345,000.00)		2,909,280.20
US606822CE28	MITSUBISHI UFJ FINANCIAL GROUP INC CALLABLE NOTES	1,317,000.00		(1,317,000.00)	
			(987,000.00)		770,989.48
US606822CF92	MITSUBISHI UFJ FINANCIAL GROUP INC CALLABLE NOTES	4,566,000.00		(4,566,000.00)	
			(4,096,000.00)		3,849,205.30
US606822CG75	MITSUBISHI UFJ FINANCIAL GROUP INC CALLABLE NOTES	2,506,000.00		(2,506,000.00)	
			(906,000.00)		221,918.44
US606822CL60	MITSUBISHI UFJ FINANCIAL GROUP INC CALLABLE NOTES	9,285,000.00		(9,288,165.98)	
			(9,285,000.00)		9,459,934.81
US606822CK87	MITSUBISHI UFJ FINANCIAL GROUP INC CALLABLE NOTES	14,446,000.00		(14,571,844.67)	
			(12,998,000.00)		7,734,842.00
US606822CH58	MITSUBISHI UFJ FINANCIAL GROUP INC CALLABLE NOTES	5,830,000.00		(5,830,000.00)	
			(3,397,000.00)		-
JP3902900004	MITSUBISHI UFJ FINANCIAL GROUP INC COMMON STOCK	114,300.00		(673,039.77)	
			(247,429.00)		1,483,662.70
US606822CN27	MITSUBISHI UFJ FIXED 5.354% DUE	4,777,000.00		(4,787,969.00)	
			(4,777,000.00)		4,624,814.00
US606822CR31	MITSUBISHI UFJ FIXED 5.472% DUE	2,673,000.00		(2,673,000.00)	
			(373,000.00)		359,691.00
JP3893600001	MITSUMI & CO LTD COMMON STOCK JPY	1,000.00		(25,071.90)	
			(36,990.00)		802,794.73
JP3893200000	MITSUMI FUDOSAN CO LTD COMMON STOCK JPY	300.00		(5,904.61)	
			(1,250.00)		25,398.00
JP3362700001	MITSUMI OSK LINES LTD COMMON STOCK JPY	1,200.00		(32,444.08)	
			(372.00)		9,785.00
JP3880800002	MIURA CO LTD COMMON STOCK JPY	6,500.00		(143,231.01)	

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(4,400.00)		95,990.45
US60687YBX67	MIZUHO FINANCIAL GROUP INC CALLABLE NOTES VARIABLE	977,000.00		(977,000.00)	
JP3885780001	MIZUHO FINANCIAL GROUP INC COMMON STOCK JPY	31,600.00	(977,000.00)	(434,088.37)	948,415.61
US60687YCL11	MIZUHO FINL GROUP FIXED 5.414% DUE	670,000.00	(68,623.00)	(670,000.00)	781,832.51
US60687YCM93	MIZUHO FINL GROUP FIXED 5.669% DUE	1,255,000.00	(670,000.00)	(1,255,000.00)	655,930.00
US55306N1046	MKS INSTRUMENTS INC COMMON STOCK USD 0	837.00	(1,090,000.00)	(86,144.04)	1,118,562.00
SE0018012528	MODERN TIMES GROUP MTG AB COMMON STOCK SEK	11,561.00	(1,373.00)	-	143,524.73
SE0018012494	MODERN TIMES GROUP MTG AB COMMON STOCK SEK 5	11,561.00	(11,561.00)	(164,397.32)	24,013.38
US60770K1079	MODERNA INC COMMON STOCK USD 0.0001	6,510.00	(7,664.00)	(936,702.41)	29,647.94
US6081901042	MOHAWK INDUSTRIES INC COMMON STOCK USD 0.01	865.00	(10,453.00)	(104,171.95)	1,432,173.27
US60855R1005	MOLINA HEALTHCARE INC COMMON STOCK USD 0.001	1,550.00	(1,457.00)	(453,689.60)	178,162.13
US60871RAH30	MOLSON COORS BEVERAGE CO CALLABLE NOTES FIXED 4.2%	1,520,000.00	(1,795.00)	(1,516,274.10)	537,080.40
US60871RAD26	MOLSON COORS BEVERAGE CO CALLABLE NOTES FIXED 5%	310,000.00	(1,655,000.00)	(294,577.20)	1,017,573.99
US60871R2094	MOLSON COORS BEVERAGE CO COMMON STOCK USD 0.01	2,716.00	(1,928,000.00)	(141,802.36)	-
IT0004965148	MONCLER SPA NPV	634.00	(4,505.00)	(31,902.00)	233,380.43
US609207AT22	MONDELEZ INTERNATIONAL INC CALLABLE NOTES FIXED	275,000.00	(10,623.00)	(242,176.00)	485,927.00
US609207BA22	MONDELEZ INTERNATIONAL INC CALLABLE NOTES FIXED	1,156,000.00	(302,000.00)	(1,153,040.64)	294,966.42
US609207B805	MONDELEZ INTERNATIONAL INC CALLABLE NOTES FIXED 3%	2,975,000.00	(1,156,000.00)	(2,875,960.45)	387,376.30
US6092071058	MONDELEZ INTERNATIONAL INC COMMON STOCK USD 0	22,424.00	(2,575,000.00)	(1,341,935.68)	2,101,724.30
US60937P1066	MONGODB INC COMMON STOCK USD 0.001	1,459.00	(39,502.00)	(387,959.82)	2,392,552.30
US6098391054	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD	3,363.00	(2,051.00)	(1,664,965.92)	572,979.16
US61174X1090	MONSTER BEVERAGE CORP COMMON STOCK USD 0.005	12,455.00	(3,055.00)	(1,106,501.96)	1,323,950.05
GB00BM8H3X05	MONTANARO EUROPEAN SMALLER COS TRUST PLC	217,454.00	(16,098.00)	(385,376.51)	1,429,322.26
US615369A282	MOODY'S CORP 4.25% DUE 08-08-2032 BEO	141,000.00	(134,334.00)	(140,420.00)	244,718.89
US615369AX35	MOODY'S CORP CALLABLE NOTES FIXED 3.1% 29/NOV/2061	140,000.00	(141,000.00)	(100,776.20)	127,698.00
US615369AY18	MOODY'S CORP CALLABLE NOTES FIXED 3.75%	2,850,000.00	(540,000.00)	(2,800,351.00)	357,264.00
US615369AE53	MOODY'S CORP CALLABLE NOTES FIXED 5.25%	195,000.00	(1,271,000.00)	(200,304.00)	251,022.00
US6153691059	MOODY'S CORP COMMON STOCK USD 0.01	2,612.00	(55,000.00)	(679,710.52)	-
US61747YEB74	MORGAN STANLEY .791% DUE	443,000.00	(5,027.00)	(416,194.00)	1,393,874.79
US61747YEF88	MORGAN STANLEY 2.484%	3,080,000.00	(120,000.00)	(2,271,658.00)	114,005.00
US6174468Y83	MORGAN STANLEY 2.802%	450,000.00	(2,105,000.00)	(300,694.00)	321,449.00
US61747YEF77	MORGAN STANLEY 6.342% 10-18-2033	8,417,000.00	(2,775,000.00)	(8,419,525.00)	103,274.00
US61764RBF47	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	93,000.00	(2,325,000.00)	(96,720.00)	2,360,979.00
US6174468J17	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE VARIABLE	3,940,000.00	(709,000.00)	(3,854,108.00)	92,309.77
US6174468U61	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE VARIABLE	7,597,000.00	(4,583,000.00)	(6,558,105.92)	3,124,263.00
US6174468X01	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE VARIABLE	9,367,000.00	(13,238,000.00)	(8,411,327.20)	7,219,758.18
US61744YAL20	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE VARIABLE	835,000.00	(10,042,000.00)	(868,508.55)	8,350,499.87
US61747YEH45	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE VARIABLE	7,450,000.00	(8,735,000.00)	(5,815,099.10)	1,890,027.75
US61747YEF73	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE VARIABLE	3,809,000.00	(24,405,000.00)	(3,742,623.20)	17,922,077.57
US61747YEL56	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE VARIABLE	20,517,000.00	(2,002,000.00)	(20,285,957.10)	745,925.20
US61747YEU55	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE VARIABLE	22,968,000.00	(18,647,000.00)	(23,024,115.47)	14,821,979.20
US6174468G77	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE VARIABLE	5,615,000.00	(22,478,000.00)	(5,458,938.00)	18,574,820.63
US61747YET82	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE VARIABLE	2,470,000.00	(4,615,000.00)	(2,470,000.00)	234,055.00
US61746BEG77	MORGAN STANLEY CALLABLE NOTES FIXED 4.375%	455,000.00	(2,470,000.00)	(421,794.10)	1,003,462.00
US61772BAB99	MORGAN STANLEY CALLABLE NOTES VARIABLE 04/MAY/2027	1,120,000.00	(4,184,000.00)	(1,000,832.00)	2,230,692.10
			(4,377,000.00)		-

IBM PERSONAL PENSION PLAN
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US61747YEQ44	MORGAN STANLEY CALLABLE NOTES VARIABLE 17/APR/2025	3,940,000.00		(3,940,000.00)	3,937,990.60
US61747YER27	MORGAN STANLEY CALLABLE NOTES VARIABLE 20/APR/2028	16,022,000.00	(3,940,000.00)	(15,940,927.80)	8,332,518.28
US61747YES00	MORGAN STANLEY CALLABLE NOTES VARIABLE 20/APR/2037	6,450,000.00	(15,617,000.00)	(6,450,000.00)	1,149,954.50
US61772BAC72	MORGAN STANLEY CALLABLE NOTES VARIABLE 22/APR/2042	310,000.00	(3,298,000.00)	(267,477.35)	3,433,332.05
US61744YAQ17	MORGAN STANLEY CALLABLE NOTES VARIABLE 24/APR/2024	3,615,000.00	(7,468,000.00)	(3,605,022.60)	548,058.50
US61762V8533	MORGAN STANLEY CALLABLE PREFERRED STOCK FIXED CPN	95,254.00	(5,510,000.00)	(2,381,350.00)	2,451,592.48
US61774LBF58	MORGAN STANLEY CAPITAL I TRUST 2022-L8 2022-L8 A5	193,000.00	(95,254.00)	(197,087.55)	181,782.00
US617464486	MORGAN STANLEY COMMON STOCK USD 0.01	22,612.00	(193,000.00)	(1,712,521.13)	3,074,087.18
US61774AAA16	MORGAN STANLEY DIRECT LENDING FUND CALLABLE NOTES	391,000.00	(38,177.00)	(390,014.68)	381,520.35
US61774AAD54	MORGAN STANLEY DIRECT LENDING FUND CALLABLE NOTES	264,000.00	(391,000.00)	(263,334.72)	-
US61747YEX94	MORGAN STANLEY FLTG RT 6.138% DUE	850,000.00	(264,000.00)	(850,000.00)	874,157.00
US61747YEV39	MORGAN STANLEY FLTG RT 6.296% DUE	15,083,000.00	(850,000.00)	(15,127,290.00)	573,927.00
US617482V925	MORGAN STANLEY NOTES FIXED 6.375% 24/JUL/2042 USD	450,000.00	(568,000.00)	(529,239.30)	572,772.00
US6177001095	MORNINGSTAR INC COMMON STOCK USD 0	392.00	(1,422,000.00)	(90,442.24)	143,581.24
US61945C1036	MOSAIC CO/THE COMMON STOCK USD 0.01	5,890.00	(618.00)	(303,806.20)	498,540.20
US6200763075	MOTOROLA SOLUTIONS INC COMMON STOCK USD 0.01	2,669.00	(9,656.00)	(548,570.82)	1,451,994.23
US62213LAA44	MOUNT NITTANY MEDICAL CENTER OBLIGATED GROUP	850,000.00	(6,349.00)	(793,990.00)	-
US5533681012	MP MATERIALS CORP COMMON STOCK USD 0.0001	1,400.00	(358,000.00)	(50,009.68)	26,831.00
US55336VBQ23	MPLX LP 2.65% DUE 08-15-2030	3,546,000.00	(800.00)	(3,046,435.00)	826,971.00
US55336VAN01	MPLX LP 4.7% 04-15-2048	120,000.00	(1,370,000.00)	(108,122.00)	-
US55336VBU35	MPLX LP 4.95% DUE 09-01-2032 BEO	3,395,000.00	(5,909,000.00)	(3,375,750.00)	1,295,664.00
US55336VAU44	MPLX LP CALLABLE BOND VARIABLE USD 1000	1,760,000.00	(3,395,000.00)	(1,758,436.00)	1,312,530.00
US55336VBR06	MPLX LP CALLABLE NOTES FIXED 1.75% 01/MAR/2026 USD	2,520,000.00	(1,340,000.00)	(2,312,679.60)	827,666.70
US55336VAM28	MPLX LP CALLABLE NOTES FIXED 4.5% 15/APR/2038 USD	585,000.00	(2,363,000.00)	(589,358.25)	3,333,861.06
US55336VAG59	MPLX LP CALLABLE NOTES FIXED 4.875% 01/DEC/2024	3,596,000.00	(7,655,000.00)	(3,661,223.84)	-
US55336VBT61	MPLX LP CALLABLE NOTES FIXED 4.95% 14/MAR/2052 USD	14,520,000.00	(1,955,000.00)	(14,125,130.74)	6,833,482.41
US55336VBP40	MPLX LP CALLABLE NOTES FIXED 5.2% 01/DEC/2047 USD	150,000.00	(8,822,000.00)	(137,224.50)	408,656.50
US55336VAT70	MPLX LP CALLABLE NOTES FIXED 5.5% 15/FEB/2049 USD	1,685,000.00	(1,646,000.00)	(1,686,126.45)	707,924.68
US5534981064	MSA SAFETY INC COMMON STOCK USD 0	608.00	(4,915,000.00)	(70,588.80)	113,853.80
US5535301064	MSC INDUSTRIAL DIRECT CO INC COMMON STOCK USD	742.00	(971.00)	(54,692.82)	89,338.82
US55354GAQ38	MSCI INC CALLABLE NOTES FIXED 3.25% 15/AUG/2033	310,000.00	(1,178.00)	(289,223.75)	288,396.88
US55354G1004	MSCI INC COMMON STOCK USD 0.01	1,279.00	(310,000.00)	(511,919.75)	965,267.97
DE000A0D9PT0	MTU AERO ENGINES A NPV (REGD)	6.00	(2,261.00)	(1,296.00)	10,542.00
DE0008430026	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN	26.00	(60.00)	(7,060.56)	1,927,349.13
JP3914400001	MURATA MANUFACTURING CO LTD COMMON STOCK JPY	4,200.00	(8,290.00)	(268,813.63)	320,421.00
GB0006111909	MURRAY INTERNATIONAL TRUST PLC CLOSED-END FUND USD	17,517.00	(6,150.00)	(277,032.14)	123,360.12
4AYBBHU	MW EUREKA FUND CLASS B2 USD SHARES	370,416.00	(7,968.00)	(252,301.00)	20,002,903.00
US62854AAP93	MYLAN N V FIXED 5.25% DUE 06-15-2046	145,000.00	(70,365.00)	(97,421.00)	-
US62878D1000	N-ABLE INC COMMON STOCK USD 0.001	703.00	(400,000.00)	(7,543.19)	14,066.04
NQU2IDX	NASDAQ 100 E-MINI EQUITY INDEX 16/SEP/2022 NQU2	2.00	(1,406.00)	-	505,755.34
NQM2IDX	NASDAQ 100 E-MINI EQUITY INDEX 17/JUN/2022 NQM2	2.00	(2.00)	-	473,595.34
NQH2IDX	NASDAQ 100 E-MINI EQUITY INDEX 18/MAR/2022 NQH2	1.00	(2.00)	-	561,214.84
US63111XAE13	NASDAQ INC 2.5% DUE 12-21-2040	400,000.00	(1,958,000.00)	(279,967.00)	900,138.00
US63111XAB73	NASDAQ INC CALLABLE NOTES FIXED 3.25% 28/APR/2050	200,000.00	(3,327,000.00)	(170,518.00)	2,873,201.70
US631103AM02	NASDAQ INC CALLABLE NOTES FIXED 3.95% 07/MAR/2052	1,440,000.00		(1,236,916.45)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(575,000.00)		237,141.00
US6311031081	NASDAQ INC COMMON STOCK USD 0.01	4,995.00	(4,641.00)	(284,654.95)	499,917.28
ZAE000015889	NASPERS LTD COMMON STOCK ZAR 2	103.00	(1,439.00)	(15,971.91)	203,328.86
US6323071042	NATERA INC COMMON STOCK USD 0.0001	1,388.00	(2,203.00)	(46,678.44)	87,865.44
US632525AS04	NATIONAL AUSTRALIA BANK LTD CALLABLE MEDIUM TERM	560,000.00	(1,084,000.00)	(531,748.00)	-
AU000000NAB4	NATIONAL AUSTRALIA BANK LTD COMMON STOCK AUD 0	317.00	(33,290.00)	(6,759.93)	676,093.00
US63254ABE73	NATIONAL AUSTRALIA BANK LTD/NEW YORK MEDIUM TERM	5,473,000.00	(5,473,000.00)	(5,473,000.00)	5,342,540.09
US63307A2534	NATIONAL BANK OF CANADA CALLABLE MEDIUM TERM NOTE	4,700,000.00	(2,738,000.00)	(4,696,428.00)	-
CA6330671034	NATIONAL BANK OF CANADA COMMON STOCK CAD 0	2,514.00	(5,286.00)	(175,921.47)	355,229.00
GB0006215205	NATIONAL EXPRESS GROUP PLC COMMON STOCK GBP 5	12,761.00	(15,423.00)	(38,198.41)	33,725.44
US6361801011	NATIONAL FUEL GAS CO COMMON STOCK USD 1	7,800.00	(13,050.00)	(537,372.18)	889,562.50
US6362744095	NATIONAL GRID PLC ADR USD	14,833.00	(14,833.00)	(1,087,955.51)	960,401.16
GB00BDR05C01	NATIONAL GRID PLC COMMON STOCK GBP 12.43129	1,601.00	(6,062.00)	(21,241.59)	75,548.00
US6365181022	NATIONAL INSTRUMENTS CORP COMMON STOCK USD 0.01	2,195.00	(3,520.00)	(69,669.30)	122,286.30
US637417AQ97	NATIONAL RETAIL PROPERTIES INC NT 3.5%	260,000.00	(1,747,000.00)	(162,211.00)	-
US637432NY77	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	625,000.00	(625,000.00)	(622,712.50)	570,300.00
US637432NW12	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	1,872,000.00	(1,091,000.00)	(1,530,477.71)	-
US637432NX94	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	1,100,000.00	(1,623,000.00)	(899,481.00)	-
US637432NZ43	NATIONAL RURAL UTILS COOP 4.15% DUE	145,000.00	(145,000.00)	(144,477.00)	139,185.00
US637432PA73	NATIONAL RURAL UTILS COOP FIN CORP BD	960,000.00	(960,000.00)	(959,511.00)	977,764.00
US6378701063	NATIONAL STORAGE AFFILIATES TRUST REIT USD 0.01	1,300.00	(736.00)	(65,755.56)	37,674.00
US63861VAF40	NATIONWIDE BUILDING SOCIETY CALLABLE MEDIUM TERM	4,805,000.00	(4,805,000.00)	(4,704,648.95)	4,475,809.45
US63861UAA79	NATIONWIDE CHILDREN'S HOSPITAL INC CALLABLE BOND	885,000.00	(597,000.00)	(867,924.00)	-
US63743HFG20	NATL RURAL UTILS FIXED 4.8% DUE	2,906,000.00	(849,000.00)	(2,901,230.00)	845,094.00
US63902HBF55	NATURE CONSERVANCY/THE CALLABLE BOND FIXED 3.957%	495,000.00	(266,000.00)	(498,231.90)	164,364.00
US639057AF59	NATWEST GROUP PLC CALLABLE NOTES VARIABLE	3,140,000.00	(3,140,000.00)	(3,140,000.00)	3,172,725.56
US639057AB46	NATWEST GROUP PLC CALLABLE NOTES VARIABLE	3,250,000.00	(1,364,000.00)	(2,592,720.00)	-
US639057AD02	NATWEST GROUP PLC CALLABLE NOTES VARIABLE USD 1000	1,200,000.00	(700,000.00)	(1,130,500.00)	-
US639057AG33	NATWEST GROUP PLC FIXED 7.472% DUE	6,320,000.00	(767,000.00)	(6,320,000.00)	779,048.00
US780097BD21	NATWEST GROUP PLC NOTES FIXED 3.875% 12/SEP/2023	2,765,000.00	(2,500,000.00)	(2,781,617.65)	2,517,225.00
US63942MAA80	NAVIENT PRIVATE EDUCATION REFI LOAN TRUST 2022-A	1,781,000.00	(164,931.30)	(1,780,966.34)	157,045.52
US63946BAJ98	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	250,000.00	(1,594,000.00)	(225,415.00)	-
US63947X1019	NCINO INC COMMON STOCK USD	1,978.00	(1,508.00)	(100,741.70)	48,848.41
US62886E1082	NCR CORP COMMON STOCK USD 0.01	2,126.00	(2,126.00)	(65,289.46)	65,289.46
JP3733000008	NEC CORP COMMON STOCK JPY	7,700.00	(17,356.00)	(317,615.44)	615,134.89
US6402681083	NEKTAR THERAPEUTICS COMMON STOCK USD 0.0001	3,064.00	(6,128.00)	(11,244.88)	23,588.84
DE0006452907	NEMETSCHEK SE ORD NPV	338.00	(80.00)	(18,649.00)	4,706.00
FI0009013296	NESTE OYJ NPV	580.00	(9,010.00)	(27,162.00)	421,896.00
US641062BA11	NESTLE HLDGS INC 4% DUE 09-12-2025	2,372,000.00	(2,372,000.00)	(2,371,217.00)	2,379,306.00
US641062AR54	NESTLE HOLDINGS INC CALLABLE NOTES FIXED 0.625%	460,000.00	(460,000.00)	(420,324.50)	417,754.00
US641062AV66	NESTLE HOLDINGS INC CALLABLE NOTES FIXED 1.15%	190,000.00	(190,000.00)	(173,395.90)	164,890.00
US641062AY06	NESTLE HOLDINGS INC CALLABLE NOTES FIXED 2.5%	270,000.00	(2,555,000.00)	(229,861.80)	1,982,764.75
US641062AL84	NESTLE HOLDINGS INC CALLABLE NOTES FIXED 3.9%	165,000.00	(890,000.00)	(182,922.30)	223,698.00
US6410694060	NESTLE SA ADR USD	3,713.00	(3,713.00)	(492,880.89)	451,755.42
CH0038863350	NESTLE SA COMMON STOCK CHF 0.1	6,236.00	(23,523.00)	(808,911.76)	2,696,364.73

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
JP3758200004	NET ONE SYSTEMS CO LTD COMMON STOCK JPY	2,600.00		(60,618.41)	
			(9,900.00)		213,915.02
US64110D1046	NETAPP INC COMMON STOCK USD 0.001	3,533.00		(227,878.50)	
			(5,756.00)		389,293.62
US64110LAS51	NETFLIX INC CALLABLE NOTES FIXED 4.875%	850,000.00		(903,102.00)	
			(11,847,000.00)		8,375,876.73
US64110LAU08	NETFLIX INC CALLABLE NOTES FIXED 5.375%	273,000.00		(321,457.50)	
			(652,000.00)		508,551.20
US64110L1061	NETFLIX INC COMMON STOCK USD 0.001	7,793.00		(1,436,754.45)	
			(12,561.00)		2,519,299.29
US64133Q1085	NEUBERGER BERMAN NEXT GENERATION CONNECTIVITY FUNI	87,239.00		(1,024,865.14)	
			(29,700.00)		323,990.00
US64125C1099	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD 0.001	3,537.00		(357,102.79)	
			(3,701.00)		370,813.36
US641423CE69	NEVADA POWER CO CALLABLE BOND FIXED 3.125%	370,000.00		(283,605.00)	
			(1,125,000.00)		262,418.80
US641423CF35	NEVADA PWR CO GEN & REF NT 5.9%	930,000.00		(924,625.00)	
			(350,000.00)		343,053.00
US6443931000	NEW FORTRESS ENERGY INC COMMON STOCK USD 0.01	416.00		(17,309.76)	
			(454.00)		18,143.93
US646136XS57	NEW JERSEY ST TRANSN TR FD AUTH 5.754%	1,285,000.00		(1,341,887.00)	
			(3,915,000.00)		-
US64829B1008	NEW RELIC INC COMMON STOCK USD 0.001	867.00		(39,934.02)	
			(1,392.00)		72,271.02
US64831DAB82	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2022-INV1	499,977.00		(492,164.86)	
			(475,998.00)		414,118.00
US649322AF16	NEW YORK & 3.954% DUE 08-01-2119	365,000.00		(231,943.00)	
			(1,723,000.00)		-
US6494451031	NEW YORK COMMUNITY BANCORP INC COMMON STOCK USD	9,037.00		(78,616.82)	
			(21,894.00)		205,913.82
US6501111073	NEW YORK TIMES CO/THE COMMON STOCK USD 0.1	2,750.00		(79,997.50)	
			(4,407.00)		130,567.50
US65120FAD69	NEWCREST FINANCE PTY LTD CALLABLE NOTES FIXED	1,060,000.00		(945,657.80)	
			(1,892,000.00)		993,228.00
AU000000NCM7	NEWCREST MINING LTD	990.00		(15,896.63)	
			(11,289.00)		152,055.09
US651229BC91	NEWELL BRANDS INC 6.375% DUE 09-15-2027	2,202,000.00		(2,202,000.00)	
			(3,519,000.00)		3,532,065.00
US651229AW64	NEWELL BRANDS INC CALLABLE NOTES FIXED 4.7%	1,775,000.00		(1,774,687.50)	
			(3,210,000.00)		1,361,464.50
US651229BB19	NEWELL BRANDS INC CALLABLE NOTES FIXED 4.875%	725,000.00		(772,125.00)	
			(725,000.00)		740,406.25
US6512291062	NEWELL BRANDS INC COMMON STOCK USD 1	5,833.00		(106,802.23)	
			(9,652.00)		176,799.37
US6515871076	NEWMARKET CORP COMMON STOCK USD 0	115.00		(33,553.55)	
			(790.00)		236,769.55
US6516391066	NEWMONT CORP COMMON STOCK USD 1.6	12,757.00		(830,270.19)	
			(20,708.00)		1,190,197.45
US65249B8B53	NEWS CORP CALLABLE NOTES FIXED 5.125% 15/FEB/2032	750,000.00		(750,000.00)	
			(225,000.00)		-
US65249B2088	NEWS CORP COMMON STOCK USD	2,099.00		(32,534.50)	
			(14,353.00)		233,339.81
US65249B1098	NEWS CORP COMMON STOCK USD 0.01	5,834.00		(88,793.48)	
			(10,403.00)		173,127.68
IT0005366767	NEXI SPA NPV	218.00		(1,900.00)	
			(512.00)		4,193.00
JP3758190007	NEXON CO LTD COMMON STOCK JPY	14,500.00		(304,673.75)	
			(14,106.00)		283,775.64
US65336K1034	NEXSTAR MEDIA GROUP INC COMMON STOCK USD 0.01	1,535.00		(240,277.06)	
			(4,206.00)		792,106.33
US65339KBL35	NEXTERA ENERGY CAPITAL HLDGS INC 4.255%	23,948,000.00		(24,018,989.00)	
			(15,105,000.00)		3,239,487.00
US65339KBW99	NEXTERA ENERGY CAPITAL HOLDINGS INC CALLABLE BOND	2,050,000.00		(1,949,386.00)	
			(2,500,000.00)		-
US65339KCA60	NEXTERA ENERGY CAPITAL HOLDINGS INC CALLABLE NOTES	440,000.00		(413,776.00)	
			(1,685,000.00)		1,168,347.48
US65339KCG31	NEXTERA ENERGY CAPITAL HOLDINGS INC CALLABLE NOTES	6,992,000.00		(7,003,947.00)	
			(6,282,000.00)		5,707,552.83
US65339KCH14	NEXTERA ENERGY CAPITAL HOLDINGS INC CALLABLE NOTES	4,100,000.00		(4,111,334.00)	
			(2,865,000.00)		1,028,142.15
US65339KCJ79	NEXTERA ENERGY CAPITAL HOLDINGS INC CALLABLE NOTES	5,397,000.00		(5,392,952.25)	
			(3,972,000.00)		3,410,180.30
US65339KCD00	NEXTERA ENERGY CAPITAL HOLDINGS INC CALLABLE NOTES	370,000.00		(369,977.80)	
			(370,000.00)		-
US65339KCF57	NEXTERA ENERGY CAPITAL HOLDINGS INC CALLABLE NOTES	4,550,000.00		(4,549,909.00)	
			(2,651,000.00)		-
US65339F1012	NEXTERA ENERGY INC COMMON STOCK USD 0.01	31,753.00		(2,315,180.09)	
			(51,921.00)		4,057,374.23
US65342QAB86	NEXTERA ENERGY OPERATING PARTNERS LP CALLABLE	610,000.00		(624,487.50)	
			(610,000.00)		590,075.00
US65342QAK85	NEXTERA ENERGY OPERATING PARTNERS LP CALLABLE	250,000.00		(241,692.50)	
			(1,133,000.00)		1,126,331.95
JP3695200000	NGK INSULATORS LTD COMMON STOCK JPY	36,200.00		(497,448.41)	
			(54,591.00)		737,393.75
US62921N1054	NGM BIOPHARMACEUTICALS INC COMMON STOCK USD 0.001	354,512.00		(5,218,416.64)	
			(177,256.00)		892,870.00
US62928CAA09	NGPL PIPECO LLC CALLABLE NOTES FIXED 3.25%	100,000.00		(83,592.00)	
			(200,000.00)		-
JP3743000006	NH FOODS LTD COMMON STOCK JPY	1,700.00		(55,616.72)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(8,200.00)		241,568.39
US65364UAQ94	NIAGARA MOHAWK POWER CORP CALLABLE NOTES FIXED	700,000.00		(685,915.00)	
SE0015988019	NIBE INDUSTRIER AB COMMON STOCK SEK	650.00	(700,000.00)	(5,734.56)	-
IL0002730112	NICE LTD COMMON STOCK ILS 1	162.00	(2,027.00)	(35,151.65)	18,972.00
GB00BWFY5505	NIELSEN HOLDINGS LTD COMMON STOCK MXN 0.07	5,332.00	(454.00)	(122,209.44)	108,161.49
JP3689050007	NIHON M&A CENTER HOLDINGS INC COMMON STOCK JPY	13,200.00	(8,916.00)	(184,642.73)	216,245.21
US654106AL77	NIKE INC CALLABLE NOTES FIXED 3.25% 27/MAR/2040	4,566,000.00	(6,870.00)	(4,635,226.81)	80,200.00
US654106AM50	NIKE INC CALLABLE NOTES FIXED 3.375% 27/MAR/2050	390,000.00	(5,537,000.00)	(406,559.40)	4,279,365.74
US654106AD51	NIKE INC CALLABLE NOTES FIXED 3.625% 01/MAY/2043	600,000.00	(825,000.00)	(553,662.00)	792,096.75
US6541061031	NIKE INC COMMON STOCK USD 0	19,942.00	(277,000.00)	(2,166,127.96)	-
JP3756600007	NINTENDO CO LTD COMMON STOCK JPY	1,000.00	(35,948.00)	(418,663.50)	3,950,621.95
JP3027670003	NIPPON BUILDING FUND INC REIT JPY	1.00	(13,054.00)	(5,300.11)	1,715,866.83
JP3688370000	NIPPON EXPRESS HOLDINGS INC COMMON STOCK JPY	5,114.00	(2.00)	(290,625.78)	9,988.00
JP3749400002	NIPPON PAINT HOLDINGS CO LTD COMMON STOCK JPY	600.00	(1,728.00)	(4,476.29)	90,651.00
JP3381000003	NIPPON STEEL CORP COMMON STOCK JPY	18,000.00	(1,101.00)	(306,123.54)	8,604.00
JP3735400008	NIPPON TELEGRAPH & TELEPHONE CORP COMMON STOCK JPY	2,700.00	(63,562.00)	(76,174.15)	935,296.21
JP3753000003	NIPPON YUSEN KABUSHIKI KAISHA NPV	100.00	(124,990.00)	(2,295.00)	3,533,342.84
US65473QBC69	NISOURCE FIN CORP 4.8% DUE 02-15-2044	440,000.00	(225.00)	(423,377.00)	17,309.00
US65473QBD43	NISOURCE FIN CORP 5.65% DUE 02-01-2045	135,000.00	(2,217,000.00)	(130,507.00)	377,330.00
US65473PAK12	NISOURCE INC CALLABLE NOTES FIXED 0.95%	1,690,000.00	(168,000.00)	(1,537,663.40)	-
US65473PAL94	NISOURCE INC CALLABLE NOTES FIXED 1.7% 15/FEB/2031	1,852,000.00	(2,705,000.00)	(1,532,260.59)	1,562,706.00
US65473PAJ49	NISOURCE INC CALLABLE NOTES FIXED 3.6% 01/MAY/2030	8,116,000.00	(1,392,000.00)	(8,300,737.53)	448,282.00
US65473QBF90	NISOURCE INC CALLABLE NOTES FIXED 4.375%	390,000.00	(3,952,000.00)	(351,421.20)	7,242.69
US65473PAM77	NISOURCE INC CALLABLE NOTES FIXED 5% 15/JUN/2052	835,000.00	(1,580,000.00)	(829,465.40)	737,707.45
US65473P1057	NISOURCE INC COMMON STOCK USD 0.01	20,476.00	(70,000.00)	(602,783.44)	-
US65480JAD28	NISSAN AUTO 4.45% DUE 11-15-2029	486,000.00	(19,924.00)	(485,992.00)	579,254.79
JP3670800006	NISSAN CHEMICAL CORP COMMON STOCK JPY	100.00	(29,000.00)	(5,190.98)	28,283.00
US65474AA94	NISSAN MOTOR CO LTD CALLABLE NOTES FIXED 3.043%	720,000.00	(4,692.00)	(717,343.20)	224,062.28
US65474AB77	NISSAN MOTOR CO LTD CALLABLE NOTES FIXED 3.522%	1,000,000.00	(4,775,000.00)	(981,870.00)	3,656,673.30
JP3672400003	NISSAN MOTOR CO LTD	22,800.00	(690,000.00)	(78,641.00)	-
US65480CAC91	NISSAN MTR ACCEP CO LLC NT 144A 1.85%	2,216,000.00	(25,406.00)	(1,803,669.00)	87,847.00
US654740BQ16	NISSAN MTR ACCEP CORP NT 144A 1.05%	450,000.00	(1,875,000.00)	(413,496.00)	658,589.00
JP3678000005	NISSINBO HOLDINGS INC COMMON STOCK JPY	3,800.00	(150,000.00)	(32,336.69)	-
JP3675600005	NISSIN FOODS HOLDINGS CO LTD COMMON STOCK JPY	2,500.00	(26,500.00)	(173,419.90)	201,348.43
NL00150010L1	NN GROUP N.V. EUR0.12 (STK	1,103.00	(530.00)	-	39,650.00
NL0010773842	NN GROUP NV COMMON STOCK EUR 0.12	2,211.00	(1,103.00)	(111,755.41)	-
US637417AR70	NNN REIT INC CALLABLE NOTES FIXED 3% 15/APR/2052	285,000.00	(27,181.00)	(248,334.75)	1,397,619.37
US6374171063	NNN REIT INC REIT USD 0.01	2,899.00	(702,000.00)	(119,873.65)	321,868.00
US654902AC90	NOKIA OYJ CALLABLE NOTES FIXED 6.625% 15/MAY/2039	445,000.00	(7,828.00)	(536,393.00)	341,721.87
FI0009000681	NOKIA OYJ EUR0.06	225.00	(1,335,000.00)	(1,084.00)	1,370,488.00
JP3762600009	NOMURA HOLDINGS INC COMMON STOCK JPY	14,500.00	(6,648.00)	(62,135.34)	33,275.00
US65535HAZ29	NOMURA HOLDINGS INC NOTES FIXED 2.329% 22/JAN/2027	1,945,000.00	(330,544.00)	(1,945,000.00)	1,305,520.13
US65535HBE80	NOMURA HOLDINGS INC NOTES FIXED 5.099% 03/JUL/2025	803,000.00	(1,945,000.00)	(803,000.00)	-
US65535HBF55	NOMURA HOLDINGS INC NOTES FIXED 5.386% 06/JUL/2027	701,000.00	(803,000.00)	(701,000.00)	809,152.89
US65535HBC25	NOMURA HOLDINGS INC NOTES FIXED 5.605% 06/JUL/2029	803,000.00	(701,000.00)	(803,000.00)	712,964.00
			(803,000.00)		822,811.00

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
JP3048110005	NOMURA REAL ESTATE MASTER FU	1.00		(1,156.00)	
			(6.00)		7,348.00
JP3762800005	NOMURA RESEARCH INSTITUTE NPV	200.00		(4,549.00)	
			(369.00)		10,063.00
FI4000297767	NORDEA BANK ABP COMMON STOCK SEK 1	93,135.00		(925,452.99)	
			(152,154.00)		1,444,515.98
US6556631025	NORDSON CORP COMMON STOCK USD 0	914.00		(180,962.86)	
			(1,493.00)		313,684.69
US6556641008	NORDSTROM INC COMMON STOCK USD 0	1,870.00		(44,936.10)	
			(3,004.00)		65,649.10
US655844CF36	NORFOLK SOUTHERN CORP CALLABLE NOTES FIXED 3.05%	1,377,000.00		(1,041,726.51)	
			(6,025,000.00)		3,468,458.09
US655844CH91	NORFOLK SOUTHERN CORP CALLABLE NOTES FIXED 3.155%	1,132,000.00		(970,561.19)	
			(2,061,000.00)		834,457.19
US655844CD87	NORFOLK SOUTHERN CORP CALLABLE NOTES FIXED 3.4%	145,000.00		(132,766.35)	
			(675,000.00)		587,567.40
US655844CN69	NORFOLK SOUTHERN CORP CALLABLE NOTES FIXED 3.7%	770,000.00		(765,472.40)	
			(282,000.00)		162,220.00
US655844BX50	NORFOLK SOUTHERN CORP CALLABLE NOTES FIXED 3.942%	1,180,000.00		(1,148,092.05)	
			(1,828,000.00)		1,040,291.60
US655844CC05	NORFOLK SOUTHERN CORP CALLABLE NOTES FIXED 4.1%	540,000.00		(566,485.45)	
			(769,000.00)		365,020.50
US655844CJ57	NORFOLK SOUTHERN CORP CALLABLE NOTES FIXED 4.1%	885,000.00		(690,091.05)	
			(801,000.00)		608,401.40
US655844BY34	NORFOLK SOUTHERN CORP CALLABLE NOTES FIXED 4.15%	160,000.00		(147,048.00)	
			(5,251,000.00)		2,092,341.45
US655844BQ00	NORFOLK SOUTHERN CORP CALLABLE NOTES FIXED 4.45%	550,000.00		(653,598.00)	
			(79,000.00)		-
US655844CP18	NORFOLK SOUTHERN CORP CALLABLE NOTES FIXED 4.55%	7,029,000.00		(6,647,787.10)	
			(3,194,000.00)		2,325,800.37
US6558441084	NORFOLK SOUTHERN CORP COMMON STOCK USD 1	3,872.00		(868,102.40)	
			(8,250.00)		1,933,025.07
US655844CL04	NORFOLK SOUTHN CORP SR NT 2.9%	345,000.00		(218,940.00)	
			(207,000.00)		76,168.00
NO0005052605	NORSK HYDRO ASA COMMON STOCK NOK 1.098	3,413.00		(23,979.45)	
			(118,748.00)		1,227,342.03
GB00BJ002303	NORTH AMERICAN INCOME TRUST PLC CLOSED-END FUND	172,898.00		(664,831.80)	
			(550,000.00)		1,940,600.00
AU000000NST8	NORTHERN STAR RESOURCES LTD COMMON STOCK AUD 0	146,385.00		(1,026,178.61)	
			(66,966.00)		339,126.11
US665772CV98	NORTHERN STATES POWER CO/MN CALLABLE BOND FIXED	6,467,000.00		(6,479,944.53)	
			(2,799,000.00)		-
US665772CR86	NORTHERN STATES POWER CO/MN CALLABLE BOND FIXED	200,000.00		(192,014.00)	
			(1,223,000.00)		-
US6658591044	NORTHERN TRUST CORP COMMON STOCK USD 1.666666	3,276.00		(307,714.68)	
			(5,330.00)		511,058.38
CA6665111002	NORTHLAND POWER INC COMMON STOCK CAD 0	1,730.00		(54,018.02)	
			(3,429.00)		116,591.88
US665772CP21	NORTHN STS PWR CO 3.6% DUE 05-15-2046	185,000.00		(138,151.00)	
			(156,000.00)		-
US666807BM30	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 2.93%	125,000.00		(122,483.75)	
			(735,000.00)		470,895.00
US666807BP60	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 4.03%	2,825,000.00		(2,596,042.50)	
			(6,931,000.00)		1,171,009.40
US666807BS00	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 4.4%	685,000.00		(682,095.54)	
			(67,000.00)		67,628.00
US666807BD31	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 5.05%	180,000.00		(179,541.00)	
			(100,000.00)		-
US666807BU55	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 5.25%	325,000.00		(343,343.00)	
			(1,378,000.00)		1,228,051.65
US666807BW12	NORTHROP GRUMMAN CORP CALLABLE NOTES FIXED 7.875%	500,000.00		(569,536.80)	
			(72,000.00)		-
US6668071029	NORTHROP GRUMMAN CORP COMMON STOCK USD 1	2,393.00		(1,111,236.21)	
			(4,681.00)		2,174,714.56
US668138AC47	NORTHWESTERN MUTUAL LIFE INSURANCE CO/THE CALLABLE	270,000.00		(251,751.94)	
			(520,000.00)		-
US668444AC61	NORTHWESTERN UNIV 4.643% DUE 12-01-2044	415,000.00		(398,363.00)	
			(825,000.00)		-
US6687711084	NORTONLIFELOCK INC COMMON STOCK	22,313.00		(530,884.68)	
			(27,589.00)		621,686.43
BMG667211046	NORWEGIAN CRUISE LINE HOLDINGS LTD COMMON STOCK	5,569.00		(63,876.43)	
			(8,939.00)		114,916.23
US637071AK74	NOV INC CALLABLE NOTES FIXED 3.95% 01/DEC/2042 USD	989,000.00		(731,978.00)	
			(989,000.00)		-
US62955J1034	NOV INC COMMON STOCK USD 0.01	6,525.00		(112,199.75)	
			(10,242.00)		176,106.75
US66987V1098	NOVARTIS AG ADR USD	1,318.00		(111,503.25)	
			(7,438.00)		648,231.25
CH0012005267	NOVARTIS AG COMMON STOCK CHF 0.5	53,960.00		(4,749,800.97)	
			(64,832.00)		5,481,065.46
US66989HAR93	NOVARTIS CAPITAL CORP CALLABLE NOTES FIXED 2.2%	2,500,000.00		(2,208,525.00)	
			(2,500,000.00)		2,268,925.00
US66989HAF55	NOVARTIS CAPITAL CORP CALLABLE NOTES FIXED 3.7%	160,000.00		(165,996.80)	
			(575,000.00)		-
US66989HAK41	NOVARTIS CAPITAL CORP CALLABLE NOTES FIXED 4%	320,000.00		(375,219.20)	
			(412,000.00)		324,964.20
US66989HAH12	NOVARTIS CAPITAL CORP CALLABLE NOTES FIXED 4.4%	550,000.00		(587,242.95)	
			(2,495,000.00)		922,113.50
US6700024010	NOVAVAX INC COMMON STOCK USD 0.01	2,820.00		(183,033.18)	

IBM PERSONAL PENSION PLAN
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
DK0060534915	NOVO NORDISK A/S COMMON STOCK DKK 0.2	10,309.00	(3,535.00)	(1,084,698.87)	189,930.64
JE00BY554X48	NOVOCURE LTD	1,709.00	(48,523.00)	(100,420.84)	5,222,944.35
DK0060336014	NOVOZYMES A/S SERIES'B'DKK2 (POST	24.00	(2,729.00)	(1,215.00)	184,562.57
US629377CN02	NRG ENERGY INC CALLABLE NOTES FIXED 2% 02/DEC/2025	200,000.00	(239.00)	(181,596.00)	13,658.00
US6293775085	NRG ENERGY INC COMMON STOCK USD 0.01	19,568.00	(1,025,000.00)	(772,061.61)	-
US67021CA561	NSTAR ELECTRIC CO CALLABLE NOTES FIXED 4.55%	387,000.00	(22,089.00)	(388,149.42)	847,524.29
JP3165700000	NTT DATA CORP COMMON STOCK JPY	6,900.00	(177,000.00)	(122,708.87)	26,446.45
US62954WAJ45	NTT FINANCE CORP CALLABLE NOTES FIXED 4.239%	3,455,000.00	(52,479.00)	(3,455,000.00)	812,578.12
US62954WAK18	NTT FINANCE CORP CALLABLE NOTES FIXED 4.372%	845,000.00	(3,455,000.00)	(845,000.00)	1,401,610.00
US670346AV71	NUCOR CORP CALLABLE NOTES FIXED 3.125% 01/APR/2032	1,855,000.00	(492,000.00)	(1,823,918.15)	-
US670346AW54	NUCOR CORP CALLABLE NOTES FIXED 3.85% 01/APR/2052	4,264,000.00	(1,855,000.00)	(4,181,421.10)	978,274.30
US670346AX38	NUCOR CORP CALLABLE NOTES FIXED 3.95% 23/MAY/2025	760,000.00	(2,407,000.00)	(759,513.60)	1,402,105.16
US6703461052	NUCOR CORP COMMON STOCK USD 0.4	6,846.00	(760,000.00)	(810,648.33)	764,028.00
US67059N1081	NUTANIX INC COMMON STOCK USD 0.000025	3,309.00	(9,963.00)	(49,386.59)	1,221,988.17
CA67077M1086	NUTRIEN LTD	8,586.00	(5,018.00)	(670,668.66)	83,580.59
US67077MAZ14	NUTRIEN LTD 5.9% DUE 11-07-2024 BEO	1,185,000.00	(13,852.00)	(1,184,526.00)	1,184,823.95
US67077MAU27	NUTRIEN LTD CALLABLE NOTES FIXED 5% 01/APR/2049	160,000.00	(1,185,000.00)	(185,571.20)	1,186,635.00
US67077MAS70	NUTRIEN LTD CALLABLE NOTES FIXED 5.25% 15/JAN/2045	195,000.00	(1,867,000.00)	(232,268.40)	2,001,612.51
US67071L1061	NUVEEN AMT-FREE MUNICIPAL CREDIT INCOME FUND	49,178.00	(173,000.00)	(773,198.51)	-
US67077P1012	NUVEEN EMERGING MARKETS DEBT 2022 TARGET TERM FUNCI	12,382.00	(18,631.00)	(86,839.99)	268,473.00
US67075G1031	NUVEEN GLOBAL HIGH INCOME FUND CLOSED-END FUND USD	15,305.00	(29,405.00)	(204,778.64)	194,275.00
US6706711065	NUVEEN INTERMEDIATE DURATION MUNICIPAL TERM FUND	14,803.00	(7,267.00)	(200,232.78)	112,646.87
US6706771036	NUVEEN INTERMEDIATE DURATION QUALITY MUNICIPAL	4,643.00	(12,109.00)	(58,963.59)	168,904.45
CA67079A1021	NUVEI CORP COMMON STOCK CAD	752.00	(4,574.00)	(36,015.89)	66,003.40
IE00BDVJJQ56	NVENT ELECTRIC PLC COMMON STOCK USD 0.01	10,083.00	(1,078.00)	(341,929.56)	32,548.00
US67066GAM69	NVIDIA CORP CALLABLE NOTES FIXED 1.55% 15/JUN/2028	1,395,000.00	(6,927.00)	(1,273,339.45)	227,787.47
US67066GAG91	NVIDIA CORP CALLABLE NOTES FIXED 3.5% 01/APR/2040	370,000.00	(505,000.00)	(373,597.90)	-
US67066GAJ31	NVIDIA CORP CALLABLE NOTES FIXED 3.7% 01/APR/2060	285,000.00	(5,276,000.00)	(255,100.65)	4,283,663.27
US67066G1040	NVIDIA CORP COMMON STOCK USD 0.001	38,493.00	(1,151,000.00)	(6,372,000.18)	798,530.90
US62944T1051	NVR INC COMMON STOCK USD 0.01	50.00	(71,960.00)	(190,175.00)	11,521,537.21
US62954HAC25	NXP BV / NXP FUNDING LLC / NXP USA INC CALLABLE	1,000,000.00	(84.00)	(1,036,880.00)	340,581.46
US62954HAF55	NXP BV / NXP FUNDING LLC / NXP USA INC CALLABLE	600,000.00	(1,195,000.00)	(547,014.00)	1,236,899.34
US62954HAH12	NXP BV / NXP FUNDING LLC / NXP USA INC CALLABLE	404,000.00	(16,974,000.00)	(362,194.08)	16,514,721.59
US62954HAJ77	NXP BV / NXP FUNDING LLC / NXP USA INC CALLABLE	3,676,000.00	(4,171,000.00)	(3,547,990.78)	4,066,493.38
US62954HAN89	NXP BV / NXP FUNDING LLC / NXP USA INC CALLABLE	880,000.00	(2,658,000.00)	(869,359.49)	272,526.24
US62954HAU23	NXP BV / NXP FUNDING LLC / NXP USA INC CALLABLE	15,509,000.00	(307,000.00)	(15,233,266.91)	119,981.75
US62954HAY45	NXP BV / NXP FUNDING LLC / NXP USA INC CALLABLE	2,467,000.00	(6,008,000.00)	(2,307,349.75)	1,705,712.73
US62954HBB33	NXP BV / NXP FUNDING LLC / NXP USA INC CALLABLE	2,653,000.00	(767,000.00)	(2,654,306.73)	26,830.30
US62954HBE71	NXP BV / NXP FUNDING LLC / NXP USA INC CALLABLE	1,583,000.00	(1,753,000.00)	(1,580,673.19)	1,278,799.80
US62954HAL24	NXP BV / NXP FUNDING LLC / NXP USA INC CALLABLE	1,340,000.00	(1,373,000.00)	(1,325,735.15)	1,364,285.81
US62954HAW88	NXP BV / NXP FUNDING LLC / NXP USA INC CALLABLE	827,000.00	(227,000.00)	(868,676.73)	-
US62954HAX61	NXP BV / NXP FUNDING LLC / NXP USA INC CALLABLE	1,000,000.00	(396,000.00)	(1,034,397.69)	-
US62954HAZ10	NXP BV / NXP FUNDING LLC / NXP USA INC CALLABLE	300,000.00	(1,000,000.00)	(315,327.00)	-
US62954HAV06	NXP BV / NXP FUNDING LLC / NXP USA INC CALLABLE	1,100,000.00	(100,000.00)	(1,097,152.93)	-
			(300,000.00)		-

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US62954HAD08	NXP BV / NXP FUNDING LLC / NXP USA INC NOTES	271,000.00		(247,058.99)	1,693,964.21
US62947QBA58	NXP BV / NXP FUNDING LLC CALLABLE NOTES FIXED	1,719,000.00	(1,701,000.00)	(1,718,786.77)	-
US62947QBB32	NXP BV / NXP FUNDING LLC CALLABLE NOTES FIXED	1,210,000.00	(1,719,000.00)	(1,382,342.27)	-
NL0009538784	NXP SEMICONDUCTORS NV COMMON STOCK USD	4,224.00	(705,000.00)	(671,996.16)	2,056,105.21
US62954RAA41	NYU LANGONE HOSPITALS CALLABLE BOND FIXED 3.38%	585,000.00	(13,133.00)	(461,371.95)	79,933.00
US67181A1079	OAK STREET HEALTH INC COMMON STOCK MXN 0.001	4,598.00	(481,000.00)	(84,301.52)	50,879.52
JP3190000004	OBAYASHI CORP COMMON STOCK JPY	4,200.00	(2,525.00)	(29,760.89)	422,740.74
JP3173400007	OBIC CO LTD COMMON STOCK JPY	100.00	(61,214.00)	(16,098.06)	19,729.00
GB00B3MBS747	OCADO GROUP PLC COMMON STOCK GBP 2	482.00	(132.00)	(4,808.04)	6,948.00
US674599ED34	OCCIDENTAL PETE CORP 6.625% DUE	7,691,000.00	(823.00)	(8,297,865.00)	-
US674599EE17	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES FIXED	6,755,000.00	(1,717,000.00)	(6,999,868.75)	3,657,680.00
US674599CM50	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES FIXED 3%	1,535,000.00	(6,755,000.00)	(1,458,250.00)	1,473,600.00
US674599DY89	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES FIXED 8%	860,000.00	(1,535,000.00)	(905,150.00)	-
US6745991058	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD 0.2	17,625.00	(550,000.00)	(1,073,434.48)	1,580,800.35
US6745991629	OCCIDENTAL PETROLEUM-CW27	1,880.00	(26,167.00)	(68,112.40)	68,112.40
NL0010558797	OCI NV COMMON STOCK EUR 0.02	412.00	(1,880.00)	(14,479.34)	5,908.00
US67576GAD97	ODEBRECHT OFFSHORE DRILLING FINANCE LTD CALLABLE	39,874.00	(158.00)	(9,113.79)	0.09
US6708371033	OGE ENERGY CORP COMMON STOCK USD 0.01	3,022.00	(0.06)	(106,585.94)	187,825.50
US677050AR78	OGLETHORPE POWER CORP CALLABLE BOND FIXED 4.5%	1,255,000.00	(5,023.00)	(1,249,427.80)	-
US677050AH96	OGLETHORPE PWR 5.25% DUE 09-01-2050	70,000.00	(786,000.00)	(56,314.00)	-
US677050AN64	OGLETHORPE PWR CORP 5.05% DUE 10-01-2048	315,000.00	(320,000.00)	(247,357.00)	-
US199575AV32	OHIO POWER CO CALLABLE NOTES FIXED 5.85%	240,000.00	(979,000.00)	(302,812.80)	70,412.00
US677415CR01	OHIO PWR CO CORP 4.0%	190,000.00	(68,000.00)	(158,327.00)	-
67773#AK6	OHIO VALLEY ELECTRIC CORPORATION SERIES 2008-C	8,530,868.00	(94,000.00)	(9,218,958.34)	864,420.69
US67777JAK43	OHIOHEALTH CORP FIXED 3.042% DUE	100,000.00	(864,420.69)	(70,871.00)	-
JP3174410005	OJI HOLDINGS CORP COMMON STOCK JPY	3,900.00	(172,000.00)	(18,349.95)	344,910.32
US6789084A98	OKLAHOMA DEV FIN AUTH REV TAXABLE RATEPAYER BACKED	400,000.00	(84,454.00)	(400,000.00)	-
US6789084B71	OKLAHOMA DEV FIN AUTH REV TAXABLE RATEPAYER BACKED	290,000.00	(113,000.00)	(290,000.00)	-
US6792951054	OKTA INC COMMON STOCK USD	2,201.00	(82,000.00)	(180,126.12)	315,504.79
US6793691089	OLAPLEX HOLDINGS INC COMMON STOCK USD 0.001	12,293.00	(3,870.00)	(174,564.24)	95,991.13
US6795801009	OLD DOMINION FREIGHT LINE INC COMMON STOCK USD 0.1	1,631.00	(7,743.00)	(388,748.85)	1,127,491.72
US6802231042	OLD REPUBLIC INTERNATIONAL CORP COMMON STOCK USD 1	10,397.00	(4,432.00)	(246,473.25)	422,189.44
US6806652052	OLIN CORP COMMON STOCK USD 1	8,549.00	(19,141.00)	(434,840.71)	639,516.36
US6811161099	OLLIE'S BARGAIN OUTLET HOLDINGS INC COMMON STOCK	1,116.00	(12,585.00)	(66,926.52)	110,076.31
JP3201200007	OLYMPUS CORP COMMON STOCK JPY	700.00	(1,818.00)	(14,334.99)	849,672.78
US682051AJ69	OMAN GOVERNMENT INTERNATIONAL BOND BOND FIXED	450,000.00	(40,338.00)	(360,000.00)	2,289,865.00
US6819361006	OMEGA HEALTHCARE INVESTORS INC REIT USD 0.1	3,979.00	(2,480,000.00)	(109,462.29)	327,905.87
US6819191064	OMNICOM GROUP INC COMMON STOCK USD 0.15	3,374.00	(11,551.00)	(214,316.48)	363,670.30
JP3197800000	OMRON CORP COMMON STOCK JPY	300.00	(5,566.00)	(20,996.85)	420,548.13
AT0000743059	OMV AG COMMON STOCK EUR 0	1,496.00	(6,585.00)	(87,880.52)	1,288,982.81
QCJ2IDX	OMXS30 IND FUTURE EQUITY INDEX 13/APR/2022 QCJ2	2.00	(30,091.00)	-	44,435.88
QCN2IDX	OMXS30 IND FUTURE EQUITY INDEX 15/JUL/2022 QCN2	2.00	(2.00)	-	36,648.17
QCM2IDX	OMXS30 IND FUTURE EQUITY INDEX 17/JUN/2022 QCM2	2.00	(2.00)	-	38,365.36
QCG2IDX	OMXS30 IND FUTURE EQUITY INDEX 18/FEB/2022 QCG2	2.00	(2.00)	-	47,279.37
QCH2IDX	OMXS30 IND FUTURE EQUITY INDEX 18/MAR/2022 QCH2	2.00		-	

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FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(2.00)		43,768.36
QCK2IDX	OMXS30 IND FUTURE EQUITY INDEX 20/MAY/2022 QCK2	2.00		-	
			(2.00)		39,694.54
US6821891057	ON SEMICONDUCTOR CORP COMMON STOCK USD 0.01	6,808.00		(354,698.10)	
			(10,903.00)		632,548.33
US68233JBR41	ONCOR ELEC DELIVERY CO LLC 3.1%	195,000.00		(128,357.00)	
			(915,000.00)		-
US68233JBG85	ONCOR ELEC FIXED 4.1% DUE 11-15-2048	130,000.00		(101,795.00)	
			(136,000.00)		-
US68233JCG76	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE BOND FIXED	760,000.00		(752,167.60)	
			(215,000.00)		-
US68233JCD46	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE BOND FIXED	3,929,000.00		(3,854,307.12)	
			(1,313,000.00)		-
US68233JB898	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE NOTES	220,000.00		(215,960.80)	
			(1,467,000.00)		521,350.75
US68233JCE29	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE NOTES	1,210,000.00		(1,205,559.30)	
			(1,210,000.00)		1,187,288.30
US68233JBU79	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE NOTES	900,000.00		(919,832.54)	
			(285,000.00)		-
US68233JBV52	ONCOR ELECTRIC DELIVERY CO LLC NOTES	410,000.00		(399,260.30)	
			(1,549,000.00)		304,483.20
US682691AB63	ONEMAIN FINANCE CORP CALLABLE NOTES FIXED 3.5%	660,000.00		(612,298.50)	
			(660,000.00)		584,148.30
US68268W1036	ONEMAIN HOLDINGS INC COMMON STOCK USD 0.01	1,900.00		(69,350.00)	
			(17,821.00)		654,271.00
US682680BG78	ONEOK INC 6.1% DUE 11-15-2032 BEO	5,332,000.00		(5,335,900.00)	
			(581,000.00)		597,302.00
US682680AY93	ONEOK INC CALLABLE NOTES FIXED 3.4% 01/SEP/2029	1,995,000.00		(1,865,122.25)	
			(3,065,000.00)		-
US682680AU71	ONEOK INC CALLABLE NOTES FIXED 4.55% 15/JUL/2028	2,194,000.00		(2,074,669.60)	
			(2,200,000.00)		-
US682680AV54	ONEOK INC CALLABLE NOTES FIXED 5.2% 15/JUL/2048	2,290,000.00		(2,156,647.00)	
			(2,935,000.00)		274,859.00
US682680BF95	ONEOK INC CALLABLE NOTES FIXED 7.15% 15/JAN/2051	1,520,000.00		(1,630,168.27)	
			(2,062,000.00)		508,390.13
US6826801036	ONEOK INC COMMON STOCK USD 0.01	16,554.00		(1,050,544.85)	
			(16,965.00)		996,674.05
US682680AT09	ONEOK INC NEW 4.95% DUE 07-13-2047	285,000.00		(253,850.00)	
			(171,000.00)		67,505.00
US682680BC64	ONEOK INC NEW FIXED 4.5% DUE 03-15-2050	95,000.00		(65,259.00)	
			(1,297,000.00)		236,480.00
CA68272K1030	ONEX CORP COMMON STOCK CAD 0	520.00		(26,932.71)	
			(1,250.00)		63,629.39
JP3197600004	ONO PHARMACEUTICAL CO LTD COMMON STOCK JPY	58,900.00		(1,436,165.93)	
			(37,877.00)		975,195.51
US683715AC05	OPEN TEXT CORP CALLABLE NOTES FIXED 3.875%	390,000.00		(374,511.50)	
			(390,000.00)		372,450.00
CA6837151068	OPEN TEXT CORP COMMON STOCK EUR 0	4,568.00		(181,945.51)	
			(27,665.00)		1,222,140.39
US68389XCC74	ORACLE CORP 1.65% 03-25-2026	1,415,000.00		(1,239,039.00)	
			(2,551,000.00)		225,318.00
US68389XBN49	ORACLE CORP 3.25% 11-15-2027	390,000.00		(346,316.00)	
			(1,121,000.00)		-
US68389XCF06	ORACLE CORP 5.8% DUE 11-10-2025 BEO	2,015,000.00		(2,012,360.00)	
			(1,515,000.00)		1,522,847.00
US68389XCH61	ORACLE CORP 6.15% DUE 11-09-2029	4,280,000.00		(4,289,245.00)	
			(400,000.00)		416,820.00
US68389XCD57	ORACLE CORP CALLABLE NOTES FIXED 2.3% 25/MAR/2028	4,115,000.00		(3,529,798.60)	
			(1,387,000.00)		-
US68389XBV64	ORACLE CORP CALLABLE NOTES FIXED 2.95% 01/APR/2030	9,012,000.00		(8,304,138.38)	
			(18,453,000.00)		10,023,588.00
US68389XBW48	ORACLE CORP CALLABLE NOTES FIXED 3.6% 01/APR/2040	9,713,000.00		(8,352,230.32)	
			(9,963,000.00)		1,968,665.30
US68389XBX21	ORACLE CORP CALLABLE NOTES FIXED 3.6% 01/APR/2050	6,593,000.00		(4,674,104.78)	
			(22,276,000.00)		8,869,994.78
US68389XBZ78	ORACLE CORP CALLABLE NOTES FIXED 3.65% 25/MAR/2041	11,129,000.00		(8,920,626.93)	
			(8,195,000.00)		1,404,557.74
US68389XBH70	ORACLE CORP CALLABLE NOTES FIXED 3.85% 15/JUL/2036	285,000.00		(270,593.25)	
			(1,976,000.00)		251,180.30
US68389XBE40	ORACLE CORP CALLABLE NOTES FIXED 3.9% 15/MAY/2035	715,000.00		(608,175.55)	
			(6,739,000.00)		1,202,063.95
US68389XCA19	ORACLE CORP CALLABLE NOTES FIXED 3.95% 25/MAR/2051	5,595,000.00		(4,283,435.03)	
			(15,391,000.00)		7,072,307.93
US68389XBJ37	ORACLE CORP CALLABLE NOTES FIXED 4% 15/JUL/2046	1,725,000.00		(1,313,853.20)	
			(9,401,000.00)		2,165,574.35
US68389XBQ79	ORACLE CORP CALLABLE NOTES FIXED 4% 15/NOV/2047	390,000.00		(329,523.70)	
			(2,571,000.00)		141,243.45
US68389XCB91	ORACLE CORP CALLABLE NOTES FIXED 4.1% 25/MAR/2061	1,180,000.00		(840,327.25)	
			(2,421,000.00)		1,177,506.60
US68389XBF15	ORACLE CORP CALLABLE NOTES FIXED 4.125%	1,215,000.00		(1,039,895.35)	
			(2,806,000.00)		449,830.45
US68389XBG97	ORACLE CORP CALLABLE NOTES FIXED 4.375%	822,000.00		(666,142.25)	
			(1,117,000.00)		425,120.10
US68389XAM74	ORACLE CORP CALLABLE NOTES FIXED 5.375%	1,264,000.00		(1,174,520.65)	
			(4,255,000.00)		1,437,494.53
US68389X1054	ORACLE CORP COMMON STOCK USD 0.01	43,983.00		(3,045,273.73)	
			(56,481.00)		4,022,459.87
US68389XCK90	ORACLE CORP FIXED 6.9% DUE 11-09-2052	5,443,000.00		(5,440,774.00)	
			(2,307,000.00)		2,489,100.00

IBM PERSONAL PENSION PLAN
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
JP3689500001	ORACLE CORP JAPAN COMMON STOCK JPY	1,500.00		(86,386.36)	
			(57.00)		3,425.00
FR0000133308	ORANGE EUR4	91.00		(924.00)	
			(2,451.00)		24,717.00
US67103HAH03	O'REILLY AUTOMOTIVE INC CALLABLE NOTES FIXED 3.9%	150,000.00		(142,278.00)	
			(325,000.00)		-
US67103HAL15	O'REILLY AUTOMOTIVE INC CALLABLE NOTES FIXED 4.7%	496,000.00		(494,432.64)	
			(496,000.00)		480,952.15
US67103H1077	O'REILLY AUTOMOTIVE INC COMMON STOCK USD 0.01	1,157.00		(713,467.45)	
			(1,961.00)		1,264,855.58
US68622V1061	ORGANON & CO COMMON STOCK USD 0.01	3,857.00		(126,818.16)	
			(17,188.00)		519,455.05
AU000000ORI1	ORICA LIMITED NPV	256.00		(2,832.00)	
			(719.00)		7,637.00
US68629Y1038	ORION OFFICE REIT INC REIT USD 0.01	625.00		(7,343.75)	
			(1,974.00)		26,465.59
US6863301015	ORIX CORP ADR USD 0	3,457.00		(355,862.19)	
			(3,457.00)		293,727.75
JP3200450009	ORIX CORP NPV	100.00		(1,598.00)	
			(1,549.00)		25,594.00
NO0003733800	ORKLA ASA COMMON STOCK NOK 1.25	105,372.00		(982,464.70)	
			(106,412.00)		807,162.80
DK0060094928	ORSTED A/S	18.00		(1,600.00)	
			(2,132.00)		175,823.00
JP3180400008	OSAKA GAS CO LTD COMMON STOCK JPY	43,700.00		(814,871.37)	
			(44,143.00)		772,526.68
US6882392011	OSHKOSH CORP COMMON STOCK USD 0.01	1,138.00		(94,374.34)	
			(1,839.00)		152,198.99
US68902VAK35	OTIS WORLDWIDE CORP CALLABLE NOTES FIXED 2.565%	125,000.00		(108,145.00)	
			(6,635,000.00)		4,239,863.60
US68902VAM90	OTIS WORLDWIDE CORP CALLABLE NOTES FIXED 3.362%	700,000.00		(651,182.75)	
			(4,325,000.00)		3,404,245.00
US68902V1070	OTIS WORLDWIDE CORP COMMON STOCK USD 0.01	6,840.00		(478,081.30)	
			(20,891.00)		1,499,800.56
JP3188200004	OTSUKA CORP COMMON STOCK JPY	100.00		(3,261.90)	
			(173.00)		5,639.00
222530IB	OVERNIGHT INDEX SWAP - OIS	1,700,000,000.00		-	
			(1,700,000,000.00)		-
222531IB	OVERNIGHT INDEX SWAP - OIS	1,500,000,000.00		-	
			(1,500,000,000.00)		-
222534IB	OVERNIGHT INDEX SWAP - OIS	1,470,000,000.00		-	
			(1,470,000,000.00)		-
222542IB	OVERNIGHT INDEX SWAP - OIS	900,000,000.00		-	
			(900,000,000.00)		-
222544IB	OVERNIGHT INDEX SWAP - OIS	1,200,000,000.00		-	
			(1,200,000,000.00)		-
222553IB	OVERNIGHT INDEX SWAP - OIS	1,300,000,000.00		-	
			(1,300,000,000.00)		-
222554IB	OVERNIGHT INDEX SWAP - OIS	300,000,000.00		-	
			(300,000,000.00)		-
222582IB	OVERNIGHT INDEX SWAP - OIS	16,300,000.00		-	
			(16,300,000.00)		-
222583IB	OVERNIGHT INDEX SWAP - OIS	5,100,000.00		-	
			(5,100,000.00)		-
222603IB	OVERNIGHT INDEX SWAP - OIS	11,800,000.00		-	
			(11,800,000.00)		-
222604IB	OVERNIGHT INDEX SWAP - OIS	8,200,000.00		-	
			(8,200,000.00)		-
222612IB	OVERNIGHT INDEX SWAP - OIS	10,600,000.00		-	
			(10,600,000.00)		-
222613IB	OVERNIGHT INDEX SWAP - OIS	9,300,000.00		-	
			(9,300,000.00)		-
222617IB	OVERNIGHT INDEX SWAP - OIS	4,200,000.00		-	
			(3,500,000.00)		-
222642IB	OVERNIGHT INDEX SWAP - OIS	4,000,000.00		-	
			(4,000,000.00)		-
222645IB	OVERNIGHT INDEX SWAP - OIS	4,000,000.00		-	
			(4,000,000.00)		-
222684IB	OVERNIGHT INDEX SWAP - OIS	942,600,000.00		-	
			(942,600,000.00)		-
222685IB	OVERNIGHT INDEX SWAP - OIS	802,500,000.00		-	
			(802,500,000.00)		-
222686IB	OVERNIGHT INDEX SWAP - OIS	654,700,000.00		-	
			(654,700,000.00)		-
222688IB	OVERNIGHT INDEX SWAP - OIS	869,300,000.00		-	
			(869,300,000.00)		-
222689IB	OVERNIGHT INDEX SWAP - OIS	1,000,000,000.00		-	
			(1,000,000,000.00)		-
222699IB	OVERNIGHT INDEX SWAP - OIS	4,000,000.00		-	
			(4,000,000.00)		-
222706IB	OVERNIGHT INDEX SWAP - OIS	242,300,000.00		-	
			(242,300,000.00)		-
9L88QSU	OVERNIGHT INDEX SWAP - OISCDI +0% /11.2236% BRL 04/JAN	44,800,000.00		-	
			(12,473,401.00)		-
9L4CP6U	OVERNIGHT INDEX SWAP - OISSOFR +0% /1% USD 15/JUN/202	18,500,000.00		-	
			(13,600,000.00)		-
9L62YQU	OVERNIGHT INDEX SWAP - OISSOFR +0% /1.75% USD 15/JUN/	38,200,000.00		-	
			(13,300,000.00)		-
9L88YXU	OVERNIGHT INDEX SWAP - OISSOFR +0% /2.1375% USD 13/M	17,400,000.00		-	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(17,400,000.00)		523,786.00
9L88YUU	OVERNIGHT INDEX SWAP - OISOFR +0% /2.26% USD 13/MAY/	25,000,000.00		-	
			(25,000,000.00)		497,265.00
9L5Q17U	OVERNIGHT INDEX SWAP - OISSONIA +0% /0.75% GBP 21/SEP/	8,800,000.00		-	
			(8,800,000.00)		2,567,836.00
9L5Q19U	OVERNIGHT INDEX SWAP - OISSONIA +0% /0.75% GBP 21/SEP/	2,800,000.00		-	
			(2,800,000.00)		1,549,864.00
SG1S04926220	OVERSEA-CHINESE BANKING CORP LTD COMMON STOCK SGD	28,200.00		(255,587.52)	
			(43,205.00)		368,424.00
US651290AR99	OVINTIV EXPLORATION INC CALLABLE NOTES FIXED	175,000.00		(177,448.25)	
			(5,786,000.00)		5,218,432.10
US292505AG96	OVINTIV INC CALLABLE NOTES FIXED 6.5% 01/FEB/2038	1,820,000.00		(2,295,591.00)	
			(1,444,000.00)		1,291,220.00
US292505AD65	OVINTIV INC CALLABLE NOTES FIXED 6.5% 15/AUG/2034	230,000.00		(249,823.70)	
			(668,000.00)		334,113.00
US292505AE49	OVINTIV INC CALLABLE NOTES FIXED 6.625%	250,000.00		(266,825.00)	
			(2,255,000.00)		1,132,439.00
US012873AK13	OVINTIV INC CALLABLE NOTES FIXED 7.375%	138,000.00		(156,130.44)	
			(138,000.00)		150,082.99
US69047Q1022	OVINTIV INC COMMON STOCK USD	11,370.00		(544,742.92)	
			(6,574.00)		330,197.22
US6907421019	OWENS CORNING COMMON STOCK USD 0.001	7,156.00		(597,724.19)	
			(5,940.00)		487,801.40
US69120VAE11	OWL ROCK CORE INCOME CORP CALLABLE NOTES FIXED	444,000.00		(443,472.84)	
			(444,000.00)		407,772.59
AU000000OZL8	OZ MINERALS LTD COMMON STOCK AUD 0	4,570.00		(81,955.97)	
			(2,934.00)		44,820.74
US694308JU20	PAC GAS & ELEC CO 4.2% DUE 06-01-2041	637,000.00		(457,061.00)	
			(1,752,000.00)		392,993.00
US694308HP52	PAC GAS & ELEC CO FIXED 2.95% DUE	174,000.00		(155,095.00)	
			(1,170,000.00)		143,617.00
US694308HG53	PAC GAS & ELEC CO FIXED 3.75% DUE	297,000.00		(288,711.00)	
			(466,000.00)		-
US694308JM04	PAC GAS & ELEC CO FIXED 4.55% DUE	635,000.00		(585,857.00)	
			(917,000.00)		-
US69371RS231	PACCAR FINL CORP 4.95% DUE 10-03-2025	725,000.00		(724,464.00)	
			(725,000.00)		729,141.00
US6937181088	PACCAR INC COMMON STOCK USD 1	8,058.00		(692,828.18)	
			(8,805.00)		751,777.84
US694308HD23	PACIFIC GAS & ELEC CO 4.6% 06-15-2043	1,915,000.00		(1,350,028.00)	
			(500,000.00)		-
US694308HA83	PACIFIC GAS & ELECTRIC CO 3.75% 08-15-20	165,000.00		(110,144.00)	
			(40,000.00)		-
US694308JH19	PACIFIC GAS AND ELECTRIC CO CALLABLE BOND FIXED	590,000.00		(518,322.05)	
			(1,390,000.00)		356,918.25
US694308JJ74	PACIFIC GAS AND ELECTRIC CO CALLABLE BOND FIXED	550,000.00		(403,963.00)	
			(4,690,000.00)		251,649.00
US694308JN86	PACIFIC GAS AND ELECTRIC CO CALLABLE BOND FIXED	5,631,000.00		(4,579,978.76)	
			(11,865,000.00)		4,438,487.81
US694308JQ18	PACIFIC GAS AND ELECTRIC CO CALLABLE BOND FIXED	5,786,000.00		(4,730,800.01)	
			(9,677,000.00)		1,218,779.94
US694308JS73	PACIFIC GAS AND ELECTRIC CO CALLABLE BOND FIXED	269,000.00		(264,965.00)	
			(1,279,000.00)		1,262,375.40
US694308KD85	PACIFIC GAS AND ELECTRIC CO CALLABLE BOND FIXED	1,505,000.00		(1,499,551.90)	
			(144,000.00)		45,308.00
US694308KA47	PACIFIC GAS AND ELECTRIC CO CALLABLE BOND FIXED	4,561,000.00		(4,540,125.36)	
			(1,881,000.00)		-
US694308KG17	PACIFIC GAS AND ELECTRIC CO CALLABLE BOND FIXED	6,920,000.00		(6,858,043.40)	
			(5,190,000.00)		1,564,548.00
US694308KC03	PACIFIC GAS AND ELECTRIC CO CALLABLE BOND FIXED	2,885,000.00		(2,876,143.05)	
			(200,000.00)		-
US694308HR19	PACIFIC GAS AND ELECTRIC CO CALLABLE BOND FIXED 4%	695,000.00		(517,703.99)	
			(4,937,000.00)		187,055.76
US694308HH37	PACIFIC GAS AND ELECTRIC CO CALLABLE NOTES FIXED	1,540,000.00		(1,224,984.30)	
			(387,000.00)		8,575.16
US694476AF99	PACIFIC LIFECORP SR NT 144A 5.4%	3,759,000.00		(3,751,040.00)	
			(2,849,000.00)		2,530,255.00
US695114CW67	PACIFICORP 2.7% DUE 09-15-2030	885,000.00		(736,886.00)	
			(329,000.00)		286,246.00
US695114CY24	PACIFICORP CALLABLE BOND FIXED 2.9% 15/JUN/2052	815,000.00		(608,919.10)	
			(5,808,000.00)		5,225,813.83
US695114CX41	PACIFICORP CALLABLE BOND FIXED 3.3% 15/MAR/2051	152,000.00		(120,575.52)	
			(940,000.00)		123,861.21
US695156AW92	PACKAGING CORP OF AMERICA CALLABLE NOTES FIXED	1,959,000.00		(1,501,300.24)	
			(2,790,000.00)		430,812.05
US695156AV10	PACKAGING CORP OF AMERICA CALLABLE NOTES FIXED	200,000.00		(172,620.00)	
			(29,000.00)		23,424.00
US6951561090	PACKAGING CORP OF AMERICA COMMON STOCK USD 0.01	1,482.00		(206,753.82)	
			(3,028.00)		423,277.98
US6952631033	PACWEST BANCORP COMMON STOCK USD 0	1,939.00		(51,499.84)	
			(7,609.00)		202,968.84
US69608A1088	PALANTIR TECHNOLOGIES INC COMMON STOCK USD 0.001	39,248.00		(383,202.62)	
			(54,004.00)		478,198.67
US6974351057	PALO ALTO NETWORKS INC COMMON STOCK USD 0.0001	4,355.00		(816,735.46)	
			(4,833.00)		1,918,303.48
CA6979001089	PAN AMERICAN SILVER CORP COMMON STOCK CAD 0	1,460.00		(27,605.83)	
			(3,294.00)		49,888.00
JP3866800000	PANASONIC HOLDINGS CORP NPV	100.00		(921.00)	
			(2,761.00)		22,511.00

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
DK0060252690	PANDORA A/S	156.00		(10,784.00)	
			(292.00)		17,982.00
US699149AL48	PARAGUAY GOVERNMENT INTERNATIONAL BOND CALLABLE	226,000.00		(185,772.00)	
			(226,000.00)		184,981.00
US92553PAW23	PARAMOUNT GLOBAL CALLABLE BOND FIXED 5.25%	435,000.00		(453,565.80)	
			(3,538,000.00)		2,078,600.00
US92556HAD98	PARAMOUNT GLOBAL CALLABLE NOTES FIXED 4.2%	2,080,000.00		(1,877,721.10)	
			(585,000.00)		607,185.30
US124857AZ68	PARAMOUNT GLOBAL CALLABLE NOTES FIXED 4.2%	3,085,000.00		(2,978,532.70)	
			(3,085,000.00)		1,168,384.00
US92553PAF71	PARAMOUNT GLOBAL CALLABLE NOTES FIXED 4.375%	2,932,000.00		(2,715,333.52)	
			(7,516,000.00)		3,658,951.04
US124857AN39	PARAMOUNT GLOBAL CALLABLE NOTES FIXED 4.6%	670,000.00		(607,602.80)	
			(560,000.00)		-
US124857AJ27	PARAMOUNT GLOBAL CALLABLE NOTES FIXED 4.85%	290,000.00		(329,854.70)	
			(451,000.00)		307,826.75
US124857AK99	PARAMOUNT GLOBAL CALLABLE NOTES FIXED 4.9%	573,000.00		(578,707.97)	
			(385,000.00)		-
US92556HAC16	PARAMOUNT GLOBAL CALLABLE NOTES FIXED 4.95%	910,000.00		(790,898.05)	
			(3,400,000.00)		3,586,505.99
US92556HAE71	PARAMOUNT GLOBAL CALLABLE NOTES VARIABLE	4,910,000.00		(4,910,000.00)	
			(1,326,000.00)		1,208,111.00
US92556H1077	PARAMOUNT GLOBAL COMMON STOCK USD 0.001	142.00		(3,824.06)	
			(142.00)		3,824.06
US92556H2067	PARAMOUNT GLOBAL COMMON STOCK USD 0.001	9,294.00		(228,632.40)	
			(15,144.00)		370,790.39
US7005171050	PARK HOTELS & RESORTS INC REIT USD 0.01	3,907.00		(55,635.68)	
			(6,282.00)		89,185.68
US701094AQ75	PARKER-HANNIFIN CORP CALLABLE NOTES FIXED 3.65%	6,010,000.00		(6,005,853.10)	
			(3,502,000.00)		-
US701094AR58	PARKER-HANNIFIN CORP CALLABLE NOTES FIXED 4.25%	12,770,000.00		(12,739,673.05)	
			(10,709,000.00)		7,614,658.44
US701094AS32	PARKER-HANNIFIN CORP CALLABLE NOTES FIXED 4.5%	6,774,000.00		(6,740,919.66)	
			(6,084,000.00)		6,077,125.24
US7010941042	PARKER-HANNIFIN CORP COMMON STOCK USD 0.5	2,059.00		(498,072.10)	
			(4,286.00)		1,092,075.56
CA70137W1086	PARKLAND CORP/CANADA	6,671.00		(172,445.20)	
			(7,943.00)		202,847.02
CH0024608827	PARTNERS GROUP HOLDING AG COMMON STOCK CHF 0.01	142.00		(135,111.70)	
			(1,557.00)		1,860,083.99
US7043261079	PAYCHEX INC COMMON STOCK USD 0.01	16,425.00		(1,963,219.62)	
			(14,946.00)		1,820,569.49
US70432V1026	PAYCOM SOFTWARE INC COMMON STOCK USD 0.01	3,164.00		(973,667.19)	
			(2,605.00)		869,387.27
US70435P1021	PAYCOR HCM INC COMMON STOCK USD 0.001	502.00		(11,786.96)	
			(502.00)		11,786.96
US70438V1061	PAYLOCITY HOLDING CORP COMMON STOCK USD 0.001	624.00		(102,242.40)	
			(983.00)		190,172.40
US70450YAG89	PAYPAL HOLDINGS INC CALLABLE NOTES FIXED 1.65%	3,500,000.00		(3,445,645.00)	
			(3,500,000.00)		1,353,456.00
US70450YAL74	PAYPAL HOLDINGS INC CALLABLE NOTES FIXED 4.4%	5,550,000.00		(5,562,573.60)	
			(4,620,000.00)		4,223,814.00
US70450YAM57	PAYPAL HOLDINGS INC CALLABLE NOTES FIXED 5.05%	11,073,000.00		(11,016,091.56)	
			(10,133,000.00)		8,915,562.55
US70450YAN31	PAYPAL HOLDINGS INC CALLABLE NOTES FIXED 5.25%	3,310,000.00		(3,303,710.15)	
			(2,507,000.00)		1,615,976.00
US70450Y1038	PAYPAL HOLDINGS INC COMMON STOCK USD 0.0001	21,028.00		(1,555,471.70)	
			(35,173.00)		2,956,192.08
BMG6964L2062	PAYSAFE LTD COMMON STOCK	6,408.00		(14,994.72)	
			(18,204.00)		49,850.51
US69327R1014	PDC ENERGY INC COMMON STOCK USD 0.01	8,740.00		(668,621.15)	
			(7,160.00)		469,520.00
US70462GAC24	PEACEHEALTH 3.218% DUE 11-15-2050	175,000.00		(134,032.00)	
			(212,000.00)		-
GB0006776081	PEARSON ORD GBP0.25	1,034.00		(11,201.00)	
			(2,290.00)		24,129.00
US693304BC00	PECO ENERGY CO 1ST & REF MTG BD 2.85%	529,000.00		(346,929.00)	
			(1,288,000.00)		24,296.00
US693304AX55	PECO ENERGY CO CALLABLE BOND FIXED 3% 15/SEP/2049	250,000.00		(196,502.50)	
			(511,000.00)		-
US693304BA44	PECO ENERGY CO CALLABLE BOND FIXED 3.05%	240,000.00		(190,636.80)	
			(470,000.00)		189,981.60
US693304BD82	PECO ENERGY CO CALLABLE BOND FIXED 4.6%	1,102,000.00		(1,116,671.59)	
			(862,000.00)		298,022.52
US7055731035	PEGASYS INC COMMON STOCK USD 0.01	672.00		(31,483.20)	
			(872.00)		38,804.20
US70614W1009	PELOTON INTERACTIVE INC COMMON STOCK USD 0.000025	5,217.00		(58,273.28)	
			(7,560.00)		73,063.80
CA7063271034	PEMBINA PIPELINE CORP COMMON STOCK CAD 0	4,130.00		(149,727.70)	
			(8,419.00)		293,737.00
US7075691094	PENN ENTERTAINMENT INC COMMON STOCK USD 0.01	2,742.00		(76,419.54)	
			(10,309.00)		404,094.98
US708696BY48	PENNSYLVANIA ELECTRIC CO CALLABLE NOTES FIXED	375,000.00		(349,391.25)	
			(252,000.00)		29,681.06
US70959W1036	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD	446.00		(46,941.50)	
			(827.00)		88,687.20
US709599BN39	PENSKE TRUCK LEASING CO LP / PTL FINANCE CORP	1,235,000.00		(1,231,579.05)	
			(835,000.00)		-
US709599BM55	PENSKE TRUCK LEASING CO LP / PTL FINANCE CORP	325,000.00		(290,576.00)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED (820,000.00)	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION -
IE00BL509M33	PENTAIR PLC COMMON STOCK USD 0.01	2,573.00	(4,238.00)	(113,983.90)	192,608.62
US70975L1070	PENUMBRA INC COMMON STOCK USD 0.001	564.00	(890.00)	(68,870.04)	129,912.04
ZAE000259479	PEPKOR HOLDINGS LTD COMMON STOCK ZAR	9,910.00	(58,614.00)	(14,747.04)	69,733.97
US713448FF06	PEPSICO INC CALLABLE NOTES FIXED 2.625%	1,285,000.00	(1,328,000.00)	(990,921.00)	647,571.20
US713448FG88	PEPSICO INC CALLABLE NOTES FIXED 2.75% 21/OCT/2051	315,000.00	(2,851,000.00)	(287,768.25)	1,619,709.10
US713448EP96	PEPSICO INC CALLABLE NOTES FIXED 2.875%	395,000.00	(2,600,000.00)	(404,803.90)	1,284,555.25
US713448EM65	PEPSICO INC CALLABLE NOTES FIXED 3.375%	835,000.00	(672,000.00)	(865,172.30)	339,200.00
US713448DP06	PEPSICO INC CALLABLE NOTES FIXED 3.45% 06/OCT/2046	200,000.00	(1,683,000.00)	(220,938.00)	-
US713448FL73	PEPSICO INC CALLABLE NOTES FIXED 3.6% 18/FEB/2028	802,000.00	(802,000.00)	(800,973.44)	803,224.24
US713448FM56	PEPSICO INC CALLABLE NOTES FIXED 3.9% 18/JUL/2032	7,175,000.00	(6,515,000.00)	(7,177,775.40)	5,819,411.88
US713448FN30	PEPSICO INC CALLABLE NOTES FIXED 4.2% 18/JUL/2052	4,078,000.00	(3,873,000.00)	(4,079,378.63)	2,919,639.05
US713448BS62	PEPSICO INC CALLABLE NOTES FIXED 4.875%	350,000.00	(99,000.00)	(373,362.50)	-
US713448I081	PEPSICO INC COMMON STOCK USD 0.017	22,214.00	(40,351.00)	(3,572,480.14)	6,693,238.53
US71377A1034	PERFORMANCE FOOD GROUP CO COMMON STOCK USD 0.01	5,030.00	(4,016.00)	(251,486.88)	211,080.00
FR0000120693	PERNOD RICARD SA COMMON STOCK EUR 1.55	4,115.00	(2,943.00)	(781,552.68)	548,129.58
IE00BGH1M568	PERRIGO CO PLC COMMON STOCK USD 0.001	8,241.00	(6,319.00)	(328,007.62)	225,107.62
JP3547670004	PERSOL HOLDINGS CO LTD COMMON STOCK JPY	1,000.00	(8,972.00)	(21,738.34)	177,026.25
US715638DU38	PERU REP 3.0% 01-15-2034	132,000.00	(1,600,000.00)	(99,497.00)	-
US71601V1052	PETCO HEALTH & WELLNESS CO INC COMMON STOCK USD	991.00	(991.00)	(15,905.55)	15,905.55
US71644EAJ10	PETRO-CDA 6.8% DUE 05-15-2038	465,000.00	(1,645,000.00)	(467,182.00)	-
US71654V1017	PETROLEO BRASILEIRO SA ADR USD	68,030.00	(98,816.00)	(869,712.06)	1,098,246.37
US71654V4086	PETROLEO BRASILEIRO SA ADR USD	90,358.00	(158,633.00)	(1,323,083.88)	2,000,381.67
BRPETRACNPR6	PETROLEO BRASILEIRO SA PREFERENCE BRL 0	97,500.00	(97,500.00)	(596,536.73)	518,863.70
US71654QDE98	PETROLEOS MEXICANOS CALLABLE BOND FIXED 5.95%	815,000.00	(955,000.00)	(795,375.22)	916,800.00
US71643VAB18	PETROLEOS MEXICANOS CALLABLE BOND FIXED 6.7%	3,830,000.00	(1,930,000.00)	(3,697,196.12)	618,310.00
US71654QDD16	PETROLEOS MEXICANOS CALLABLE BOND FIXED 7.69%	6,850,000.00	(3,576,000.00)	(4,691,391.50)	-
GB00BJ62K685	PETS AT HOME GROUP PLC COMMON STOCK GBP 1	7,363.00	(42,696.00)	(26,389.92)	156,453.40
US7170811035	PFIZER INC	118,879.00	(193,547.00)	(5,877,763.50)	9,310,297.96
US717081FA61	PFIZER INC 2.7% DUE 05-28-2050	996,000.00	(1,281,000.00)	(681,075.00)	622,938.00
US717081ET61	PFIZER INC 3.45% 03-15-2029	201,000.00	(201,000.00)	(198,361.00)	192,536.00
US717081DE02	PFIZER INC 4.3% DUE 06-15-2043	95,000.00	(153,000.00)	(92,246.00)	-
US717081DK61	PFIZER INC 4.4% DUE 05-15-2044	899,000.00	(3,290,000.00)	(766,406.00)	329,440.00
US717081FB45	PFIZER INC CALLABLE NOTES FIXED 1.75% 18/AUG/2031	806,000.00	(455,000.00)	(713,877.45)	415,406.36
US717081EZ22	PFIZER INC CALLABLE NOTES FIXED 2.55% 28/MAY/2040	915,000.00	(6,183,000.00)	(840,920.10)	4,413,140.44
US717081EC37	PFIZER INC CALLABLE NOTES FIXED 4% 15/DEC/2036 USD	330,000.00	(3,155,000.00)	(344,985.60)	1,416,496.75
US717081EV18	PFIZER INC CALLABLE NOTES FIXED 4% 15/MAR/2049 USD	165,000.00	(981,000.00)	(171,440.40)	774,377.55
US717081ED10	PFIZER INC CALLABLE NOTES FIXED 4.125% 15/DEC/2046	395,000.00	(1,659,000.00)	(387,791.25)	1,203,087.80
US717081EK52	PFIZER INC CALLABLE NOTES FIXED 4.2% 15/SEP/2048	205,000.00	(2,180,000.00)	(227,080.55)	1,463,243.25
US717081CY74	PFIZER INC CALLABLE NOTES FIXED 7.2% 15/MAR/2039	150,000.00	(1,900,000.00)	(232,987.50)	1,726,704.00
US717081EU35	PFIZER INC FIXED 3.9% 03-15-2039	1,215,000.00	(344,000.00)	(1,197,698.00)	-
US69331C1080	PG&E CORP COMMON STOCK USD 0	40,233.00	(54,113.00)	(419,533.79)	577,490.33
US693342AB30	PG&E WILDFIRE RECOVERY FUNDING LLC BOND FIXED	420,000.00	(119,000.00)	(419,987.95)	-
US693342AC13	PG&E WILDFIRE RECOVERY FUNDING LLC BOND FIXED	630,000.00	(179,000.00)	(629,980.91)	-
US693342AD95	PG&E WILDFIRE RECOVERY FUNDING LLC BOND FIXED	1,590,000.00	(744,000.00)	(1,589,950.24)	332,424.00

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US693342AE78	PG&E WILDFIRE RECOVERY FUNDING LLC BOND FIXED	2,275,000.00		(2,274,921.74)	
			(685,000.00)		-
US693342AG27	PG&E WILDFIRE RECOVERY FUNDING LLC BOND FIXED	760,000.00		(759,952.20)	
			(215,000.00)		-
US693342AH00	PG&E WILDFIRE RECOVERY FUNDING LLC BOND FIXED	1,915,000.00		(1,914,905.22)	
			(583,000.00)		-
US693342AK39	PG&E WILDFIRE RECOVERY FUNDING LLC BOND FIXED	2,355,000.00		(2,354,778.16)	
			(881,000.00)		233,563.00
US693342AJ65	PG&E WILDFIRE RECOVERY FUNDING LLC BOND FIXED	2,170,000.00		(2,167,606.74)	
			(866,000.00)		263,492.00
US693342AF44	PG&E WILDFIRE RECOVERY FUNDING LLC BOND FIXED	3,770,000.00		(3,823,571.70)	
			(3,770,000.00)		1,671,393.00
2AYFHHU	PGIM FI GLRV ACCRUAL	168,859,176.00		-	
			(168,859,176.00)		-
US69346H1005	PGIM HIGH YIELD BOND FUND INC CLOSED-END FUND USD	42,252.00		(601,457.66)	
			(10,684.00)		164,711.18
US718172AU37	PHILIP MORRIS INTERNATIONAL INC 3.875	170,000.00		(108,662.00)	
			(3,832,000.00)		1,201,567.00
US718172CP24	PHILIP MORRIS INTERNATIONAL INC CALLABLE NOTES	2,255,000.00		(1,915,284.25)	
			(2,124,000.00)		1,805,411.00
US718172CE76	PHILIP MORRIS INTERNATIONAL INC CALLABLE NOTES	1,970,000.00		(1,863,563.20)	
			(800,000.00)		730,384.00
US7181721090	PHILIP MORRIS INTERNATIONAL INC COMMON STOCK USD 0	30,673.00		(3,054,907.30)	
			(46,279.00)		4,541,264.91
US718172AC39	PHILIP MORRIS INTERNATIONAL INC NOTES FIXED 6.375%	350,000.00		(375,315.50)	
			(2,262,000.00)		268,127.00
US718172BL29	PHILIP MORRIS INTL 4.25% DUE 11-10-2044	102,000.00		(71,478.00)	
			(3,767,000.00)		76,421.00
US718172CX57	PHILIP MORRIS INTL FIXED 5.75% DUE	7,492,000.00		(7,517,292.00)	
			(204,000.00)		204,763.00
US718172CW74	PHILIP MORRIS INTL INC 5.625% DUE	2,406,000.00		(2,403,931.00)	
			(2,406,000.00)		2,432,977.00
US718172BM02	PHILIP MORRIS INTL NT 3.25%	1,500,000.00		(1,452,900.00)	
			(1,155,000.00)		1,142,104.00
US718286CT23	PHILIPPINES REP 5.609% DUE 04-13-2033	200,000.00		(200,000.00)	
			(200,000.00)		196,500.00
US718546BA13	PHILLIPS 66 CALLABLE NOTES FIXED 3.3% 15/MAR/2052	1,625,000.00		(1,291,996.83)	
			(2,973,000.00)		808,234.60
US718546AK04	PHILLIPS 66 CALLABLE NOTES FIXED 4.65% 15/NOV/2034	787,000.00		(833,558.92)	
			(2,617,000.00)		1,077,205.60
US718547AA05	PHILLIPS 66 CO CALLABLE NOTES FIXED 2.45%	2,500,000.00		(2,434,116.53)	
			(1,874,000.00)		-
US718547AJ14	PHILLIPS 66 CO CALLABLE NOTES FIXED 3.15%	2,200,000.00		(2,005,959.00)	
			(1,090,000.00)		-
US718547AL69	PHILLIPS 66 CO CALLABLE NOTES FIXED 4.68%	1,715,000.00		(1,691,581.95)	
			(1,260,000.00)		-
US718547AN26	PHILLIPS 66 CO CALLABLE NOTES FIXED 4.9%	1,875,000.00		(1,958,553.50)	
			(1,359,000.00)		-
US7185461040	PHILLIPS 66 COMMON STOCK USD	18,311.00		(1,615,782.43)	
			(20,841.00)		1,936,141.32
US718549AC27	PHILLIPS 66 PARTNERS LP CALLABLE NOTES FIXED 4.68%	345,000.00		(396,287.70)	
			(1,425,000.00)		1,412,126.35
GB00BGXQNP29	PHOENIX GROUP HOLDINGS PLC COMMON STOCK GBP 10	405.00		(3,271.37)	
			(1,063.00)		7,446.00
US720186AK13	PIEDMONT NATURAL GAS CO INC CALLABLE NOTES FIXED	95,000.00		(98,632.80)	
			(527,000.00)		-
US720186AP00	PIEDMONT NATURAL GAS CO INC CALLABLE NOTES FIXED	975,000.00		(966,507.75)	
			(525,000.00)		258,356.00
US72147K1088	PILGRIM'S PRIDE CORP COMMON STOCK USD 0.01	827.00		(24,851.35)	
			(1,127.00)		33,391.35
US69355M1071	PIMCO DYNAMIC INCOME OPPORTUNITIES FUND COMMON	33,660.00		(457,987.03)	
			(33,660.00)		513,398.00
US72346Q1040	PINNACLE FINANCIAL PARTNERS INC COMMON STOCK USD 1	1,279.00		(91,615.84)	
			(2,016.00)		151,189.84
US7234841010	PINNACLE WEST CAPITAL CORP COMMON STOCK USD 0	1,719.00		(115,671.51)	
			(2,851.00)		200,744.38
US72352L1061	PINTEREST INC - CLASS A	14,265.00		(300,867.18)	
			(20,005.00)		431,307.49
US723787AQ06	PIONEER NATURAL RESOURCES CO CALLABLE NOTES FIXED	600,000.00		(504,156.00)	
			(1,865,000.00)		1,512,674.13
US723787AR88	PIONEER NATURAL RESOURCES CO CALLABLE NOTES FIXED	397,000.00		(338,553.50)	
			(4,330,000.00)		3,163,091.34
US723787AT45	PIONEER NATURAL RESOURCES CO CALLABLE NOTES FIXED	3,500,000.00		(3,137,260.00)	
			(2,039,000.00)		-
US7237871071	PIONEER NATURAL RESOURCES CO COMMON STOCK USD 0.01	4,407.00		(1,025,198.26)	
			(6,612.00)		1,560,330.16
US72650RBJ05	PLAINS ALL AMER PIPELINE BND 4.65% DUE	902,000.00		(869,239.00)	
			(1,516,000.00)		-
US72650RAR30	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP	72,000.00		(81,351.36)	
			(1,959,000.00)		146,216.16
US72650RBA95	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP	842,000.00		(735,262.35)	
			(1,650,000.00)		601,144.20
US72650RBH49	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP	1,492,000.00		(1,421,165.30)	
			(2,607,000.00)		1,303,368.40
US72650RBN17	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP	2,850,000.00		(2,585,068.70)	
			(1,210,000.00)		265,539.00
US72703H1014	PLANET FITNESS INC COMMON STOCK USD 0.0001	1,385.00		(90,509.75)	
			(2,208.00)		147,153.75
IM00B7S9G985	PLAYTECH PLC COMMON STOCK GBP 0	4,595.00		(28,048.35)	

IBM PERSONAL PENSION PLAN
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SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(11,336.00)		60,415.37
US72815L1070	PLAYTIKA HOLDING CORP COMMON STOCK USD 0.01	30,092.00		(431,415.26)	
US72919P2020	PLUG POWER INC COMMON STOCK USD 0.01	7,891.00	(25,212.00)	(130,832.78)	381,765.93
US693475BE43	PNC FINANCIAL SERVICES GROUP INC/THE CALLABLE	6,924,000.00	(12,947.00)	(6,924,000.00)	271,410.93
US693475AW59	PNC FINANCIAL SERVICES GROUP INC/THE CALLABLE	475,000.00	(4,028,000.00)	(444,210.50)	1,216,926.00
US6934751057	PNC FINANCIAL SERVICES GROUP INC/THE COMMON STOCK	8,025.00	(980,000.00)		-
US693475BJ30	PNC FINL SVCS GROUP INC 6.037%	4,420,000.00	(11,468.00)	(1,300,593.22)	1,831,077.11
G800B6832P16	POLAR CAPITAL GLOBAL HEALTHCARE TRUST PLC	96,359.00	(2,275,000.00)	(4,420,000.00)	2,425,254.00
G80004220025	POLAR CAPITAL TECHNOLOGY TRUST PLC CLOSED-END FUND	122,705.00	(514,000.00)	(3,470,263.95)	1,890,809.00
US7310681025	POLARIS INC COMMON STOCK USD 0.01	953.00	(9,992.00)	(96,357.83)	247,998.32
US73278L1052	POOL CORP COMMON STOCK USD 0.001	621.00	(1,530.00)		161,505.80
PR7331747001	POPULAR INC COMMON STOCK USD 0.01	1,322.00	(2,407.00)	(206,643.96)	1,006,411.42
US7374461041	POST HOLDINGS INC COMMON STOCK USD 0.01	982.00	(7,345.00)	(103,605.14)	563,889.54
IT0003796171	POSTE ITALIANE SPA COMMON STOCK EUR 1	10,232.00	(1,594.00)	(75,722.02)	155,863.70
CA7392391016	POWER CORP OF CANADA COMMON STOCK CAD 0	4,151.00	(10,956.00)	(108,959.17)	101,265.48
US6935061076	PPG INDUSTRIES INC COMMON STOCK USD 1.66666	3,770.00	(8,714.00)	(110,844.65)	224,276.00
US69351T1060	PPL CORP COMMON STOCK USD 0.01	43,649.00	(6,132.00)	(416,962.00)	721,097.18
US69351UAW79	PPL ELECTRIC UTILITIES CORP CALLABLE BOND FIXED	592,000.00	(33,624.00)	(1,150,540.28)	928,726.52
US74005PBD50	PRAXAIR INC 3.55% DUE 11-07-2042	125,000.00	(476,000.00)	(594,335.76)	-
US74051N1028	PREMIER INC COMMON STOCK USD 0.01	16,292.00	(62,000.00)	(104,671.00)	-
US74071PAB94	PRESBYTERIAN HEALTHCARE SERVICES CALLABLE BOND	1,850,000.00	(11,582.00)	(590,795.24)	407,806.96
US740816AQ62	PRESIDENT AND FELLOWS OF HARVARD COLLEGE CALLABLE	630,000.00	(1,650,000.00)	(1,842,670.00)	-
US74164M1080	PRIMERICA INC COMMON STOCK USD	653.00	(155,000.00)	(630,000.00)	-
US74251VAF94	PRINCIPAL FINANCIAL GROUP INC CALLABLE NOTES FIXED	205,000.00	(1,552.00)	(75,891.66)	188,553.66
US74251V1026	PRINCIPAL FINANCIAL GROUP INC COMMON STOCK USD	4,185.00	(1,552.00)	(215,061.40)	-
US74256LET26	PRINCIPAL LIFE GLOBAL FUNDING II MEDIUM TERM NOTE	5,266,000.00	(58,000.00)	(274,033.80)	475,934.71
US74256LBJ70	PRINCIPAL LIFE GLOBAL FUNDING II MEDIUM TERM NOTE	5,210,000.00	(3,657,000.00)	(5,248,938.16)	2,120,594.23
8AYBBJU	PRIVEST	-	(9,718,000.00)	(5,017,719.65)	405,590.00
US74275K1088	PROCORE TECHNOLOGIES INC COMMON STOCK USD 0.0001	997.00	(2,687.00)	-	101,180,506.00
US742718FV65	PROCTER & GAMBLE CO/THE CALLABLE NOTES FIXED 1.9%	12,024,000.00	(1,531.00)	(46,300.68)	76,009.68
US742718FG98	PROCTER & GAMBLE CO/THE CALLABLE NOTES FIXED 2.8%	430,000.00	(12,024,000.00)	(11,763,610.12)	11,628,321.63
US742718DF34	PROCTER & GAMBLE CO/THE CALLABLE NOTES FIXED 5.55%	533,000.00	(430,000.00)	(427,884.40)	414,176.00
US7427181091	PROCTER & GAMBLE CO/THE COMMON STOCK USD 0	42,994.00	(533,000.00)	(616,158.66)	-
US743315AX14	PROGRESSIVE CORP 3.95% DUE 03-26-2050	155,000.00	(73,005.00)	(5,972,113.98)	10,059,988.77
US743315AY96	PROGRESSIVE CORP/THE CALLABLE NOTES FIXED 2.5%	391,000.00	(705,000.00)	(123,211.00)	249,928.00
US743315AZ61	PROGRESSIVE CORP/THE CALLABLE NOTES FIXED 3%	352,000.00	(391,000.00)	(390,851.42)	388,373.42
US743315AW31	PROGRESSIVE CORP/THE CALLABLE NOTES FIXED 3.2%	100,000.00	(352,000.00)	(351,151.68)	137,034.25
US743315BA02	PROGRESSIVE CORP/THE CALLABLE NOTES FIXED 3.7%	11,913,000.00	(165,000.00)	(93,221.00)	-
US743315AS29	PROGRESSIVE CORP/THE CALLABLE NOTES FIXED 4.125%	2,586,000.00	(6,534,000.00)	(10,828,936.59)	831,069.00
US743315AT02	PROGRESSIVE CORP/THE CALLABLE NOTES FIXED 4.2%	1,000,000.00	(3,010,000.00)	(2,618,209.97)	836,309.30
US7433151039	PROGRESSIVE CORP/THE COMMON STOCK USD 1	15,984.00	(1,620,000.00)	(939,140.00)	338,042.55
US74340XB772	PROLOGIS INC 4.625% DUE 01-15-2033	4,374,000.00	(17,220.00)	(1,842,636.17)	2,028,833.58
US74340W1036	PROLOGIS INC REIT USD 0.01	14,165.00	(1,699,000.00)	(4,281,512.00)	1,654,423.00
US74340XBJ90	PROLOGIS L P 4.375% DUE 09-15-2048	120,000.00	(19,674.00)	(1,619,621.80)	2,339,406.10
US7436061052	PROSPERITY BANCSHARES INC COMMON STOCK USD 1	1,475.00	(86,000.00)	(94,708.00)	-
			(3,461.00)	(100,890.00)	242,129.76

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
NL0015001172	PROSUS N V	1,999.00		-	
			(1,999.00)		-
NL0013654783	PROSUS NV	192.00		(11,112.48)	
			(1,491.00)		87,792.90
US74365PAF53	PROSUS NV CALLABLE MEDIUM TERM NOTE FIXED 3.061%	1,125,000.00		(840,675.00)	
			(10,146,000.00)		5,727,497.63
US74365PAG37	PROSUS NV CALLABLE NOTES FIXED 3.257% 19/JAN/2027	644,000.00		(644,000.00)	
			(644,000.00)		649,796.00
US74365PAH10	PROSUS NV CALLABLE NOTES FIXED 4.193% 19/JAN/2032	830,000.00		(830,000.00)	
			(830,000.00)		832,988.00
US74365PAJ75	PROSUS NV CALLABLE NOTES FIXED 4.987% 19/JAN/2052	6,700,000.00		(6,204,000.00)	
			(1,950,000.00)		-
US74368CBJ27	PROTECTIVE LIFE GLOBAL FUNDING MEDIUM TERM NOTE	13,233,000.00		(13,233,000.00)	
			(6,344,000.00)		-
US74368CBP86	PROTECTIVE LIFE GLOBAL FUNDING MEDIUM TERM NOTE	2,145,000.00		(2,145,000.00)	
			(1,250,000.00)		-
US74368CBC73	PROTECTIVE LIFE GLOBAL FUNDING MEDIUM TERM NOTE	250,000.00		(225,940.00)	
			(1,695,000.00)		974,682.00
US803854KQ02	PROVINCE OF SASKATCHEWAN CANADA BOND FIXED 3.25%	297,000.00		(296,985.15)	
			(34,000.00)		33,507.14
BE0003810273	PROXIMUS SADP COMMON STOCK EUR 0	54,349.00		(945,266.40)	
			(54,926.00)		754,276.79
US74432QCC78	PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM TERM NOTE	3,000,000.00		(2,948,640.00)	
			(1,748,000.00)		-
US744320BA94	PRUDENTIAL FINANCIAL INC CALLABLE NOTES FIXED	740,000.00		(685,990.75)	
			(3,368,000.00)		2,547,521.36
US744320BJ04	PRUDENTIAL FINANCIAL INC CALLABLE NOTES VARIABLE	2,012,000.00		(2,012,586.50)	
			(700,000.00)		189,835.00
US7443201022	PRUDENTIAL FINANCIAL INC COMMON STOCK USD 0.01	6,092.00		(572,275.80)	
			(9,988.00)		954,292.19
US74432QAQ82	PRUDENTIAL FINANCIAL INC MEDIUM TERM NOTE FIXED	1,970,000.00		(2,221,411.40)	
			(3,020,000.00)		869,843.25
US744320AY89	PRUDENTIAL FINL 3.905% DUE 12-07-2047	485,000.00		(391,960.00)	
			(410,000.00)		17,407.00
US7443208704	PRUDENTIAL FINL INC 01/09/2062 5.95% DUE	46,773.00		(1,169,325.00)	
			(35,098.00)		889,714.00
US74432QCF00	PRUDENTIAL FINL INC 3.7%	145,000.00		(99,848.00)	
			(630,000.00)		476,665.00
US743917AH99	PRUDENTIAL INS CO 8.3% DUE 07-01-2025	3,107,000.00		(3,448,211.00)	
			(1,685,000.00)		-
GB0007099541	PRUDENTIAL PLC COMMON STOCK GBP 0.05	6,332.00		(81,274.67)	
			(35,421.00)		519,357.57
IT0004176001	PRYSMIAN SPA EURO.10	31.00		(1,153.00)	
			(286.00)		8,742.00
US69370C1009	PTC INC COMMON STOCK USD 0.01	1,647.00		(174,812.58)	
			(2,696.00)		297,555.20
US74456QBQ82	PUB SVC ELEC GAS 3.8% DUE 03-01-2046	255,000.00		(233,720.00)	
			(36,000.00)		-
US74456QCE44	PUB SVC ELEC GAS FIXED 2.05% DUE	180,000.00		(119,291.00)	
			(413,000.00)		4,378.00
US744448CN95	PUBLIC SERVICE CO OF COLORADO CALLABLE BOND FIXED	750,000.00		(837,690.00)	
			(363,000.00)		195,024.60
US744448CS82	PUBLIC SERVICE CO OF COLORADO CALLABLE BOND FIXED	875,000.00		(729,820.00)	
			(1,936,000.00)		325,012.00
US744448CW94	PUBLIC SERVICE CO OF COLORADO CALLABLE BOND FIXED	1,340,000.00		(1,331,584.80)	
			(1,340,000.00)		1,312,101.20
US744448CX77	PUBLIC SERVICE CO OF COLORADO CALLABLE BOND FIXED	1,953,000.00		(1,932,760.72)	
			(1,509,000.00)		1,480,265.75
US744448CK56	PUBLIC SERVICE CO OF COLORADO CALLABLE BOND FIXED	265,000.00		(251,559.20)	
			(75,000.00)		66,777.00
US7444482BM11	PUBLIC SERVICE CO OF NEW HAMPSHIRE CALLABLE BOND	675,000.00		(620,861.55)	
			(1,029,000.00)		353,116.60
US74456QBV77	PUBLIC SERVICE ELECTRIC 4.05%	200,000.00		(175,534.00)	
			(112,000.00)		-
US74456QBT22	PUBLIC SERVICE ELECTRIC AND GAS CO CALLABLE MEDIUM	220,000.00		(192,321.80)	
			(456,000.00)		462,293.75
US74456QCD60	PUBLIC SERVICE ELECTRIC AND GAS CO CALLABLE MEDIUM	931,000.00		(672,904.15)	
			(643,000.00)		187,139.73
US74456QCJ31	PUBLIC SERVICE ELECTRIC AND GAS CO CALLABLE MEDIUM	4,051,000.00		(4,043,384.12)	
			(4,051,000.00)		3,927,446.37
US744573AQ91	PUBLIC SERVICE ENTERPRISE GROUP INC CALLABLE NOTES	2,420,000.00		(1,955,389.55)	
			(2,618,000.00)		20,864.80
US744573AU04	PUBLIC SERVICE ENTERPRISE GROUP INC CALLABLE NOTES	1,070,000.00		(1,056,351.30)	
			(3,892,000.00)		3,794,725.21
US7445731067	PUBLIC SERVICE ENTERPRISE GROUP INC COMMON STOCK	8,080.00		(482,457.80)	
			(13,081.14)		808,930.11
US74460D1090	PUBLIC STORAGE REIT USD 0.1	2,493.00		(753,836.35)	
			(7,077.00)		2,247,643.18
US744448CR00	PUBLIC SVC CO COLO 4.05%	280,000.00		(219,864.00)	
			(171,000.00)		-
FR0000130577	PUBLICIS GROUPE SA EURO.40	1,114.00		(58,354.00)	
			(798.00)		39,716.00
US745310AM41	PUGET ENERGY INC CALLABLE NOTES FIXED 2.379%	410,000.00		(365,301.80)	
			(220,000.00)		196,185.00
US745310AN24	PUGET ENERGY INC CALLABLE NOTES FIXED 4.224%	1,440,000.00		(1,416,964.30)	
			(1,440,000.00)		632,505.00
US745332CJ30	PUGET SOUND ENERGY FIXED 3.25% DUE	165,000.00		(116,528.00)	
			(450,000.00)		-
US7458671010	PULTEGROUP INC COMMON STOCK USD 0.01	4,055.00		(150,724.35)	

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(6,798.00)		265,490.83
US74624M1027	PURE STORAGE INC COMMON STOCK USD 0.0001	4,442.00		(114,114.98)	
			(7,008.00)		188,690.98
US6936561009	PVH CORP COMMON STOCK USD 1	1,184.00		(71,667.52)	
			(5,175.00)		359,352.59
US59524QAA31	PVPTL MID-ATLANTIC INTST TRANSMISSION LL	970,000.00		(936,002.00)	
			(1,890,000.00)		-
US00253XAA90	PVTPL AADVANTAGE LOYALTY IP LTD/AMERN	290,000.00		(280,938.00)	
			(330,000.00)		-
US00401MAB28	PVTPL ABU DHABI CRUDE OIL PIPELINE LLC	1,647,000.00		(1,595,883.00)	
			(3,012,000.00)		-
US01400EAF07	PVTPL ALCON FIN CORP 5.75% DUE	1,536,000.00		(1,530,993.00)	
			(1,271,000.00)		1,281,842.00
US02528GAA13	PVTPL AMERICAN CR ACCEP RECEIVABLES TR	40,000.00		(40,000.00)	
			(19,000.00)		-
US00182YAA38	PVTPL ANZ BANK NEW ZEALAND LIMITED	1,035,000.00		(1,035,000.00)	
			(1,035,000.00)		1,041,220.00
US04505AAA79	PVTPL ASHTEAD CAPITAL INC 5.5% DUE	3,193,000.00		(3,179,951.00)	
			(2,103,000.00)		1,000,108.00
US07274NBH52	PVTPL BAYER US FIN II LLC 4.7%	425,000.00		(313,841.00)	
			(901,000.00)		-
US09659W2P81	PVTPL BNP PARIBAS 2.871%	1,400,000.00		(1,043,644.00)	
			(2,065,000.00)		1,106,028.00
US05565AM341	PVTPL BNP PARIBAS 7.75% DUE 12-30-2049 B	8,900,000.00		(8,900,000.00)	
			(3,100,000.00)		3,070,364.00
US114259AV67	PVTPL BROOKLYN UNION GAS CO 4.632% DUE	1,700,000.00		(1,700,000.00)	
			(800,000.00)		-
US141781BY97	PVTPL CARGILL INC 4.875% DUE 10-10-2025	1,260,000.00		(1,258,891.00)	
			(1,260,000.00)		1,256,661.00
US89178BAA26	PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4	314,392.00		(288,750.00)	
			(193,659.00)		186,729.00
US247361ZX93	PVTPL DELTA AIR LINES INC DEL SR SECD NT	790,000.00		(800,270.00)	
			(480,000.00)		-
US266233AJ47	PVTPL DUQUESNE LIGHT HLDGS INC 2.775%	420,000.00		(327,955.00)	
			(238,000.00)		-
US26835PAJ93	PVTPL EDP FIN B V AMSTERDAM 6.3% DUE	3,360,000.00		(3,357,038.00)	
			(1,770,000.00)		1,759,459.00
US29278GAZ19	PVTPL ENEL FIN INTL N V 6.8% DUE	5,647,000.00		(5,615,094.00)	
			(2,463,000.00)		2,508,873.00
US29280HAA05	PVTPL ENEL FINANCE AMERICA LLC 7.1% DUE	3,629,000.00		(3,652,437.00)	
			(2,016,000.00)		2,000,422.00
US29278GBA58	PVTPL ENEL FINANCE INTL NV 7.5% DUE	3,218,000.00		(3,149,424.00)	
			(3,218,000.00)		3,186,642.00
US29278GBB32	PVTPL ENEL FINANCE INTL NV 7.75% DUE	5,408,000.00		(5,178,272.00)	
			(1,584,000.00)		1,500,365.00
US30037FAA84	PVTPL EVERGY MISSOURI WEST INC 5.15% DUE	1,060,000.00		(1,058,176.00)	
			(840,000.00)		838,625.00
US335934AT24	PVTPL FIRST QUANTUM MINERALS LTD SR NT	330,000.00		(304,425.00)	
			(240,000.00)		-
US335934AL97	PVTPL FIRST QUANTUM MINERALS SR NT 144A	1,090,000.00		(1,058,225.00)	
			(590,000.00)		-
US36267VAE39	PVTPL GE HEALTHCARE HLDG LLC 5.65% DUE 1	2,508,000.00		(2,497,943.00)	
			(683,000.00)		702,257.00
US36267VAL71	PVTPL GE HEALTHCARE HOLDING 6.377%	3,395,000.00		(3,433,277.00)	
			(440,000.00)		507,641.00
US36267VAC72	PVTPL GE HEALTHCARE HOLDING 5.6% DUE	3,065,000.00		(3,058,226.00)	
			(3,065,000.00)		3,089,520.00
US36267VAJ26	PVTPL GE HEALTHCARE UK LIMITED 5.905%	2,815,000.00		(2,815,000.00)	
			(490,000.00)		513,505.00
US378272BH01	PVTPL GLENCORE FUNDING LLC 3.375% 09-23-	286,000.00		(200,749.00)	
			(1,484,000.00)		-
US38937LAA98	PVTPL GRAY OAK PIPELINE LLC 2.0% DUE 09-	1,401,000.00		(1,367,052.00)	
			(1,401,000.00)		1,362,710.00
US38937LAC54	PVTPL GRAY OAK PIPELINE LLC 2.6% DUE	500,000.00		(451,365.00)	
			(251,000.00)		229,100.00
US455434BV12	PVTPL INDIANAPOLIS PWR & LT CO 5.65%	1,059,000.00		(1,056,098.00)	
			(1,059,000.00)		1,060,442.00
US45823TAL08	PVTPL INTACT FINL CORP 5.459% DUE	2,019,000.00		(2,019,000.00)	
			(2,019,000.00)		2,009,884.00
US46115HBU05	PVTPL INTESA SANPAOLO S P A 7.0% DUE	3,390,000.00		(3,390,861.00)	
			(1,055,000.00)		1,074,665.00
US46653KAB44	PVTPL JAB HLDGS B V JAB 3.75% 144A	605,000.00		(420,587.00)	
			(440,000.00)		-
US500631AY22	PVTPL KOREA ELEC PWR CORP NT 5.5%	1,432,000.00		(1,425,441.00)	
			(1,432,000.00)		1,440,563.00
US50155QAG55	PVTPL KYNDRYL HOLDINGS INC 4.1% 10-15-20	940,000.00		(935,978.00)	
			(1,745,000.00)		293,383.00
US575634AU41	PVTPL MASSACHUSETTS ELEC CO 1.729%	1,790,000.00		(1,457,078.00)	
			(1,043,000.00)		-
US58547DAA72	PVTPL MELCO RESORTS FIN LTD 4.875% 06-06	350,000.00		(279,125.00)	
			(1,950,000.00)		265,125.00
US58769JAB35	PVTPL MERCEDES-BENZ FINANCIAL SERVICES	947,000.00		(944,651.00)	
			(947,000.00)		950,248.00
US30303M8B15	PVTPL META PLATFORMS INC 3.5% DUE	15,761,000.00		(15,604,423.00)	
			(15,761,000.00)		15,258,991.00
US30303M8D70	PVTPL META PLATFORMS INC 3.85% 08-15-203	5,779,000.00		(5,694,081.00)	
			(2,824,000.00)		1,196,710.00
US30303M8E53	PVTPL META PLATFORMS INC 4.45% 08-15-205	18,510,000.00		(18,285,132.00)	
			(15,018,000.00)		9,136,239.00

IBM PERSONAL PENSION PLAN
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US30303M8F29	PVTPL META PLATFORMS INC 4.65% DUE 08-15	8,826,000.00		(8,333,787.00)	130,872.00
US60920LAS34	PVTPL MONDELEZ INTL HLDGS NETH B V 4.25%	3,418,000.00	(3,188,000.00)	(3,410,140.00)	
US641062BD59	PVTPL NESTLE HLDGS INC 4.3% DUE	2,585,000.00	(3,418,000.00)	(2,576,573.00)	3,362,138.00
US641062BC76	PVTPL NESTLE HLDGS INC 4.365% DUE 10-01-	280,000.00	(2,585,000.00)	(279,756.00)	2,559,473.00
US641062BE33	PVTPL NESTLE HLDGS INC 4.7% DUE	7,380,000.00	(280,000.00)	(7,338,245.00)	281,915.00
US64952WEU36	PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM	4,055,000.00	(4,678,000.00)	(4,053,865.00)	4,535,784.00
US65342QAL68	PVTPL NEXTERA ENERGY OPER PARTNERS LP 3.	130,000.00	(4,055,000.00)	(121,550.00)	1,659,649.00
US654744AD34	PVTPL NISSAN MTR LTD 4.81% DUE	612,000.00	(130,000.00)	(475,267.00)	118,625.00
US65558RAC34	PVTPL NORDEA BANK ABP 4.75% DUE	3,305,000.00	(752,000.00)	(3,295,515.00)	-
US65558RAD17	PVTPL NORDEA BANK ABP 5.375% DUE	2,980,000.00	(3,305,000.00)	(2,978,063.00)	3,277,338.00
US656029AK10	PVTPL NORINCHUKIN BK 5.071% DUE	3,036,000.00	(2,980,000.00)	(3,036,000.00)	2,907,663.00
US68233JC16	PVTPL ONCOR ELEC DELIVERY CO 4.55% 09-15	440,000.00	(3,036,000.00)	(439,573.00)	2,896,104.00
US74977RDR21	PVTPL RABOBANK NEDERLAND GLOBAL MED TM N	740,000.00	(440,000.00)	(740,000.00)	438,675.00
US803014AA74	PVTPL SANTOS FINANCE LTD 3.649% DUE	700,000.00	(740,000.00)	(571,777.00)	712,161.00
US80413TBA60	PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM	7,189,000.00	(3,365,000.00)	(7,189,000.00)	-
US853254CN89	PVTPL STANDARD CHARTERED PLC 7.767% DUE	2,793,000.00	(7,189,000.00)	(2,793,736.00)	7,221,832.00
US853254CL24	PVTPL STANDARD CHARTERED PLC 7.776% DUE	1,178,000.00	(1,043,000.00)	(1,178,000.00)	1,066,388.00
US902674XN57	PVTPL UBS AG LONDON BRH 4.5% DUE	1,000,000.00	(1,178,000.00)	(781,870.00)	1,207,587.00
US225401AP33	PVTPL UBS GROUP AG 4.194%	500,000.00	(200,000.00)	(385,025.00)	-
US902613AR96	PVTPL UBS GROUP AG 4.49% 08-05-2025	1,711,000.00	(2,375,000.00)	(1,711,000.00)	-
US902613AT52	PVTPL UBS GROUP AG 4.988% 08-05-2033	3,074,000.00	(1,711,000.00)	(3,074,000.00)	1,706,000.00
US225401AY40	PVTPL UBS GROUP AG 6.373%	2,970,000.00	(3,074,000.00)	(2,970,000.00)	3,005,583.00
US225401AZ15	PVTPL UBS GROUP AG 6.537%	11,735,000.00	(2,970,000.00)	(11,646,982.00)	1,225,182.00
US225401BB38	PVTPL UBS GROUP AG 9.016%	7,263,000.00	(8,145,000.00)	(7,283,197.00)	5,493,139.00
US984851AH89	PVTPL YARA INTL ASA 7.378% DUE	2,025,000.00	(2,302,000.00)	(2,028,563.00)	2,348,768.00
AU000000QAN2	QANTAS AIRWAYS LTD COMMON STOCK AUD 0	29,132.00	(2,025,000.00)	(94,463.96)	2,105,514.00
US74730DAE31	QATARENERGY CALLABLE BOND FIXED 3.125% 12/JUL/2041	1,712,000.00	(45,527.00)	(1,609,877.00)	152,537.22
AU000000QBE9	QBE INSURANCE GROUP LTD COMMON STOCK AUD 0	112,145.00	(2,427,000.00)	(945,342.56)	1,439,018.24
NL0012169213	QIAGEN N.V.	3,614.00	(81,394.00)	(156,991.24)	660,736.22
US74736KAJ07	QORVO INC CALLABLE NOTES FIXED 3.375% 01/APR/2031	2,405,000.00	(6,114.00)	(1,952,516.50)	272,005.56
US74736K1016	QORVO INC COMMON STOCK USD 0.0001	1,756.00	(1,415,000.00)	(169,032.56)	1,108,167.00
US747525BQ50	QUALCOMM INC CALLABLE NOTES FIXED 4.25%	1,188,000.00	(4,741.00)	(1,185,291.36)	474,390.60
US747525BR34	QUALCOMM INC CALLABLE NOTES FIXED 4.5% 20/MAY/2052	15,336,000.00	(588,000.00)	(15,026,833.44)	296,149.42
US747525AK99	QUALCOMM INC CALLABLE NOTES FIXED 4.8% 20/MAY/2045	180,000.00	(11,976,000.00)	(185,988.60)	9,335,538.50
US7475251036	QUALCOMM INC COMMON STOCK USD 0.0001	18,146.00	(1,103,000.00)	(2,257,058.44)	575,590.12
US74762E1029	QUANTA SERVICES INC COMMON STOCK USD 0.00001	2,302.00	(43,788.00)	(274,467.46)	5,722,384.18
US74767V1098	QUANTUMSCAPE CORP COMMON STOCK USD 0.0001	3,430.00	(2,602.00)	(31,144.40)	314,407.79
CA7481932084	QUEBECOR INC COMMON STOCK CAD 0	954.00	(5,243.00)	(21,136.26)	50,423.40
US74834L1008	QUEST DIAGNOSTICS INC COMMON STOCK USD 0.01	1,944.00	(2,505.00)	(256,471.92)	52,704.00
US74838J1016	QUIDEL CORP COMMON STOCK USD 0.001	1,230.00	(3,794.00)	(138,157.66)	498,164.35
US2197981051	QUIDELORTHO CORP COMMON STOCK USD 0.001	3,462.00	(1,846.00)	(414,982.35)	269,910.91
US74915M1009	QURATE RETAIL INC COMMON STOCK USD 0.01	6,309.00	(1,904.00)	(20,945.88)	166,541.72
US74915M3088	QURATE RETAIL INC PUBLIC	477.00	(12,618.00)	(51,757.39)	42,451.51
AT0000606306	RAIFFEISEN BANK INTERNATIONAL AG COMMON STOCK EUR	469.00	(688.00)	(13,195.90)	34,829.19
US7512121010	RALPH LAUREN CORP COMMON STOCK USD 0.01	792.00	(10,434.00)	(72,990.72)	158,615.80

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(1,281.00)		118,189.72
US75281A1097	RANGE RESOURCES CORP COMMON STOCK USD 0.01	9,870.00	(2,447.00)	(271,173.04)	77,207.00
US7547301090	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD 0.01	2,951.00	(10,586.00)	(265,619.51)	1,022,276.40
US7549071030	RAYONIER INC REIT USD 0	2,339.00	(3,709.00)	(86,309.10)	134,559.10
US913017CA50	RAYTHEON TECHNOLOGIES CORP CALLABLE BOND FIXED	650,000.00	(1,683,000.00)	(576,358.90)	356,053.75
US75513EAC57	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTES FIXED	330,000.00	(2,830,000.00)	(316,918.80)	2,337,970.40
US75513ECL39	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTES FIXED	4,534,000.00	(12,895,000.00)	(3,472,921.11)	8,077,984.43
US75513ECN94	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTES FIXED	960,000.00	(3,150,000.00)	(896,352.00)	2,935,249.50
US75513ECP43	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTES FIXED	3,535,000.00	(11,998,000.00)	(2,972,115.30)	7,337,455.90
US913017BT50	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTES FIXED	2,360,000.00	(10,392,000.00)	(2,680,471.81)	3,615,469.10
US913017CJ69	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTES FIXED	1,480,000.00	(4,239,000.00)	(1,298,011.00)	3,141,687.88
US913017CY37	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTES FIXED	5,010,000.00	(6,195,000.00)	(5,344,683.60)	2,695,909.66
US75513EC856	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTES FIXED	400,000.00	(294,000.00)	(417,428.50)	-
US75513E1010	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD	36,088.00	(47,960.00)	(3,429,571.13)	4,382,686.39
US756109AR55	REALTY INCOME CORP CALLABLE NOTES FIXED 4.125%	265,000.00	(1,770,000.00)	(264,443.50)	1,126,750.00
US756109AT12	REALTY INCOME CORP CALLABLE NOTES FIXED 4.65%	199,000.00	(199,000.00)	(208,486.33)	-
US756109BP80	REALTY INCOME CORP FIXED 5.625% DUE	1,855,000.00	(1,327,000.00)	(1,851,339.00)	1,299,364.00
US7561091049	REALTY INCOME CORP REIT USD 1	9,743.00	(16,285.00)	(639,437.91)	1,082,932.00
GB00B24CGK77	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP 10	980.00	(10,271.00)	(65,774.94)	746,581.21
JP3970300004	RECRUIT HOLDINGS CO LTD COMMON STOCK JPY	8,200.00	(40,326.00)	(302,376.71)	1,634,734.12
ES0173093024	RED ELECTRICA CORP SA COMMON STOCK EUR 0.5	9,490.00	(5,210.00)	(191,071.24)	93,199.00
US2243991054	REDCO CORP COMMON STOCK CHF 1	1,270.00	(2,102.00)	(130,961.38)	185,689.49
US7587501039	REGAL REXNORD CORP COMMON STOCK USD 0.01	988.00	(1,529.00)	(109,401.24)	185,591.24
US7588491032	REGENCY CENTERS CORP REIT USD 0.01	2,645.00	(26,547.00)	(154,388.65)	1,794,038.47
US75884RBA05	REGENCY CENTERS LP CALLABLE NOTES FIXED 3.7%	730,000.00	(1,225,000.00)	(773,442.30)	519,336.00
US75884RAZ64	REGENCY CTRS L P 2.95% DUE 09-15-2029	94,000.00	(1,684,000.00)	(78,376.00)	33,561.00
US75886FAE79	REGENERON 1.75% DUE 09-15-2030	1,115,000.00	(1,091,000.00)	(879,467.00)	-
US75886F1075	REGENERON PHARMACEUTICALS INC COMMON STOCK USD	1,830.00	(3,854.00)	(1,094,653.49)	2,363,961.14
US7591EP1005	REGIONS FINANCIAL CORP COMMON STOCK USD 0.01	15,566.00	(32,891.00)	(297,488.94)	669,894.03
US7593516047	REINSURANCE GROUP OF AMERICA INC COMMON STOCK USD	3,437.00	(3,208.00)	(386,850.18)	391,022.92
US759470BB24	RELiance INDUSTRIES LTD CALLABLE NOTES FIXED	7,785,000.00	(7,025,000.00)	(7,766,160.30)	5,496,697.65
US759470BD89	RELiance INDUSTRIES LTD CALLABLE NOTES FIXED	1,730,000.00	(490,000.00)	(1,705,987.60)	-
US7595091023	RELiance STEEL & ALUMINUM CO COMMON STOCK USD	2,017.00	(4,145.00)	(364,609.91)	771,475.32
US74949LAE20	RELX CAPITAL INC CALLABLE NOTES FIXED 4.75%	1,010,000.00	(1,010,000.00)	(1,001,122.10)	1,009,606.10
US7595301083	RELX PLC ADR USD	11,596.00	(44,985.00)	(369,264.64)	1,356,802.24
GB00B2B0DG97	RELX PLC COMMON STOCK GBP 14.4397	4,610.00	(57,593.00)	(130,547.42)	1,561,396.57
BMG7496G1033	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD 1	697.00	(1,180.00)	(104,375.75)	172,827.99
JP3164720009	RENASAS ELECTRONICS CORP COMMON STOCK JPY	8,900.00	(42,990.00)	(102,334.75)	419,341.40
GB00B082RF11	RENTOKIL INITIAL ORD GBP0.01	1,681.00	(2,131.00)	(10,977.00)	12,909.00
US7599161095	REPLIGEN CORP COMMON STOCK USD 0.01	845.00	(2,417.00)	(123,243.25)	439,635.63
ES0173516115	REPSOL SA COMMON STOCK EUR 1	4,731.00	(61,631.00)	(63,220.50)	754,432.74
US168863DX33	REPUBLIC OF CHILE CALLABLE BOND FIXED 2.75%	4,803,000.00	(4,803,000.00)	(4,800,118.20)	4,761,087.50
US168863DV76	REPUBLIC OF CHILE CALLABLE BOND FIXED 3.5%	674,000.00	(674,000.00)	(647,024.80)	605,302.00
US168863DW59	REPUBLIC OF CHILE CALLABLE BOND FIXED 4%	2,791,000.00	(2,791,000.00)	(2,764,485.50)	2,629,728.19
US168863DY16	REPUBLIC OF CHILE CALLABLE BOND FIXED 4.34%	4,867,000.00	(2,387,000.00)	(4,620,059.60)	1,940,213.00

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US195325BR53	REPUBLIC OF COLOMBIA 5.625 02-26-2044	577,000.00		(413,074.00)	
			(800,000.00)		-
US195325DR36	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED 3%	629,000.00		(525,215.00)	
			(3,917,000.00)		2,458,625.60
US195325BQ70	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED 4%	970,000.00		(948,660.00)	
			(320,000.00)		-
US195325DP79	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED 4.5%	950,000.00		(920,440.50)	
			(3,375,000.00)		547,227.00
US195325DQ52	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED 5.2%	2,175,000.00		(1,630,466.00)	
			(2,356,000.00)		1,086,036.50
US455780DM52	REPUBLIC OF INDONESIA 4.15% 20/09/2027	2,200,000.00		(2,175,558.00)	
			(2,201,000.00)		2,177,468.00
US455780DN36	REPUBLIC OF INDONESIA 4.65% DUE	373,000.00		(368,599.00)	
			(373,000.00)		374,492.00
US455780DJ24	REPUBLIC OF INDONESIA CALLABLE BOND FIXED 3.55%	307,000.00		(305,719.81)	
			(307,000.00)		309,179.70
US455780DK96	REPUBLIC OF INDONESIA CALLABLE BOND FIXED 4.3%	254,000.00		(251,884.18)	
			(254,000.00)		238,760.00
US698299BT07	REPUBLIC OF PANAMA 6.4% DUE 02-14-2035	3,850,000.00		(3,809,421.00)	
			(3,850,000.00)		3,943,362.00
US698299BS24	REPUBLIC OF PANAMA CALLABLE BOND FIXED 4.5%	4,512,000.00		(4,445,420.00)	
			(4,512,000.00)		4,154,702.60
US715638DP43	REPUBLIC OF PERU CALLABLE BOND FIXED 1.862%	357,000.00		(282,190.50)	
			(357,000.00)		280,893.40
US715638DE95	REPUBLIC OF PERU CALLABLE BOND FIXED 2.392%	59,000.00		(56,256.50)	
			(468,000.00)		445,781.00
US857524AE20	REPUBLIC OF POLAND 5.75% DUE 11-16-2032	473,000.00		(468,048.00)	
			(95,000.00)		100,272.00
USY6972HLP91	REPUBLIC OF THE PHILIPPINES BOND FIXED 4.2%	4,047,000.00		(4,047,000.00)	
			(3,537,000.00)		3,545,842.50
US760759AU48	REPUBLIC SERVICES INC CALLABLE NOTES FIXED 2.5%	325,000.00		(315,461.25)	
			(850,000.00)		-
US7607591002	REPUBLIC SERVICES INC COMMON STOCK USD 0.01	3,317.00		(413,066.01)	
			(6,523.00)		874,753.87
US760759AN05	REPUBLIC SVCS INC 5.7% DUE 05-15-2041	260,000.00		(288,421.00)	
			(125,000.00)		-
US760759AW04	REPUBLIC SVCS INC FIXED 3.05%	393,000.00		(310,136.00)	
			(413,000.00)		15,017.00
US760942BE11	REPUBLICA ORIENT URUGUAY 5.75%	380,000.00		(374,387.00)	
			(380,000.00)		383,995.00
US7611521078	RESMED INC COMMON STOCK USD 0.004	2,296.00		(462,666.96)	
			(6,057.00)		1,334,572.72
JP3500610005	RESONA HOLDINGS INC COMMON STOCK JPY	23,600.00		(96,789.79)	
			(257,011.00)		959,473.96
CA76131D1033	RESTAURANT BRANDS INTERNATIONAL INC COMMON STOCK	3,271.00		(175,732.18)	
			(5,487.00)		325,403.10
US7140461093	REVVITY INC COMMON STOCK USD 1	2,011.00		(272,772.04)	
			(3,264.00)		450,087.55
115971	REXAMORD GBP0.50	1.00		(124.97)	
			(1.00)		124.97
US76169C1009	REXFORD INDUSTRIAL REALTY INC REIT USD 0.01	2,662.00		(153,877.06)	
			(3,735.00)		221,181.71
US76169XAB01	REXFORD INDUSTRIAL REALTY LP CALLABLE NOTES FIXED	380,000.00		(303,307.10)	
			(1,252,000.00)		332,705.28
US761713AT36	REYNOLDS AMERN INC 7.25% DUE 06-15-2037	485,000.00		(453,950.00)	
			(670,000.00)		679,728.00
US761713BA36	REYNOLDS AMERN INC FIXED 5.7% DUE	1,190,000.00		(1,083,900.00)	
			(1,917,000.00)		235,024.00
US761711L061	REYNOLDS CONSUMER PRODUCTS INC COMMON STOCK USD	928.00		(23,246.40)	
			(1,228.00)		31,624.40
US76209PAB94	RGA GLOBAL FUNDING MEDIUM TERM NOTE FIXED 2.7%	389,000.00		(388,607.11)	
			(389,000.00)		388,750.63
US74967X1037	RH COMMON STOCK USD 0.0001	308.00		(75,627.28)	
			(1,834.00)		580,788.17
DE0007030009	RHEINMETALL AG COMMON STOCK EUR 0	170.00		(34,245.85)	
			(60.00)		9,491.00
JP3973400009	RICOH CO LTD COMMON STOCK JPY	7,200.00		(56,626.03)	
			(69,784.00)		550,152.02
US76680R2067	RINGCENTRAL INC COMMON STOCK USD 0.0001	1,340.00		(69,599.60)	
			(2,121.00)		103,457.60
US76716XAC65	RIO OIL FINANCE TRUST SERIES 2018-1 CALLABLE NOTES	966,402.00		(1,070,773.42)	
			(3,406,260.00)		2,871,740.00
US767201AL06	RIO TINTO FIN USA 5.2 DUE 11-02-2040	175,000.00		(167,758.00)	
			(570,000.00)		-
AU000000RIO1	RIO TINTO LTD COMMON STOCK AUD 0	6,645.00		(610,907.80)	
			(16,403.00)		1,144,910.60
US7672041008	RIO TINTO PLC ADR USD	5,298.00		(348,935.33)	
			(9,935.00)		611,839.70
GB0007188757	RIO TINTO PLC COMMON STOCK GBP 10	198.00		(12,942.48)	
			(63,504.00)		3,655,598.02
CA7669101031	RIOCAN REAL ESTATE INVESTMENT TRUST REIT CAD 0	900.00		(14,088.44)	
			(2,366.00)		36,190.00
CA7677441056	RITCHIE BROS AUCTIONEERS INC COMMON STOCK CAD 0	802.00		(53,711.42)	
			(13,476.00)		872,492.07
US64828T2015	RITHM CAPITAL CORP REIT USD 0.01	7,224.00		(67,905.60)	
			(11,617.00)		108,727.60
US76954A1034	RIVIAN AUTOMOTIVE INC COMMON STOCK USD 0.001	8,164.00		(281,710.38)	
			(5,772.00)		179,236.18
US7703231032	ROBERT HALF INTERNATIONAL INC COMMON STOCK USD	6,144.00		(570,103.06)	

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(8,885.00)		691,308.23
US7707001027	ROBINHOOD MARKETS INC COMMON STOCK USD 0.0001	8,800.00		(70,410.56)	
			(5,103.00)		50,269.00
US7710491033	ROBLOX CORP COMMON STOCK USD 0.0001	11,910.00		(427,627.67)	
			(5,856.00)		242,128.23
CH0012032113	ROCHE HLDGS AG CHF1 (BR)	3.00		(1,163.00)	
			(33.00)		12,652.00
US7711951043	ROCHE HOLDING AG ADR USD 0	4,359.00		(226,154.24)	
			(6,605.00)		277,145.80
CH0012032048	ROCHE HOLDING AG COMMON STOCK CHF 0	4,501.00		(1,781,838.06)	
			(15,471.00)		5,222,305.18
US771196BX91	ROCHE HOLDINGS INC CALLABLE NOTES FIXED 2.076%	775,000.00		(748,975.50)	
			(3,510,000.00)		2,428,307.50
US771196BV36	ROCHE HOLDINGS INC CALLABLE NOTES FIXED 2.314%	13,303,000.00		(13,249,667.34)	
			(9,407,000.00)		3,937,089.92
US771196BY74	ROCHE HOLDINGS INC CALLABLE NOTES FIXED 2.607%	2,506,000.00		(1,926,856.81)	
			(11,761,000.00)		4,465,233.36
US77311W1018	ROCKET COS INC COMMON STOCK USD 0.00001	2,336.00		(15,838.08)	
			(21,486.00)		181,803.43
US7739031091	ROCKWELL AUTOMATION INC COMMON STOCK USD 1	1,854.00		(358,545.06)	
			(3,306.00)		739,225.91
US775109BG57	ROGERS COMMUNICATIONS INC CALLABLE NOTES FIXED	545,000.00		(500,842.05)	
			(726,000.00)		327,415.00
US775109BP56	ROGERS COMMUNICATIONS INC CALLABLE NOTES FIXED	330,000.00		(309,632.40)	
			(1,696,000.00)		1,166,816.22
US775109BZ39	ROGERS COMMUNICATIONS INC CALLABLE NOTES FIXED	7,929,000.00		(7,849,472.13)	
			(5,819,000.00)		3,681,847.16
US775109CC35	ROGERS COMMUNICATIONS INC CALLABLE NOTES FIXED	7,580,000.00		(7,481,448.26)	
			(6,998,000.00)		5,212,064.49
US775109CD18	ROGERS COMMUNICATIONS INC CALLABLE NOTES FIXED	22,190,000.00		(21,573,702.61)	
			(13,203,000.00)		4,887,528.69
US775109BN09	ROGERS COMMUNICATIONS INC CALLABLE NOTES FIXED	645,000.00		(679,419.00)	
			(1,728,000.00)		426,334.00
US775109CB51	ROGERS COMMUNICATIONS INC CALLABLE NOTES FIXED	2,000,000.00		(1,999,820.00)	
			(1,165,000.00)		-
CA7751092007	ROGERS COMMUNICATIONS INC COMMON STOCK CAD 0	2,615.00		(123,117.95)	
			(11,096.00)		477,686.78
JP3982800009	ROHM CO LTD NPV	300.00		(23,364.00)	
			(2,038.00)		142,317.00
US77543R1023	ROKU INC COMMON STOCK USD 0.0001	1,859.00		(165,599.72)	
			(3,988.00)		334,526.97
US7757111049	ROLLINS INC COMMON STOCK USD 1	3,778.00		(122,596.10)	
			(6,011.00)		202,458.09
GB00B63H8491	ROLLS ROYCE HLDGS ORD GBP0.20	17,912.00		(19,141.00)	
			(116,813.00)		85,712.00
US776743AG17	ROPER TECHNOLOGIES INC CALLABLE NOTES FIXED 2.95%	3,520,000.00		(3,146,122.56)	
			(1,378,000.00)		-
US7766961061	ROPER TECHNOLOGIES INC COMMON STOCK USD 0.01	1,872.00		(726,928.36)	
			(2,707.00)		1,063,770.44
US7782961038	ROSS STORES INC COMMON STOCK USD 0.01	7,029.00		(584,243.90)	
			(9,093.00)		733,677.20
US78016EYV37	ROYAL BANK OF CANADA CALLABLE MEDIUM TERM NOTE	1,870,000.00		(1,868,765.80)	
			(1,870,000.00)		1,773,732.40
US78016EZD20	ROYAL BANK OF CANADA CALLABLE MEDIUM TERM NOTE	13,325,000.00		(13,317,404.75)	
			(13,325,000.00)		11,909,270.39
US78016FZQ08	ROYAL BANK OF CANADA CALLABLE MEDIUM TERM NOTE	6,417,000.00		(6,336,568.72)	
			(6,417,000.00)		6,190,275.27
US78016FZS63	ROYAL BANK OF CANADA CALLABLE MEDIUM TERM NOTE	10,744,000.00		(10,743,892.56)	
			(10,744,000.00)		5,809,520.00
CA7800871021	ROYAL BANK OF CANADA COMMON STOCK CAD 0	9,708.00		(941,578.11)	
			(22,053.00)		2,082,796.63
US78016EZS98	ROYAL BANK OF CANADA MEDIUM TERM NOTE FIXED 3.375%	1,410,000.00		(1,409,478.30)	
			(1,410,000.00)		1,401,046.50
US78016EZH34	ROYAL BANK OF CANADA MEDIUM TERM NOTE FIXED 3.97%	5,595,000.00		(5,595,000.00)	
			(5,595,000.00)		5,605,239.00
US78016FZU10	ROYAL BK CDA 6% DUE 11-01-2027	7,001,000.00		(7,071,687.00)	
			(2,612,000.00)		2,741,614.00
US780097BG51	ROYAL BK SCOTLAND GROUP PLC 4.892%	200,000.00		(191,506.00)	
			(200,000.00)		-
LR0008862868	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD 0.01	3,484.00		(129,012.52)	
			(5,660.00)		228,685.37
US7802871084	ROYAL GOLD INC	1,081.00		(118,574.89)	
			(1,726.00)		180,891.91
US78081BAP85	ROYALTY PHARMA PLC 3.35%	190,000.00		(128,754.00)	
			(1,085,000.00)		13,662.00
US78081BAH69	ROYALTY PHARMA PLC CALLABLE NOTES FIXED 1.2%	810,000.00		(724,779.90)	
			(4,935,000.00)		2,712,132.70
US78081BAJ26	ROYALTY PHARMA PLC CALLABLE NOTES FIXED 1.75%	3,895,000.00		(3,367,395.40)	
			(2,680,000.00)		-
US78081BAN38	ROYALTY PHARMA PLC CALLABLE NOTES FIXED 2.15%	630,000.00		(575,467.20)	
			(1,455,000.00)		1,044,213.00
US78081BAL71	ROYALTY PHARMA PLC CALLABLE NOTES FIXED 3.3%	2,613,000.00		(2,039,821.46)	
			(2,518,000.00)		406,524.90
US78081BAM54	ROYALTY PHARMA PLC CALLABLE NOTES FIXED 3.55%	2,670,000.00		(1,997,843.80)	
			(3,625,000.00)		943,082.00
GB00BMVP7Y09	ROYALTY PHARMA PLC COMMON STOCK USD	9,464.00		(373,519.11)	
			(21,614.00)		900,592.08
US78081BAK98	ROYALTY PHARMA PLC SR NT 2.2% 09-02-2030	230,000.00		(175,030.00)	
			(1,500,000.00)		1,197,600.00

IBM PERSONAL PENSION PLAN
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US7809151043	ROYCE MICRO-CAP TRUST INC CLOSED-END FUND USD	38,782.00		(403,247.15)	
			(288,659.00)		2,608,804.00
US749685AY95	RPM INTERNATIONAL INC CALLABLE NOTES FIXED 2.95%	1,655,000.00		(1,651,325.90)	
			(1,655,000.00)		-
US7496851038	RPM INTERNATIONAL INC COMMON STOCK USD 0.01	1,980.00		(149,272.20)	
			(3,242.00)		267,706.80
DE0007037129	RWE AG NPV	52.00		(2,273.00)	
			(793.00)		30,156.00
GB00BVCZV34	RWS HOLDINGS PLC COMMON STOCK GBP 1	6,672.00		(26,893.64)	
			(15,550.00)		63,923.94
US78351F1075	RYAN SPECIALTY HOLDINGS INC COMMON STOCK USD 0.001	1,300.00		(48,010.56)	
			(755.00)		32,079.00
US7835491082	RYDER SYSTEM INC COMMON STOCK USD 0.5	867.00		(62,302.62)	
			(4,706.00)		349,804.62
US78409VAU89	S&P GLOBAL INC	3,815,000.00		(3,810,356.00)	
			(3,815,000.00)		3,947,342.35
US78409VAV62	S&P GLOBAL INC	1,250,000.00		(1,248,041.22)	
			(1,250,000.00)		1,295,125.00
US78409VAR50	S&P GLOBAL INC CALLABLE NOTES FIXED 2.3%	1,935,000.00		(1,433,912.40)	
			(6,600,000.00)		2,797,363.97
US78409VBA17	S&P GLOBAL INC CALLABLE NOTES FIXED 2.45%	1,563,000.00		(1,554,841.14)	
			(1,563,000.00)		1,541,170.32
US78409VB899	S&P GLOBAL INC CALLABLE NOTES FIXED 2.7%	10,465,000.00		(10,375,881.95)	
			(7,140,000.00)		5,043,566.38
US78409VBC72	S&P GLOBAL INC CALLABLE NOTES FIXED 2.9%	11,187,000.00		(10,495,884.39)	
			(9,722,000.00)		7,417,967.67
US78409VAQ77	S&P GLOBAL INC CALLABLE NOTES FIXED 3.25%	3,941,000.00		(3,204,785.44)	
			(3,961,000.00)		2,544,170.95
US78409VBD55	S&P GLOBAL INC CALLABLE NOTES FIXED 3.7%	7,544,000.00		(7,143,932.47)	
			(5,739,000.00)		5,052,831.29
US78409VBE39	S&P GLOBAL INC CALLABLE NOTES FIXED 3.9%	2,293,000.00		(2,255,643.09)	
			(1,633,000.00)		1,161,016.79
US78409VAZ76	S&P GLOBAL INC CALLABLE NOTES FIXED 4.25%	7,797,000.00		(8,844,039.95)	
			(5,157,000.00)		-
US78409VAY02	S&P GLOBAL INC CALLABLE NOTES FIXED 4.75%	900,000.00		(896,652.00)	
			(300,000.00)		-
US78409V1044	S&P GLOBAL INC COMMON STOCK USD 1	7,234.14		(2,170,523.60)	
			(11,568.14)		3,909,813.94
US78409VAW46	S&P GLOBAL INC NOTES	420,000.00		(454,636.77)	
			(420,000.00)		442,663.20
FAU2IDX	S&P MID 400 EMINI EQUITY INDEX 16/SEP/2022 FAU2	2.00		-	
			(2.00)		483,735.34
FAM2IDX	S&P MID 400 EMINI EQUITY INDEX 17/JUN/2022 FAM2	2.00		-	
			(2.00)		480,375.34
FAH2IDX	S&P MID 400 EMINI EQUITY INDEX 18/MAR/2022 FAH2	1.00		-	
			(2.00)		530,794.84
PTM2IDX	S&P/TSX 60 IX FUT EQUITY INDEX 16/JUN/2022 PTM2	3.00		-	
			(3.00)		568,962.25
PTH2IDX	S&P/TSX 60 IX FUT EQUITY INDEX 17/MAR/2022 PTH2	1.00		-	
			(4.00)		813,183.11
ESU2IDX	S&P500 EMINI FUT EQUITY INDEX 16/SEP/2022 ESU2	63.00		-	
			(63.00)		12,549,753.21
ESM2IDX	S&P500 EMINI FUT EQUITY INDEX 17/JUN/2022 ESM2	48.00		-	
			(48.00)		9,357,491.52
ESH2IDX	S&P500 EMINI FUT EQUITY INDEX 18/MAR/2022 ESH2	15.00		-	
			(33.00)		7,192,679.67
US785592AU04	SABINE PASS FIXED 4.2% DUE 03-15-2028	390,000.00		(366,596.00)	
			(1,363,000.00)		-
US785592AJ58	SABINE PASS LIQUEFACTION LLC CALLABLE NOTES FIXED	7,665,000.00		(7,681,906.20)	
			(6,982,000.00)		2,756,797.00
US785592AX43	SABINE PASS LIQUEFACTION LLC CALLABLE NOTES FIXED	920,000.00		(908,462.64)	
			(3,777,000.00)		897,877.80
US785592AV86	SABINE PASS LIQUEFACTION LLC CALLABLE NOTES FIXED	1,365,000.00		(1,410,052.16)	
			(1,665,000.00)		580,602.00
US785592AS57	SABINE PASS LIQUEFACTION LLC CALLABLE NOTES FIXED	1,875,000.00		(1,834,149.50)	
			(1,595,000.00)		-
US78573M1045	SABRE CORP COMMON STOCK USD 0.01	5,370.00		(32,273.70)	
			(10,740.00)		66,043.79
FR0000073272	SAFRAN SA COMMON STOCK EUR 0.2	65.00		(7,214.51)	
			(442.00)		44,979.00
SE0005127818	SAGAX AB COMMON STOCK SEK 1.75	124.00		(3,372.01)	
			(276.00)		5,932.00
GB00B8C3BL03	SAGE GROUP GBP0.01051948	124.00		(1,133.00)	
			(1,279.00)		10,638.00
US78667J1088	SAGE THERAPEUTICS INC COMMON STOCK USD 0.0001	4,356.00		(178,845.06)	
			(5,222.00)		174,329.92
IT0005495616	SAIPEM SPA COMMON STOCK O	41,802.60		(787,814.54)	
			(41,802.60)		787,814.54
IT0005497067	SAIPEM SPA RIGHT EUR	4,180.00		-	
			(4,180.00)		-
US79466LAK08	SALESFORCE INC CALLABLE NOTES FIXED 2.7%	745,000.00		(588,223.75)	
			(3,289,000.00)		1,534,900.50
US79466LAL80	SALESFORCE INC CALLABLE NOTES FIXED 2.9%	375,000.00		(324,253.60)	
			(16,498,000.00)		12,381,160.04
US79466LAM63	SALESFORCE INC CALLABLE NOTES FIXED 3.05%	1,090,000.00		(1,044,514.30)	
			(3,140,000.00)		1,969,922.60
US79466L3024	SALESFORCE INC COMMON STOCK USD 0.001	16,341.00		(2,733,254.98)	
			(30,676.00)		5,033,458.27
NO0010310956	SALMAR ASA COMMON STOCK NOK 0.25	258.00		(17,961.87)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED (87.00)	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION 5,836.00
FI0009003305	SAMPO PLC SER'A'NPV	761.00		(32,941.00)	360,724.00
LU0633102719	SAMSONITE INTERNATIONAL SA COMMON STOCK HKD 0.01	4,800.00	(8,581.00)	(11,197.79)	65,332.99
US797440BV50	SAN DIEGO GAS & ELECTRIC CO CALLABLE BOND FIXED	2,113,000.00	(28,200.00)	(1,882,575.83)	46,317.04
US797440BY99	SAN DIEGO GAS & ELECTRIC CO CALLABLE BOND FIXED	227,000.00	(3,467,000.00)	(193,867.70)	102,021.76
US797440CC60	SAN DIEGO GAS & ELECTRIC CO CALLABLE BOND FIXED	1,825,000.00	(1,005,000.00)	(1,814,834.75)	-
US797440CA05	SAN DIEGO GAS & ELECTRIC CO CALLABLE BOND FIXED	200,000.00	(300,000.00)	(188,996.00)	-
US797440CB87	SAN DIEGO GAS & ELECTRIC CO CALLABLE BOND FIXED 3%	4,970,000.00	(565,000.00)	(4,847,811.00)	2,103,155.00
US80007RAF29	SANDS CHINA LTD CALLABLE BOND FIXED 5.625%	990,000.00	(4,471,000.00)	(824,175.00)	1,511,260.00
US80007RAL96	SANDS CHINA LTD CALLABLE NOTES FIXED 4.875%	880,000.00	(6,310,000.00)	(760,300.00)	-
US80007RAE53	SANDS CHINA LTD CALLABLE NOTES FIXED 5.9%	1,650,000.00	(490,000.00)	(1,271,362.00)	406,250.00
SE0000667891	SANDVIK AB NPV	50.00	(2,030,000.00)	(906.00)	168,666.00
US80105N1054	SANOFI ADR USD	12,261.00	(12,322.00)	(646,290.60)	612,559.56
FR0000120578	SANOFI COMMON STOCK EUR 2	4,108.00	(12,261.00)	(416,902.34)	673,193.00
US80286MAD02	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2022-2	1,865,000.00	(8,368.00)	(1,864,544.01)	-
US80285UAD37	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2022-3	476,000.00	(539,000.00)	(475,953.78)	86,047.00
US80286FAB94	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2022-4	264,000.00	(88,000.00)	(263,990.10)	-
US80282KAP12	SANTANDER HOLDINGS USA INC CALLABLE NOTES FIXED	250,000.00	(127,000.00)	(241,320.00)	1,544,980.60
US80282KB17	SANTANDER HOLDINGS USA INC CALLABLE NOTES FIXED	1,837,000.00	(1,595,000.00)	(1,904,160.72)	3,782,967.35
US80282KBC99	SANTANDER HOLDINGS USA INC CALLABLE NOTES VARIABLE	8,921,000.00	(6,650,000.00)	(8,921,000.00)	8,254,153.85
US80281LAP04	SANTANDER UK GROUP FLTG RT 2.896% DUE	200,000.00	(8,921,000.00)	(146,610.00)	159,456.00
US80281LAS43	SANTANDER UK GROUP FLTG RT 6.833% DUE	7,832,000.00	(700,000.00)	(7,832,000.00)	2,950,349.00
US80281LAR69	SANTANDER UK GROUP HOLDINGS PLC CALLABLE NOTES	2,390,000.00	(2,932,000.00)	(2,317,300.00)	2,115,532.40
AU000000STO6	SANTOS LTD COMMON STOCK AUD 0	16,821.00	(2,390,000.00)	(86,104.50)	254,629.30
DE0007164600	SAP SE COMMON STOCK EUR 0	3,395.00	(52,298.00)	(384,015.72)	1,384,295.79
CA8029121057	SAPUTO INC COMMON STOCK CAD 0	1,663.00	(13,784.00)	(40,433.07)	97,608.00
US8036071004	SAREPTA THERAPEUTICS INC COMMON STOCK USD 0.0001	1,378.00	(3,808.00)	(94,489.46)	182,898.57
FR0013154002	SARTORIUS STEDIM BIOTECH COMMON STOCK EUR 0.2	484.00	(2,194.00)	(251,885.23)	484,114.00
US80414L2K08	SAUDI ARABIAN OIL CO CALLABLE BOND FIXED 2.25%	5,995,000.00	(1,289.00)	(5,419,937.50)	4,192,417.85
US80414L2L80	SAUDI ARABIAN OIL CO CALLABLE BOND FIXED 3.25%	3,152,000.00	(5,995,000.00)	(2,304,333.50)	390,894.20
US80414L2H78	SAUDI ARABIAN OIL CO GLOBAL MEDIUM	2,146,000.00	(2,291,000.00)	(1,931,295.00)	794,770.00
JP3323040000	SAWAI GROUP HOLDINGS CO LTD COMMON STOCK JPY	600.00	(890,000.00)	(19,257.08)	70,589.29
US78410G1040	SBA COMMUNICATIONS CORP REIT USD 0.01	4,703.00	(2,300.00)	(1,588,120.38)	1,472,011.31
US80622GAD60	SCENTRE GROUP TRUST 1 / SCENTRE GROUP TRUST 2	680,000.00	(4,617.00)	(658,260.40)	905,866.11
US80622GAE44	SCENTRE GROUP TRUST 1 / SCENTRE GROUP TRUST 2	890,000.00	(3,503,000.00)	(860,140.50)	2,747,421.65
AU000000SCG8	SCENTRE GROUP	612.00	(2,850,000.00)	(1,140.00)	11,919.00
CH0024638212	SCHINDLER HOLDING AG COMMON STOCK CHF 0.1	15.00	(5,904.00)	(2,998.87)	757,435.62
US80685XAC56	SCHLUMBERGER FINANCE CANADA LTD CALLABLE NOTES	955,000.00	(3,088.00)	(888,990.40)	-
AN8068571086	SCHLUMBERGER NV COMMON STOCK USD 0.01	23,364.00	(840,000.00)	(921,183.28)	1,385,314.68
FR0000121972	SCHNEIDER ELECTRIC SE	94.00	(36,154.00)	(12,713.51)	626,096.65
US80689H1023	SCHNEIDER NATIONAL INC COMMON STOCK USD 0	888.00	(5,042.00)	(19,482.72)	160,084.72
GB0008022849	SCHRODER JAPAN GWT ORD GBP0.10	90,103.00	(7,298.00)	(220,392.00)	938,761.00
GB00B0CRWN59	SCHRODER ORIENTAL INCOME FUND LTD CLOSED-END FUND	20,776.00	(397,000.00)	(74,685.56)	128,593.00
GB0002405495	SCHRODERS PLC VTG SHS GBP1	53.00	(42,000.00)	-	5,376.00
US808513BD67	SCHWAB CHARLES FLTG RT 5.375% DUE	1,020,000.00	(172.00)	(989,400.00)	248,500.00
			(550,000.00)		

IBM PERSONAL PENSION PLAN
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
2AY9AKU	SCHWEITZER-MAUDU TL 1L B BL3922830SEMI-ANN. 0.000% 05	426,775.00		(424,690.75)	
			(1,075.00)		-
US8086251076	SCIENCE APPLICATIONS INTERNATIONAL CORP COMMON	965.00		(85,450.75)	
			(1,560.00)		140,817.82
US8101861065	SCOTTS MIRACLE-GRO CO/THE COMMON STOCK USD 0.01	684.00		(52,216.56)	
			(1,102.00)		78,198.56
JP3400400002	SCSK CORP COMMON STOCK JPY	1,900.00		(33,858.34)	
			(44,123.00)		734,404.50
US81141R1005	SEA LTD-ADR	800.00		(110,188.00)	
			(814.00)		63,730.82
US8115431079	SEABOARD CORP COMMON STOCK USD 1	35.00		(135,155.04)	
			(7.00)		26,329.80
US81181C1045	SEAGEN INC COMMON STOCK USD 0.001	2,127.00		(361,611.27)	
			(3,439.00)		564,739.09
US81211KAZ30	SEALED AIR CORP CALLABLE NOTES FIXED 1.573%	1,080,000.00		(938,379.57)	
			(2,395,000.00)		-
US81211K1007	SEALED AIR CORP COMMON STOCK USD 0.1	2,332.00		(133,856.80)	
			(6,566.00)		365,698.42
JP3421800008	SECOM CO LTD COMMON STOCK JPY	2,300.00		(148,115.85)	
			(9,752.00)		681,542.90
SE0000163594	SECURITAS SER'B'NPV	-		-	
			-		-
GB00B5ZN1N88	SEGRO PLC REIT GBP 10	182.00		(2,177.06)	
			(1,502.00)		16,470.00
US7841171033	SEI INVESTMENTS CO COMMON STOCK USD 0.01	1,614.00		(85,219.20)	
			(2,743.00)		148,463.35
JP3419400001	SEKISUI CHEMICAL CO LTD COMMON STOCK JPY	11,200.00		(144,531.73)	
			(10,835.00)		145,065.56
JP3420600003	SEKISUI HOUSE LTD COMMON STOCK JPY	300.00		(5,290.23)	
			(15,463.00)		269,152.00
US816851B172	SEMPRA 4% DUE 02-01-2048	255,000.00		(208,248.00)	
			(797,000.00)		-
US816851AP42	SEMPRA 6% DUE 10-15-2039	100,000.00		(105,776.00)	
			(6,288,000.00)		-
US816851BH17	SEMPRA ENERGY 3.8% DUE 02-01-2038	200,000.00		(152,014.00)	
			(2,736,000.00)		-
US816851BG34	SEMPRA ENERGY CALLABLE NOTES FIXED 3.4%	200,000.00		(189,552.00)	
			(1,895,000.00)		959,926.00
US816851BP33	SEMPRA ENERGY CALLABLE NOTES FIXED 3.7%	539,000.00		(536,984.14)	
			(539,000.00)		524,656.32
US8168511090	SEMPRA ENERGY COMMON STOCK USD 0	5,140.00		(734,675.00)	
			(10,164.00)		1,567,439.60
JP3423800006	SENKO GROUP HOLDINGS CO LTD COMMON STOCK JPY	6,800.00		(49,891.56)	
			(16,100.00)		108,772.82
GB00BFBMT84	SENSATA TECHNOLOGIES HOLDING PLC COMMON STOCK USD	2,392.00		(101,396.88)	
			(3,961.00)		168,762.73
US81730H1095	SENTINELONE INC COMMON STOCK USD 0.0001	2,800.00		(74,090.24)	
			(1,561.00)		42,041.00
US817565CF96	SERVICE CORP INTERNATIONAL/US CALLABLE NOTES FIXED	965,000.00		(913,131.25)	
			(965,000.00)		866,087.50
US8175651046	SERVICE CORP INTERNATIONAL/US COMMON STOCK USD 1	2,518.00		(164,324.68)	
			(6,853.00)		452,296.20
US81762P1021	SERVICENOW INC COMMON STOCK USD 0.001	4,658.00		(2,248,990.06)	
			(8,226.00)		3,748,020.08
JP3422950000	SEVEN & I HOLDINGS CO LTD COMMON STOCK JPY	500.00		(20,279.82)	
			(14,775.00)		621,922.79
GB00B1FH8J72	SEVERN TRENT ORD GBP0.9789	36.00		(1,170.00)	
			(282.00)		9,139.00
CH0002497458	SGS SA COMMON STOCK 1	3.00		(7,279.82)	
			(9.00)		19,881.00
CA82028K2002	SHAW COMMUNICATIONS INC COMMON STOCK CAD 0	39,596.00		(1,145,860.40)	
			(42,688.00)		1,135,007.37
US822582AY86	SHELL INTERNATIONAL FIN 4.55 DUE	100,000.00		(84,824.00)	
			(2,109,000.00)		-
US822582AD40	SHELL INTERNATIONAL FINANCE BV CALLABLE NOTES	445,000.00		(519,332.80)	
			(1,858,000.00)		90,785.50
US822582BF88	SHELL INTERNATIONAL FINANCE BV CALLABLE NOTES	2,160,000.00		(2,521,802.95)	
			(4,061,000.00)		1,210,448.80
US822582BQ44	SHELL INTERNATIONAL FINANCE BV CALLABLE NOTES	392,000.00		(381,816.83)	
			(3,245,000.00)		645,009.30
US822582BY77	SHELL INTERNATIONAL FINANCE BV CALLABLE NOTES	1,150,000.00		(1,235,295.00)	
			(3,030,000.00)		694,554.50
US822582CH36	SHELL INTERNATIONAL FINANCE BV CALLABLE NOTES	2,195,000.00		(1,878,749.05)	
			(3,761,000.00)		1,714,295.00
US822582CK64	SHELL INTERNATIONAL FINANCE BV CALLABLE NOTES	12,027,000.00		(11,207,989.73)	
			(6,127,000.00)		1,771,884.35
US822582CL48	SHELL INTERNATIONAL FINANCE BV CALLABLE NOTES	1,177,000.00		(970,257.66)	
			(5,647,000.00)		2,217,869.95
US822582CB65	SHELL INTERNATIONAL FINANCE BV CALLABLE NOTES	1,265,000.00		(1,294,632.35)	
			(405,000.00)		-
US822582BD31	SHELL INTERNATIONAL FINANCE BV CALLABLE NOTES	2,750,000.00		(2,735,939.40)	
			(1,250,000.00)		-
US822582CE05	SHELL INTL FIN B V 3.125% DUE 11-07-2049	120,000.00		(84,103.00)	
			(1,105,000.00)		-
GB00BP6MXD84	SHELL PLC	150,575.00		(3,133,101.07)	
			(101,041.00)		2,531,761.56
US7802593050	SHELL PLC ADR USD	119,944.00		(5,315,441.68)	
			(119,944.00)		5,744,130.80
KYG8087W1015	SHENZHOU INTERNATIONAL GROUP HOLDINGS LTD COMMON	2,100.00		(26,856.23)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(9,200.00)		97,765.82
US824348BQ86	SHERWIN-WILLIAMS CO 4.05% DUE 08-08-2024	1,810,000.00		(1,809,240.00)	
US824348BR69	SHERWIN-WILLIAMS CO 4.25% DUE 08-08-2025	905,000.00	(1,810,000.00)	(904,900.00)	743,585.00
US824348AV80	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES FIXED	575,000.00	(905,000.00)	(571,141.75)	885,334.00
US824348BN55	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES FIXED 2.2%	840,000.00	(3,530,000.00)	(729,416.00)	3,494,029.30
US824348BP04	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES FIXED 2.9%	2,180,000.00	(930,000.00)	(1,557,835.66)	487,917.15
US824348BJ44	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES FIXED 2.95%	2,340,000.00	(4,121,000.00)	(2,103,094.65)	3,124,833.09
US824348BM72	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES FIXED 3.3%	200,000.00	(750,000.00)	(156,360.00)	-
US824348BK17	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES FIXED 3.8%	540,000.00	(592,000.00)	(466,675.35)	381,268.05
US824348AX47	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES FIXED 4.5%	660,000.00	(2,143,000.00)	(609,752.15)	2,087,734.73
US824348AS51	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES FIXED 4.55%	210,000.00	(4,212,000.00)	(250,855.50)	4,194,262.00
US8243481061	SHERWIN-WILLIAMS CO/THE COMMON STOCK USD 1	5,160.00	(853,000.00)	(1,135,999.00)	442,655.00
US82452J1097	SHIFT4 PAYMENTS INC COMMON STOCK USD	720.00	(6,454.00)	(22,687.20)	1,485,516.61
JP3357200009	SHIMADZU CORP COMMON STOCK JPY	400.00	(1,091.00)	(12,827.99)	39,383.20
JP3358000002	SHIMANO INC NPV	100.00	(5,847.00)	(18,311.00)	178,379.98
JP3371200001	SHIN-ETSU CHEMICAL CO LTD COMMON STOCK JPY	6,300.00	(4,699.00)	(996,882.11)	802,988.00
KR7055550008	SHINHAN FINANCIAL GROUP CO LTD COMMON STOCK KRW	4,589.00	(5,592.00)	(147,152.86)	650,628.42
JP3347200002	SHIONOGI & CO LTD COMMON STOCK JPY	18,400.00	(3,037.00)	(994,088.04)	76,319.53
JP3274150006	SHIP HEALTHCARE HOLDINGS INC COMMON STOCK JPY	3,500.00	(6,574.00)	(65,388.24)	351,278.54
JP3351600006	SHISEIDO CO LTD COMMON STOCK JPY	100.00	(800.00)	(5,584.12)	14,976.00
US82489W1071	SHOALS TECHNOLOGIES GROUP INC COMMON STOCK USD	12,788.00	(523.00)	(169,825.57)	19,928.00
CA82509L1076	SHOPIFY INC COMMON STOCK CAD	38,304.00	(9,836.00)	(384,830.86)	238,881.12
DE0007236101	SIEMENS AG COMMON STOCK EUR 0	5,895.00	(17,466.00)	(674,867.73)	553,803.00
DE000ENERGY0	SIEMENS ENERGY AG COMMON STOCK EUR	238.00	(977.00)	(4,573.57)	98,622.00
DE000SHL1006	SIEMENS HEALTHINEE NPV	28.00	(603.00)	(1,341.00)	8,837.00
US82669G1040	SIGNATURE BANK	1,013.00	(345.00)	(182,219.61)	16,789.00
US82671G1004	SIGNIFY HEALTH INC COMMON STOCK USD 0.01	9,217.00	(1,587.00)	(144,738.64)	285,468.07
CH0418792922	SIKA AG COMMON STOCK CHF 0.01	1,811.00	(9,217.00)	(398,225.34)	251,225.29
US8270481091	SILGAN HOLDINGS INC COMMON STOCK USD 0.01	12,702.00	(1,048.00)	(534,436.85)	400,791.34
US8288061091	SIMON PROPERTY GROUP INC REIT USD 0.0001	5,252.00	(12,086.00)	(507,639.18)	554,431.00
US828807DT11	SIMON PROPERTY GROUP LP CALLABLE NOTES FIXED 2.65%	1,185,000.00	(12,717.00)	(1,181,563.50)	1,294,545.64
US828807DH72	SIMON PROPERTY GROUP LP CALLABLE NOTES FIXED 3.25%	715,000.00	(1,185,000.00)	(535,084.25)	-
US828807CV75	SIMON PROPERTY GROUP LP CALLABLE NOTES FIXED 3.5%	1,005,000.00	(4,052,000.00)	(982,126.20)	2,654,444.40
US828807DJ39	SIMON PROPERTY GROUP LP CALLABLE NOTES FIXED 3.8%	515,000.00	(4,860,000.00)	(409,030.15)	962,579.50
SG1J26887955	SINGAPORE EXCHANGE LTD	1,600.00	(4,575,000.00)	(11,073.55)	3,485,118.53
SG1T75931496	SINGAPORE TELECOMMUNICATIONS LTD COMMON STOCK SG	2,300.00	(2,546.00)	(4,343.39)	17,167.00
HK0083000502	SINO LAND CO LTD COMMON STOCK HKD 0	597.00	(72,825.00)	(684.81)	135,395.65
US82968B1035	SIRIUS XM HOLDINGS INC COMMON STOCK USD 0.001	13,187.00	(4,033.00)	(77,935.17)	5,900.00
US82982L1035	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD 0.01	734.00	(23,555.00)	(82,384.16)	142,124.35
US83001A1025	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK USD	4,750.00	(1,172.00)	(180,283.29)	137,528.16
SE0000148884	SKANDINAVISKA ENSKILDA BANKEN AB COMMON STOCK SEK	66,572.00	(5,544.00)	(733,753.60)	124,112.00
SE0000113250	SKANSKA AB COMMON STOCK SEK 0	11,114.00	(73,295.00)	(234,302.58)	762,555.43
US8305661055	SKECHERS USA INC COMMON STOCK USD 0.001	2,190.00	(18,737.00)	(80,373.00)	295,116.15
US83067L1098	SKILLZ INC COMMON STOCK USD 0.0001	4,936.00	(3,490.00)	(6,861.04)	129,007.00
US83088M1027	SKYWORKS SOLUTIONS INC COMMON STOCK USD 0.25	2,627.00	(9,872.00)	(244,836.40)	14,357.67
			(10,354.00)		1,118,808.86

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US78440X8873	SL GREEN REALTY	4,636.77		(319,368.02)	
			(4,220.77)		202,149.42
US78440X8048	SL GREEN RLTY CORP	38.00		(3,066.25)	
			(1,153.00)		74,603.84
AB19988C7	SLC MANAGEMENT LLC COMMON STOCK USD	15,242,386.24		(145,000,000.00)	
			(10,902.63)		100,907.13
6AYBBJU	SLC MANAGEMENT US INTERMEDIATE INVESTMEN	1,229,090.00		(11,192,921.00)	
			(9,975.00)		87,742.00
US78442PGE07	SLM CORP CALLABLE NOTES FIXED 3.125% 02/NOV/2026	1,080,000.00		(1,016,722.55)	
			(1,680,000.00)		981,954.00
US78442P1066	SLM CORP COMMON STOCK USD 0.2	4,458.00		(69,901.44)	
			(48,271.00)		754,992.20
US83200N1037	SMARTSHEET INC COMMON STOCK USD	5,743.00		(178,495.78)	
			(6,673.00)		222,869.73
US78450FAA57	SMB PRIVATE EDUCATION LOAN TRUST 2022-A 2022-A APT	599,000.00		(595,334.36)	
			(534,976.00)		497,528.00
US78449CAA62	SMB PVT ED LN TR 4.48% DUE 05-16-2050	618,000.00		(617,989.00)	
			(211,000.00)		211,494.00
GB0009223206	SMITH & NEPHEW ORD USD0.20	93.00		(1,215.00)	
			(3,699.00)		41,051.00
US83192PAA66	SMITH & NEPHEW PLC CALLABLE NOTES FIXED 2.032%	835,000.00		(665,219.45)	
			(1,570,000.00)		-
GB0008220112	SMITH(DS) ORD GBP0.10	666.00		(2,592.00)	
			(39,852.00)		108,132.00
IT0003153415	SNAM	239.00		(1,174.00)	
			(2,293.00)		10,845.00
US833034AM32	SNAP-ON INC CALLABLE NOTES FIXED 3.1% 01/MAY/2050	300,000.00		(242,742.00)	
			(4,612,000.00)		-
US8330341012	SNAP-ON INC COMMON STOCK USD 1	835.00		(164,945.90)	
			(3,066.00)		640,861.13
CA78460T1057	SNC-LAVALIN GROUP INC COMMON STOCK CAD 0	9,054.00		(206,827.39)	
			(25,905.00)		463,377.54
US8334451098	SNOWFLAKE INC COMMON STOCK USD 1	5,937.00		(977,534.23)	
			(8,743.00)		1,268,476.74
US6837121036	SOCIAL CAPITAL HEDOSOPHIA HOLDINGS CORP II COMMON	7,507.00		(35,733.32)	
			(11,986.00)		55,643.32
US83406F1021	SOCIAL CAPITAL HEDOSOPHIA HOLDINGS CORP V COMMON	12,600.00		(77,253.12)	
			(7,316.00)		44,385.00
FR0000130809	SOCIETE GENERALE EUR1.25	67.00		(1,670.00)	
			(1,039.00)		22,910.00
US83368RBD35	SOCIETE GENERALE SA CALLABLE MEDIUM TERM NOTE	1,965,000.00		(1,580,329.00)	
			(3,115,000.00)		1,678,821.40
US83368RBG65	SOCIETE GENERALE SA CALLABLE MEDIUM TERM NOTE	1,250,000.00		(1,250,525.00)	
			(1,250,000.00)		1,166,987.50
US83368RBH49	SOCIETE GENERALE SA CALLABLE MEDIUM TERM NOTE	5,285,000.00		(5,285,000.00)	
			(4,204,000.00)		1,451,099.85
US83368RBJ05	SOCIETE GENERALE SA CALLABLE MEDIUM TERM NOTE	4,950,000.00		(4,935,272.00)	
			(4,450,000.00)		2,423,177.35
US83368RBK77	SOCIETE GENERALE SA CALLABLE MEDIUM TERM NOTE	7,949,000.00		(7,949,000.00)	
			(6,170,000.00)		4,460,998.85
US83368RAZ55	SOCIETE GENERALE SA CALLABLE MEDIUM TERM NOTE	3,175,000.00		(2,819,368.25)	
			(2,432,000.00)		-
US83368RBL50	SOCIETE GENERALE SA CALLABLE MEDIUM TERM NOTE	1,070,000.00		(1,061,524.00)	
			(1,070,000.00)		630,500.00
US83370RAC25	SOCIETE GENERALE SA UNDATED DEEPLY SUB	790,000.00		(790,000.00)	
			(450,000.00)		455,050.00
US83404LAA98	SOFI PROFESSIONAL LOAN PROGRAM 2016-D LLC 2016-D	0.01		-	
			(12,421.26)		12,384.39
JP3732000009	SOFTBANK CORP COMMON STOCK JPY	500.00		(5,616.04)	
			(19,979.00)		212,511.00
JP3436100006	SOFTBANK GROUP CORP COMMON STOCK JPY	1,700.00		(74,825.55)	
			(5,796.00)		226,846.70
GB00BYZDVK82	SOFTCAT PLC COMMON STOCK GBP 0.0005	6,067.00		(94,472.56)	
			(3,888.00)		54,286.29
US83417Q2049	SOLARWINDS CORPORATION	603.00		(6,693.30)	
			(1,206.00)		13,222.92
BE0003470755	SOLVAY SA COMMON STOCK EUR 15	1,515.00		(141,273.05)	
			(1,635.00)		137,297.61
JP3165000005	SOMPO HOLDINGS INC	300.00		(12,862.00)	
			(4,214.00)		179,941.00
AU000000SHL7	SONIC HEALTHCARE NPV	56.00		(1,109.00)	
			(908.00)		21,398.00
US8354951027	SONOCO PRODUCTS CO COMMON STOCK USD 0	6,401.00		(383,964.17)	
			(3,954.00)		233,606.17
CH0012549785	SONOVA HOLDING AG COMMON STOCK	3.00		(763.00)	
			(1,339.00)		342,287.00
JP3435000009	SONY GROUP CORP COMMON STOCK JPY	4,500.00		(364,109.91)	
			(14,448.00)		1,248,531.76
AB19957X8	SORA STORAGE 2.5% 01JAN27 CML	8,000,000.00		(8,000,000.00)	
			(8,000,000.00)		8,000,000.00
US83601L1026	SOTERA HEALTH CO COMMON STOCK USD 0.01	1,690.00		(34,053.50)	
			(2,734.00)		50,970.50
AU000000S320	SOUTH32 LTD COMMON STOCK AUD 0	68,553.00		(247,139.10)	
			(311,800.00)		783,532.27
US842400GK35	SOUTHERN CALIF EDISON CO 4.125%	20,000.00		(14,452.00)	
			(3,295,000.00)		17,623.00
US842400GR87	SOUTHERN CALIF EDISON CO 4.875%	328,000.00		(290,551.00)	
			(143,000.00)		-
US842400HS51	SOUTHERN CALIFORNIA EDISON CO 1ST & REF	2,434,000.00		(2,432,849.00)	

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SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(1,569,000.00)		1,572,316.00
US842400HT35	SOUTHERN CALIFORNIA EDISON CO 1ST & REF	4,426,000.00		(4,400,157.00)	
US842400GG23	SOUTHERN CALIFORNIA EDISON CO CALLABLE BOND FIXED	129,000.00	(2,166,000.00)	(124,724.94)	2,159,763.00
US842400GT44	SOUTHERN CALIFORNIA EDISON CO CALLABLE BOND FIXED	450,000.00	(2,202,000.00)	(470,011.60)	338,653.25
US842400HN64	SOUTHERN CALIFORNIA EDISON CO CALLABLE BOND FIXED	6,101,000.00	(1,937,000.00)	(5,894,541.50)	777,313.75
US842400HR78	SOUTHERN CALIFORNIA EDISON CO CALLABLE BOND FIXED	3,336,000.00	(2,906,000.00)	(3,294,465.64)	1,199,539.04
US842400HM81	SOUTHERN CALIFORNIA EDISON CO CALLABLE BOND FIXED	1,680,000.00	(1,076,000.00)	(1,679,395.20)	186,882.90
US842400HQ95	SOUTHERN CALIFORNIA EDISON CO CALLABLE BOND FIXED	2,860,000.00	(300,000.00)	(2,866,375.00)	-
US842434CW01	SOUTHERN CALIFORNIA GAS CO CALLABLE NOTES FIXED	1,830,000.00	(2,660,000.00)	(1,821,307.50)	-
US8426EPAD09	SOUTHERN CO GAS CAPITAL CORP CALLABLE NOTES FIXED	250,000.00	(1,500,000.00)	(197,120.00)	1,008,883.00
US842587DE49	SOUTHERN CO/THE CALLABLE NOTES FIXED 3.7%	920,000.00	(1,764,000.00)	(920,165.60)	241,215.26
US842587CX39	SOUTHERN CO/THE CALLABLE NOTES FIXED 4.4%	880,000.00	(195,000.00)	(956,012.90)	-
US8425871071	SOUTHERN CO/THE COMMON STOCK USD 5	17,230.00	(441,000.00)	(1,158,100.00)	336,547.00
US842587DD65	SOUTHERN CO/THE NOTES FIXED 5.113% 01/AUG/2027 USD	4,434,000.00	(33,192.00)	(4,430,190.92)	2,374,728.88
US842587DC82	SOUTHERN CO/THE NOTES STEP CPN 01/AUG/2024 USD	1,870,000.00	(2,563,000.00)	(1,878,489.80)	-
US84265VAG05	SOUTHERN COPPER CORP CALLABLE NOTES FIXED 5.25%	180,000.00	(590,000.00)	(176,400.00)	-
US84265VAJ44	SOUTHERN COPPER CORP CALLABLE NOTES FIXED 5.875%	290,000.00	(2,341,000.00)	(356,555.00)	1,645,012.50
US84265VAE56	SOUTHERN COPPER CORP CALLABLE NOTES FIXED 6.75%	360,000.00	(2,970,000.00)	(460,800.00)	2,990,188.00
US84265VAA35	SOUTHERN COPPER CORP CALLABLE NOTES FIXED 7.5%	325,000.00	(1,300,000.00)	(424,505.25)	1,167,745.30
US84265V1052	SOUTHERN COPPER CORP COMMON STOCK USD 0.01	3,700.00	(1,685,000.00)	(214,056.36)	1,038,863.00
US843646AW05	SOUTHERN PWR CO SR NT SER 2021A .9%	855,000.00	(4,853.00)	(758,513.00)	245,729.14
US842400FV09	SOUTHN CAL EDISON 4.05% DUE 03-15-2042	72,000.00	(156,000.00)	(59,111.00)	-
US842400GU17	SOUTHN CAL EDISON FIXED 2.25% DUE	260,000.00	(403,000.00)	(205,247.00)	-
US842434CX83	SOUTHN CAL GAS CO FIXED 6.35% DUE	3,640,000.00	(950,000.00)	(3,630,614.00)	-
US8447411088	SOUTHWEST AIRLINES CO COMMON STOCK USD 1	9,487.00	(2,035,000.00)	(335,290.84)	2,147,240.00
US845011AE58	SOUTHWEST GAS CORP CALLABLE NOTES FIXED 4.05%	355,000.00	(15,244.00)	(354,029.10)	556,964.16
US845437BT80	SOUTHWESTERN ELECTRIC POWER CO CALLABLE NOTES	268,000.00	(100,000.00)	(232,280.96)	-
US845437BQ42	SOUTHWESTERN ELECTRIC POWER CO CALLABLE NOTES	180,000.00	(1,148,000.00)	(156,054.60)	282,211.23
US8454671095	SOUTHWESTERN ENERGY CO COMMON STOCK USD 0.01	17,600.00	(279,000.00)	(123,397.12)	213,960.00
US845743BR32	SOUTHWESTERN PUBLIC SERVICE CO CALLABLE BOND FIXED	1,335,000.00	(10,178.00)	(1466,072.35)	75,159.00
NZTELE0001S4	SPARK NEW ZEALAND LTD COM	2,837.00	(863,000.00)	(1,466,072.35)	311,202.90
US78462F1030	SPDR S&P 500 ETF TRUST ETP USD 0	87,019.00	(2,576.00)	(8,285.00)	8,553.00
US84756NAG43	SPECTRA ENERGY PARTNERS LP CALLABLE NOTES FIXED	210,000.00	(94,951.00)	(184,692.90)	38,177,576.17
US84790A1051	SPECTRUM BRANDS HOLDINGS INC	703.00	(1,556,000.00)	(55,846.32)	1,237,498.03
XPM2IDX	SPI 200 FUTURES EQUITY INDEX 16/JUN/2022 XPM2	1.00	(1,143.00)	-	82,932.32
CA8485101031	SPIN MASTER CORP SUB VTG NPV	1,514.00	(1.00)	(36,636.00)	114,977.98
US8485741099	SPIRIT AEROSYSTEMS HOLDINGS INC COMMON STOCK USD	1,758.00	(7,654.00)	(50,700.72)	237,459.00
US84860W3007	SPIRIT REALTY CAPITAL INC REIT USD 0.05	8,083.00	(2,825.00)	(354,135.17)	82,418.72
US8486371045	SPLUNK INC COMMON STOCK USD 0.001	2,576.00	(9,155.00)	(241,036.32)	354,875.05
LU1778762911	SPOTIFY TECHNOLOGY SA COMMON STOCK USD 0.000625	3,274.00	(4,231.00)	(329,487.60)	399,826.09
US85207UAH86	SPRINT CORP 7.125% DUE 06-15-2024	2,370,000.00	(4,612.00)	(2,408,905.00)	464,083.15
US85208NAE04	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM CO II LLC	3,290,000.00	(300,000.00)	(3,327,012.50)	-
JP3164630000	SQUARE ENIX HOLDINGS CO LTD NPV	8,500.00	(2,395,000.00)	(390,106.00)	1,075,126.00
US7846711007	SS&C TECHNOLOGIES HOLDINGS INC COMMON STOCK USD	3,553.00	(4,293.00)	(201,241.92)	183,043.00
G80007908733	SSE PLC ORD GBP0.50	648.00	(9,327.00)	(11,327.00)	555,258.29
			(10,574.00)		192,812.00

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
CA7847301032	SSR MINING INC COMMON STOCK CAD 0	6,690.00		(112,772.08)	
			(1,997.00)		27,501.00
US857477BV41	ST STR CORPORATION FIXED 4.164% DUE	9,735,000.00		(9,739,821.00)	
			(7,170,000.00)		3,488,196.00
US853254CG39	STANDARD CHARTERED PLC CALLABLE NOTES VARIABLE	1,520,000.00		(1,520,000.00)	
			(1,520,000.00)		1,416,836.40
US853254CJ77	STANDARD CHARTERED PLC CALLABLE NOTES VARIABLE	1,175,000.00		(1,175,000.00)	
			(1,175,000.00)		1,160,124.50
US853254CE80	STANDARD CHARTERED PLC CALLABLE NOTES VARIABLE	1,051,000.00		(984,815.74)	
			(4,525,000.00)		-
GB0004082847	STANDARD CHARTERED PLC USD	2,833.00		(18,865.87)	
			(37,596.00)		249,815.27
GB00BF8Q6K64	STANDARD LIFE ABERDEEN PLC COMMON STOCK GBP	1.00		(124.97)	
			(1.00)		124.97
US85434VAC28	STANFORD HEALTH CARE TAXABLE BD SER 2021	100,000.00		(69,412.00)	
			(2,231,000.00)		-
US854502AK74	STANLEY BLACK & DECKER INC CALLABLE NOTES FIXED	150,000.00		(147,756.00)	
			(400,000.00)		-
US8545021011	STANLEY BLACK & DECKER INC COMMON STOCK USD 2.5	2,582.00		(265,042.30)	
			(4,260.00)		434,733.67
US855244BC24	STARBUCKS CORP CALLABLE NOTES FIXED 3% 14/FEB/2032	4,363,000.00		(4,354,753.93)	
			(4,363,000.00)		4,191,494.63
US855244BA67	STARBUCKS CORP CALLABLE NOTES FIXED 3.5%	225,000.00		(220,308.75)	
			(615,000.00)		581,780.31
US855244AU31	STARBUCKS CORP CALLABLE NOTES FIXED 4.45%	4,231,000.00		(4,389,271.58)	
			(3,598,000.00)		173,289.11
US8552441094	STARBUCKS CORP COMMON STOCK USD 0.001	20,894.00		(1,592,550.04)	
			(35,977.00)		2,984,797.80
US8557181052	STARWOOD PROPERTY TRUST INC REIT USD 0.01	4,568.00		(95,928.00)	
			(7,190.00)		156,529.00
US74727PBE07	STATE OF QATAR CALLABLE BOND FIXED 4.4%	3,036,000.00		(3,093,543.00)	
			(8,659,000.00)		6,953,032.79
US857477BY89	STATE STR CORP FLTG RT 5.82% DUE	2,651,000.00		(2,651,000.00)	
			(1,421,000.00)		1,427,207.00
US857477BU67	STATE STREET CORP CALLABLE NOTES VARIABLE	3,004,000.00		(3,004,000.00)	
			(3,004,000.00)		3,022,613.74
US857477BS12	STATE STREET CORP CALLABLE NOTES VARIABLE	4,280,000.00		(4,280,000.00)	
			(2,494,000.00)		-
US8574771031	STATE STREET CORP COMMON STOCK USD 1	5,874.00		(375,214.20)	
			(9,457.00)		633,333.52
US85771PAL67	STATOIL ASA 3.95 DUE 05-15-2043	2,195,000.00		(1,851,147.00)	
			(550,000.00)		-
US858119BN92	STEEL DYNAMICS INC CALLABLE NOTES FIXED 1.65%	1,813,000.00		(1,561,967.97)	
			(580,000.00)		-
US858119BP41	STEEL DYNAMICS INC CALLABLE NOTES FIXED 3.25%	1,435,000.00		(995,991.20)	
			(1,704,000.00)		-
US8581191009	STEEL DYNAMICS INC COMMON STOCK USD 0.005	2,968.00		(209,926.64)	
			(5,012.00)		365,036.76
NL00150001Q9	STELLANTIS NV COMMON STOCK USD 0.01	31,600.00		(409,017.93)	
			(22,537.00)		311,550.88
US8589121081	STERICYCLE INC COMMON STOCK USD 0.01	1,324.00		(54,429.64)	
			(2,247.00)		102,670.83
US85917PAB31	STERIS IRISH FINCO UNLTD CO CALLABLE NOTES FIXED	1,610,000.00		(1,310,142.00)	
			(2,515,000.00)		1,932,099.62
IE00BFY8C754	STERIS PLC COMMON STOCK USD 75	1,462.00		(285,207.16)	
			(2,211.00)		443,119.92
US8606301021	STIFEL FINANCIAL CORP COMMON STOCK USD 0.15	6,400.00		(380,222.24)	
			(16,503.00)		992,618.14
NL0000226223	STMICROELECTRONICS NV COMMON STOCK EUR 1.04	3,102.00		(125,065.95)	
			(18,940.00)		679,679.00
KYG851581069	STONECO LTD COMMON STOCK USD 0.000079365	20,643.00		(168,537.18)	
			(17,186.00)		148,180.10
US8621211007	STORE CAPITAL CORP REIT 0.01	23,047.00		(678,878.76)	
			(30,141.00)		862,177.23
CH1175448666	STRAUMANN HOLDING AG COMMON STOCK CHF 0.01	2,120.00		(166,891.27)	
			(1,839.00)		212,080.70
US863667AZ46	STRYKER CORP CALLABLE NOTES FIXED 2.9% 15/JUN/2050	222,000.00		(212,349.66)	
			(522,000.00)		186,713.07
US8636671013	STRYKER CORP COMMON STOCK USD 0.1	5,612.00		(1,098,863.40)	
			(10,263.00)		2,151,538.10
JP3814800003	SUBARU CORPORATION NPV	6,800.00		(117,211.00)	
			(780.00)		14,232.00
JP3322930003	SUMCO CORPORATION NPV	28,100.00		(397,791.00)	
			(1,856.00)		24,962.00
JP3409400003	SUMITOMO BAKELITE CO LTD COMMON STOCK JPY	1,500.00		(56,704.16)	
			(4,500.00)		141,960.07
JP3404600003	SUMITOMO CORP COMMON STOCK JPY	21,700.00		(341,438.40)	
			(99,577.00)		1,427,793.56
JP3402600005	SUMITOMO METAL MINING CO LTD COMMON STOCK JPY	3,500.00		(110,253.03)	
			(5,406.00)		169,772.84
US86562M2098	SUMITOMO MITSUI FINANCIAL GROUP INC ADR USD	28,557.00		(206,513.63)	
			(28,557.00)		188,806.43
JP3890350006	SUMITOMO MITSUI FINANCIAL GROUP INC COMMON STOCK	45,600.00		(1,460,134.28)	
			(66,213.00)		1,994,878.92
US86562MCM01	SUMITOMO MITSUI FINANCIAL GROUP INC NOTES FIXED	397,000.00		(397,000.00)	
			(397,000.00)		387,102.79
US86562MCQ15	SUMITOMO MITSUI FINANCIAL GROUP INC NOTES FIXED	595,000.00		(595,000.00)	
			(595,000.00)		586,507.70
US86563VBA61	SUMITOMO MITSUI TRUST BANK LTD MEDIUM TERM NOTE	399,000.00		(398,628.93)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(399,000.00)		395,053.89
JP3892100003	SUMITOMO MITSUI TRUST HOLDINGS INC COMMON STOCK	5,100.00	(18,257.00)	(167,090.60)	550,772.54
US8666741041	SUN COMMUNITIES INC REIT USD 0.01	1,825.00	(2,920.00)	(282,236.25)	456,562.72
US866677AH07	SUN COMMUNITIES OPERATING LP CALLABLE NOTES FIXED	1,437,000.00	(1,103,000.00)	(1,428,685.59)	52,598.00
HK0016000132	SUN HUNG KAI PROPERTIES LTD COMMON STOCK HKD 0	500.00	(82,866.00)	(6,121.48)	977,394.19
CA8667961053	SUN LIFE FINANCIAL INC COMMON STOCK CAD 0	4,212.00	(8,989.00)	(190,185.31)	396,325.00
US867224AE71	SUNCOR ENERGY INC CALLABLE NOTES FIXED 3.75%	3,785,000.00	(7,919,000.00)	(3,079,058.60)	6,493,855.00
US716442AH16	SUNCOR ENERGY INC CALLABLE NOTES FIXED 5.35%	245,000.00	(69,000.00)	(278,231.80)	67,017.00
US867229AD85	SUNCOR ENERGY INC CALLABLE NOTES FIXED 5.95%	690,000.00	(3,745,000.00)	(887,360.70)	3,057,743.00
US867229AE68	SUNCOR ENERGY INC CALLABLE NOTES FIXED 6.5%	1,408,000.00	(275,000.00)	(1,449,706.60)	-
CA8672241079	SUNCOR ENERGY INC COMMON STOCK CAD 0	68,496.00	(83,086.00)	(2,154,402.83)	2,871,238.19
AU000000SUN6	SUNCORP GROUP LTD COMMON STOCK AUD 0	39,704.00	(20,912.00)	(316,160.65)	153,281.00
US86765BAV18	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-204	712,000.00	(1,318,000.00)	(594,203.00)	-
US86771W1053	SUNRUN INC COMMON STOCK USD 0.0001	12,107.00	(11,955.00)	(260,112.34)	293,904.74
US86944BAE39	SUTTER HEALTH 4.091% DUE 08-15-2048	230,000.00	(200,000.00)	(186,512.00)	-
US86944BAF04	SUTTER HEALTH CALLABLE BOND FIXED 1.321%	50,000.00	(70,000.00)	(46,959.00)	-
US86964WAK80	SUZANO AUSTRIA GMB 3.125% GTD SNR	545,000.00	(545,000.00)	(433,275.00)	404,390.00
US86964WAL63	SUZANO AUSTRIA GMBH CALLABLE NOTES FIXED 2.5%	1,500,000.00	(2,380,000.00)	(1,254,598.50)	1,984,825.00
US78486QAR20	SVB FINANCIAL GROUP CALLABLE NOTES VARIABLE	691,000.00	(691,000.00)	(688,881.40)	687,407.90
US78486QAS03	SVB FINANCIAL GROUP CALLABLE NOTES VARIABLE	4,013,000.00	(1,923,000.00)	(4,013,000.00)	814,995.48
US78486Q1013	SVB FINANCIAL GROUP COMMON STOCK USD 0.001	906.00	(1,455.00)	(364,954.92)	599,817.67
SE0000112724	SVENSKA CELLULOSA AB SCA COMMON STOCK SEK 0	10,588.00	(11,272.00)	(185,833.06)	191,796.18
US86959C1036	SVENSKA HANDELSBANKEN AB ADR USD	37,154.00	(76,750.00)	(177,678.08)	328,490.00
SE0007100599	SVENSKA HANDELSBANKEN AB COMMON STOCK SEK 1.55	10,023.00	(137,320.00)	(88,491.49)	1,191,354.01
US86959LAL71	SVENSKA HANDELSBANKEN AB NOTES FIXED 3.95%	8,914,000.00	(8,914,000.00)	(8,900,807.28)	4,672,161.34
222482IB	SWAPTION - SOP	4,200,000.00	(4,200,000.00)	(22,035.00)	-
222560IB	SWAPTION - SOP	25,000,000.00	(25,000,000.00)	(151,250.00)	333,000.00
222561IB	SWAPTION - SOP	25,000,000.00	(25,000,000.00)	(146,250.00)	-
9L88QXU	SWAPTION - SOPCALL SCTY EX 02/28/2023 1	7,500,000.00	(7,500,000.00)	(47,250.00)	160,700.00
9L88QWU	SWAPTION - SOPCALL SCTY EX 03/01/2023 1	7,500,000.00	(7,500,000.00)	(47,250.00)	172,500.00
9L88YVU	SWAPTION - SOPCALL SCTY EX 08/04/2022 1	2,300,000.00	-	(29,900.00)	-
9L88F1U	SWAPTION - SOPCALL SCTY EX 08/04/2022 1	1,900,000.00	-	(24,605.00)	-
9L88ZSU	SWAPTION - SOPCALL SCTY EX 08/04/2022 1	300,000.00	-	(3,337.50)	-
9L88ZFU	SWAPTION - SOPCALL SCTY EX 08/04/2022 1	1,800,000.00	-	(19,755.00)	-
9L88YQU	SWAPTION - SOPCALL SCTY EX 08/04/2022 1	1,800,000.00	-	(19,260.00)	-
9L88YPU	SWAPTION - SOPCALL SCTY EX 08/04/2022 1	800,000.00	-	(8,800.00)	-
9L88A2U	SWAPTION - SOPCALL SCTY EX 08/04/2022 1	1,000,000.00	-	(9,200.00)	-
9L88ZCU	SWAPTION - SOPCALL SCTY EX 09/14/2022 1	3,400,000.00	(3,400,000.00)	(30,515.00)	5,000.00
CH0012255144	SWATCH GROUP AG/THE COMMON STOCK CHF 0.45	229.00	(2,535.00)	(13,933.37)	113,739.47
SE0000242455	SWEDBANK AB COMMON STOCK SEK 0	5,160.00	(74,977.00)	(68,750.40)	1,001,020.14
US87020PAQ00	SWEDBANK AB MEDIUM TERM NOTE FIXED 3.356%	1,960,000.00	(1,960,000.00)	(1,960,000.00)	1,945,790.00
SE0015812219	SWEDISH MATCH AB COMMON STOCK 1.9823	293.00	(41,488.00)	(3,022.35)	396,975.57
SE0000872095	SWEDISH ORPHAN BIOVITRUM AB COMMON STOCK SEK 0.55	18,402.00	(17,129.00)	(399,459.00)	359,214.00
HK0019000162	SWIRE PACIFIC LTD COMMON STOCK HKD 0	30,500.00	(18,465.00)	(212,398.16)	121,037.34
US8708751016	SWISS HELVETIA FUND INC/THE CLOSED-END FUND USD	13,055.00	(43,000.00)	(118,178.31)	324,425.00

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
CH0126881561	SWISS RE AG COMMON STOCK CHF 0.1	17,230.00		(1,861,752.47)	
			(38,365.00)		2,870,358.11
CH0008742519	SWISSCOM AG COMMON STOCK CHF 1	441.00		(261,721.34)	
			(469.00)		272,589.85
US87105L1044	SWITCH INC COMMON STOCK USD 0.001	1,925.00		(63,775.25)	
			(2,889.00)		96,565.25
US8713321029	SYLVAMO CORP COMMON STOCK USD 1	609.00		(22,453.83)	
			(3,123.00)		111,635.72
DE000SYM9999	SYMRISE AG COMMON STOCK EUR 0	43.00		(4,726.79)	
			(714.00)		80,532.18
US87166FAE34	SYNCHRONY BK GLOBAL SR SHORT TERM BK NTS	1,136,000.00		(1,135,498.00)	
			(1,136,000.00)		1,069,080.00
US87166FAD50	SYNCHRONY BK GLOBAL SR SHORT TERM BK NTS	7,389,000.00		(7,387,938.00)	
			(5,134,000.00)		5,073,761.00
US87166PAG63	SYNCHRONY CARD FUNDING LLC 2022-A1 A 3.37%	1,300,000.00		(1,299,882.09)	
			(593,000.00)		592,552.38
US87166PAH47	SYNCHRONY CARD FUNDING LLC 2022-A2 A 3.86%	2,173,000.00		(2,172,708.16)	
			(738,000.00)		737,391.33
US87165BAR42	SYNCHRONY FINANCIAL CALLABLE NOTES FIXED 2.875%	3,765,000.00		(3,044,114.40)	
			(2,385,000.00)		1,341,760.55
US87165BAM54	SYNCHRONY FINANCIAL CALLABLE NOTES FIXED 3.95%	1,175,000.00		(1,227,428.50)	
			(1,175,000.00)		1,054,093.00
US87165B1035	SYNCHRONY FINANCIAL COMMON STOCK USD 0.001	25,408.00		(820,509.94)	
			(53,842.00)		1,845,623.99
US87166B1026	SYNEOS HEALTH INC COMMON STOCK USD 0.01	1,555.00		(100,546.30)	
			(2,564.00)		166,119.30
US8716071076	SYNOPSIS INC COMMON STOCK USD 0.01	2,439.00		(737,652.18)	
			(3,918.00)		1,235,366.65
US87161C5013	SYNOVUS FINANCIAL CORP COMMON STOCK USD 1	9,346.00		(354,735.62)	
			(10,430.00)		420,459.52
US87161CAN56	SYNOVUS FINL CORP RT 5.2% DUE	5,415,000.00		(5,409,044.00)	
			(2,945,000.00)		-
US871829BK24	SYSCO CORP 2.4% DUE 02-15-2030	1,150,000.00		(953,465.00)	
			(1,197,000.00)		-
US871829BR76	SYSCO CORP CALLABLE NOTES FIXED 3.15% 14/DEC/2051	2,543,000.00		(2,008,607.08)	
			(5,692,000.00)		3,264,580.15
US871829BJ50	SYSCO CORP CALLABLE NOTES FIXED 3.3% 15/FEB/2050	290,000.00		(266,356.30)	
			(290,000.00)		213,860.50
US871829BH94	SYSCO CORP CALLABLE NOTES FIXED 4.45% 15/MAR/2048	265,000.00		(227,958.30)	
			(75,000.00)		-
US871829BN62	SYSCO CORP CALLABLE NOTES FIXED 6.6% 01/APR/2050	195,000.00		(255,853.65)	
			(851,000.00)		84,741.48
US8718291078	SYSCO CORP COMMON STOCK USD 1	14,263.00		(1,176,396.61)	
			(17,701.00)		1,448,043.92
US74144T1088	T ROWE PRICE GROUP INC COMMON STOCK USD 0.2	3,600.00		(395,604.00)	
			(5,853.00)		674,074.47
JP3449020001	TAIHEIYO CEMENT NPV	500.00		(7,450.00)	
			(10,600.00)		149,962.00
JP3443600006	TAISEI CORP COMMON STOCK JPY	10,500.00		(304,877.50)	
			(2,621.00)		76,963.00
US874060AX48	TAKEDA PHARMACEUTICAL CO LTD CALLABLE NOTES FIXED	2,750,000.00		(2,303,365.35)	
			(8,936,000.00)		2,765,721.17
US874060AZ95	TAKEDA PHARMACEUTICAL CO LTD CALLABLE NOTES FIXED	1,035,000.00		(856,822.00)	
			(1,885,000.00)		1,108,716.65
US874060AY21	TAKEDA PHARMACEUTICAL CO LTD CALLABLE NOTES FIXED	915,000.00		(711,989.60)	
			(2,437,000.00)		-
US874060AW64	TAKEDA PHARMACEUTICAL CO LTD CALLABLE NOTES FIXED	4,880,000.00		(4,913,264.50)	
			(3,598,000.00)		-
JP3463000004	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK JPY	44,300.00		(1,295,944.04)	
			(43,046.00)		1,191,126.41
US874054AE98	TAKE-TWO INTERACTIVE SOFTWARE INC CALLABLE NOTES	7,406,000.00		(7,397,121.36)	
			(7,406,000.00)		7,360,237.54
US874054AG47	TAKE-TWO INTERACTIVE SOFTWARE INC CALLABLE NOTES	4,278,000.00		(4,277,786.10)	
			(4,028,000.00)		2,365,539.28
US874054AH20	TAKE-TWO INTERACTIVE SOFTWARE INC CALLABLE NOTES	370,000.00		(369,607.80)	
			(216,000.00)		-
US874054AF63	TAKE-TWO INTERACTIVE SOFTWARE INC CALLABLE NOTES	650,000.00		(649,727.00)	
			(379,000.00)		-
US8740541094	TAKE-TWO INTERACTIVE SOFTWARE INC COMMON STOCK USE	3,241.00		(399,440.29)	
			(8,925.08)		1,258,938.17
US875127BJ01	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 3.45%	200,000.00		(184,680.00)	
			(260,000.00)		-
US875127BK73	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 3.875%	2,650,000.00		(2,648,993.00)	
			(1,544,000.00)		-
US875127BF88	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 4.45%	140,000.00		(130,848.20)	
			(196,000.00)		-
US875127BL56	TAMPA ELECTRIC CO CALLABLE NOTES FIXED 5%	670,000.00		(669,169.20)	
			(520,000.00)		510,583.75
US8753722037	TANDEM DIABETES CARE INC COMMON STOCK USD	1,019.00		(58,510.98)	
			(1,616.00)		87,847.98
US876030AA54	TAPESTRY INC CALLABLE NOTES FIXED 3.05%	156,000.00		(154,688.43)	
			(699,000.00)		573,975.04
US8760301072	TAPESTRY INC COMMON STOCK USD 0.01	7,982.00		(265,596.30)	
			(11,835.00)		399,397.78
US87612GAA94	TARGA RESOURCES CORP CALLABLE NOTES FIXED 4.2%	10,867,000.00		(10,728,778.12)	
			(8,887,000.00)		4,477,434.74
US87612GAB77	TARGA RESOURCES CORP CALLABLE NOTES FIXED 4.95%	11,056,000.00		(10,953,124.20)	
			(7,368,000.00)		2,127,155.90
US87612KAA07	TARGA RESOURCES CORP CALLABLE NOTES FIXED 5.2%	3,332,000.00		(3,326,968.68)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(2,282,000.00)		1,639,515.17
US87612KAC62	TARGA RESOURCES CORP CALLABLE NOTES FIXED 6.25%	4,623,000.00		(4,633,514.49)	
US87612G1013	TARGA RESOURCES CORP COMMON STOCK USD 0.001	3,557.00	(2,088,000.00)	(225,762.79)	278,750.00
US87612BBQ41	TARGA RESOURCES PARTNERS LP / TARGA RESOURCES	115,000.00	(15,005.00)	(114,712.50)	1,023,001.61
US87612BBS07	TARGA RESOURCES PARTNERS LP / TARGA RESOURCES	2,000,000.00	(13,000.00)	(1,947,808.90)	12,763.60
US87612BBU52	TARGA RESOURCES PARTNERS LP / TARGA RESOURCES	4,362,000.00	(1,107,000.00)	(3,946,154.38)	255,712.13
US87612BBG68	TARGA RESOURCES PARTNERS LP / TARGA RESOURCES	2,370,000.00	(1,527,000.00)	(2,447,025.00)	1,029,086.97
US87612EBP07	TARGET CORP 4.5%	3,336,000.00	(2,370,000.00)	(3,330,768.00)	975,371.00
US87612EBM75	TARGET CORP CALLABLE NOTES FIXED 1.95% 15/JAN/2027	4,426,000.00	(3,096,000.00)	(4,418,475.80)	2,942,155.00
US87612EBJ47	TARGET CORP CALLABLE NOTES FIXED 2.35% 15/FEB/2030	1,500,000.00	(4,426,000.00)	(1,345,935.00)	4,412,829.01
US87612EBN58	TARGET CORP CALLABLE NOTES FIXED 2.95% 15/JAN/2052	13,811,000.00	(874,000.00)	(13,349,155.81)	-
US87612E1064	TARGET CORP COMMON STOCK USD 0.0833	9,913.00	(12,471,000.00)	(1,515,724.84)	9,949,298.96
GB0008782301	TAYLOR WIMPEY PLC COMMON STOCK GBP 1	82,272.00	(21,709.00)	(134,044.38)	3,351,658.34
US02R0406238	TBA FGLMC SINGLE FAMILY 30YR 4.0 02/23	2,500,000.00	(65,005.00)	(2,657,031.25)	104,099.81
US02R0406311	TBA FGLMC SINGLE FAMILY 30YR 4.0 03/23	2,500,000.00	(2,500,000.00)	(2,638,281.25)	2,657,031.25
US02R0406493	TBA FGLMC SINGLE FAMILY 30YR 4.0 04/23	2,500,000.00	(2,500,000.00)	(2,612,890.63)	2,638,281.25
US02R0406568	TBA FGLMC SINGLE FAMILY 30YR 4.0 05/23	2,500,000.00	(2,500,000.00)	(2,565,234.38)	2,612,890.63
US02R0406642	TBA FGLMC SINGLE FAMILY 30YR 4.0 06/23	2,500,000.00	(2,500,000.00)	(2,475,000.00)	2,565,234.38
US01F0204309	TBA FNMA SINGLE FAMILY 15YR 2 3/17	3,400,000.00	(2,500,000.00)	(3,404,117.19)	2,475,000.00
US01F0204556	TBA FNMA SINGLE FAMILY 15YR 2 5/18	3,400,000.00	(3,400,000.00)	(3,224,156.25)	3,404,117.19
US01F0306450	TBA FNMA SINGLE FAMILY 30YR 3 4/17	232,044,000.00	(3,400,000.00)	(228,705,728.04)	3,224,156.25
US21H0206864	TBA GNMA II JUMBOS 2.0% 11-15-2050	2,000,000.00	(232,044,000.00)	(1,659,765.00)	226,981,736.84
US21H0206266	TBA GNMA2 SINGLE FAMILY 30YR 2.0 02/23	17,500,000.00	(2,000,000.00)	(17,180,789.07)	1,650,507.00
US21H0206340	TBA GNMA2 SINGLE FAMILY 30YR 2.0 03/23	300,000.00	(20,500,000.00)	(295,669.92)	20,196,023.45
US21H0206423	TBA GNMA2 SINGLE FAMILY 30YR 2.0 04/23	600,000.00	(300,000.00)	(567,410.16)	291,960.94
US21H0206670	TBA GNMA2 SINGLE FAMILY 30YR 2.0 06/23	600,000.00	(600,000.00)	(541,734.38)	558,750.00
US21H0226140	TBA GNMA2 SINGLE FAMILY 30YR 2.5 01/23	8,500,000.00	(600,000.00)	(8,680,546.89)	536,109.38
US21H0226223	TBA GNMA2 SINGLE FAMILY 30YR 2.5 02/23	9,100,000.00	(9,100,000.00)	(9,107,631.83)	9,229,792.98
US21H0226306	TBA GNMA2 SINGLE FAMILY 30YR 2.5 03/23	37,950,000.00	(26,350,000.00)	(37,870,500.00)	26,446,907.23
US21H0226710	TBA GNMA2 SINGLE FAMILY 30YR 2.5 07/23	250,000.00	(37,950,000.00)	(231,562.50)	37,734,194.33
US21H0226488	TBA GNMA2 SINGLE FAMILY 30YR 2.5 4/20	38,700,000.00	(250,000.00)	(37,205,447.27)	229,345.70
US21H0226553	TBA GNMA2 SINGLE FAMILY 30YR 2.5 5/20	4,600,000.00	(38,700,000.00)	(4,354,464.84)	37,083,888.67
US21H0226637	TBA GNMA2 SINGLE FAMILY 30YR 2.5 6/20	250,000.00	(4,600,000.00)	(233,183.59)	4,264,994.14
US21H0306587	TBA GNMA2 SINGLE FAMILY 30YR 3 5/20	39,200,000.00	(250,000.00)	(38,030,570.32)	231,933.59
US21H0306660	TBA GNMA2 SINGLE FAMILY 30YR 3 6/20	25,400,000.00	(39,200,000.00)	(24,150,820.32)	37,460,460.94
US21H0306744	TBA GNMA2 SINGLE FAMILY 30YR 3 7/20	77,300,000.00	(25,400,000.00)	(73,483,769.54)	24,153,453.13
US21H0306173	TBA GNMA2 SINGLE FAMILY 30YR 3.0 01/23	7,800,000.00	(77,300,000.00)	(8,043,171.88)	73,509,082.04
US21H0306256	TBA GNMA2 SINGLE FAMILY 30YR 3.0 02/23	29,100,000.00	(13,100,000.00)	(29,577,660.19)	13,529,085.95
US21H0306330	TBA GNMA2 SINGLE FAMILY 30YR 3.0 03/23	25,600,000.00	(38,700,000.00)	(26,063,035.16)	39,472,484.39
US21H0306413	TBA GNMA2 SINGLE FAMILY 30YR 3.0 04/23	28,700,000.00	(25,600,000.00)	(28,483,386.72)	26,034,921.89
US21H0306827	TBA GNMA2 SINGLE FAMILY 30YR 3.0 08/23	161,000,000.00	(28,700,000.00)	(153,148,376.38)	28,324,277.35
US21H0326213	TBA GNMA2 SINGLE FAMILY 30YR 3.5 02/23	4,100,000.00	(161,000,000.00)	(4,240,625.00)	153,116,892.20
US21H0326395	TBA GNMA2 SINGLE FAMILY 30YR 3.5 03/23	28,200,000.00	(13,200,000.00)	(29,083,941.41)	13,693,250.00
US21H0326544	TBA GNMA2 SINGLE FAMILY 30YR 3.5 05/23	13,500,000.00	(28,200,000.00)	(13,331,570.33)	29,046,519.53
US21H0326627	TBA GNMA2 SINGLE FAMILY 30YR 3.5 06/23	4,200,000.00	(13,500,000.00)	(4,065,667.97)	13,322,324.25
			(4,200,000.00)		4,070,285.15

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US21H0326700	TBA GNMA2 SINGLE FAMILY 30YR 3.5 07/23	3,000,000.00		(2,907,031.24)	
			(3,000,000.00)		2,926,171.88
US21H0326478	TBA GNMA2 SINGLE FAMILY 30YR 3.5 4/20	22,550,000.00		(22,707,835.95)	
			(22,550,000.00)		22,708,150.39
US21H0406403	TBA GNMA2 SINGLE FAMILY 30YR 4 4/20	15,800,000.00		(16,135,003.91)	
			(15,800,000.00)		16,130,238.28
US21H0406577	TBA GNMA2 SINGLE FAMILY 30YR 4 5/20	6,900,000.00		(6,959,355.47)	
			(6,900,000.00)		6,947,132.82
US21H0406734	TBA GNMA2 SINGLE FAMILY 30YR 4 7/20	6,900,000.00		(6,892,378.91)	
			(6,900,000.00)		6,852,416.01
US21H0406320	TBA GNMA2 SINGLE FAMILY 30YR 4.0 03/23	6,000,000.00		(6,304,453.13)	
			(6,000,000.00)		6,265,468.75
US21H0406650	TBA GNMA2 SINGLE FAMILY 30YR 4.0 06/23	9,400,000.00		(9,455,300.79)	
			(9,400,000.00)		9,458,902.35
US21H0406817	TBA GNMA2 SINGLE FAMILY 30YR 4.0 08/23	4,400,000.00		(4,360,913.81)	
			(4,400,000.00)		4,370,351.72
US21H0426120	TBA GNMA2 SINGLE FAMILY 30YR 4.5 01/23	3,400,000.00		(3,582,750.00)	
			(11,800,000.00)		12,438,921.87
US21H0426203	TBA GNMA2 SINGLE FAMILY 30YR 4.5 02/23	11,800,000.00		(12,406,515.62)	
			(11,800,000.00)		12,416,156.26
US21H0426385	TBA GNMA2 SINGLE FAMILY 30YR 4.5 03/23	8,400,000.00		(8,861,343.75)	
			(8,400,000.00)		8,792,109.38
US21H0426872	TBA GNMA2 SINGLE FAMILY 30YR 4.5 08/23	38,400,000.00		(38,735,488.81)	
			(32,650,000.00)		33,136,835.44
US21H0426468	TBA GNMA2 SINGLE FAMILY 30YR 4.5 4/20	16,800,000.00		(17,352,890.63)	
			(16,800,000.00)		17,239,031.25
US21H0426534	TBA GNMA2 SINGLE FAMILY 30YR 4.5 5/20	8,400,000.00		(8,642,156.25)	
			(8,400,000.00)		8,648,718.75
US21H0426617	TBA GNMA2 SINGLE FAMILY 30YR 4.5 6/20	11,900,000.00		(12,158,015.62)	
			(11,900,000.00)		12,075,410.15
US21H0426799	TBA GNMA2 SINGLE FAMILY 30YR 4.5 7/20	22,150,000.00		(22,392,054.70)	
			(22,150,000.00)		22,302,843.75
US01F0124119	TBA UMBS SINGLE FAMILY 15YR 1.5 01/23	107,900,000.00		(107,908,630.86)	
			(55,000,000.00)		54,975,367.19
US01F0124291	TBA UMBS SINGLE FAMILY 15YR 1.5 02/23	2,100,000.00		(2,098,851.56)	
			(2,100,000.00)		2,065,054.69
US01F0124374	TBA UMBS SINGLE FAMILY 15YR 1.5 03/23	4,200,000.00		(4,102,710.94)	
			(4,200,000.00)		4,079,373.05
US01F0124457	TBA UMBS SINGLE FAMILY 15YR 1.5 04/23	38,100,000.00		(36,014,191.41)	
			(38,100,000.00)		35,854,546.88
US01F0124606	TBA UMBS SINGLE FAMILY 15YR 1.5 06/23	5,500,000.00		(5,054,199.22)	
			(5,500,000.00)		5,054,199.22
US01F0204143	TBA UMBS SINGLE FAMILY 15YR 2.0 01/23	1,700,000.00		(1,719,125.00)	
			(1,700,000.00)		1,719,125.00
US01F0204226	TBA UMBS SINGLE FAMILY 15YR 2.0 02/23	7,100,000.00		(7,096,707.03)	
			(10,400,000.00)		10,356,945.32
US01F0204481	TBA UMBS SINGLE FAMILY 15YR 2.0 04/23	3,400,000.00		(3,292,222.66)	
			(3,400,000.00)		3,292,222.66
US01F0204630	TBA UMBS SINGLE FAMILY 15YR 2.0 06/23	3,400,000.00		(3,180,328.13)	
			(3,400,000.00)		3,180,328.13
US01F0204713	TBA UMBS SINGLE FAMILY 15YR 2.0 07/23	1,700,000.00		(1,592,222.66)	
			(1,700,000.00)		1,592,222.66
US01F0224109	TBA UMBS SINGLE FAMILY 15YR 2.5 01/23	5,000,000.00		(5,096,601.56)	
			(5,000,000.00)		5,096,382.56
US01F0224281	TBA UMBS SINGLE FAMILY 15YR 2.5 02/23	7,900,000.00		(8,071,289.07)	
			(11,700,000.00)		11,944,691.40
US01F0224364	TBA UMBS SINGLE FAMILY 15YR 2.5 03/23	7,400,000.00		(7,528,835.94)	
			(7,400,000.00)		7,467,203.13
US01F0224695	TBA UMBS SINGLE FAMILY 15YR 2.5 06/23	3,000,000.00		(2,872,265.63)	
			(3,000,000.00)		2,868,808.60
US01F0224778	TBA UMBS SINGLE FAMILY 15YR 2.5 07/23	3,000,000.00		(2,868,281.25)	
			(3,000,000.00)		2,866,289.06
US01F0224448	TBA UMBS SINGLE FAMILY 15YR 2.5 4/20	12,000,000.00		(11,885,078.13)	
			(12,000,000.00)		11,848,984.38
US01F0224513	TBA UMBS SINGLE FAMILY 15YR 2.5 5/20	1,500,000.00		(1,470,703.13)	
			(1,500,000.00)		1,444,570.31
US01F0304471	TBA UMBS SINGLE FAMILY 15YR 3 4/20	2,600,000.00		(2,614,218.75)	
			(2,600,000.00)		2,591,875.00
US01F0304703	TBA UMBS SINGLE FAMILY 15YR 3 7/20	1,300,000.00		(1,267,296.88)	
			(1,300,000.00)		1,272,882.81
US01F0304216	TBA UMBS SINGLE FAMILY 15YR 3.0 02/23	4,600,000.00		(4,760,640.63)	
			(4,600,000.00)		4,732,429.69
US01F0304398	TBA UMBS SINGLE FAMILY 15YR 3.0 03/23	4,600,000.00		(4,715,953.13)	
			(4,600,000.00)		4,715,953.13
US01F0304547	TBA UMBS SINGLE FAMILY 15YR 3.0 05/23	2,300,000.00		(2,298,570.32)	
			(2,300,000.00)		2,257,148.44
US01F0304620	TBA UMBS SINGLE FAMILY 15YR 3.0 06/23	1,300,000.00		(1,274,761.72)	
			(1,300,000.00)		1,270,597.66
US01F0324271	TBA UMBS SINGLE FAMILY 15YR 3.5 02/23	3,300,000.00		(3,445,921.88)	
			(3,300,000.00)		3,445,921.88
US01F0324354	TBA UMBS SINGLE FAMILY 15YR 3.5 03/23	3,300,000.00		(3,419,173.83)	
			(3,300,000.00)		3,420,451.17
US01F0324438	TBA UMBS SINGLE FAMILY 15YR 3.5 04/23	3,100,000.00		(3,154,128.90)	
			(3,100,000.00)		3,154,128.90
US01F0324503	TBA UMBS SINGLE FAMILY 15YR 3.5 05/23	3,100,000.00		(3,113,804.69)	
			(3,100,000.00)		3,113,804.69
US01F0324768	TBA UMBS SINGLE FAMILY 15YR 3.5 07/23	1,450,000.00		(1,445,242.19)	
			(1,450,000.00)		1,445,242.19
US01F0324198	TBA UMBS SINGLE FAMILY 15YR 3.5 1/19	3,500,000.00		(3,683,900.39)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(1,750,000.00)		1,831,707.03
US01F0324685	TBA UMBS SINGLE FAMILY 15YR 3.5 6/20	1,650,000.00		(1,643,164.07)	
			(1,650,000.00)		1,643,226.57
US01F0126197	TBA UMBS SINGLE FAMILY 30YR 1.5 01/23	9,800,000.00		(9,404,937.50)	
			(19,600,000.00)		18,805,664.06
US01F0126270	TBA UMBS SINGLE FAMILY 30YR 1.5 02/23	19,600,000.00		(18,631,101.56)	
			(19,600,000.00)		18,530,804.69
US01F0126353	TBA UMBS SINGLE FAMILY 30YR 1.5 03/23	19,600,000.00		(18,315,281.25)	
			(19,600,000.00)		18,090,570.31
US01F0126437	TBA UMBS SINGLE FAMILY 30YR 1.5 04/23	19,600,000.00		(17,646,507.81)	
			(19,600,000.00)		17,339,875.00
US01F0126502	TBA UMBS SINGLE FAMILY 30YR 1.5 05/23	9,800,000.00		(8,708,218.75)	
			(9,800,000.00)		8,132,468.75
US01F0126684	TBA UMBS SINGLE FAMILY 30YR 1.5 06/23	19,600,000.00		(16,415,000.01)	
			(19,600,000.00)		16,654,640.63
US01F0206536	TBA UMBS SINGLE FAMILY 30YR 2.5 2/20	214,600,000.00		(191,792,355.47)	
			(214,600,000.00)		189,675,664.07
US01F0206874	TBA UMBS SINGLE FAMILY 30YR 2.8 2/20	32,600,000.00		(28,075,312.13)	
			(32,600,000.00)		29,191,585.84
US01F0206122	TBA UMBS SINGLE FAMILY 30YR 2.0 01/23	128,500,000.00		(127,459,929.69)	
			(212,790,000.00)		211,420,309.38
US01F0206205	TBA UMBS SINGLE FAMILY 30YR 2.0 02/23	169,600,000.00		(164,548,652.00)	
			(280,400,000.00)		273,655,445.34
US01F0206387	TBA UMBS SINGLE FAMILY 30YR 2.0 03/23	332,100,000.00		(321,222,968.78)	
			(332,100,000.00)		318,655,660.17
US01F0206460	TBA UMBS SINGLE FAMILY 30YR 2.0 04/23	258,800,000.00		(242,625,222.67)	
			(258,800,000.00)		239,901,007.82
US01F0206791	TBA UMBS SINGLE FAMILY 30YR 2.0 07/23	88,400,000.00		(77,109,511.71)	
			(88,400,000.00)		77,110,593.74
US01F0226187	TBA UMBS SINGLE FAMILY 30YR 2.5 01/23	116,300,000.00		(117,394,656.07)	
			(190,700,000.00)		193,036,116.96
US01F0226260	TBA UMBS SINGLE FAMILY 30YR 2.5 02/23	149,980,000.00		(149,870,189.88)	
			(231,053,000.00)		230,129,779.12
US01F0226344	TBA UMBS SINGLE FAMILY 30YR 2.5 03/23	223,563,000.00		(221,300,247.30)	
			(247,063,000.00)		243,657,517.22
US01F0226427	TBA UMBS SINGLE FAMILY 30YR 2.5 04/23	215,700,000.00		(207,924,265.99)	
			(215,700,000.00)		206,397,852.18
US01F0226591	TBA UMBS SINGLE FAMILY 30YR 2.5 05/23	178,400,000.00		(165,011,607.47)	
			(178,400,000.00)		164,858,052.78
US01F0226757	TBA UMBS SINGLE FAMILY 30YR 2.5 07/23	87,000,000.00		(78,471,671.90)	
			(87,000,000.00)		78,418,589.87
US01F0226674	TBA UMBS SINGLE FAMILY 30YR 2.5 6/20	46,800,000.00		(42,704,371.11)	
			(46,800,000.00)		42,700,619.16
US01F0226831	TBA UMBS SINGLE FAMILY 30YR 2.5 8/20	169,000,000.00		(155,742,492.81)	
			(167,700,000.00)		155,232,830.63
US01F0306526	TBA UMBS SINGLE FAMILY 30YR 3.5 2/20	197,010,000.00		(189,096,554.84)	
			(197,010,000.00)		186,873,134.02
US01F0306864	TBA UMBS SINGLE FAMILY 30YR 3.8 2/20	164,200,000.00		(155,849,885.50)	
			(164,200,000.00)		156,849,912.69
US01F0306112	TBA UMBS SINGLE FAMILY 30YR 3.0 01/23	27,200,000.00		(27,817,484.88)	
			(30,300,000.00)		30,959,714.85
US01F0306294	TBA UMBS SINGLE FAMILY 30YR 3.0 02/23	61,450,000.00		(62,682,468.78)	
			(65,350,000.00)		66,734,855.48
US01F0306377	TBA UMBS SINGLE FAMILY 30YR 3.0 03/23	100,350,000.00		(101,402,175.82)	
			(88,550,000.00)		89,056,724.64
US01F0306609	TBA UMBS SINGLE FAMILY 30YR 3.0 06/23	116,200,000.00		(109,845,957.07)	
			(116,200,000.00)		110,269,433.62
US01F0306781	TBA UMBS SINGLE FAMILY 30YR 3.0 07/23	86,200,000.00		(81,303,761.76)	
			(86,200,000.00)		79,672,845.72
US01F0326177	TBA UMBS SINGLE FAMILY 30YR 3.5 01/23	165,410,000.00		(172,193,815.62)	
			(93,110,000.00)		96,159,210.34
US01F0326250	TBA UMBS SINGLE FAMILY 30YR 3.5 02/23	15,400,000.00		(16,055,828.13)	
			(16,200,000.00)		16,892,466.80
US01F0326334	TBA UMBS SINGLE FAMILY 30YR 3.5 03/23	54,670,000.00		(56,385,236.27)	
			(55,916,000.00)		57,681,875.01
US01F0326581	TBA UMBS SINGLE FAMILY 30YR 3.5 05/23	178,277,000.00		(176,843,689.65)	
			(178,277,000.00)		174,560,192.07
US01F0326748	TBA UMBS SINGLE FAMILY 30YR 3.5 07/23	282,609,000.00		(274,245,763.61)	
			(282,609,000.00)		273,059,987.76
US01F0326417	TBA UMBS SINGLE FAMILY 30YR 3.5 4/20	72,746,000.00		(73,778,146.29)	
			(72,746,000.00)		73,463,783.64
US01F0326664	TBA UMBS SINGLE FAMILY 30YR 3.5 6/20	129,487,000.00		(126,693,538.15)	
			(129,487,000.00)		126,593,289.81
US01F0326821	TBA UMBS SINGLE FAMILY 30YR 3.5 8/20	257,614,000.00		(250,479,803.77)	
			(257,614,000.00)		250,546,269.94
US01F0406102	TBA UMBS SINGLE FAMILY 30YR 4.0 01/23	64,000,000.00		(65,570,483.57)	
			(83,500,000.00)		86,548,823.39
US01F0406284	TBA UMBS SINGLE FAMILY 30YR 4.0 02/23	61,900,000.00		(63,596,757.81)	
			(10,200,000.00)		9,678,531.00
US01F0406367	TBA UMBS SINGLE FAMILY 30YR 4.0 03/23	75,400,000.00		(78,759,488.29)	
			(75,400,000.00)		79,196,832.03
US01F0406441	TBA UMBS SINGLE FAMILY 30YR 4.0 04/23	74,600,000.00		(77,066,960.97)	
			(74,600,000.00)		77,140,992.22
US01F0406516	TBA UMBS SINGLE FAMILY 30YR 4.0 05/23	25,000,000.00		(25,085,824.28)	
			(25,000,000.00)		25,080,576.96
US01F0406698	TBA UMBS SINGLE FAMILY 30YR 4.0 06/23	54,500,000.00		(54,259,461.00)	
			(54,500,000.00)		54,225,317.46
US01F0406771	TBA UMBS SINGLE FAMILY 30YR 4.0 07/23	66,975,128.00		(66,211,259.91)	
			(66,975,128.00)		65,945,341.81

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US01F0406854	TBA UMBS SINGLE FAMILY 30YR 4.0 08/23	38,700,000.00		(38,382,367.36)	38,805,987.91
US01F0426167	TBA UMBS SINGLE FAMILY 30YR 4.5 01/23	14,200,500.00	(38,700,000.00)	(14,480,946.59)	8,270,081.06
US01F0426241	TBA UMBS SINGLE FAMILY 30YR 4.5 02/23	11,600,000.00	(8,400,500.00)	(12,372,882.82)	12,394,078.13
US01F0426324	TBA UMBS SINGLE FAMILY 30YR 4.5 03/23	5,800,000.00	(11,600,000.00)	(6,184,265.63)	6,184,328.13
US01F0426407	TBA UMBS SINGLE FAMILY 30YR 4.5 04/23	201,200,000.00	(5,800,000.00)	(209,988,351.60)	209,628,093.78
US01F0426571	TBA UMBS SINGLE FAMILY 30YR 4.5 05/23	53,400,000.00	(201,200,000.00)	(54,601,273.44)	54,586,855.48
US01F0426654	TBA UMBS SINGLE FAMILY 30YR 4.5 06/23	53,000,000.00	(53,400,000.00)	(53,705,373.06)	53,769,548.84
US01F0426738	TBA UMBS SINGLE FAMILY 30YR 4.5 07/23	68,650,000.00	(53,000,000.00)	(69,189,330.55)	69,001,266.10
US01F0426811	TBA UMBS SINGLE FAMILY 30YR 4.5 08/23	74,550,000.00	(68,650,000.00)	(75,041,906.46)	56,690,427.69
US01F0506760	TBA UMBS SINGLE FAMILY 30YR 5 7/20	6,200,000.00	(56,175,000.00)	(6,284,171.88)	6,305,289.07
US01F0506844	TBA UMBS SINGLE FAMILY 30YR 5 8/20	42,800,000.00	(6,200,000.00)	(43,579,704.32)	40,488,398.82
US01F0506927	TBA UMBS SINGLE FAMILY 30YR 5.0 09/23	69,100,000.00	(39,800,000.00)	(69,811,096.95)	51,920,130.09
US01F0506A92	TBA UMBS SINGLE FAMILY 30YR 5.0 10/23	64,200,000.00	(51,300,000.00)	(64,219,666.04)	55,820,139.00
US01F0526727	TBA UMBS SINGLE FAMILY 30YR 5.5 07/23	400,000.00	(56,300,000.00)	(415,687.51)	415,355.47
US01F0526800	TBA UMBS SINGLE FAMILY 30YR 5.5 08/23	3,350,000.00	(400,000.00)	(3,449,874.59)	3,455,783.50
US01F0526982	TBA UMBS SINGLE FAMILY 30YR 5.5 09/23	13,950,000.00	(3,350,000.00)	(14,268,746.00)	13,472,580.63
US01F0526A56	TBA UMBS SINGLE FAMILY 30YR 5.5 10/23	17,100,000.00	(13,150,000.00)	(17,320,291.22)	13,475,252.00
JP3588600001	TBS HOLDINGS INC COMMON STOCK JPY	8,100.00	(13,400,000.00)	(120,926.57)	162,809.49
CA87807B1076	TC ENERGY CORP COMMON STOCK CAD 0	21,174.00	(28,544.00)	(1,104,683.75)	1,437,351.50
US87162WAD20	TD SYNEX CORP CALLABLE NOTES FIXED 1.25%	3,700,000.00	(1,422,000.00)	(3,698,238.24)	-
US87162WAE03	TD SYNEX CORP CALLABLE NOTES FIXED 1.75%	250,000.00	(4,780,000.00)	(220,340.00)	4,734,445.71
US87162WAF77	TD SYNEX CORP CALLABLE NOTES FIXED 1.75%	4,780,000.00	(1,905,000.00)	(4,734,445.71)	-
US87162WAH34	TD SYNEX CORP CALLABLE NOTES FIXED 2.375%	900,000.00	(300,000.00)	(900,000.00)	-
US87162W1009	TD SYNEX CORP COMMON STOCK USD 0.001	690.00	(3,031.00)	(64,170.00)	278,613.23
JP3538800008	TDK CORP COMMON STOCK JPY	600.00	(9,294.00)	(20,568.04)	294,626.41
NL0014559478	TECHNIP ENERGIES NV COMMON STOCK EUR 0.01	5,088.00	(4,435.00)	(72,608.13)	50,789.42
US81369Y8030	TECHNOLOGY SELECT SECTOR SPDR FUND ETP USD	12,588.00	(16,825.00)	(1,745,890.66)	2,492,862.83
HK0669013440	TECHTRONIC INDUSTRIES CO LTD COMMON STOCK HKD 0	8,500.00	(36,084.00)	(112,474.15)	524,425.29
US878742AW53	TECK RESOURCES LTD CALLABLE NOTES FIXED 6.25%	1,450,000.00	(4,555,000.00)	(1,723,419.10)	4,735,479.20
CA8787422044	TECK RESOURCES LTD COMMON STOCK CAD 0	3,379.00	(7,136.00)	(94,624.11)	238,534.00
US87918A1051	TELADOC HEALTH INC COMMON STOCK USD 0.001	4,381.00	(5,826.00)	(208,667.25)	193,113.34
SE0005190238	TELE2 AB	32,369.00	(32,902.00)	(369,383.11)	372,973.82
US8793601050	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD 0.01	731.00	(1,184.00)	(266,237.51)	440,961.76
US8793691069	TELEFLEX INC COMMON STOCK USD 1	742.00	(1,210.00)	(184,839.62)	300,669.78
SE0000108656	TELEFONAKTIEBOLAGET LM ERICSSON COMMON STOCK SEK 5	15,627.00	(43,880.00)	(131,497.67)	350,481.54
US87938WAU71	TELEFONICA EMISIONES SA CALLABLE NOTES FIXED	505,000.00	(4,698,000.00)	(541,030.90)	712,748.31
US87938WAV54	TELEFONICA EMISIONES SA CALLABLE NOTES FIXED	215,000.00	(1,958,000.00)	(234,504.80)	433,511.95
US87938WAX11	TELEFONICA EMISIONES SA CALLABLE NOTES FIXED 5.52%	400,000.00	(945,000.00)	(410,838.85)	-
ES0178430130	TELEFONICA SA COMMON STOCK	1,805.00	(1,805.00)	-	-
ES0178430E18	TELEFONICA SA COMMON STOCK EUR 1	38,986.00	(45,161.00)	(179,706.40)	202,738.98
ES06784309G2	TELEFONICA SA RIGHT EUR	55,982.00	(55,982.00)	-	-
NO0010063308	TELENOR ASA COMMON STOCK NOK 6	15,105.00	(15,897.00)	(203,743.64)	187,607.34
FR0000051807	TELEPERFORMANCE COMMON STOCK EUR 2.5	1,997.00	(1,770.00)	(724,761.15)	518,950.42
SE0000667925	TELIA CO AB COMMON STOCK SEK 3.2	608,924.00	(611,930.00)	(2,381,925.29)	2,216,012.87
AU000000TLS2	TELSTRA GROUP LTD NPV	1,976.00		(5,245.00)	

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			(23,138.00)		58,951.00
CA87971M1032	TELUS CORP	13,145.00		(292,566.05)	
			(16,914.00)		375,692.72
US87971MBW29	TELUS CORP CALLABLE NOTES FIXED 3.4% 13/MAY/2032	2,110,000.00		(2,103,944.30)	
			(2,110,000.00)		1,694,957.95
US87971MBK80	TELUS CORP CALLABLE NOTES FIXED 4.3% 15/JUN/2049	160,000.00		(184,467.20)	
			(160,000.00)		174,057.60
CA87971M9969	TELUS CORPORATION	7,938.00		(177,550.13)	
			(7,416.00)		164,906.35
GB00BMV92D64	TEMPLE BAR INVESTMENT TRUST PLC CLOSED-END FUND	325,755.00		(813,359.68)	
			(325,755.00)		49,210.03
GB00BKPG0S09	TEMPLETON EMERGING MARKETS INVESTMENT TRUST PLC	163,327.00		(340,566.03)	
			(390,000.00)		629,791.00
US88023U1016	TEMPUR SEALY INTERNATIONAL INC COMMON STOCK USD	2,722.00		(57,760.84)	
			(4,619.00)		111,619.60
US88033G4073	TENET HEALTHCARE CORP COMMON STOCK USD 0.05	1,700.00		(99,010.04)	
			(992.00)		58,081.00
US880451A224	TENNESSEE GAS PIPELINE CO LLC CALLABLE NOTES FIXED	775,000.00		(671,165.50)	
			(5,149,000.00)		1,158,307.30
US88076W1036	TERADATA CORP COMMON STOCK USD 0.01	1,827.00		(67,270.14)	
			(2,963.00)		104,035.14
US8807701029	TERADYNE INC COMMON STOCK USD 0.125	2,612.00		(238,684.56)	
			(4,305.00)		395,381.82
US88087E1001	TERMINIX GLOBAL HOLDINGS INC	1,804.00		(70,951.32)	
			(2,082.00)		82,941.95
IT0003242622	TERNA - RETE ELETTRICA NAZIONALE COMMON STOCK EUR	3,332.00		(27,003.64)	
			(4,764.00)		33,426.00
JP3546800008	TERUMO CORP NPV	100.00		(2,763.00)	
			(772.00)		25,033.00
GB00BLGZ9862	TESCO ORD GBP0.0633333	459.00		(1,256.00)	
			(49,491.00)		117,918.00
US88160R1014	TESLA INC COMMON STOCK USD 0.001	51,032.00		(10,562,112.19)	
			(45,240.00)		19,852,204.40
US88162G1031	TETRA TECH INC COMMON STOCK USD 0.01	3,799.00		(490,748.56)	
			(1,945.00)		268,211.00
US88167AAE10	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV	3,305,000.00		(2,814,279.25)	
			(5,014,000.00)		3,750,357.06
US8816242098	TEVA PHARMACEUTICAL INDUSTRIES LTD ADR USD	300.00		(2,730.75)	
			(1,464.00)		13,231.00
US88240TAB70	TEXAS ELECTRIC MARKET STABILIZATION FUNDING N LLC	525,000.00		(524,949.97)	
			(149,000.00)		-
US88240TAC53	TEXAS ELECTRIC MARKET STABILIZATION FUNDING N LLC	610,000.00		(609,939.73)	
			(173,000.00)		-
US88240TAD37	TEXAS ELECTRIC MARKET STABILIZATION FUNDING N LLC	2,235,000.00		(2,234,769.80)	
			(280,000.00)		-
US882508BP81	TEXAS INSTRS INC 3.65% DUE 08-16-2032	1,260,000.00		(1,256,333.00)	
			(460,000.00)		59,870.00
US882508BQ64	TEXAS INSTRS INC 4.1% DUE 08-16-2052	1,025,000.00		(1,011,747.00)	
			(1,025,000.00)		601,682.00
US8825081040	TEXAS INSTRUMENTS INC COMMON STOCK USD 1	14,772.00		(2,267,778.12)	
			(29,110.00)		4,684,047.74
US88262P1021	TEXAS PACIFIC LAND CORP COMMON STOCK USD 0.01	98.00		(151,170.88)	
			(158.00)		258,392.35
US8832031012	TEXTRON INC COMMON STOCK USD 0.125	7,861.00		(480,974.26)	
			(5,824.00)		357,981.56
CA87241L1094	TFI INTERNATIONAL INC COMMON STOCK CAD 0	554.00		(51,439.91)	
			(1,306.00)		132,224.00
US87240R1077	TFS FINANCIAL CORP COMMON STOCK USD 0.01	829.00		(11,547.97)	
			(1,029.00)		14,406.97
TH0902010014	THAI BEVERAGE PLC THB1	10,500.00		(4,452.00)	
			(92,200.00)		39,686.00
FR0000121329	THALES SA COMMON STOCK EUR 3	35.00		(4,380.36)	
			(4,532.00)		526,820.14
US5184391044	THE ESTEE LAUDER COMPANIES INC	3,692.00		(911,034.52)	
			(5,921.00)		1,483,347.07
GB00BKLD974	THE GLOBAL SMALLER COMPANIES TRUST PLC CLOSED-END	28,666.00		(53,591.16)	
			(169,000.00)		249,733.00
744998576	THE PRUDENTIAL INSURANCE COMPANY OF AMERICA	15.63		(637,019.32)	
			(47.91)		1,878,750.94
US883556CU41	THERMO FISHER SCIENTIFIC INC 4.95%	430,000.00		(429,127.00)	
			(430,000.00)		440,208.00
US883556BY71	THERMO FISHER SCIENTIFIC INC CALLABLE NOTES FIXED	830,000.00		(809,732.00)	
			(581,000.00)		491,757.31
US883556B247	THERMO FISHER SCIENTIFIC INC CALLABLE NOTES FIXED	4,955,000.00		(5,075,126.70)	
			(6,120,000.00)		4,628,446.00
US883556CM25	THERMO FISHER SCIENTIFIC INC CALLABLE NOTES FIXED	605,000.00		(485,891.85)	
			(7,479,000.00)		5,638,175.93
US883556CS94	THERMO FISHER SCIENTIFIC INC CALLABLE NOTES FIXED	1,010,000.00		(959,005.10)	
			(1,374,000.00)		768,794.46
US883556BG65	THERMO FISHER SCIENTIFIC INC CALLABLE NOTES FIXED	300,000.00		(340,632.00)	
			(43,000.00)		-
US8835561023	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD 1	6,366.00		(3,274,610.18)	
			(12,939.00)		6,992,326.96
US88444NAS71	THOMAS JEFFERSON UNIVERSITY CALLABLE BOND FIXED	780,000.00		(710,138.00)	
			(147,000.00)		-
CA8849037095	THOMSON REUTERS CORP COMMON STOCK CAD 0	1,178.00		(127,549.03)	
			(18,908.00)		1,968,553.98
US8851601018	THOR INDUSTRIES INC COMMON STOCK USD 0.1	4,502.00		(367,217.92)	
			(4,635.00)		367,960.24

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US88546E1055	THOUGHTWORKS HOLDING INC COMMON STOCK USD 0.001	706.00		(10,173.46)	
			(706.00)		10,173.46
US88732JAY47	TIME WARNER CABLE 5.875% DUE 11-15-2040	440,000.00		(351,094.00)	
			(2,603,000.00)		-
US88731EAJ91	TIME WARNER CABLE ENTERPRISES LLC BOND FIXED	765,000.00		(887,836.05)	
			(5,715,000.00)		919,541.20
US88732JAJ79	TIME WARNER CABLE LLC CALLABLE BOND FIXED 6.55%	840,000.00		(825,184.80)	
			(2,561,000.00)		117,451.35
US88732JAU25	TIME WARNER CABLE LLC CALLABLE NOTES FIXED 6.75%	385,000.00		(358,365.75)	
			(3,711,000.00)		509,700.00
US88732JAN81	TIME WARNER CABLE LLC CALLABLE NOTES FIXED 7.3%	210,000.00		(271,983.60)	
			(9,685,000.00)		1,000,761.00
US8873891043	TIMKEN CO/THE COMMON STOCK USD 0	1,081.00		(58,146.99)	
			(1,748.00)		101,094.99
US872540AV10	TJX COS INC/THE CALLABLE NOTES FIXED 1.15%	4,500,000.00		(3,795,260.00)	
			(2,039,000.00)		-
US8725401090	TJX COS INC/THE COMMON STOCK USD 1	21,939.00		(1,267,272.86)	
			(38,181.00)		2,324,616.47
US8725901040	T-MOBILE US INC COMMON STOCK USD 0.0001	9,447.00		(1,244,491.99)	
			(15,197.00)		2,052,463.08
US87264ABS33	T-MOBILE USA INC 2.625% DUE 02-15-2029	2,405,000.00		(2,043,672.00)	
			(801,000.00)		-
US87264ACV52	T-MOBILE USA INC 5.2% DUE 01-15-2033 BEO	1,724,000.00		(1,721,259.00)	
			(364,000.00)		346,939.00
US87264ABR59	T-MOBILE USA INC CALLABLE NOTES FIXED 2.25%	2,612,000.00		(2,526,038.37)	
			(1,330,000.00)		345,597.75
US87264ABX28	T-MOBILE USA INC CALLABLE NOTES FIXED 2.25%	945,000.00		(771,412.95)	
			(1,215,000.00)		-
US87264ACS24	T-MOBILE USA INC CALLABLE NOTES FIXED 2.4%	940,000.00		(939,429.96)	
			(455,000.00)		-
US87264ACQ67	T-MOBILE USA INC CALLABLE NOTES FIXED 2.7%	3,850,000.00		(3,838,751.17)	
			(1,515,000.00)		-
US87264ABL89	T-MOBILE USA INC CALLABLE NOTES FIXED 3%	4,665,000.00		(3,807,729.70)	
			(10,736,000.00)		1,338,966.68
US87264ABN46	T-MOBILE USA INC CALLABLE NOTES FIXED 3.3%	2,075,000.00		(1,654,784.00)	
			(6,782,000.00)		2,136,596.00
US87264ABV61	T-MOBILE USA INC CALLABLE NOTES FIXED 3.375%	2,307,000.00		(2,225,813.68)	
			(2,777,000.00)		2,605,306.15
US87264ACM53	T-MOBILE USA INC CALLABLE NOTES FIXED 3.4%	1,765,000.00		(1,487,053.65)	
			(9,742,000.00)		9,229,127.94
US87264ACT07	T-MOBILE USA INC CALLABLE NOTES FIXED 3.4%	8,845,000.00		(8,227,708.61)	
			(4,789,000.00)		931,658.05
US87264ABW45	T-MOBILE USA INC CALLABLE NOTES FIXED 3.5%	2,580,000.00		(2,373,687.12)	
			(2,323,000.00)		477,868.00
US87264ABY01	T-MOBILE USA INC CALLABLE NOTES FIXED 3.6%	4,150,000.00		(3,751,325.05)	
			(5,696,000.00)		1,665,910.55
US87264ABD63	T-MOBILE USA INC CALLABLE NOTES FIXED 3.75%	850,000.00		(818,584.00)	
			(2,610,000.00)		1,290,468.89
US87264ABF12	T-MOBILE USA INC CALLABLE NOTES FIXED 3.875%	14,630,000.00		(13,902,730.82)	
			(14,492,000.00)		2,998,098.92
US87264AAX37	T-MOBILE USA INC CALLABLE NOTES FIXED 4.375%	650,000.00		(662,285.00)	
			(2,964,000.00)		-
US87264AAZ84	T-MOBILE USA INC CALLABLE NOTES FIXED 4.5%	11,291,000.00		(10,455,471.50)	
			(16,668,000.00)		9,806,553.39
US87264ACW36	T-MOBILE USA INC FIXED 5.65% DUE	2,403,000.00		(2,396,632.00)	
			(218,000.00)		199,428.00
US87264ACX19	T-MOBILE USA INC FIXED 5.8% DUE	4,355,000.00		(4,273,654.00)	
			(1,163,000.00)		1,091,720.00
CA87262K1057	TMX GROUP LTD COMMON STOCK CAD 0	371.00		(36,304.67)	
			(855.00)		85,700.00
US8887871080	TOAST INC COMMON STOCK USD 0.000001	3,820.00		(59,376.32)	
			(2,098.00)		41,301.00
JP3910660004	TOKIO MARINE HOLDINGS INC COMMON STOCK JPY	7,800.00		(446,785.71)	
			(49,925.00)		2,161,941.56
JP3585800000	TOKYO ELECTRIC POWER CO HOLDINGS INC COMMON STOCK	10,000.00		(45,024.53)	
			(12,138.00)		49,507.79
JP3573000001	TOKYO GAS CO LTD COMMON STOCK JPY	65,500.00		(1,240,755.62)	
			(91,592.00)		1,726,640.85
JP3574200006	TOKYU CORP COMMON STOCK JPY	300.00		(3,410.06)	
			(742.00)		8,858.00
US8894781033	TOLL BROTHERS INC COMMON STOCK USD 0.01	12,095.00		(778,976.64)	
			(13,850.00)		609,071.66
US89055F1030	TOPBUILD CORP COMMON STOCK USD	548.00		(86,057.92)	
			(878.00)		146,971.24
9L3412U	TOPIX INDX FUTR EQUITY INDEX 08/SEP/2022 TPU2EXPIRES 09	3.00		-	
			(3.00)		260,091.00
TPM2IDX	TOPIX INDX FUTR EQUITY INDEX 09/JUN/2022 TPM2	3.00		-	
			(3.00)		445,541.57
US8910921084	TORO CO/THE COMMON STOCK USD 1	1,656.00		(122,262.48)	
			(2,739.00)		216,577.77
CA8911021050	TOROMONT INDUSTRIES LTD COMMON STOCK CAD 0	568.00		(46,874.43)	
			(1,284.00)		100,286.24
US89115A2H42	TORONTO-DOMINION BANK 15/09/2027 4.693%	7,903,000.00		(7,887,946.00)	
			(7,528,000.00)		7,313,058.00
US89114TZN52	TORONTO-DOMINION BANK/THE CALLABLE MEDIUM TERM	13,021,000.00		(13,006,807.11)	
			(13,021,000.00)		12,350,859.49
US89114TZR66	TORONTO-DOMINION BANK/THE CALLABLE MEDIUM TERM	350,000.00		(349,702.50)	
			(350,000.00)		347,441.50
US89114TZV78	TORONTO-DOMINION BANK/THE CALLABLE MEDIUM TERM	3,761,000.00		(3,753,666.05)	

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(3,761,000.00)		3,540,028.04
US89115A2C54	TORONTO-DOMINION BANK/THE CALLABLE MEDIUM TERM	10,403,000.00		(10,403,000.00)	
US89115A2E11	TORONTO-DOMINION BANK/THE CALLABLE MEDIUM TERM	14,546,000.00	(11,528,000.00)	(14,544,517.16)	9,783,222.06
CA8911605092	TORONTO-DOMINION BANK/THE COMMON STOCK CAD 0	13,104.00	(12,466,000.00)	(850,920.25)	11,289,039.95
US89147L8862	TORTOISE ENERGY INFRASTRUCTURE CORP CLOSED-END	33,521.00	(28,123.00)	(1,044,859.22)	1,827,718.67
JP3595200001	TOSOH CORP COMMON STOCK JPY	7,400.00	(56,500.00)	(113,153.64)	1,944,029.99
US891906AF67	TOTAL SYS SVCS INC 4.45%	364,000.00	(29,573.00)	(352,782.00)	376,257.26
US89153VAV18	TOTALENERGIES CAPITAL INTERNATIONAL SA CALLABLE	780,000.00	(20,000.00)	(678,060.40)	19,236.00
US89153VAW90	TOTALENERGIES CAPITAL INTERNATIONAL SA CALLABLE	115,000.00	(4,841,000.00)	(106,462.40)	1,880,923.95
US89153VAX73	TOTALENERGIES CAPITAL INTERNATIONAL SA CALLABLE	325,000.00	(672,000.00)	(303,153.90)	83,662.95
US89153VAU35	TOTALENERGIES CAPITAL INTERNATIONAL SA CALLABLE	385,000.00	(1,833,000.00)	(307,259.00)	862,550.50
US89151E1091	TOTALENERGIES SE ADR USD	2,791.00	(510,000.00)	(160,697.63)	245,787.00
FR0000120271	TOTALENERGIES SE COMMON STOCK EUR 2.5	53,667.00	(14,091.00)	(2,982,684.06)	694,404.48
CA89156V1067	TOURMALINE OIL CORP COMMON STOCK CAD	2,426.00	(69,269.00)	(128,451.63)	3,401,832.98
IL0010823792	TOWER SEMICONDUCTOR LTD COMMON STOCK ILS 15	421.00	(4,740.00)	(20,729.89)	278,086.00
JP3613400005	TOYO SEIKAN GROUP HOLDINGS LTD COMMON STOCK JPY	3,000.00	(158.00)	(35,534.95)	7,435.00
JP3613000003	TOYO SUISAN KAISHA LTD COMMON STOCK JPY	200.00	(30,800.00)	(8,286.23)	349,388.34
US89231CAD92	TOYOTA AUTO 3.76% DUE 04-15-2027	316,000.00	(8,937.00)	(315,947.00)	354,387.96
US89231EAA10	TOYOTA AUTO LOAN EXTENDED NOTE TRUST 2022-1	3,640,000.00	(316,000.00)	(3,551,649.10)	162,518.00
US89238JAC99	TOYOTA AUTO RECEIVABLES 2021-D OWNER TRUST 2021-D	192,000.00	(1,932,000.00)	(184,530.00)	1,811,333.98
JP3634600005	TOYOTA INDUSTRIES CORP COMMON STOCK JPY	1,400.00	(192,000.00)	(87,412.18)	179,962.00
JP3633400001	TOYOTA MOTOR CORP COMMON STOCK JPY	4,600.00	(3,733.00)	(77,811.63)	210,590.79
US89236TKF11	TOYOTA MOTOR CREDIT CORP 3.65% DUE	3,948,000.00	(152,150.00)	(3,944,447.00)	2,413,017.77
US89236TKG93	TOYOTA MOTOR CREDIT CORP 4.4% DUE	3,866,000.00	(3,948,000.00)	(3,865,390.00)	3,892,488.00
US89236TKJ33	TOYOTA MOTOR CREDIT CORP 4.55% DUE	6,308,000.00	(3,866,000.00)	(6,269,703.00)	3,849,714.00
US89236TKL88	TOYOTA MOTOR CREDIT CORP 5.45%	5,334,000.00	(6,308,000.00)	(5,341,574.00)	6,194,465.00
US89236TJZ93	TOYOTA MOTOR CREDIT CORP CALLABLE MEDIUM TERM NOTI	16,423,000.00	(549,000.00)	(16,421,521.93)	564,913.00
US89236TKD62	TOYOTA MOTOR CREDIT CORP CALLABLE MEDIUM TERM NOTI	4,514,000.00	(16,423,000.00)	(4,513,458.32)	16,135,517.52
US89236TKC89	TOYOTA MOTOR CREDIT CORP MEDIUM TERM NOTE FIXED	597,000.00	(4,514,000.00)	(596,432.85)	4,617,002.64
JP3635000007	TOYOTA TSUSHO CORP COMMON STOCK JPY	2,500.00	(597,000.00)	(101,685.89)	602,036.18
US892356AA40	TRACTOR SUPPLY CO CALLABLE NOTES FIXED 1.75%	195,000.00	(3,985.00)	(180,150.92)	135,562.29
US8923561067	TRACTOR SUPPLY CO COMMON STOCK USD 0.008	1,812.00	(195,000.00)	(354,046.68)	172,350.75
US88339J1051	TRADE DESK INC/THE COMMON STOCK USD 0.000001	18,877.00	(2,988.00)	(866,892.51)	586,401.96
US8926721064	TRADEWEB MARKETS INC COMMON STOCK USD 0.01	2,122.00	(19,326.00)	(144,157.88)	1,078,845.46
IE00BK9ZQ967	TRANE TECHNOLOGIES PLC COMMON STOCK USD 1	3,812.00	(2,796.00)	(473,259.80)	192,095.64
US89352HAY53	TRANSCANADA 4.875% DUE 05-15-2048	145,000.00	(6,220.00)	(119,626.00)	849,314.51
US89352HAZ29	TRANSCANADA PIPELINES LTD CALLABLE NOTES FIXED	405,000.00	(10,000.00)	(510,757.65)	-
US89352HBC25	TRANSCANADA PIPELINES LTD CALLABLE NOTES FIXED	2,005,000.00	(405,000.00)	(1,660,916.00)	170,648.80
US89352HAW97	TRANSCANADA PIPELINES LTD CALLABLE NOTES FIXED	425,000.00	(1,365,000.00)	(414,251.75)	1,041,987.00
US89352HBB42	TRANSCANADA PIPELINES LTD CALLABLE NOTES FIXED 1%	1,300,000.00	(555,000.00)	(1,213,719.00)	-
US893574AM57	TRANSCONT GAS PIPE LINE 4.6%	300,000.00	(757,000.00)	(254,721.00)	-
US8936411003	TRANSDIGM GROUP INC COMMON STOCK USD 0.01	8,480.00	(1,522,000.00)	(5,195,107.84)	168,910.00
US89400J1079	TRANSUNION COMMON STOCK USD 0.01	3,041.00	(8,778.00)	(232,028.30)	5,328,363.66
AU000000TCL6	TRANSURBAN GROUP STAPLED SECURITY AUD 0	537.00	(4,934.00)	(5,116.66)	382,957.31
US8941641024	TRAVEL + LEISURE CO COMMON STOCK USD 0.01	12,817.00	(4,019.00)	(587,972.03)	38,535.00
			(8,878.00)		373,047.44

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US89417EAL39	TRAVELERS COS INC 3.75% DUE 05-15-2046	140,000.00		(110,095.00)	
US89417EAK55	TRAVELERS COS INC 4.3%	135,000.00	(52,000.00)	(118,433.00)	-
US89417EAH27	TRAVELERS COS INC 5.35% DUE 11-01-2040	105,000.00	(106,000.00)	(106,595.00)	-
US89417EAM12	TRAVELERS COS INC/THE CALLABLE NOTES FIXED 4%	140,000.00	(161,000.00)	(123,088.00)	90,338.00
US89417E1091	TRAVELERS COS INC/THE COMMON STOCK USD 0	3,921.00	(318,000.00)	(637,672.23)	199,526.20
AU000000TWE9	TREASURY WINE ESTATES LTD COMMON STOCK AUD	4,578.00	(4,676.00)	(38,221.87)	759,446.93
US89531P1057	TREX CO INC COMMON STOCK USD 0.01	1,790.00	(2,645.00)	(91,970.20)	23,970.00
US89616TAA34	TRICON RESIDENTIAL 2022-SFR2 TRUST 2022-SFR2 A	2,277,000.00	(2,956.00)	(2,276,960.90)	153,361.96
US8954361031	TRI-CONTINENTAL CORP CLOSED-END FUND USD 0.5	17,792.00	(2,277,000.00)	(556,950.74)	-
US8962391004	TRIMBLE INC COMMON STOCK USD 0.001	3,974.00	(103,489.00)	(233,830.16)	2,865,146.00
US89641UAC53	TRINITY ACQUISITION PLC CALLABLE NOTES FIXED 4.4%	1,445,000.00	(6,465.00)	(1,445,211.45)	391,416.37
US896517AB53	TRINITY HEALTH CORP CALLABLE BOND FIXED 2.632%	165,000.00	(1,405,000.00)	(146,338.50)	-
US8969452015	TRIPADVISOR INC COMMON STOCK USD 0.001	1,655.00	(146,000.00)	(31,080.90)	-
US89681LAA08	TRITON CONTAINER INTERNATIONAL LTD / TAL	1,905,000.00	(2,636.00)	(1,897,380.00)	54,756.90
US07330MAA53	TRUIST BANK CALLABLE BOND FIXED 3.8% 30/OCT/2026	650,000.00	(1,905,000.00)	(635,394.50)	-
US89788MAG78	TRUIST FINANCIAL CORP CALLABLE MEDIUM TERM NOTE	6,984,000.00	(1,750,000.00)	(6,984,000.00)	6,872,998.86
US89788MAH51	TRUIST FINANCIAL CORP CALLABLE MEDIUM TERM NOTE	1,209,000.00	(6,984,000.00)	(1,209,000.00)	1,209,338.00
US89788NAA81	TRUIST FINANCIAL CORP CALLABLE MEDIUM TERM NOTE	3,555,000.00	(1,209,000.00)	(3,512,411.10)	3,524,036.00
US89788MAE21	TRUIST FINANCIAL CORP CALLABLE MEDIUM TERM NOTE	150,000.00	(3,555,000.00)	(129,145.50)	595,732.00
US89832Q1094	TRUIST FINANCIAL CORP COMMON STOCK USD 5	21,494.00	(1,035,000.00)	(1,011,448.70)	2,184,471.91
US89788MAK80	TRUIST FINANCIAL CORPORATION 6.123%	841,000.00	(45,859.00)	(841,000.00)	613,710.00
US872898AC52	TSMC ARIZ CORP 2.5% DUE 10-25-2031	200,000.00	(574,000.00)	(162,730.00)	-
US872898AF83	TSMC ARIZONA CORP CALLABLE NOTES FIXED 3.875%	1,340,000.00	(370,000.00)	(1,337,708.60)	-
US872898AH40	TSMC ARIZONA CORP CALLABLE NOTES FIXED 4.25%	4,725,000.00	(781,000.00)	(4,712,809.50)	4,503,796.55
US872898AJ06	TSMC ARIZONA CORP CALLABLE NOTES FIXED 4.5%	6,995,000.00	(4,725,000.00)	(6,987,025.85)	4,744,520.79
US872882AF24	TSMC GLOBAL LTD CALLABLE NOTES FIXED 1%	1,630,000.00	(950,000.00)	(1,445,891.50)	-
US872882AM74	TSMC GLOBAL LTD CALLABLE NOTES FIXED 4.375%	412,000.00	(412,000.00)	(411,798.12)	420,021.64
US872882AN57	TSMC GLOBAL LTD CALLABLE NOTES FIXED 4.625%	856,000.00	(856,000.00)	(848,501.44)	864,626.34
JP3535800001	TSUMURA & CO NPV	800.00	(4,400.00)	(17,228.00)	92,474.00
JP3536150000	TSURUHA HOLDINGS INC COMMON STOCK JPY	100.00	(200.00)	(7,841.31)	10,942.66
US898813AS93	TUCSON ELECTRIC POWER CO CALLABLE NOTES FIXED 1.5%	1,001,000.00	(583,000.00)	(833,295.48)	459,864.00
US90089L1089	TUSIMPLE HOLDINGS INC COMMON STOCK USD 0.0001	2,221.00	(4,442.00)	(16,257.72)	35,688.35
US90138F1021	TWILIO INC COMMON STOCK USD 0.001	5,208.00	(6,834.00)	(679,783.91)	574,075.01
US90184L1026	TWITTER INC COMMON STOCK 0.000005	24,211.00	(32,145.00)	(911,933.64)	1,340,472.96
US9022521051	TYLER TECHNOLOGIES INC COMMON STOCK USD 0.01	642.00	(1,036.00)	(200,194.86)	350,731.07
US902494BK88	TYSON FOODS INC CALLABLE NOTES FIXED 4.35%	1,135,000.00	(435,000.00)	(1,138,646.05)	-
US902494BD46	TYSON FOODS INC CALLABLE NOTES FIXED 4.55%	1,125,000.00	(1,125,000.00)	(1,290,408.75)	-
US902494BH59	TYSON FOODS INC CALLABLE NOTES FIXED 5.1%	1,500,000.00	(5,949,000.00)	(1,803,949.85)	3,053,362.90
US9024941034	TYSON FOODS INC COMMON STOCK USD 0.1	4,582.00	(17,868.00)	(384,933.82)	1,388,957.49
US91159HJJ05	U S BANCORP 5.85%	1,654,000.00	(1,354,000.00)	(1,654,092.00)	1,365,824.00
US90353T1007	UBER TECHNOLOGIES INC COMMON STOCK USD 0.00001	30,239.00	(57,513.00)	(665,923.64)	1,465,702.41
US90353W1036	UBIQUITI INC	110.00	(701.00)	(27,467.00)	199,213.22
US902613AS79	UBS GROUP AG 4.703% DUE 08-05-2027	6,421,000.00	(5,383,000.00)	(6,338,027.00)	4,531,844.00
US225401AV01	UBS GROUP AG 6.442%	4,590,000.00	(3,275,000.00)	(4,523,864.00)	1,577,579.00
US902613AE83	UBS GROUP AG CALLABLE MEDIUM TERM NOTE VARIABLE	120,000.00		(98,154.00)	

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(120,000.00)		97,046.00
US902613AK44	UBS GROUP AG CALLABLE NOTES VARIABLE 11/FEB/2033	3,885,000.00		(3,753,265.50)	
US902613AL27	UBS GROUP AG CALLABLE NOTES VARIABLE 11/FEB/2043	2,475,000.00	(2,289,000.00)	(2,475,000.00)	-
US902613AM00	UBS GROUP AG CALLABLE NOTES VARIABLE 12/MAY/2026	2,417,000.00	(1,930,000.00)	(2,411,799.00)	1,587,306.80
US902613AP31	UBS GROUP AG CALLABLE NOTES VARIABLE 12/MAY/2028	3,487,000.00	(2,058,000.00)	(3,485,600.35)	1,542,716.22
US902613AJ70	UBS GROUP AG CALLABLE NOTES VARIABLE USD 1000	4,160,000.00	(3,487,000.00)	(4,160,000.00)	2,450,724.78
CH0244767585	UBS GROUP AG COMMON STOCK CHF 0.1	46,818.00	(3,060,000.00)	(832,397.27)	2,566,480.00
US90270RBD52	UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST 2012-C4	389,000.00	(52,488.00)	(389,547.03)	835,329.03
BE0003739530	UCB NPV	15.00	(389,000.00)	(1,164.00)	389,000.00
US9026531049	UDR INC REIT USD 0.01	5,006.00	(145.00)	(220,290.60)	10,150.00
US9026811052	UGI CORP COMMON STOCK USD 0	3,185.00	(7,691.00)	(122,686.20)	345,343.82
US0235861004	U-HAUL HOLDING CO COMMON STOCK USD 0.25	129.00	(29,306.00)	(59,981.13)	1,104,397.13
US90364P1057	UIPATH INC COMMON STOCK USD 0.00001	5,900.00	(149.00)	(129,335.08)	72,159.90
US9038453031	ULTA BEAUTY INC COMMON STOCK USD 0.01	962.00	(3,418.00)	(388,180.52)	51,427.00
US90400D1081	ULTRAGENYX PHARMACEUTICAL INC COMMON STOCK USD	1,077.00	(1,621.00)	(59,848.89)	662,111.16
US90407JAA60	UMASS MEMORIAL HEALTH CARE OBLIGATED GROUP	42,000.00	(1,712.00)	(42,000.00)	90,142.89
US31418ECT55	UMBS MORTPASS 1.5% 01/APR/2037 CI PN# MA4581	8,999,100.00	(42,000.00)	(8,615,935.17)	-
US3132D6B253	UMBS MORTPASS 1.5% 01/JUN/2037 CI PN# SB8157	5,000,000.00	(8,947,907.18)	(4,600,000.00)	8,349,515.89
US3140MJYP43	UMBS MORTPASS 1.5% 01/MAR/2037 CI PN# BV5217	8,999,100.00	(4,971,127.40)	(8,615,935.17)	4,570,330.25
US3132D6BV11	UMBS MORTPASS 1.5% 01/MAY/2037 CI PN# SB8152	499,999.59	(8,939,401.50)	(459,999.62)	8,341,579.02
US3133KYWN56	UMBS MORTPASS 2% 01/APR/2042 CT PN# RB5153	276,542.50	(497,377.39)	(253,381.85)	457,276.34
US3140QNE320	UMBS MORTPASS 2% 01/FEB/2052 CL PN# CB2853	3,363,288.23	(136,476.00)	(2,941,631.90)	115,002.00
US31418ED490	UMBS MORTPASS 2% 01/JUN/2052 CL PN# MA4622	8,999,100.00	(1,361,682.00)	(7,877,376.27)	1,175,940.00
US3132DWDX83	UMBS MORTPASS 2% 01/JUN/2052 CL PN# SD8218	29,997,000.00	(8,881,231.00)	(26,148,947.40)	-
US3133KYWH88	UMBS MORTPASS 2% 01/MAR/2042 CT PN# RB5148	955,086.65	(29,863,150.09)	(878,172.16)	26,428,887.83
US3140QNLQ39	UMBS MORTPASS 2% 01/MAR/2052 CL PN# CB3034	934,292.87	(785,128.00)	(904,439.29)	661,593.00
US31418EB825	UMBS MORTPASS 2% 01/MAR/2052 CL PN# MA4562	57,496,169.63	(912,207.00)	(54,905,942.45)	725,348.00
US3132DWD47	UMBS MORTPASS 2% 01/MAR/2052 CL PN# SD8199	62,000,000.00	(57,282,453.70)	(59,585,390.78)	53,855,125.17
US3133KYWR60	UMBS MORTPASS 2% 01/MAY/2042 CT PN# RB5156	546,086.10	(61,795,115.42)	(491,868.80)	58,724,670.62
US31418D4X74	UMBS MORTPASS 2% 01/OCT/2051 CL PN# MA4437	1,234,534.14	(509,962.00)	(1,131,913.49)	429,723.00
US3140QKFS20	UMBS MORTPASS 2.5% 01/APR/2051 CL PN# CB0176	4,521,651.73	(1,187,056.00)	(4,094,567.59)	953,258.00
US3140LWVL85	UMBS MORTPASS 2.5% 01/APR/2052 CL PN# BT7818	76,036.78	(4,419,109.00)	(70,013.24)	-
US3140XGPY92	UMBS MORTPASS 2.5% 01/APR/2052 CL PN# FS1338	459,922.05	(75,435.00)	(418,475.17)	65,063.00
US3140XGWW04	UMBS MORTPASS 2.5% 01/APR/2052 CL PN# FS1546	698,759.65	(451,456.00)	(643,404.78)	-
US3140XGWH86	UMBS MORTPASS 2.5% 01/APR/2052 CL PN# FS1547	999,064.23	(683,304.00)	(908,211.83)	-
US3140XGWJ43	UMBS MORTPASS 2.5% 01/APR/2052 CL PN# FS1548	1,097,436.21	(971,781.00)	(1,003,811.18)	-
US3133B9M768	UMBS MORTPASS 2.5% 01/APR/2052 CL PN# QE0382	291,244.95	(1,079,596.00)	(264,953.27)	-
US3133KN7M92	UMBS MORTPASS 2.5% 01/APR/2052 CL PN# RA7200	37,788.37	(286,481.00)	(34,794.82)	-
US3140QEKF83	UMBS MORTPASS 2.5% 01/AUG/2050 CL PN# CA6593	3,163,626.91	(37,317.00)	(3,033,374.45)	-
ZS13JDY	UMBS MORTPASS 2.5% 01/DEC/2051 CL PN# MA4493	2,500,000.00	(2,934,045.00)	(2,500,000.00)	2,411,418.00
ZS14VQX	UMBS MORTPASS 2.5% 01/DEC/2051 CL PN# MA4493	1,300,000.00	(2,500,000.00)	(1,300,000.00)	2,500,000.00
US3140QHCK83	UMBS MORTPASS 2.5% 01/FEB/2051 CL PN# CA9290	1,510,817.28	(1,300,000.00)	(1,365,401.11)	1,300,000.00
US3140QNFM98	UMBS MORTPASS 2.5% 01/FEB/2052 CL PN# CB2871	2,036,067.78	(1,472,177.00)	(2,032,806.89)	-
US3140XFM739	UMBS MORTPASS 2.5% 01/JAN/2052 CL PN# FS0381	1,626,850.38	(2,028,188.83)	(1,623,990.68)	1,935,335.81
US31418EED85	UMBS MORTPASS 2.5% 01/JUN/2042 CT PN# MA4631	933,827.31	(1,618,447.44)	(872,524.05)	1,544,352.89
			(347,000.00)		318,752.03

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US3140QNL424	UMBS MORTPASS 2.5% 01/MAR/2052 CL PN# CB3046	997,212.09	(984,337.00)	(913,773.48)	-
US3140QNNN89	UMBS MORTPASS 2.5% 01/MAR/2052 CL PN# CB3096	1,141,814.01	(1,111,289.00)	(1,038,916.94)	-
US3133BSW658	UMBS MORTPASS 2.5% 01/MAR/2052 CL PN# QD7869	181,845.25	(180,402.00)	(167,439.70)	-
US3133BSXG25	UMBS MORTPASS 2.5% 01/MAR/2052 CL PN# QD7879	196,053.53	(194,311.00)	(178,224.91)	-
US3133KNX575	UMBS MORTPASS 2.5% 01/MAR/2052 CL PN# RA7000	1,021,765.10	(1,000,382.00)	(934,675.59)	-
US3133KNX658	UMBS MORTPASS 2.5% 01/MAR/2052 CL PN# RA7001	1,034,470.71	(1,017,739.00)	(946,540.70)	-
US3133KNYR87	UMBS MORTPASS 2.5% 01/MAR/2052 CL PN# RA7020	350,171.88	(344,387.00)	(320,325.20)	-
US3140QFLK35	UMBS MORTPASS 2.5% 01/OCT/2050 CL PN# CA7529	3,978,015.25	(3,905,588.00)	(3,595,131.28)	-
US3140MBH541	UMBS MORTPASS 3% 01/APR/2052 CL PN# BU9251	28,844.00	(28,624.00)	(28,054.17)	-
US3140MDUS57	UMBS MORTPASS 3% 01/APR/2052 CL PN# BV0592	22,167.91	(22,006.00)	(21,560.89)	-
US3140MEMA15	UMBS MORTPASS 3% 01/APR/2052 CL PN# BV1252	42,280.82	(41,973.00)	(41,123.05)	-
US3140MJ6T79	UMBS MORTPASS 3% 01/APR/2052 CL PN# BV5381	1,470,000.00	(1,460,831.15)	(1,436,063.67)	1,401,998.46
US3140MJ6U43	UMBS MORTPASS 3% 01/APR/2052 CL PN# BV5382	1,290,000.00	(1,285,946.27)	(1,257,195.70)	1,221,900.11
US3140MJ6X81	UMBS MORTPASS 3% 01/APR/2052 CL PN# BV5385	2,553,000.00	(2,544,088.75)	(2,489,274.73)	2,419,468.16
US3140MJ6Y64	UMBS MORTPASS 3% 01/APR/2052 CL PN# BV5386	1,000,210.00	(988,157.00)	(974,345.19)	-
US3140MNAT33	UMBS MORTPASS 3% 01/APR/2052 CL PN# BV8117	999,900.79	(996,365.00)	(939,359.92)	-
US3140QNS866	UMBS MORTPASS 3% 01/APR/2052 CL PN# CB3242	1,991,501.64	(1,955,183.00)	(1,953,616.43)	-
US3140QNUB68	UMBS MORTPASS 3% 01/APR/2052 CL PN# CB3277	1,498,404.72	(1,467,847.00)	(1,470,134.04)	-
US3140QNUC42	UMBS MORTPASS 3% 01/APR/2052 CL PN# CB3278	1,491,925.25	(1,449,983.00)	(1,464,009.92)	-
US3140QNU342	UMBS MORTPASS 3% 01/APR/2052 CL PN# CB3301	561,323.75	(552,036.44)	(547,181.02)	513,048.86
US3140QNU425	UMBS MORTPASS 3% 01/APR/2052 CL PN# CB3302	875,885.28	(865,673.05)	(852,824.86)	803,993.85
US3140QNWVW87	UMBS MORTPASS 3% 01/APR/2052 CL PN# CB3360	1,004,871.09	(995,558.00)	(972,997.84)	-
US3133B7U633	UMBS MORTPASS 3% 01/APR/2052 CL PN# QD9605	618,463.34	(606,749.00)	(584,882.71)	-
US3133B7YN23	UMBS MORTPASS 3% 01/APR/2052 CL PN# QD9717	168,912.17	(167,477.00)	(164,286.88)	-
US3133B9NH30	UMBS MORTPASS 3% 01/APR/2052 CL PN# QE0392	1,260,000.00	(1,255,962.96)	(1,221,560.16)	1,193,410.12
US3133KN4P50	UMBS MORTPASS 3% 01/APR/2052 CL PN# RA7130	1,244,334.50	(1,192,714.00)	(1,219,058.96)	-
US3132DNBC65	UMBS MORTPASS 3% 01/APR/2052 CL PN# SD0935	1,251,421.23	(1,217,872.00)	(1,226,001.74)	-
US3132DNBJ19	UMBS MORTPASS 3% 01/APR/2052 CL PN# SD0941	3,542,901.74	(3,474,352.00)	(3,353,439.53)	-
US3140XAXU19	UMBS MORTPASS 3% 01/AUG/2040 CT PN# FM6990	1,899,075.22	(3,504,754.00)	(1,966,136.32)	3,305,969.00
US3140QLR243	UMBS MORTPASS 3% 01/AUG/2051 CL PN# CB1404	2,752,983.84	(2,668,044.61)	(2,798,283.68)	2,570,847.64
US3133AP3C11	UMBS MORTPASS 3% 01/AUG/2051 CL PN# QC5295	91,641.07	(82,379.05)	(89,006.39)	76,197.40
US3133KND833	UMBS MORTPASS 3% 01/DEC/2051 CL PN# RA6427	4,758,132.33	(4,656,244.00)	(4,471,157.47)	-
US3133KNJL82	UMBS MORTPASS 3% 01/DEC/2051 CL PN# RA6567	3,478,446.93	(3,428,161.94)	(3,450,511.52)	3,295,320.61
US3132CWCV46	UMBS MORTPASS 3% 01/FEB/2032 CI PN# SB0084	246,928.91	(233,992.45)	(257,191.89)	238,270.12
US3140XFW563	UMBS MORTPASS 3% 01/FEB/2051 CL PN# FS0667	1,964,797.68	(1,757,085.00)	(1,981,836.16)	-
US3140QNB508	UMBS MORTPASS 3% 01/FEB/2052 CL PN# CB2759	1,719,220.77	(1,664,948.12)	(1,763,275.80)	1,562,189.61
US3140XGD710	UMBS MORTPASS 3% 01/FEB/2052 CL PN# FS1025	615,201.63	(592,630.00)	(581,942.29)	-
US3140XGD892	UMBS MORTPASS 3% 01/FEB/2052 CL PN# FS1026	503,838.32	(492,830.00)	(476,599.56)	-
US3133KNR286	UMBS MORTPASS 3% 01/FEB/2052 CL PN# RA6804	2,130,129.70	(2,009,174.00)	(2,001,989.09)	-
US3140XGNM72	UMBS MORTPASS 3% 01/JAN/2052 CL PN# FS1295	2,018,710.04	(1,991,688.54)	(1,961,302.97)	1,842,234.10
US3140QPR418	UMBS MORTPASS 3% 01/JUL/2052 CL PN# CB4106	499,794.54	(498,160.00)	(469,728.77)	-
US3132DWD674	UMBS MORTPASS 3% 01/JUL/2052 CL PN# SD8225	999,900.20	(991,191.00)	(942,874.64)	-
US3140XDEG74	UMBS MORTPASS 3% 01/JUN/2051 CL PN# FM9134	2,153,103.07	(2,080,775.12)	(2,176,662.49)	2,008,483.70
US3140XDUY07	UMBS MORTPASS 3% 01/JUN/2051 CL PN# FM9598	548,247.52	(525,812.15)	(552,764.25)	506,094.52
US3140MFY562	UMBS MORTPASS 3% 01/JUN/2052 CL PN# BV2531	999,900.56		(942,874.98)	

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(996,352.00)		-
US3140MMU558	UMBS MORTPASS 3% 01/JUN/2052 CL PN# BV7803	999,900.66		(942,875.07)	-
			(996,224.00)		-
US3140MGX47	UMBS MORTPASS 3% 01/MAR/2052 CL PN# BV3393	362,292.80		(340,442.02)	-
			(360,031.00)		-
US3140XGFP95	UMBS MORTPASS 3% 01/MAR/2052 CL PN# FS1073	1,494,503.33		(1,465,780.84)	-
			(1,445,549.00)		-
US3133B6UH18	UMBS MORTPASS 3% 01/MAR/2052 CL PN# QD8684	1,688,834.13		(1,590,802.59)	-
			(1,648,486.00)		-
US3133B6YA29	UMBS MORTPASS 3% 01/MAR/2052 CL PN# QD8805	184,000.00		(188,140.00)	168,694.74
US3133B6YB02	UMBS MORTPASS 3% 01/MAR/2052 CL PN# QD8806	149,387.85		(145,297.19)	-
			(147,900.00)		-
US3133B6YF16	UMBS MORTPASS 3% 01/MAR/2052 CL PN# QD8810	285,970.35		(278,139.68)	-
			(271,091.00)		-
US3133B6YJ38	UMBS MORTPASS 3% 01/MAR/2052 CL PN# QD8813	215,042.00		(215,532.74)	201,971.62
			(210,241.87)		-
US3133B7FU76	UMBS MORTPASS 3% 01/MAR/2052 CL PN# QD9179	615,006.60		(600,592.38)	584,917.02
			(609,859.31)		-
US3133B7PS11	UMBS MORTPASS 3% 01/MAR/2052 CL PN# QD9433	210,713.91		(204,943.97)	-
			(208,901.00)		-
US3133B7PT93	UMBS MORTPASS 3% 01/MAR/2052 CL PN# QD9434	89,636.70		(87,182.20)	-
			(88,908.00)		-
US3132DNBH52	UMBS MORTPASS 3% 01/MAR/2052 CL PN# SD0940	1,429,268.72		(1,352,278.03)	-
			(1,391,499.00)		-
US3140QPKX88	UMBS MORTPASS 3% 01/MAY/2052 CL PN# CB4281	749,925.00		(707,155.84)	-
			(745,894.00)		-
US3140X8NP89	UMBS MORTPASS 3% 01/NOV/2050 CL PN# FM4897	3,003,472.15		(3,028,698.74)	2,815,238.31
			(2,920,984.51)		-
US3140LYNG49	UMBS MORTPASS 3% 01/NOV/2051 CL PN# BT9390	1,156,952.99		(1,086,044.42)	-
			(1,123,056.00)		-
US3133AXQL91	UMBS MORTPASS 3% 01/NOV/2051 CL PN# QD1359	129,021.98		(125,312.60)	118,800.59
			(128,438.49)		-
US3140LVS423	UMBS MORTPASS 3% 01/OCT/2051 CL PN# BT6838	1,343,048.60		(1,260,734.41)	1,164,443.00
			(1,301,735.00)		-
US3140LWH911	UMBS MORTPASS 3% 01/SEP/2051 CL PN# BT7455	195,913.88		(190,281.36)	169,108.13
			(182,827.32)		-
US3133ARQM07	UMBS MORTPASS 3% 01/SEP/2051 CL PN# QC6760	232,680.27		(225,990.71)	195,555.96
			(211,420.77)		-
US3140QNY26	UMBS MORTPASS 3.5% 01/APR/2052 CL PN# CB3426	3,972,141.00		(3,938,160.63)	1,901,015.00
			(1,964,874.00)		-
US3132DNB776	UMBS MORTPASS 3.5% 01/APR/2052 CL PN# SD0962	988,385.89		(980,509.10)	471,049.00
			(486,872.00)		-
US3140XC3V88	UMBS MORTPASS 3.5% 01/FEB/2051 CL PN# FM8911	18,783,821.56		(18,527,015.17)	-
			(17,609,339.00)		-
US3140QNGR76	UMBS MORTPASS 3.5% 01/FEB/2052 CL PN# CB2907	851,839.35		(914,562.67)	704,534.00
			(796,083.00)		-
US3133B4AC92	UMBS MORTPASS 3.5% 01/FEB/2052 CL PN# QD6303	1,273,215.56		(1,315,589.77)	650,875.00
			(679,405.00)		-
US3140XBNR72	UMBS MORTPASS 3.5% 01/JAN/2051 CL PN# FM7599	6,344,346.48		(6,280,903.02)	(3,722,663.43)
			(2,364,614.25)		-
US3140QM6T66	UMBS MORTPASS 3.5% 01/JAN/2052 CL PN# CB2681	840,003.55		(881,544.35)	695,047.00
			(784,671.00)		-
US3132DNB859	UMBS MORTPASS 3.5% 01/JAN/2052 CL PN# SD0963	475,505.55		(471,864.96)	-
			(445,475.00)		-
US3140QEEE82	UMBS MORTPASS 3.5% 01/JUL/2050 CL PN# CA6432	1,911,756.72		(1,976,353.22)	1,803,808.36
			(1,835,353.52)		-
US3140QNP93	UMBS MORTPASS 3.5% 01/MAR/2052 CL PN# CB3123	2,161,685.98		(2,288,853.91)	2,104,957.48
			(2,127,142.91)		-
US3140QNPJ59	UMBS MORTPASS 3.5% 01/MAR/2052 CL PN# CB3124	1,698,172.88		(1,793,827.77)	1,662,384.26
			(1,682,561.86)		-
US3140QNPQ92	UMBS MORTPASS 3.5% 01/MAR/2052 CL PN# CB3130	1,004,799.67		(1,069,954.65)	983,162.45
			(991,489.42)		-
US3140QN7B22	UMBS MORTPASS 3.5% 01/MAY/2052 CL PN# CB3589	2,266,949.28		(2,205,759.36)	2,155,912.52
			(2,241,455.57)		-
US3140QN7J57	UMBS MORTPASS 3.5% 01/MAY/2052 CL PN# CB3596	1,144,498.02		(1,120,222.14)	1,127,788.34
			(1,138,775.74)		-
US3132DWD71	UMBS MORTPASS 3.5% 01/MAY/2052 CL PN# SD8214	4,983,422.75		(4,905,556.77)	-
			(4,876,943.00)		-
US3133KNBX03	UMBS MORTPASS 3.5% 01/NOV/2051 CL PN# RA6354	524,183.43		(520,170.15)	-
			(508,634.00)		-
US3140HGT31	UMBS MORTPASS 4% 01/APR/2048 CL PN# BK3266	0.01		-	88,585.37
			(87,303.10)		-
US3140QNVF63	UMBS MORTPASS 4% 01/APR/2052 CL PN# CB3313	1,969,138.39		(1,985,137.64)	1,188,705.74
			(1,225,662.61)		-
US31418CZH05	UMBS MORTPASS 4% 01/AUG/2048 CL PN# MA3443	0.01		-	104,410.60
			(102,899.26)		-
US3140XHNB90	UMBS MORTPASS 4% 01/JUN/2052 CL PN# FS2185	2,988,963.18		(2,908,167.77)	-
			(2,955,550.00)		-
US31418ED805	UMBS MORTPASS 4% 01/JUN/2052 CL PN# MA4626	1,793,692.26		(1,788,927.76)	1,786,965.91
			(1,793,692.26)		-
US3140HCAW61	UMBS MORTPASS 4% 01/MAR/2048 CL PN# BJ9920	0.01		-	29,738.44
			(29,307.98)		-
US3131Y0XR80	UMBS MORTPASS 4.5% 01/APR/2048 CL PN# ZM6088	9,791.47		(10,276.45)	-
			(7,618.00)		-
US3140HNWF55	UMBS MORTPASS 4.5% 01/APR/2049 CL PN# BK8745	9,910.13		(10,400.99)	-
			(8,526.00)		-
US3140KCZN50	UMBS MORTPASS 4.5% 01/APR/2050 CL PN# BP5248	500,000.45		(524,766.10)	-
			(494,797.00)		-

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US3140JQRH89	UMBS MORTPASS 4.5% 01/AUG/2049 CL PN# BN7687	6,024.43		(6,322.82)	6,224.05
US3131XY2V09	UMBS MORTPASS 4.5% 01/DEC/2047 CL PN# ZM5288	11,029.64	(6,016.30)	(11,575.96)	-
US3140X7AW94	UMBS MORTPASS 4.5% 01/FEB/2050 CL PN# FM3620	38,000,006.11	(4,131.00)	(39,935,631.46)	37,245,561.64
US3140JLMJ04	UMBS MORTPASS 4.5% 01/JAN/2049 CL PN# BN3960	984,184.17	(36,002,355.32)	(1,032,932.04)	977,818.16
US3140Q9H895	UMBS MORTPASS 4.5% 01/JUL/2048 CL PN# CA2054	14,523.12	(945,179.92)	(15,242.47)	-
US3131Y2FE36	UMBS MORTPASS 4.5% 01/JUL/2048 CL PN# ZM7365	12,338.58	(11,906.00)	(12,949.72)	-
US3140KG7G24	UMBS MORTPASS 4.5% 01/JUL/2050 CL PN# BP8994	11,169.69	(12,212.00)	(11,722.93)	-
US3133BE6T52	UMBS MORTPASS 4.5% 01/JUL/2052 CL PN# QE5382	869,996.70	(11,070.00)	(870,676.39)	-
US31418CXP49	UMBS MORTPASS 4.5% 01/JUN/2048 CL PN# MA3385	977,800.67	(839,525.00)	(1,026,232.36)	807,271.00
US31334WFT36	UMBS MORTPASS 4.5% 01/JUN/2049 CL PN# QA0178	975,830.84	(814,676.00)	(1,024,164.96)	-
US3133KGF600	UMBS MORTPASS 4.5% 01/JUN/2049 CL PN# RA1089	11,830.97	(531,158.00)	(12,416.98)	-
US3140XC3Z92	UMBS MORTPASS 4.5% 01/MAR/2051 CL PN# FM8915	499,999.75	(9,244.51)	(525,468.49)	9,563.73
US31418DCB64	UMBS MORTPASS 4.5% 01/MAY/2049 CL PN# MA3665	979,091.43	(499,298.05)	(1,027,587.05)	518,567.83
US3132DV6A89	UMBS MORTPASS 4.5% 01/MAY/2050 CL PN# SD8065	10,998.61	(923,959.54)	(11,543.38)	955,865.02
US3131Y7MD66	UMBS MORTPASS 4.5% 01/NOV/2048 CL PN# ZN1256	15,278.55	(10,686.92)	(16,035.31)	11,077.66
US31418DH543	UMBS MORTPASS 4.5% 01/NOV/2049 CL PN# MA3851	970,198.34	(15,256.13)	(1,018,253.48)	15,782.94
US3140JPW769	UMBS MORTPASS 5.5% 01/FEB/2049 CL PN# BN6969	0.02	(911,422.14)	-	946,597.34
US01F0126924	UMBS TBA 30YR 1.5% 09-15-2051	19,600,000.00	(151,889.65)	(16,571,570.00)	158,938.28
US01F0306948	UMBS TBA 30YR TBA 03.000% SEP	86,700,000.00	(19,600,000.00)	(82,613,866.00)	16,521,804.00
BE0974320526	UMICORE	94.00	(86,700,000.00)	(4,168.71)	82,597,266.00
US9042141039	UMPQUA HOLDINGS CORP COMMON STOCK EUR 0	13,739.00	(286.00)	(265,216.95)	9,069.00
US9043111072	UNDER ARMOUR INC COMMON STOCK USD 0.000333	3,162.00	(11,506.00)	(28,046.94)	202,402.40
US9043112062	UNDER ARMOUR INC COMMON STOCK USD 0.000333	3,291.00	(12,181.00)	(26,591.28)	167,158.03
JP3951600000	UNICHARM CORP COMMON STOCK JPY	100.00	(13,343.00)	(3,577.64)	169,637.63
US904678AQ20	UNICREDIT SPA 7.296% DUE 04-02-2034	575,000.00	(555.00)	(528,281.00)	19,375.00
US904678AW97	UNICREDIT SPA CALLABLE NOTES VARIABLE 03/JUN/2027	400,000.00	(2,267,000.00)	(347,072.00)	-
IT0005239360	UNICREDIT SPA COMMON STOCK EUR 0	10,287.00	(3,040,000.00)	(174,625.46)	2,157,052.80
US9047677045	UNILEVER PLC ADR USD	8,758.00	(10,287.00)	(404,832.37)	123,558.45
GB00B10RZP78	UNILEVER PLC COMMON STOCK GBP 3.1111	3,626.00	(10,611.00)	(161,000.28)	494,535.33
US906548CS94	UNION ELEC CO 2.625% DUE	305,000.00	(23,179.00)	(209,210.00)	1,067,649.32
US906548CN08	UNION ELEC CO 4.0% DUE	120,000.00	(274,000.00)	(93,419.00)	-
US906548CU41	UNION ELECTRIC CO CALLABLE BOND FIXED 3.9%	11,793,000.00	(1,640,000.00)	(11,370,625.52)	1,382,816.00
US907818FL73	UNION PAC CORP FIXED 3.75% DUE	315,000.00	(5,112,000.00)	(222,525.00)	4,589,219.45
US907818FD57	UNION PACIFIC CORP CALLABLE MEDIUM TERM NOTE FIXED	205,000.00	(889,000.00)	(206,695.35)	-
US907818FX12	UNION PACIFIC CORP CALLABLE NOTES FIXED 2.8%	14,682,000.00	(210,000.00)	(14,276,045.37)	-
US907818FN30	UNION PACIFIC CORP CALLABLE NOTES FIXED 2.973%	1,140,000.00	(14,433,000.00)	(888,313.10)	13,306,930.89
US907818FK90	UNION PACIFIC CORP CALLABLE NOTES FIXED 3.25%	1,120,000.00	(10,439,000.00)	(951,645.85)	4,338,941.73
US907818FY94	UNION PACIFIC CORP CALLABLE NOTES FIXED 3.375%	8,504,000.00	(925,000.00)	(8,037,632.04)	753,499.40
US907818FZ69	UNION PACIFIC CORP CALLABLE NOTES FIXED 3.5%	11,756,000.00	(3,611,000.00)	(11,374,667.18)	742,651.45
US907818FV55	UNION PACIFIC CORP CALLABLE NOTES FIXED 3.55%	305,000.00	(8,025,000.00)	(296,045.20)	5,174,446.35
US907818EM65	UNION PACIFIC CORP CALLABLE NOTES FIXED 3.799%	260,000.00	(1,725,000.00)	(251,820.40)	1,268,596.00
US907818FS27	UNION PACIFIC CORP CALLABLE NOTES FIXED 3.799%	505,000.00	(3,768,000.00)	(461,686.15)	1,332,530.15
US907818FG88	UNION PACIFIC CORP CALLABLE NOTES FIXED 3.839%	2,325,000.00	(3,667,000.00)	(2,210,601.90)	1,268,358.60
US907818GA00	UNION PACIFIC CORP CALLABLE NOTES FIXED 3.85%	2,198,000.00	(5,547,000.00)	(2,192,175.30)	2,188,622.39
US907818EC83	UNION PACIFIC CORP CALLABLE NOTES FIXED 3.875%	125,000.00	(2,198,000.00)	(105,067.50)	2,075,305.97

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED (120,000.00)	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION -
US9078181081	UNION PACIFIC CORP COMMON STOCK USD 2.5	14,991.00	(23,144.00)	(3,289,367.95)	5,073,556.14
US9100471096	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD 0.01	5,083.00	(8,277.00)	(185,529.50)	307,049.63
US90932EAA10	UNITED AIRLS PASS THRU TR 2016-2AA 2.875	30,899.00	(762,121.00)	(25,735.00)	663,046.00
US91087BAT70	UNITED MEXICAN STATES 4.875% DUE	1,276,000.00	(1,276,000.00)	(1,252,302.00)	1,201,656.00
US91087BAR15	UNITED MEXICAN STATES CALLABLE BOND FIXED 3.5%	1,213,000.00	(758,000.00)	(1,116,804.67)	671,334.90
US91087BAQ32	UNITED MEXICAN STATES CALLABLE BOND FIXED 4.28%	2,773,000.00	(5,630,000.00)	(2,363,994.00)	4,077,929.63
US91087BAS97	UNITED MEXICAN STATES CALLABLE BOND FIXED 4.4%	6,111,000.00	(4,155,000.00)	(5,655,679.91)	3,737,633.88
US91087BAF76	UNITED MEXICAN STATES CALLABLE BOND FIXED 4.5%	242,000.00	(503,000.00)	(256,520.00)	518,414.50
SG1M31001969	UNITED OVERSEAS BANK LTD COMMON STOCK SGD 0	2,000.00	(30,133.00)	(41,811.22)	581,692.68
US911312BW51	UNITED PARCEL SERVICE 5.3% 04-01-2050	560,000.00	(840,000.00)	(589,615.00)	745,580.00
US911312AJ59	UNITED PARCEL SERVICE INC CALLABLE NOTES FIXED	760,000.00	(760,000.00)	(1,012,130.00)	-
US9113121068	UNITED PARCEL SERVICE INC COMMON STOCK USD 0.01	14,315.00	(25,645.00)	(2,588,546.41)	4,752,409.31
US9113631090	UNITED RENTALS INC COMMON STOCK USD 0.01	3,035.00	(2,880.00)	(873,909.24)	801,215.80
US912796Y262	UNITED STATES OF AMER TREAS BILLS	5,650,000.00	(5,650,000.00)	(5,630,140.00)	5,633,771.00
US912810SM18	UNITED STATES OF AMER TREAS BONDS 0%	2,400,000.00	(1,200,000.00)	(1,968,822.00)	976,971.00
US912810TJ79	UNITED STATES OF AMER TREAS BONDS 3% DUE	139,455,000.00	(73,108,000.00)	(120,440,071.00)	61,798,841.00
US912810TK43	UNITED STATES OF AMER TREAS BONDS 3.375%	479,405,000.00	(465,356,000.00)	(438,811,141.00)	423,102,065.00
US912810TM09	UNITED STATES OF AMER TREAS BONDS 4.0%	66,826,000.00	(11,851,000.00)	(67,335,472.00)	12,101,008.00
US912810RK60	UNITED STATES OF AMER TREAS BONDS DTD	139,000,000.00	(112,600,000.00)	(110,433,583.00)	88,437,752.00
US91282CCX74	UNITED STATES OF AMER TREAS NOTES .375%	7,000,000.00	(19,000,000.00)	(6,529,984.00)	-
US91282CCZ23	UNITED STATES OF AMER TREAS NOTES .875%	4,000,000.00	(21,800,000.00)	(3,567,513.00)	-
US91282CBM29	UNITED STATES OF AMER TREAS NOTES 0% NTS	6,000,000.00	(22,100,000.00)	(5,686,426.00)	-
US912828WJ58	UNITED STATES OF AMER TREAS NOTES 2.5%	8,437,000.00	(20,396,000.00)	(8,235,195.00)	588,271.00
US91282CFK27	UNITED STATES OF AMER TREAS NOTES 3.5% 0	41,272,000.00	(36,272,000.00)	(40,553,528.00)	35,508,673.00
US91282CFM82	UNITED STATES OF AMER TREAS NOTES 4.125%	112,485,000.00	(91,315,000.00)	(112,615,948.00)	91,223,387.00
US91282CFN65	UNITED STATES OF AMER TREAS NOTES 4.25%	46,046,000.00	(34,216,000.00)	(46,058,384.00)	34,060,549.00
US91282CFP14	UNITED STATES OF AMER TREAS NOTES 4.25%	67,424,000.00	(51,404,000.00)	(67,045,445.00)	51,194,326.00
US91282CFQ96	UNITED STATES OF AMER TREAS NOTES 4.375%	25,313,000.00	(16,529,000.00)	(25,248,270.00)	16,489,501.00
US91282CFW64	UNITED STATES OF AMER TREAS NOTES 4.5% 1	76,876,000.00	(67,201,000.00)	(77,572,810.00)	67,959,524.00
US91282CFX48	UNITED STATES OF AMER TREAS NOTES 4.5% 1	36,109,100.00	(12,777,100.00)	(36,229,656.00)	12,800,708.00
US91282CFU09	UNITED STATES OF AMER TREAS NOTES DTD	133,473,000.00	(122,210,000.00)	(133,472,342.00)	122,510,204.00
US91282CFV81	UNITED STATES OF AMER TREAS NOTES DTD	229,011,000.00	(168,149,000.00)	(238,517,493.00)	175,559,414.00
US91282CDK45	UNITED STATES OF AMER TREAS NOTES WIT 1	6,000,000.00	(21,400,000.00)	(5,416,895.00)	-
US912796S264	UNITED STATES OF AMERICA BILL ZERO CPN 01/MAR/2022	13,200,000.00	(13,200,000.00)	(13,199,978.00)	13,200,000.00
US912796T668	UNITED STATES OF AMERICA BILL ZERO CPN 01/SEP/2022	14,400,000.00	(14,400,000.00)	(14,359,232.00)	14,385,650.00
US912796Q441	UNITED STATES OF AMERICA BILL ZERO CPN 02/JUN/2022	40,700,000.00	(40,700,000.00)	(40,666,995.98)	40,692,526.42
US912796M895	UNITED STATES OF AMERICA BILL ZERO CPN 06/OCT/2022	450,000.00	(670,000.00)	(447,991.19)	670,000.00
US912796N471	UNITED STATES OF AMERICA BILL ZERO CPN 07/APR/2022	33,155,000.00	(35,155,000.00)	(33,147,247.72)	35,150,935.56
US912796R688	UNITED STATES OF AMERICA BILL ZERO CPN 07/JUL/2022	2,000,000.00	(2,000,000.00)	(1,996,612.78)	2,000,000.00
US912796L640	UNITED STATES OF AMERICA BILL ZERO CPN 11/AUG/2022	13,000,000.00	(13,000,000.00)	(12,975,372.22)	12,993,924.64
US912796W969	UNITED STATES OF AMERICA BILL ZERO CPN 12/JUL/2022	2,400,000.00	(2,400,000.00)	(2,396,017.33)	2,400,000.00
US912796V557	UNITED STATES OF AMERICA BILL ZERO CPN 13/OCT/2022	2,000,000.00	(2,000,000.00)	(1,989,332.78)	1,995,753.00
US912796P294	UNITED STATES OF AMERICA BILL ZERO CPN 14/APR/2022	4,000,000.00	(4,000,000.00)	(3,998,837.22)	3,999,707.66
US912796K576	UNITED STATES OF AMERICA BILL ZERO CPN 14/JUL/2022	2,000,000.00	(2,215,000.00)	(1,996,031.39)	2,215,000.00

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US912796S835	UNITED STATES OF AMERICA BILL ZERO CPN 15/MAR/2022	7,000,000.00		(6,999,518.75)	
ZS14Q91	UNITED STATES OF AMERICA BILL ZERO CPN 17/NOV/2022	18,700,000.00	(7,000,000.00)	(18,700,000.00)	6,999,802.64
US912796T411	UNITED STATES OF AMERICA BILL ZERO CPN 18/AUG/2022	165,775,000.00	(18,700,000.00)	(165,346,738.71)	18,700,000.00
US912796W472	UNITED STATES OF AMERICA BILL ZERO CPN 18/MAY/2023	4,100,000.00	(165,775,000.00)	(4,016,076.42)	165,399,302.37
US912796T908	UNITED STATES OF AMERICA BILL ZERO CPN 19/APR/2022	3,600,000.00	(4,100,000.00)	(3,598,600.00)	4,003,620.40
US912796H440	UNITED STATES OF AMERICA BILL ZERO CPN 19/MAY/2022	206,000,000.00	(3,600,000.00)	(205,801,604.83)	3,599,701.63
US912796XN42	UNITED STATES OF AMERICA BILL ZERO CPN 23/AUG/2022	26,755,000.00	(206,000,000.00)	(26,688,554.78)	206,000,000.00
ZS167V3	UNITED STATES OF AMERICA BILL ZERO CPN 25/AUG/2022	23,500,000.00	(26,755,000.00)	(23,500,000.00)	26,736,719.00
US912796T585	UNITED STATES OF AMERICA BILL ZERO CPN 25/AUG/2022	33,500,000.00	(23,500,000.00)	(33,415,230.00)	23,500,000.00
US912796U237	UNITED STATES OF AMERICA BILL ZERO CPN 26/APR/2022	5,900,000.00	(33,500,000.00)	(5,898,470.92)	33,500,000.00
US912796Q367	UNITED STATES OF AMERICA BILL ZERO CPN 26/MAY/2022	18,000,000.00	(5,900,000.00)	(17,984,302.50)	5,899,841.82
US912796V714	UNITED STATES OF AMERICA BILL ZERO CPN 27/OCT/2022	600,000.00	(18,000,000.00)	(596,178.00)	17,987,550.00
US912796S595	UNITED STATES OF AMERICA BILL ZERO CPN 28/JUL/2022	600,000.00	(600,000.00)	(598,650.17)	598,004.00
ZS16CPR	UNITED STATES OF AMERICA BOND FIXED 0.25%	23,400,000.00	(600,000.00)	(23,400,000.00)	600,000.00
US912810SQ22	UNITED STATES OF AMERICA BOND FIXED 1.125%	3,051,000.00	(23,400,000.00)	(1,983,263.71)	23,400,000.00
ZS15BH8	UNITED STATES OF AMERICA BOND FIXED 1.125%	15,500,000.00	(2,585,000.00)	(15,500,000.00)	1,828,526.87
US912810SN90	UNITED STATES OF AMERICA BOND FIXED 1.25%	44,027,000.00	(15,500,000.00)	(30,597,611.68)	15,500,000.00
ZS14ZKP	UNITED STATES OF AMERICA BOND FIXED 1.25%	18,400,000.00	(50,647,000.00)	(18,400,000.00)	31,737,486.93
ZS16R2S	UNITED STATES OF AMERICA BOND FIXED 1.25%	23,500,000.00	(18,400,000.00)	(23,500,000.00)	18,400,000.00
US912810SP49	UNITED STATES OF AMERICA BOND FIXED 1.375%	28,325,000.00	(23,500,000.00)	(23,008,093.60)	23,500,000.00
US912810ST60	UNITED STATES OF AMERICA BOND FIXED 1.375%	30,406,000.00	(41,534,000.00)	(23,895,242.98)	33,371,793.99
ZS14BTC	UNITED STATES OF AMERICA BOND FIXED 1.375%	13,700,000.00	(29,315,000.00)	(13,700,000.00)	18,017,342.75
US912810TA60	UNITED STATES OF AMERICA BOND FIXED 1.75%	14,554,000.00	(13,700,000.00)	(11,812,370.86)	13,700,000.00
US912810SU34	UNITED STATES OF AMERICA BOND FIXED 1.875%	21,930,000.00	(52,686,000.00)	(18,142,429.53)	44,159,002.26
US912810SW99	UNITED STATES OF AMERICA BOND FIXED 1.875%	139,700,000.00	(45,959,000.00)	(116,060,866.96)	37,434,041.15
US912810TB44	UNITED STATES OF AMERICA BOND FIXED 1.875%	1,048,422,000.00	(160,095,000.00)	(886,931,705.49)	125,102,549.73
ZS15QYM	UNITED STATES OF AMERICA BOND FIXED 1.875%	23,200,000.00	(1,087,326,000.00)	(23,200,000.00)	900,768,838.39
ZS15XBN	UNITED STATES OF AMERICA BOND FIXED 1.875%	8,318,669.91	(23,200,000.00)	(8,318,669.91)	23,200,000.00
US912810S221	UNITED STATES OF AMERICA BOND FIXED 2% 15/AUG/2051	269,340,700.00	(8,318,669.91)	(260,981,753.62)	8,318,669.91
US912810TC27	UNITED STATES OF AMERICA BOND FIXED 2% 15/NOV/2041	172,215,000.00	(357,028,700.00)	(161,384,146.38)	337,432,007.90
US912810RT79	UNITED STATES OF AMERICA BOND FIXED 2.25%	235,000.00	(212,810,000.00)	(202,485.55)	189,231,871.62
US912810SY55	UNITED STATES OF AMERICA BOND FIXED 2.25%	12,248,000.00	(20,085,000.00)	(11,089,058.50)	18,794,565.86
US912810TD00	UNITED STATES OF AMERICA BOND FIXED 2.25%	734,677,000.00	(16,922,000.00)	(621,727,448.61)	13,786,247.61
ZS0ZSWB	UNITED STATES OF AMERICA BOND FIXED 2.25%	22,959,647.58	(717,882,000.00)	(22,959,647.58)	556,433,882.40
ZS13MJM	UNITED STATES OF AMERICA BOND FIXED 2.25%	23,500,000.00	(22,959,647.58)	(23,500,000.00)	22,959,647.58
ZS160WT	UNITED STATES OF AMERICA BOND FIXED 2.25%	22,600,000.00	(23,500,000.00)	(22,600,000.00)	23,500,000.00
ZS16H8C	UNITED STATES OF AMERICA BOND FIXED 2.25%	23,500,000.00	(22,600,000.00)	(23,500,000.00)	22,600,000.00
US912810SX72	UNITED STATES OF AMERICA BOND FIXED 2.375%	46,164,000.00	(23,500,000.00)	(44,088,506.31)	23,500,000.00
US912810TF57	UNITED STATES OF AMERICA BOND FIXED 2.375%	283,043,600.00	(86,304,000.00)	(262,239,843.70)	64,336,863.70
ZS15ZB5	UNITED STATES OF AMERICA BOND FIXED 2.375%	2,800,000.00	(259,404,000.00)	(2,800,000.00)	222,317,154.40
ZS1610N	UNITED STATES OF AMERICA BOND FIXED 2.375%	8,200,000.00	(2,800,000.00)	(8,200,000.00)	2,800,000.00
US912810SK51	UNITED STATES OF AMERICA BOND FIXED 2.375%	1,450,000.00	(8,200,000.00)	(1,350,055.47)	8,200,000.00
US912810RS96	UNITED STATES OF AMERICA BOND FIXED 2.5%	1,100,000.00	(800,000.00)	(1,166,343.75)	569,375.00
ZS16NTR	UNITED STATES OF AMERICA BOND FIXED 2.5%	23,500,000.00	(6,400,000.00)	(23,500,000.00)	5,851,062.17
ZS13VHY	UNITED STATES OF AMERICA BOND FIXED 2.75%	23,400,000.00	(23,500,000.00)	(23,400,000.00)	23,500,000.00

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(23,400,000.00)		23,400,000.00
ZS16113	UNITED STATES OF AMERICA BOND FIXED 2.75%	3,900,000.00		(3,900,000.00)	
ZS16VCN	UNITED STATES OF AMERICA BOND FIXED 2.75%	23,500,000.00	(3,900,000.00)	(23,500,000.00)	3,900,000.00
US912810TG31	UNITED STATES OF AMERICA BOND FIXED 2.875%	494,965,000.00	(23,500,000.00)	(445,564,564.64)	23,500,000.00
ZS10MPG	UNITED STATES OF AMERICA BOND FIXED 2.875%	2,300,000.00	(479,280,000.00)	(2,300,000.00)	395,322,353.10
ZS148YQ	UNITED STATES OF AMERICA BOND FIXED 3% 15/AUG/2048	2,000,000.00	(2,300,000.00)	(2,000,000.00)	2,300,000.00
ZS0ZMF4	UNITED STATES OF AMERICA BOND FIXED 3% 15/FEB/2049	26,000,000.00	(2,000,000.00)	(26,000,000.00)	2,000,000.00
US912810RX81	UNITED STATES OF AMERICA BOND FIXED 3% 15/MAY/2047	8,388,000.00	(26,000,000.00)	(8,801,145.91)	26,000,000.00
ZS158KW	UNITED STATES OF AMERICA BOND FIXED 3.125%	13,800,000.00	(9,688,000.00)	(13,800,000.00)	8,837,107.50
US912810TH14	UNITED STATES OF AMERICA BOND FIXED 3.25%	159,861,500.00	(13,800,000.00)	(157,799,525.44)	13,800,000.00
ZS0Z7SS	UNITED STATES OF AMERICA BOND FIXED 3.375%	8,300,000.00	(147,420,000.00)	(8,300,000.00)	127,649,663.79
ZS134ML	UNITED STATES OF AMERICA BOND FIXED 3.625%	23,700,000.00	(8,300,000.00)	(23,700,000.00)	8,300,000.00
ZS13B9F	UNITED STATES OF AMERICA BOND FIXED 3.625%	23,700,000.00	(23,700,000.00)	(23,700,000.00)	23,700,000.00
US912810QS06	UNITED STATES OF AMERICA BOND FIXED 3.75%	25,905,000.00	(23,700,000.00)	(26,791,628.64)	23,700,000.00
ZS16FP2	UNITED STATES OF AMERICA BOND FIXED 4.75%	23,400,000.00	(5,790,000.00)	(23,400,000.00)	6,199,444.00
US912810FB99	UNITED STATES OF AMERICA BOND FIXED 6.125%	9,000,000.00	(23,400,000.00)	(10,354,957.88)	23,400,000.00
US912803BP70	UNITED STATES OF AMERICA BOND ZERO CPN 15/AUG/2028	222,695,000.00	(7,100,000.00)	(192,352,330.90)	-
US9128334S60	UNITED STATES OF AMERICA BOND ZERO CPN 15/AUG/2031	43,200,000.00	(191,580,000.00)	(31,651,344.00)	25,168,376.75
US912833Z526	UNITED STATES OF AMERICA BOND ZERO CPN 15/AUG/2037	15,485,000.00	(135,695,000.00)	(10,306,661.15)	35,679,151.20
US912834AT54	UNITED STATES OF AMERICA BOND ZERO CPN 15/AUG/2038	14,995,000.00	(33,660,000.00)	(9,693,517.75)	20,866,843.80
US912803DH37	UNITED STATES OF AMERICA BOND ZERO CPN 15/AUG/2039	122,000,000.00	(27,860,000.00)	(76,653,811.80)	-
US912803DN05	UNITED STATES OF AMERICA BOND ZERO CPN 15/AUG/2040	151,085,000.00	(196,590,000.00)	(101,520,787.90)	90,522,100.60
US912834JB55	UNITED STATES OF AMERICA BOND ZERO CPN 15/AUG/2040	21,875,000.00	(292,225,000.00)	(11,819,718.75)	177,370,681.80
US912803DT74	UNITED STATES OF AMERICA BOND ZERO CPN 15/AUG/2041	172,930,000.00	(65,760,000.00)	(87,410,354.60)	32,841,305.65
US912803GB30	UNITED STATES OF AMERICA BOND ZERO CPN 15/AUG/2041	158,035,000.00	(120,040,000.00)	(79,841,873.20)	32,548,620.10
US912834KP23	UNITED STATES OF AMERICA BOND ZERO CPN 15/AUG/2041	120,850,000.00	(214,190,000.00)	(61,831,489.50)	80,608,458.65
US912803DY69	UNITED STATES OF AMERICA BOND ZERO CPN 15/AUG/2042	62,700,000.00	(71,090,000.00)	(29,575,993.20)	2,800,510.00
US912803EJ83	UNITED STATES OF AMERICA BOND ZERO CPN 15/AUG/2044	191,700,000.00	(40,525,000.00)	(98,679,431.10)	12,384,962.00
US912803FE87	UNITED STATES OF AMERICA BOND ZERO CPN 15/AUG/2048	7,880,000.00	(306,285,000.00)	(4,290,566.11)	129,886,929.60
US912803FK48	UNITED STATES OF AMERICA BOND ZERO CPN 15/AUG/2049	741,300,000.00	(9,080,000.00)	(334,315,286.18)	4,290,290.63
US912833PC81	UNITED STATES OF AMERICA BOND ZERO CPN 15/FEB/2027	50,000,000.00	(772,200,000.00)	(43,327,442.50)	342,358,204.50
US912833RY83	UNITED STATES OF AMERICA BOND ZERO CPN 15/FEB/2028	119,300,000.00	(343,585,000.00)	(100,773,903.00)	193,350,094.75
US9128334Z04	UNITED STATES OF AMERICA BOND ZERO CPN 15/FEB/2035	40,200,000.00	(175,950,000.00)	(30,658,128.00)	47,006,025.80
US9128337F13	UNITED STATES OF AMERICA BOND ZERO CPN 15/FEB/2037	40,600,000.00	(139,450,000.00)	(28,943,334.00)	26,005,900.00
US912803DC40	UNITED STATES OF AMERICA BOND ZERO CPN 15/FEB/2038	71,320,000.00	(69,545,000.00)	(45,092,507.05)	45,435,404.20
US912803DK65	UNITED STATES OF AMERICA BOND ZERO CPN 15/FEB/2040	54,900,000.00	(71,320,000.00)	(37,873,314.00)	40,280,155.75
US912803DQ36	UNITED STATES OF AMERICA BOND ZERO CPN 15/FEB/2041	50,360,000.00	(270,975,000.00)	(32,873,998.00)	165,117,923.20
US912803FW85	UNITED STATES OF AMERICA BOND ZERO CPN 15/FEB/2041	96,925,000.00	(50,360,000.00)	(63,358,903.25)	29,007,676.60
US912834JP42	UNITED STATES OF AMERICA BOND ZERO CPN 15/FEB/2041	46,000,000.00	(96,925,000.00)	(28,648,800.00)	62,509,840.25
US912834LB28	UNITED STATES OF AMERICA BOND ZERO CPN 15/FEB/2042	73,445,000.00	(50,155,000.00)	(35,878,728.50)	25,603,571.25
US912803EA74	UNITED STATES OF AMERICA BOND ZERO CPN 15/FEB/2043	142,400,000.00	(73,445,000.00)	(67,451,814.40)	19,931,982.00
US912834MD74	UNITED STATES OF AMERICA BOND ZERO CPN 15/FEB/2043	95,037,000.00	(114,990,000.00)	(50,474,498.32)	53,431,001.45
US912803EF61	UNITED STATES OF AMERICA BOND ZERO CPN 15/FEB/2044	41,905,000.00	(38,857,000.00)	(22,159,526.90)	-
US912803GE78	UNITED STATES OF AMERICA BOND ZERO CPN 15/FEB/2052	3,100,000.00	(41,905,000.00)	(1,232,653.00)	18,212,627.00
US912833X885	UNITED STATES OF AMERICA BOND ZERO CPN 15/MAY/2035	67,845,000.00	(1,000,000.00)	(47,294,836.40)	-
			(102,885,000.00)		16,187,291.65

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US912833Y206	UNITED STATES OF AMERICA BOND ZERO CPN 15/MAY/2036	95,900,000.00	(84,695,000.00)	(72,136,939.00)	44,183,276.40
US912803DA83	UNITED STATES OF AMERICA BOND ZERO CPN 15/MAY/2037	147,370,000.00	(80,155,000.00)	(91,289,758.60)	-
US912803DD23	UNITED STATES OF AMERICA BOND ZERO CPN 15/MAY/2038	83,985,000.00	(202,870,000.00)	(55,185,500.85)	114,716,639.50
US912803DG53	UNITED STATES OF AMERICA BOND ZERO CPN 15/MAY/2039	69,025,000.00	(183,000,000.00)	(43,361,624.25)	62,475,205.00
US912803DM22	UNITED STATES OF AMERICA BOND ZERO CPN 15/MAY/2040	346,365,000.00	(189,845,000.00)	(201,809,594.20)	70,959,168.25
US912803DS91	UNITED STATES OF AMERICA BOND ZERO CPN 15/MAY/2041	29,580,000.00	(29,580,000.00)	(19,403,582.84)	19,083,241.20
US912803F217	UNITED STATES OF AMERICA BOND ZERO CPN 15/MAY/2041	152,545,000.00	(152,545,000.00)	(77,937,027.45)	40,913,326.00
US912803EC31	UNITED STATES OF AMERICA BOND ZERO CPN 15/MAY/2043	104,895,000.00	(148,660,000.00)	(61,866,516.95)	70,112,333.00
US912803EH28	UNITED STATES OF AMERICA BOND ZERO CPN 15/MAY/2044	347,795,000.00	(336,630,000.00)	(189,183,624.63)	172,561,373.50
US912803ET65	UNITED STATES OF AMERICA BOND ZERO CPN 15/MAY/2046	266,300,000.00	(271,200,000.00)	(130,502,923.58)	130,465,969.50
US912803FY42	UNITED STATES OF AMERICA BOND ZERO CPN 15/MAY/2051	188,900,000.00	(193,500,000.00)	(88,570,533.61)	88,554,218.25
US912803BM40	UNITED STATES OF AMERICA BOND ZERO CPN 15/NOV/2027	157,110,000.00	(119,085,000.00)	(133,919,256.20)	-
US912833Y388	UNITED STATES OF AMERICA BOND ZERO CPN 15/NOV/2036	62,850,000.00	(35,230,000.00)	(43,124,527.50)	-
US912834AD03	UNITED STATES OF AMERICA BOND ZERO CPN 15/NOV/2037	27,635,000.00	(33,905,000.00)	(18,290,915.63)	17,623,835.60
US912803DJ92	UNITED STATES OF AMERICA BOND ZERO CPN 15/NOV/2039	300,960,000.00	(582,095,000.00)	(176,787,309.00)	314,046,402.15
US912834EV64	UNITED STATES OF AMERICA BOND ZERO CPN 15/NOV/2039	72,750,000.00	(49,420,000.00)	(44,869,290.00)	6,840,091.30
US912803DP52	UNITED STATES OF AMERICA BOND ZERO CPN 15/NOV/2040	128,125,000.00	(274,210,000.00)	(82,417,352.10)	162,518,635.90
US912834JH26	UNITED STATES OF AMERICA BOND ZERO CPN 15/NOV/2040	99,350,000.00	(178,505,000.00)	(62,830,986.50)	65,500,345.50
US912803DZ35	UNITED STATES OF AMERICA BOND ZERO CPN 15/NOV/2042	71,750,000.00	(74,550,000.00)	(40,801,128.02)	40,793,246.58
US912803EE96	UNITED STATES OF AMERICA BOND ZERO CPN 15/NOV/2043	153,435,000.00	(153,435,000.00)	(91,985,320.85)	73,233,338.75
US912803EK56	UNITED STATES OF AMERICA BOND ZERO CPN 15/NOV/2044	23,640,000.00	(9,850,000.00)	(11,188,370.70)	-
US912803FT56	UNITED STATES OF AMERICA BOND ZERO CPN 15/NOV/2050	18,400,000.00	(19,500,000.00)	(9,464,569.13)	9,464,000.00
US912803GC13	UNITED STATES OF AMERICA BOND ZERO CPN 15/NOV/2051	49,000,000.00	(45,400,000.00)	(23,610,756.10)	20,778,843.75
US912828ZP81	UNITED STATES OF AMERICA NOTES FIXED 0.125%	4,202,500.00	(13,202,500.00)	(4,102,295.84)	12,335,436.73
US91282CAK71	UNITED STATES OF AMERICA NOTES FIXED 0.125%	16,000,000.00	(31,000,000.00)	(15,460,209.73)	12,360,586.36
US91282CBX83	UNITED STATES OF AMERICA NOTES FIXED 0.125%	8,124,000.00	(30,024,000.00)	(8,034,191.72)	29,454,937.89
US91282CCU36	UNITED STATES OF AMERICA NOTES FIXED 0.125%	8,000,000.00	(28,507,000.00)	(7,757,839.30)	5,808,377.76
ZS10421	UNITED STATES OF AMERICA NOTES FIXED 0.125%	20,400,000.00	(20,400,000.00)	(20,400,000.00)	20,400,000.00
ZS123JW	UNITED STATES OF AMERICA NOTES FIXED 0.125%	6,100,000.00	(6,100,000.00)	(6,100,000.00)	6,100,000.00
ZS130RT	UNITED STATES OF AMERICA NOTES FIXED 0.125%	23,800,000.00	(23,800,000.00)	(23,800,000.00)	23,800,000.00
ZS1337D	UNITED STATES OF AMERICA NOTES FIXED 0.125%	23,600,000.00	(23,600,000.00)	(23,600,000.00)	23,600,000.00
ZS13QMK	UNITED STATES OF AMERICA NOTES FIXED 0.125%	23,700,000.00	(23,700,000.00)	(23,700,000.00)	23,700,000.00
ZS14LSP	UNITED STATES OF AMERICA NOTES FIXED 0.125%	18,300,000.00	(18,300,000.00)	(18,300,000.00)	18,300,000.00
ZS14N0D	UNITED STATES OF AMERICA NOTES FIXED 0.125%	18,700,000.00	(18,700,000.00)	(18,700,000.00)	18,700,000.00
ZS15NVC	UNITED STATES OF AMERICA NOTES FIXED 0.125%	23,000,000.00	(23,000,000.00)	(23,000,000.00)	23,000,000.00
ZS162M0	UNITED STATES OF AMERICA NOTES FIXED 0.125%	5,200,000.00	(5,200,000.00)	(5,200,000.00)	5,200,000.00
ZS16SLZ	UNITED STATES OF AMERICA NOTES FIXED 0.125%	2,800,000.00	(2,800,000.00)	(2,800,000.00)	2,800,000.00
ZS175L9	UNITED STATES OF AMERICA NOTES FIXED 0.125%	23,800,000.00	(23,800,000.00)	(23,800,000.00)	23,800,000.00
US91282CCN92	UNITED STATES OF AMERICA NOTES FIXED 0.125%	10,000,000.00	(29,900,000.00)	(9,866,830.38)	29,069,474.00
US912828ZH65	UNITED STATES OF AMERICA NOTES FIXED 0.25%	10,000,000.00	(19,000,000.00)	(9,926,205.38)	18,688,139.47
US91282CAB72	UNITED STATES OF AMERICA NOTES FIXED 0.25%	12,000,000.00	(26,085,000.00)	(11,021,524.58)	3,595,121.41
US91282CAJ09	UNITED STATES OF AMERICA NOTES FIXED 0.25%	20,784,000.00	(29,989,000.00)	(19,159,531.15)	10,708,262.73
US91282CAM38	UNITED STATES OF AMERICA NOTES FIXED 0.25%	16,049,000.00	(28,249,000.00)	(14,841,918.06)	8,212,488.56
US91282CAT80	UNITED STATES OF AMERICA NOTES FIXED 0.25%	21,635,000.00	(32,652,000.00)	(19,994,037.97)	11,073,499.15
US91282CCC38	UNITED STATES OF AMERICA NOTES FIXED 0.25%	15,000,000.00		(14,203,175.13)	

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(33,871,500.00)		7,584,490.00
US91282CCG42	UNITED STATES OF AMERICA NOTES FIXED 0.25%	15,000,000.00		(14,212,550.25)	
			(28,957,000.00)		2,339,013.34
ZS16KJ3	UNITED STATES OF AMERICA NOTES FIXED 0.25%	23,500,000.00		(23,500,000.00)	
			(23,500,000.00)		23,500,000.00
ZS1779F	UNITED STATES OF AMERICA NOTES FIXED 0.25%	23,900,000.00		(23,900,000.00)	
			(23,900,000.00)		23,900,000.00
US91282CBR16	UNITED STATES OF AMERICA NOTES FIXED 0.25%	17,108,000.00		(16,520,393.50)	
			(24,708,000.00)		1,989,541.00
US912828ZT04	UNITED STATES OF AMERICA NOTES FIXED 0.25%	9,000,000.00		(8,210,889.80)	
			(16,700,000.00)		-
US91282CDA62	UNITED STATES OF AMERICA NOTES FIXED 0.25%	17,000,000.00		(16,445,329.95)	
			(35,800,000.00)		10,855,466.00
US91282CAW10	UNITED STATES OF AMERICA NOTES FIXED 0.25%	15,000,000.00		(14,426,222.38)	
			(178,790,000.00)		150,811,148.00
US912828ZL77	UNITED STATES OF AMERICA NOTES FIXED 0.375%	12,000,000.00		(11,137,540.20)	
			(24,000,000.00)		4,682,405.13
US91282CAZ41	UNITED STATES OF AMERICA NOTES FIXED 0.375%	14,959,000.00		(13,637,668.50)	
			(29,720,000.00)		12,581,032.11
US91282CBC47	UNITED STATES OF AMERICA NOTES FIXED 0.375%	19,170,000.00		(17,737,938.75)	
			(42,059,000.00)		14,094,275.53
US91282CBH34	UNITED STATES OF AMERICA NOTES FIXED 0.375%	16,964,000.00		(15,268,679.60)	
			(34,599,000.00)		12,496,917.38
US91282CBV28	UNITED STATES OF AMERICA NOTES FIXED 0.375%	13,000,000.00		(12,373,520.30)	
			(21,546,000.00)		4,256,844.40
US91282CDD02	UNITED STATES OF AMERICA NOTES FIXED 0.375%	15,000,000.00		(14,514,308.50)	
			(38,230,000.00)		12,306,959.17
ZS106Q4	UNITED STATES OF AMERICA NOTES FIXED 0.375%	20,200,000.00		(20,200,000.00)	
			(20,200,000.00)		20,200,000.00
ZS141LL	UNITED STATES OF AMERICA NOTES FIXED 0.375%	17,400,000.00		(17,400,000.00)	
			(17,400,000.00)		17,400,000.00
ZS162KD	UNITED STATES OF AMERICA NOTES FIXED 0.375%	23,100,000.00		(23,100,000.00)	
			(23,100,000.00)		23,100,000.00
US91282CCT62	UNITED STATES OF AMERICA NOTES FIXED 0.375%	16,000,000.00		(15,074,272.75)	
			(20,600,000.00)		-
US91282CAL54	UNITED STATES OF AMERICA NOTES FIXED 0.375%	6,000,000.00		(5,213,695.88)	
			(19,800,000.00)		-
US91282CAH43	UNITED STATES OF AMERICA NOTES FIXED 0.5%	755,000.00		(706,337.89)	
			(22,240,000.00)		6,278,551.75
US91282CAU53	UNITED STATES OF AMERICA NOTES FIXED 0.5%	10,270,000.00		(9,047,056.08)	
			(23,770,000.00)		4,683,607.15
US91282CBQ33	UNITED STATES OF AMERICA NOTES FIXED 0.5%	15,000,000.00		(13,981,690.78)	
			(31,214,000.00)		7,693,086.25
ZS13JD7	UNITED STATES OF AMERICA NOTES FIXED 0.5%	1,600,000.00		(1,600,000.00)	
			(1,600,000.00)		1,600,000.00
ZS13PDK	UNITED STATES OF AMERICA NOTES FIXED 0.5%	3,900,000.00		(3,900,000.00)	
			(3,900,000.00)		3,900,000.00
ZS14XSL	UNITED STATES OF AMERICA NOTES FIXED 0.5%	18,400,000.00		(18,400,000.00)	
			(18,400,000.00)		18,400,000.00
US912828ZV59	UNITED STATES OF AMERICA NOTES FIXED 0.5%	8,000,000.00		(7,063,157.00)	
			(16,700,000.00)		-
US91282CAE12	UNITED STATES OF AMERICA NOTES FIXED 0.625%	20,000,000.00		(16,364,142.88)	
			(38,590,000.00)		81,580.08
US91282CAY75	UNITED STATES OF AMERICA NOTES FIXED 0.625%	16,640,000.00		(15,140,549.99)	
			(26,250,000.00)		6,804,491.88
US91282CCP41	UNITED STATES OF AMERICA NOTES FIXED 0.625%	14,000,000.00		(13,126,843.88)	
			(24,017,000.00)		1,841,211.92
ZS0ZSWC	UNITED STATES OF AMERICA NOTES FIXED 0.625%	2,840,352.42		(2,840,352.42)	
			(2,840,352.42)		2,840,352.42
ZS10F4V	UNITED STATES OF AMERICA NOTES FIXED 0.625%	8,900,000.00		(8,900,000.00)	
			(8,900,000.00)		8,900,000.00
ZS12Y3B	UNITED STATES OF AMERICA NOTES FIXED 0.625%	24,000,000.00		(24,000,000.00)	
			(24,000,000.00)		24,000,000.00
ZS13J86	UNITED STATES OF AMERICA NOTES FIXED 0.625%	23,700,000.00		(23,700,000.00)	
			(23,700,000.00)		23,700,000.00
ZS144Y4	UNITED STATES OF AMERICA NOTES FIXED 0.625%	18,900,000.00		(18,900,000.00)	
			(18,900,000.00)		18,900,000.00
ZS167JM	UNITED STATES OF AMERICA NOTES FIXED 0.625%	2,400,000.00		(2,400,000.00)	
			(2,400,000.00)		2,400,000.00
US912828ZQ64	UNITED STATES OF AMERICA NOTES FIXED 0.625%	17,980,000.00		(15,636,807.56)	
			(47,780,000.00)		827,104.00
US91282CB863	UNITED STATES OF AMERICA NOTES FIXED 0.625%	13,000,000.00		(11,299,778.50)	
			(22,500,000.00)		-
US91282CBT71	UNITED STATES OF AMERICA NOTES FIXED 0.75%	11,894,000.00		(10,881,374.06)	
			(21,394,000.00)		1,730,346.56
US91282CCF68	UNITED STATES OF AMERICA NOTES FIXED 0.75%	14,392,000.00		(13,465,972.27)	
			(29,088,000.00)		6,266,543.59
US91282CDH16	UNITED STATES OF AMERICA NOTES FIXED 0.75%	15,336,000.00		(14,535,902.70)	
			(40,129,000.00)		13,634,337.08
US91282CDR97	UNITED STATES OF AMERICA NOTES FIXED 0.75%	68,106,000.00		(67,620,319.72)	
			(104,396,700.00)		83,712,483.54
ZS0ZRKL	UNITED STATES OF AMERICA NOTES FIXED 0.75%	25,800,000.00		(25,800,000.00)	
			(25,800,000.00)		25,800,000.00
ZS12HFB	UNITED STATES OF AMERICA NOTES FIXED 0.75%	2,500,000.00		(2,500,000.00)	
			(2,500,000.00)		2,500,000.00
ZS12ZHC	UNITED STATES OF AMERICA NOTES FIXED 0.75%	23,800,000.00		(23,800,000.00)	
			(23,800,000.00)		23,800,000.00
ZS13ZSD	UNITED STATES OF AMERICA NOTES FIXED 0.75%	23,600,000.00		(23,600,000.00)	
			(23,600,000.00)		23,600,000.00

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
ZS165PX	UNITED STATES OF AMERICA NOTES FIXED 0.75%	23,400,000.00		(23,400,000.00)	
			(23,400,000.00)		23,400,000.00
ZS171J0	UNITED STATES OF AMERICA NOTES FIXED 0.75%	23,800,000.00		(23,800,000.00)	
			(23,800,000.00)		23,800,000.00
US91282CCW91	UNITED STATES OF AMERICA NOTES FIXED 0.75%	15,000,000.00		(14,073,488.13)	
			(23,400,000.00)		-
US91282CBW01	UNITED STATES OF AMERICA NOTES FIXED 0.75%	12,000,000.00		(10,883,477.35)	
			(19,300,000.00)		-
US91282CBJ99	UNITED STATES OF AMERICA NOTES FIXED 0.75%	12,504,000.00		(10,910,030.38)	
			(25,904,000.00)		430,437.00
US91282CAV37	UNITED STATES OF AMERICA NOTES FIXED 0.875%	74,550,000.00		(67,726,403.52)	
			(372,785,000.00)		306,359,710.40
US91282CCJ80	UNITED STATES OF AMERICA NOTES FIXED 0.875%	13,689,000.00		(12,444,207.80)	
			(42,912,000.00)		19,871,129.89
US91282CDV00	UNITED STATES OF AMERICA NOTES FIXED 0.875%	91,106,400.00		(90,400,040.41)	
			(80,906,400.00)		60,128,706.39
ZS169PB	UNITED STATES OF AMERICA NOTES FIXED 0.875%	23,500,000.00		(23,500,000.00)	
			(23,500,000.00)		23,500,000.00
ZS171PD	UNITED STATES OF AMERICA NOTES FIXED 0.875%	3,200,000.00		(3,200,000.00)	
			(3,200,000.00)		3,200,000.00
ZS173GG	UNITED STATES OF AMERICA NOTES FIXED 0.875%	23,800,000.00		(23,800,000.00)	
			(23,800,000.00)		23,800,000.00
US91282CDN83	UNITED STATES OF AMERICA NOTES FIXED 1%	48,438,000.00		(47,849,496.44)	
			(106,342,600.00)		87,643,481.45
ZS14DSR	UNITED STATES OF AMERICA NOTES FIXED 1%	3,300,000.00		(3,300,000.00)	
			(3,300,000.00)		3,300,000.00
ZS15DDT	UNITED STATES OF AMERICA NOTES FIXED 1%	20,000,000.00		(20,000,000.00)	
			(20,000,000.00)		20,000,000.00
US91282CCR07	UNITED STATES OF AMERICA NOTES FIXED 1%	17,965,000.00		(15,975,874.48)	
			(26,365,000.00)		2,530,577.00
US91282CBL46	UNITED STATES OF AMERICA NOTES FIXED 1.125%	61,685,000.00		(55,061,923.49)	
			(731,878,000.00)		611,071,609.89
US91282CDG33	UNITED STATES OF AMERICA NOTES FIXED 1.125%	22,525,000.00		(20,708,471.21)	
			(68,130,000.00)		37,148,064.62
US91282CDS70	UNITED STATES OF AMERICA NOTES FIXED 1.125%	109,075,000.00		(108,222,598.84)	
			(97,705,000.00)		75,283,198.52
ZS12F2B	UNITED STATES OF AMERICA NOTES FIXED 1.125%	5,400,000.00		(5,400,000.00)	
			(5,400,000.00)		5,400,000.00
ZS15Z1L	UNITED STATES OF AMERICA NOTES FIXED 1.125%	22,900,000.00		(22,900,000.00)	
			(22,900,000.00)		22,900,000.00
ZS162TK	UNITED STATES OF AMERICA NOTES FIXED 1.125%	9,900,000.00		(9,900,000.00)	
			(9,900,000.00)		9,900,000.00
ZS16Z26	UNITED STATES OF AMERICA NOTES FIXED 1.125%	23,600,000.00		(23,600,000.00)	
			(23,600,000.00)		23,600,000.00
US91282CCV19	UNITED STATES OF AMERICA NOTES FIXED 1.125%	13,000,000.00		(11,918,841.44)	
			(22,600,000.00)		-
US91282CBP59	UNITED STATES OF AMERICA NOTES FIXED 1.125%	13,000,000.00		(11,570,481.69)	
			(23,900,000.00)		-
US912828S927	UNITED STATES OF AMERICA NOTES FIXED 1.25%	8,000,000.00		(7,851,276.80)	
			(18,000,000.00)		17,693,532.75
US91282CBS98	UNITED STATES OF AMERICA NOTES FIXED 1.25%	15,000,000.00		(13,466,465.88)	
			(27,300,000.00)		4,662,480.00
US91282CCH25	UNITED STATES OF AMERICA NOTES FIXED 1.25%	20,211,000.00		(18,438,169.49)	
			(35,911,000.00)		9,835,096.88
US91282CCS89	UNITED STATES OF AMERICA NOTES FIXED 1.25%	36,922,000.00		(32,368,295.94)	
			(878,897,000.00)		732,969,935.33
US91282CCY57	UNITED STATES OF AMERICA NOTES FIXED 1.25%	13,563,000.00		(12,294,125.16)	
			(24,283,000.00)		2,873,180.26
US91282CDQ15	UNITED STATES OF AMERICA NOTES FIXED 1.25%	147,491,000.00		(144,887,896.78)	
			(175,572,700.00)		147,997,895.48
ZS02NZ5	UNITED STATES OF AMERICA NOTES FIXED 1.25%	3,434,157.81		(3,434,157.81)	
			(3,434,157.81)		3,434,157.81
ZS02QBK	UNITED STATES OF AMERICA NOTES FIXED 1.25%	25,700,000.00		(25,700,000.00)	
			(25,700,000.00)		25,700,000.00
ZS13NV7	UNITED STATES OF AMERICA NOTES FIXED 1.25%	23,500,000.00		(23,500,000.00)	
			(23,500,000.00)		23,500,000.00
US91282CBZ32	UNITED STATES OF AMERICA NOTES FIXED 1.25%	16,000,000.00		(14,982,485.50)	
			(23,400,000.00)		-
US912828YE44	UNITED STATES OF AMERICA NOTES FIXED 1.25%	10,000,000.00		(9,697,689.40)	
			(10,400,000.00)		-
US91282CCE93	UNITED STATES OF AMERICA NOTES FIXED 1.25%	15,000,000.00		(13,382,482.13)	
			(26,500,000.00)		-
US91282CDF59	UNITED STATES OF AMERICA NOTES FIXED 1.375%	18,885,000.00		(17,214,680.55)	
			(45,985,000.00)		11,579,564.82
US91282CDJ71	UNITED STATES OF AMERICA NOTES FIXED 1.375%	1,318,860,100.00		(1,247,305,605.34)	
			(1,419,018,100.00)		1,050,608,065.93
US91282CDP32	UNITED STATES OF AMERICA NOTES FIXED 1.375%	50,809,000.00		(49,310,341.44)	
			(53,692,000.00)		33,850,219.43
ZS109B0	UNITED STATES OF AMERICA NOTES FIXED 1.375%	25,600,000.00		(25,600,000.00)	
			(25,600,000.00)		25,600,000.00
ZS13DP1	UNITED STATES OF AMERICA NOTES FIXED 1.375%	23,800,000.00		(23,800,000.00)	
			(23,800,000.00)		23,800,000.00
ZS149CG	UNITED STATES OF AMERICA NOTES FIXED 1.375%	5,706,718.00		(5,706,718.00)	
			(5,706,718.00)		5,706,718.00
ZS14J8V	UNITED STATES OF AMERICA NOTES FIXED 1.375%	14,800,000.00		(14,800,000.00)	
			(14,800,000.00)		14,800,000.00
ZS155K0	UNITED STATES OF AMERICA NOTES FIXED 1.375%	15,300,000.00		(15,300,000.00)	
			(15,300,000.00)		15,300,000.00
ZS15BT4	UNITED STATES OF AMERICA NOTES FIXED 1.375%	19,500,000.00		(19,500,000.00)	

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(19,500,000.00)		19,500,000.00
ZS15G4G	UNITED STATES OF AMERICA NOTES FIXED 1.375%	23,000,000.00		(23,000,000.00)	
			(23,000,000.00)		23,000,000.00
ZS15SLB	UNITED STATES OF AMERICA NOTES FIXED 1.375%	4,900,000.00		(4,900,000.00)	
			(4,900,000.00)		4,900,000.00
US912828Z526	UNITED STATES OF AMERICA NOTES FIXED 1.375%	-		-	
			(11,200,000.00)		-
US912828D10	UNITED STATES OF AMERICA NOTES FIXED 1.375%	8,000,000.00		(7,900,964.30)	
			(18,000,000.00)		3,623,675.00
US912828YD60	UNITED STATES OF AMERICA NOTES FIXED 1.375%	10,000,000.00		(9,358,627.25)	
			(13,500,000.00)		-
US912828A70	UNITED STATES OF AMERICA NOTES FIXED 1.5%	20,618,000.00		(19,189,822.49)	
			(22,860,000.00)		4,315,966.31
US912828YH74	UNITED STATES OF AMERICA NOTES FIXED 1.5%	10,000,000.00		(10,047,299.13)	
			(17,275,000.00)		2,896,092.77
US912828Z781	UNITED STATES OF AMERICA NOTES FIXED 1.5%	132,979,000.00		(130,866,751.18)	
			(130,979,000.00)		102,037,895.96
US91282CDZ14	UNITED STATES OF AMERICA NOTES FIXED 1.5%	111,235,000.00		(109,878,646.22)	
			(100,635,000.00)		78,058,443.22
US91282CEA53	UNITED STATES OF AMERICA NOTES FIXED 1.5%	61,291,000.00		(60,677,544.18)	
			(50,691,000.00)		28,952,033.47
ZS0ZZ28	UNITED STATES OF AMERICA NOTES FIXED 1.5%	8,695,154.00		(8,695,154.00)	
			(8,695,154.00)		8,695,154.00
ZS14WZG	UNITED STATES OF AMERICA NOTES FIXED 1.5%	18,300,000.00		(18,300,000.00)	
			(18,300,000.00)		18,300,000.00
ZS157FP	UNITED STATES OF AMERICA NOTES FIXED 1.5%	15,500,000.00		(15,500,000.00)	
			(15,500,000.00)		15,500,000.00
ZS158L7	UNITED STATES OF AMERICA NOTES FIXED 1.5%	23,300,000.00		(23,300,000.00)	
			(23,300,000.00)		23,300,000.00
ZS15VLT	UNITED STATES OF AMERICA NOTES FIXED 1.5%	4,100,000.00		(4,100,000.00)	
			(4,100,000.00)		4,100,000.00
ZS15XBS	UNITED STATES OF AMERICA NOTES FIXED 1.5%	14,781,330.09		(14,781,330.09)	
			(14,781,330.09)		14,781,330.09
US912828Z948	UNITED STATES OF AMERICA NOTES FIXED 1.5%	33,125,000.00		(29,915,978.36)	
			(47,125,000.00)		18,824,789.00
US912828YQ73	UNITED STATES OF AMERICA NOTES FIXED 1.625%	14,000,000.00		(13,447,312.53)	
			(17,900,000.00)		5,774,745.53
US91282CCB54	UNITED STATES OF AMERICA NOTES FIXED 1.625%	17,665,000.00		(15,562,572.83)	
			(767,570,000.00)		653,255,542.71
ZS13XDS	UNITED STATES OF AMERICA NOTES FIXED 1.625%	23,500,000.00		(23,500,000.00)	
			(23,500,000.00)		23,500,000.00
US912828R366	UNITED STATES OF AMERICA NOTES FIXED 1.625%	12,028,000.00		(11,255,214.06)	
			(18,520,000.00)		1,654,351.00
US912828T917	UNITED STATES OF AMERICA NOTES FIXED 1.625%	10,000,000.00		(10,090,658.50)	
			(15,000,000.00)		3,009,048.00
US912828YB05	UNITED STATES OF AMERICA NOTES FIXED 1.625%	8,000,000.00		(7,330,657.00)	
			(19,000,000.00)		-
US912828PA69	UNITED STATES OF AMERICA NOTES FIXED 1.625%	8,285,000.00		(7,737,812.12)	
			(15,900,000.00)		-
US91282CDW82	UNITED STATES OF AMERICA NOTES FIXED 1.75%	92,368,000.00		(91,783,570.61)	
			(82,168,000.00)		62,052,252.05
US91282CED92	UNITED STATES OF AMERICA NOTES FIXED 1.75%	130,451,000.00		(127,594,553.82)	
			(120,651,000.00)		100,077,822.17
ZS11P4X	UNITED STATES OF AMERICA NOTES FIXED 1.75%	2,600,000.00		(2,600,000.00)	
			(2,600,000.00)		2,600,000.00
ZS12CHW	UNITED STATES OF AMERICA NOTES FIXED 1.75%	2,200,000.00		(2,200,000.00)	
			(2,200,000.00)		2,200,000.00
ZS13J1H	UNITED STATES OF AMERICA NOTES FIXED 1.75%	13,500,000.00		(13,500,000.00)	
			(13,500,000.00)		13,500,000.00
ZS14GXR	UNITED STATES OF AMERICA NOTES FIXED 1.75%	14,600,000.00		(14,600,000.00)	
			(14,600,000.00)		14,600,000.00
ZS15M68	UNITED STATES OF AMERICA NOTES FIXED 1.75%	23,000,000.00		(23,000,000.00)	
			(23,000,000.00)		23,000,000.00
ZS15X4C	UNITED STATES OF AMERICA NOTES FIXED 1.75%	3,200,000.00		(3,200,000.00)	
			(3,200,000.00)		3,200,000.00
US9128286Z85	UNITED STATES OF AMERICA NOTES FIXED 1.75%	12,840,000.00		(12,766,972.85)	
			(19,540,000.00)		6,650,321.00
US912828Y875	UNITED STATES OF AMERICA NOTES FIXED 1.75%	5,000,000.00		(5,058,024.56)	
			(11,900,000.00)		-
US912828YS30	UNITED STATES OF AMERICA NOTES FIXED 1.75%	5,000,000.00		(4,579,902.81)	
			(14,600,000.00)		-
US912828YY08	UNITED STATES OF AMERICA NOTES FIXED 1.75%	10,000,000.00		(9,685,580.38)	
			(15,900,000.00)		-
US912828Y958	UNITED STATES OF AMERICA NOTES FIXED 1.875%	34,295,000.00		(33,621,368.59)	
			(36,695,000.00)		24,965,700.14
US91282CDY49	UNITED STATES OF AMERICA NOTES FIXED 1.875%	2,014,768,500.00		(1,879,664,981.92)	
			(1,978,648,500.00)		1,448,633,287.88
US91282CEB37	UNITED STATES OF AMERICA NOTES FIXED 1.875%	71,029,000.00		(70,068,741.37)	
			(64,929,000.00)		40,552,298.71
US91282CEC10	UNITED STATES OF AMERICA NOTES FIXED 1.875%	251,374,000.00		(249,053,812.18)	
			(240,774,000.00)		216,990,016.24
ZS138NR	UNITED STATES OF AMERICA NOTES FIXED 1.875%	23,500,000.00		(23,500,000.00)	
			(23,500,000.00)		23,500,000.00
ZS16XLR	UNITED STATES OF AMERICA NOTES FIXED 1.875%	23,500,000.00		(23,500,000.00)	
			(23,500,000.00)		23,500,000.00
US912828J272	UNITED STATES OF AMERICA NOTES FIXED 2%	20,000,000.00		(19,432,097.88)	
			(27,900,000.00)		4,929,866.06
US912828XX34	UNITED STATES OF AMERICA NOTES FIXED 2%	3,000,000.00		(2,952,549.11)	
			(12,900,000.00)		4,882,420.75

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
ZS11ZSZ	UNITED STATES OF AMERICA NOTES FIXED 2%	3,000,000.00		(3,000,000.00)	3,000,000.00
ZS13FZ8	UNITED STATES OF AMERICA NOTES FIXED 2%	23,800,000.00	(3,000,000.00)	(23,800,000.00)	
ZS13KLX	UNITED STATES OF AMERICA NOTES FIXED 2%	23,600,000.00	(23,800,000.00)	(23,600,000.00)	23,800,000.00
US912828U246	UNITED STATES OF AMERICA NOTES FIXED 2%	20,620,000.00	(23,600,000.00)	(19,610,159.81)	23,600,000.00
US912828K742	UNITED STATES OF AMERICA NOTES FIXED 2%	17,000,000.00	(24,654,000.00)	(16,818,103.88)	1,650,953.00
US912828XB14	UNITED STATES OF AMERICA NOTES FIXED 2.125%	13,245,000.00	(22,100,000.00)	(12,922,344.94)	-
ZS149CD	UNITED STATES OF AMERICA NOTES FIXED 2.125%	8,693,282.00	(32,510,000.00)	(8,693,282.00)	7,369,894.70
ZS14DSP	UNITED STATES OF AMERICA NOTES FIXED 2.125%	14,200,000.00	(8,693,282.00)	(14,200,000.00)	8,693,282.00
US9128282Y56	UNITED STATES OF AMERICA NOTES FIXED 2.125%	8,000,000.00	(14,200,000.00)	(7,878,776.80)	14,200,000.00
US912828U576	UNITED STATES OF AMERICA NOTES FIXED 2.125%	10,000,000.00	(11,200,000.00)	(9,944,564.75)	-
US9128283J70	UNITED STATES OF AMERICA NOTES FIXED 2.125%	7,000,000.00	(17,000,000.00)	(6,877,250.01)	3,411,121.00
US9128283F58	UNITED STATES OF AMERICA NOTES FIXED 2.25%	21,793,000.00	(12,700,000.00)	(21,097,030.08)	-
US91282CEG24	UNITED STATES OF AMERICA NOTES FIXED 2.25%	117,981,000.00	(34,370,000.00)	(117,297,191.64)	14,781,030.17
ZS02L3J	UNITED STATES OF AMERICA NOTES FIXED 2.25%	26,000,000.00	(106,881,000.00)	(26,000,000.00)	76,872,964.33
ZS02NZ7	UNITED STATES OF AMERICA NOTES FIXED 2.25%	22,465,842.19	(26,000,000.00)	(22,465,842.19)	26,000,000.00
ZS02WFL	UNITED STATES OF AMERICA NOTES FIXED 2.25%	20,300,000.00	(22,465,842.19)	(20,300,000.00)	22,465,842.19
ZS102SL	UNITED STATES OF AMERICA NOTES FIXED 2.25%	20,900,000.00	(20,300,000.00)	(20,900,000.00)	20,300,000.00
ZS10CZP	UNITED STATES OF AMERICA NOTES FIXED 2.25%	17,174,944.45	(20,900,000.00)	(17,174,944.45)	20,900,000.00
ZS15SKR	UNITED STATES OF AMERICA NOTES FIXED 2.25%	2,800,000.00	(17,174,944.45)	(2,800,000.00)	17,174,944.45
ZS15SKT	UNITED STATES OF AMERICA NOTES FIXED 2.25%	23,300,000.00	(2,800,000.00)	(23,300,000.00)	2,800,000.00
ZS16SWB	UNITED STATES OF AMERICA NOTES FIXED 2.25%	23,500,000.00	(23,300,000.00)	(23,500,000.00)	23,300,000.00
US9128286R69	UNITED STATES OF AMERICA NOTES FIXED 2.25%	6,000,000.00	(23,500,000.00)	(6,135,254.48)	23,500,000.00
US9128282R06	UNITED STATES OF AMERICA NOTES FIXED 2.25%	7,000,000.00	(13,500,000.00)	(7,220,418.63)	-
US912828M565	UNITED STATES OF AMERICA NOTES FIXED 2.25%	20,000,000.00	(18,200,000.00)	(19,667,488.65)	-
US912828V988	UNITED STATES OF AMERICA NOTES FIXED 2.25%	7,000,000.00	(25,400,000.00)	(6,754,476.58)	-
US9128286T26	UNITED STATES OF AMERICA NOTES FIXED 2.375%	26,125,000.00	(21,400,000.00)	(25,344,828.85)	-
US912828X885	UNITED STATES OF AMERICA NOTES FIXED 2.375%	27,548,000.00	(45,925,000.00)	(26,379,216.67)	24,891,700.16
US91282CEE75	UNITED STATES OF AMERICA NOTES FIXED 2.375%	53,826,000.00	(36,448,000.00)	(52,461,675.49)	12,843,089.05
ZS12W5S	UNITED STATES OF AMERICA NOTES FIXED 2.375%	24,000,000.00	(41,246,000.00)	(24,000,000.00)	9,232,485.25
ZS147M3	UNITED STATES OF AMERICA NOTES FIXED 2.375%	19,500,000.00	(24,000,000.00)	(19,500,000.00)	24,000,000.00
ZS15JLD	UNITED STATES OF AMERICA NOTES FIXED 2.375%	4,900,000.00	(19,500,000.00)	(4,900,000.00)	19,500,000.00
ZS15VMG	UNITED STATES OF AMERICA NOTES FIXED 2.375%	23,200,000.00	(4,900,000.00)	(23,200,000.00)	4,900,000.00
US912828D564	UNITED STATES OF AMERICA NOTES FIXED 2.375%	12,813,000.00	(23,200,000.00)	(12,571,400.70)	23,200,000.00
US9128284D91	UNITED STATES OF AMERICA NOTES FIXED 2.5%	945,000.00	(22,900,000.00)	(965,228.91)	-
US9128286F22	UNITED STATES OF AMERICA NOTES FIXED 2.5%	9,466,000.00	(31,945,000.00)	(9,291,488.12)	32,251,589.65
US91282CE41	UNITED STATES OF AMERICA NOTES FIXED 2.5%	159,109,000.00	(17,466,000.00)	(156,984,265.60)	9,171,158.50
US91282CEK36	UNITED STATES OF AMERICA NOTES FIXED 2.5%	61,103,000.00	(148,509,000.00)	(60,748,406.39)	129,259,441.23
US91282CER88	UNITED STATES OF AMERICA NOTES FIXED 2.5%	71,251,000.00	(50,903,000.00)	(71,053,502.47)	30,371,415.22
ZS10061	UNITED STATES OF AMERICA NOTES FIXED 2.5%	20,200,000.00	(64,651,000.00)	(20,200,000.00)	38,882,258.55
ZS10593	UNITED STATES OF AMERICA NOTES FIXED 2.5%	20,900,000.00	(20,200,000.00)	(20,900,000.00)	20,200,000.00
ZS123H9	UNITED STATES OF AMERICA NOTES FIXED 2.5%	4,900,000.00	(20,900,000.00)	(4,900,000.00)	20,900,000.00
ZS14SIN	UNITED STATES OF AMERICA NOTES FIXED 2.5%	18,600,000.00	(4,900,000.00)	(18,600,000.00)	4,900,000.00
ZS15DFG	UNITED STATES OF AMERICA NOTES FIXED 2.5%	8,579,842.00	(18,600,000.00)	(8,579,842.00)	18,600,000.00
US9128283V09	UNITED STATES OF AMERICA NOTES FIXED 2.5%	8,000,000.00	(8,579,842.00)	(7,921,589.30)	8,579,842.00
US9128285Z94	UNITED STATES OF AMERICA NOTES FIXED 2.5%	8,000,000.00	(11,200,000.00)	(7,923,464.30)	-

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(16,700,000.00)		-
US9128286818	UNITED STATES OF AMERICA NOTES FIXED 2.625%	13,540,000.00		(13,058,680.19)	
US91282CEH07	UNITED STATES OF AMERICA NOTES FIXED 2.625%	81,171,900.00	(28,940,000.00)	(80,617,752.57)	7,083,765.63
US91282CET45	UNITED STATES OF AMERICA NOTES FIXED 2.625%	179,339,000.00	(71,371,900.00)	(176,712,748.50)	52,916,288.17
ZS0ZXP	UNITED STATES OF AMERICA NOTES FIXED 2.625%	20,700,000.00	(173,239,000.00)	(20,700,000.00)	136,202,854.86
ZS14VR0	UNITED STATES OF AMERICA NOTES FIXED 2.625%	17,200,000.00	(20,700,000.00)	(17,200,000.00)	20,700,000.00
US91282CFC01	UNITED STATES OF AMERICA NOTES FIXED 2.625%	48,345,000.00	(17,200,000.00)	(47,741,177.60)	17,200,000.00
US9128286A35	UNITED STATES OF AMERICA NOTES FIXED 2.625%	10,000,000.00	(38,425,000.00)	(9,853,549.13)	
US91282CEN74	UNITED STATES OF AMERICA NOTES FIXED 2.75%	136,174,000.00	(13,500,000.00)	(135,032,939.97)	-
US91282CEQ06	UNITED STATES OF AMERICA NOTES FIXED 2.75%	96,789,000.00	(125,874,000.00)	(96,675,480.89)	108,588,210.71
US91282CES61	UNITED STATES OF AMERICA NOTES FIXED 2.75%	60,662,000.00	(90,489,000.00)	(59,555,216.65)	57,044,667.00
US91282CFB28	UNITED STATES OF AMERICA NOTES FIXED 2.75%	199,624,000.00	(55,032,000.00)	(198,291,960.16)	33,594,077.24
ZS0ZV5H	UNITED STATES OF AMERICA NOTES FIXED 2.75%	19,800,000.00	(172,034,000.00)	(19,800,000.00)	127,404,806.96
ZS12HD0	UNITED STATES OF AMERICA NOTES FIXED 2.75%	6,200,000.00	(19,800,000.00)	(6,200,000.00)	19,800,000.00
ZS15354	UNITED STATES OF AMERICA NOTES FIXED 2.75%	15,300,000.00	(6,200,000.00)	(15,300,000.00)	6,200,000.00
ZS16M8X	UNITED STATES OF AMERICA NOTES FIXED 2.75%	23,500,000.00	(15,300,000.00)	(23,500,000.00)	15,300,000.00
US9128283W81	UNITED STATES OF AMERICA NOTES FIXED 2.75%	16,933,000.00	(23,500,000.00)	(16,894,532.25)	23,500,000.00
US912828B667	UNITED STATES OF AMERICA NOTES FIXED 2.75%	15,000,000.00	(21,472,000.00)	(15,238,839.31)	447,884.00
US912828WE61	UNITED STATES OF AMERICA NOTES FIXED 2.75%	14,000,000.00	(22,900,000.00)	(14,151,296.80)	-
US9128283Z13	UNITED STATES OF AMERICA NOTES FIXED 2.75%	8,000,000.00	(32,000,000.00)	(7,930,651.80)	11,183,986.00
US91282CEM91	UNITED STATES OF AMERICA NOTES FIXED 2.875%	38,902,000.00	(13,500,000.00)	(38,654,705.26)	-
US91282CEP23	UNITED STATES OF AMERICA NOTES FIXED 2.875%	1,043,859,700.00	(33,902,000.00)	(1,035,361,177.25)	14,820,825.25
US91282CEU18	UNITED STATES OF AMERICA NOTES FIXED 2.875%	62,970,000.00	(605,634,700.00)	(62,491,853.83)	521,448,968.97
ZS0ZZ26	UNITED STATES OF AMERICA NOTES FIXED 2.875%	17,004,846.00	(56,917,000.00)	(17,004,846.00)	43,066,767.33
ZS150YT	UNITED STATES OF AMERICA NOTES FIXED 2.875%	18,100,000.00	(17,004,846.00)	(18,100,000.00)	17,004,846.00
ZS15DDP	UNITED STATES OF AMERICA NOTES FIXED 2.875%	14,120,158.00	(18,100,000.00)	(14,120,158.00)	18,100,000.00
ZS15JPX	UNITED STATES OF AMERICA NOTES FIXED 2.875%	23,100,000.00	(14,120,158.00)	(23,100,000.00)	14,120,158.00
ZS15Z14	UNITED STATES OF AMERICA NOTES FIXED 2.875%	7,100,000.00	(23,100,000.00)	(7,100,000.00)	23,100,000.00
ZS165PW	UNITED STATES OF AMERICA NOTES FIXED 2.875%	2,100,000.00	(7,100,000.00)	(2,100,000.00)	7,100,000.00
ZS167KW	UNITED STATES OF AMERICA NOTES FIXED 2.875%	2,100,000.00	(2,100,000.00)	(2,100,000.00)	2,100,000.00
ZS171JH	UNITED STATES OF AMERICA NOTES FIXED 2.875%	2,500,000.00	(2,100,000.00)	(2,500,000.00)	2,100,000.00
US9128285N64	UNITED STATES OF AMERICA NOTES FIXED 2.875%	12,000,000.00	(2,500,000.00)	(11,954,571.45)	2,500,000.00
US9128284V99	UNITED STATES OF AMERICA NOTES FIXED 2.875%	20,750,000.00	(15,100,000.00)	(20,047,923.13)	-
US9128285P13	UNITED STATES OF AMERICA NOTES FIXED 2.875%	8,000,000.00	(29,775,000.00)	(7,975,026.80)	345,752.00
US9128284M90	UNITED STATES OF AMERICA NOTES FIXED 2.875%	4,467,000.00	(15,000,000.00)	(4,475,418.68)	3,042,833.00
US91282CEX56	UNITED STATES OF AMERICA NOTES FIXED 3%	135,774,000.00	(8,800,000.00)	(135,567,990.15)	-
US91282CEY30	UNITED STATES OF AMERICA NOTES FIXED 3%	134,791,000.00	(85,427,000.00)	(134,617,741.25)	69,620,622.35
US91282CFA45	UNITED STATES OF AMERICA NOTES FIXED 3%	112,150,800.00	(125,491,000.00)	(111,988,513.81)	109,600,928.51
US9128285C00	UNITED STATES OF AMERICA NOTES FIXED 3%	5,000,000.00	(96,085,800.00)	(4,988,688.63)	76,067,620.00
ZS10CZM	UNITED STATES OF AMERICA NOTES FIXED 3.125%	8,325,055.55	(10,400,000.00)	(8,325,055.55)	-
US9128285M81	UNITED STATES OF AMERICA NOTES FIXED 3.125%	18,000,000.00	(8,325,055.55)	(18,134,603.07)	8,325,055.55
US91282CEV90	UNITED STATES OF AMERICA NOTES FIXED 3.25%	67,450,000.00	(26,200,000.00)	(68,137,965.30)	-
US91282CEW73	UNITED STATES OF AMERICA NOTES FIXED 3.25%	158,083,000.00	(53,192,000.00)	(159,561,066.65)	30,139,759.73
ZS101KW	UNITED STATES OF AMERICA NOTES VARIABLE	20,500,000.00	(148,482,000.00)	(20,500,000.00)	126,925,079.03
US912820W785	UNITED STATES OF AMERICA NOTES ZERO CPN	93,600,000.00	(20,500,000.00)	(88,225,488.00)	20,500,000.00
			(21,920,000.00)		-

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US9129091081	UNITED STATES STEEL CORP COMMON STOCK USD 1	11,477.00		(212,002.20)	
			(11,315.00)		249,202.23
US912803BW22	UNITED STATES TREAS BD STRIPPED PRIN PMT	11,010,000.00		(8,925,587.00)	
			(30,230,000.00)		-
US912810SA79	UNITED STATES TREAS BDS 3.0% DUE 02-15-2	50,644,000.00		(41,230,541.00)	
			(50,644,000.00)		41,056,211.00
US912810RG58	UNITED STATES TREAS BDS 3.375 05-15-2044	17,600,000.00		(14,996,166.00)	
			(14,100,000.00)		12,113,687.00
US912810TL26	UNITED STATES TREAS BDS DTD 11/15/2022	18,706,000.00		(19,720,004.00)	
			(477,000.00)		525,893.00
US912810SC36	UNITED STATES TREAS BDS DTD	65,862,000.00		(59,205,467.00)	
			(65,862,000.00)		59,131,083.00
US912796ZM41	UNITED STATES TREAS BILLS 0% TBILL	8,820,000.00		(8,714,867.00)	
			(7,000,000.00)		6,932,003.00
US912796U492	UNITED STATES TREAS BILLS 0%	2,300,000.00		(2,297,062.00)	
			(4,100,000.00)		4,099,446.00
US912796S348	UNITED STATES TREAS BILLS 01-26-2023	13,500,000.00		(13,375,575.00)	
			(13,500,000.00)		13,414,855.00
US912796YD50	UNITED STATES TREAS BILLS 10-11-2022	3,000,000.00		(2,994,213.00)	
			(3,000,000.00)		3,000,000.00
US912796N968	UNITED STATES TREAS BILLS 11-03-2022	28,915,000.00		(28,736,293.00)	
			(28,915,000.00)		27,090,178.00
US912796YQ63	UNITED STATES TREAS BILLS 11-15-2022	2,850,000.00		(2,842,424.00)	
			(2,850,000.00)		2,850,000.00
US912796YA12	UNITED STATES TREAS BILLS DTD 0% TBILL	16,870,000.00		(16,694,095.00)	
			(16,870,000.00)		16,721,219.00
US912796W621	UNITED STATES TREAS BILLS DTD 0%	41,825,000.00		(41,552,760.00)	
			(41,825,000.00)		41,639,769.00
US912810SG40	UNITED STATES TREAS BONDS 1.0%	3,200,000.00		(3,288,445.00)	
			(1,600,000.00)		1,634,579.00
US91282CBA80	UNITED STATES TREAS NTS .125% DUE	5,000,000.00		(4,767,790.00)	
			(25,000,000.00)		8,703,771.00
US91282CDB46	UNITED STATES TREAS NTS .5% 10-15-2024	8,000,000.00		(7,480,964.00)	
			(18,700,000.00)		-
US91282CDL28	UNITED STATES TREAS NTS 1.5% DUE	5,191,000.00		(4,578,429.00)	
			(23,900,000.00)		-
US912828X703	UNITED STATES TREAS NTS 2.0% 04-30-2024	5,000,000.00		(4,848,064.00)	
			(8,000,000.00)		-
US91282CFF32	UNITED STATES TREAS NTS 2.75% 08-15-2032	679,149,500.00		(629,133,676.00)	
			(271,206,000.00)		220,994,610.00
US9128284N73	UNITED STATES TREAS NTS 2.875% DUE	6,000,000.00		(5,749,946.00)	
			(24,405,000.00)		2,211,759.00
US91282CFJ53	UNITED STATES TREAS NTS 3.125% DUE	12,992,000.00		(12,867,786.00)	
			(8,060,000.00)		7,768,848.00
US91282CFL00	UNITED STATES TREAS NTS 3.875%	15,608,000.00		(15,540,902.00)	
			(10,554,000.00)		10,444,822.00
US91282CDM01	UNITED STATES TREAS NTS 30/11/2023 .5%	5,000,000.00		(4,798,454.00)	
			(31,400,000.00)		9,970,559.00
US912828ZF00	UNITED STATES TREAS NTS DTD 03/31/2020	3,000,000.00		(2,757,549.00)	
			(12,700,000.00)		-
US912828XT22	UNITED STATES TREAS NTS DTD 05/31/2017	6,000,000.00		(5,811,114.00)	
			(13,500,000.00)		-
US9128285D82	UNITED STATES TREAS NTS DTD 09/30/2018	3,000,000.00		(2,967,080.00)	
			(13,000,000.00)		4,936,507.00
US91282CFT36	UNITED STATES TREAS NTS DTD 10/31/2022	14,680,000.00		(14,602,866.00)	
			(6,602,000.00)		6,593,461.00
US91282CFZ95	UNITED STATES TREAS NTS DTD 11/30/2022	78,204,000.00		(78,511,642.00)	
			(50,344,500.00)		50,385,040.00
US91282CFY21	UNITED STATES TREAS NTS DTD 3.875% 11-30	17,783,000.00		(17,905,774.00)	
			(2,928,000.00)		2,967,738.00
US91282CFE66	UNITED STATES TREAS NTS FIXED 3.125% DUE	197,107,000.00		(196,054,890.00)	
			(185,062,000.00)		161,634,114.00
US91282CFG15	UNITED STATES TREAS NTS FIXED 3.25% DUE	63,673,000.00		(63,204,040.00)	
			(56,623,000.00)		56,010,217.00
US9128286X38	UNITED STATES TREAS NTS T NOTE 2.125% 05	4,000,000.00		(3,769,545.00)	
			(7,100,000.00)		-
US9128334T44	UNITED STATES TREAS SEC STRIPPED INT PMT	31,000,000.00		(21,314,670.00)	
			(89,435,000.00)		-
US912833LQ14	UNITED STATES TREAS SEC STRIPPED INT PMT	91,835,000.00		(87,106,416.00)	
			(72,300,000.00)		-
US9128334W72	UNITED STATES TREAS SEC STRIPPED INT PMT	94,565,000.00		(62,260,974.00)	
			(130,740,000.00)		62,597,041.00
US9128334X55	UNITED STATES TREAS SEC STRIPPED INT PMT	23,295,000.00		(15,108,671.00)	
			(61,995,000.00)		-
US9128337T17	UNITED STATES TREAS SEC STRIPPED INT PMT	37,375,000.00		(25,771,608.00)	
			(175,366,000.00)		-
US9128337Q77	UNITED STATES TREAS SEC STRIPPED INT PMT	13,625,000.00		(10,341,784.00)	
			(100,575,000.00)		-
US912833X968	UNITED STATES TREAS SEC STRIPPED INT PMT	27,250,000.00		(18,002,985.00)	
			(54,095,000.00)		16,037,725.00
US9128334Y39	UNITED STATES TREAS SEC STRIPPED INT PMT	62,420,000.00		(41,765,846.00)	
			(16,391,000.00)		-
US9128335B27	UNITED STATES TREAS SEC STRIPPED INT PMT	61,685,000.00		(37,194,859.00)	
			(3,650,000.00)		-
US9128337U89	UNITED STATES TREAS SEC STRIPPED INT PMT	60,000,000.00		(38,154,000.00)	
			(118,015,000.00)		29,720,448.00
US9128337S34	UNITED STATES TREAS SEC STRIPPED INT PMT	22,485,000.00		(15,151,742.00)	
			(57,064,000.00)		-
US91282CCL37	UNITED STS TREAS NTS .25% DUE 07-15-2024	5,000,000.00		(4,691,618.00)	

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2022

SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(16,700,000.00)		-
US91282CBE03	UNITED STS TREAS NTS DTD	6,000,000.00		(5,703,770.00)	
US91282CAP68	UNITED STS TREAS NTS UNITED STS TREAS	4,000,000.00	(19,900,000.00)	(3,837,513.00)	5,339,669.00
US91282CAD39	UNITED STS TREAS NTS UNITED STS TREAS	4,000,000.00	(24,180,000.00)	(3,416,576.00)	8,698,292.00
US91307C1027	UNITED THERAPEUTICS CORP COMMON STOCK USD 0.01	3,187.00	(13,500,000.00)	(710,871.31)	-
US91324PDT66	UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	140,000.00	(2,615.00)	(107,467.00)	587,739.47
US91324PDF62	UNITEDHEALTH GROUP 3.75% 10-15-2047	165,000.00	(4,658,000.00)	(130,296.00)	-
US91324PEN87	UNITEDHEALTH GROUP 5.15% DUE 10-15-2025	1,170,000.00	(884,000.00)	(1,169,895.00)	-
US91324PER91	UNITEDHEALTH GROUP 5.35% DUE 02-15-2033	4,588,000.00	(1,170,000.00)	(4,571,161.00)	1,186,919.00
US91324PE574	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	14,930,000.00	(595,000.00)	(15,042,551.00)	617,705.00
US91324PET57	UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	6,226,000.00	(880,000.00)	(6,196,078.00)	898,962.00
US91324PAX06	UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	250,000.00	(2,026,000.00)	(276,672.00)	2,127,840.00
US91324PBK75	UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	115,000.00	(697,000.00)	(123,464.00)	-
US91324PDL31	UNITEDHEALTH GROUP FIXED 4.25% DUE	1,325,000.00	(210,000.00)	(1,084,005.00)	-
US91324PEQ19	UNITEDHEALTH GROUP FIXED 5.3% DUE	4,618,000.00	(1,865,000.00)	(4,613,617.00)	440,695.00
US91324PDZ27	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 2.9%	725,000.00	(270,000.00)	(521,627.25)	283,209.00
US91324PEE88	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 3.05%	9,449,000.00	(4,363,000.00)	(7,640,472.96)	1,740,008.82
US91324PEA66	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 3.125%	150,000.00	(10,295,000.00)	(132,399.00)	3,924,484.64
US91324PEF53	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 3.25%	3,638,000.00	(1,985,000.00)	(3,154,641.29)	134,211.00
US91324PDU30	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 3.7%	665,000.00	(10,968,000.00)	(650,014.95)	5,894,419.06
US91324PEG37	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 3.7%	6,090,000.00	(692,000.00)	(6,084,464.40)	-
US91324PCP53	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 3.75%	2,275,000.00	(5,195,000.00)	(2,323,503.00)	3,969,301.00
US91324PDK57	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 3.85%	975,000.00	(2,275,000.00)	(1,007,693.65)	2,289,037.00
US91324PCA84	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 3.95%	325,000.00	(690,000.00)	(299,311.00)	-
US91324PEH10	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 4%	6,692,000.00	(903,000.00)	(6,667,841.88)	-
US91324PCX87	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 4.2%	145,000.00	(6,425,000.00)	(161,724.80)	6,437,962.18
US91324PEJ75	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 4.2%	7,851,000.00	(215,000.00)	(7,853,206.17)	236,906.35
US91324PCD24	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 4.25%	170,000.00	(4,951,000.00)	(158,807.20)	3,441,915.70
US91324PCZ36	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 4.25%	565,000.00	(500,000.00)	(570,940.70)	114,965.00
US91324PBW14	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 4.375%	210,000.00	(1,800,000.00)	(228,738.30)	-
US91324PCQ37	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 4.625%	305,000.00	(993,000.00)	(315,924.73)	-
US91324PBU57	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 4.625%	230,000.00	(2,024,000.00)	(235,717.80)	670,244.26
US91324PCR10	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 4.75%	1,090,000.00	(761,000.00)	(1,272,015.15)	-
US91324PEK49	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 4.75%	21,997,000.00	(3,775,000.00)	(21,908,853.54)	541,895.95
US91324PEL22	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 4.95%	5,080,000.00	(18,265,000.00)	(5,068,358.95)	10,375,597.04
US91324PBN15	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 5.7%	180,000.00	(4,695,000.00)	(218,545.20)	3,949,640.55
US91324PBE16	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 6.625%	180,000.00	(286,000.00)	(261,964.80)	105,417.60
US91324P1021	UNITEDHEALTH GROUP INC COMMON STOCK USD 0.01	15,938.00	(720,000.00)	(7,684,238.52)	256,557.60
US91332U1016	UNITY SOFTWARE INC COMMON STOCK USD 0.000005	7,105.00	(28,497.00)	(353,750.46)	14,254,192.32
US913366KV11	UNIV CALIF REGTS MED CTR POOLED REV TAXABLE BDS	5,290,000.00	(5,594.00)	(5,290,000.00)	285,308.09
US913366KW93	UNIV CALIF REGTS MED CTR POOLED REV TAXABLE BDS	570,000.00	(1,765,000.00)	(570,000.00)	-
US914886AC07	UNIV SOUTHN CAL 3.841% DUE 10-01-2047	330,000.00	(160,000.00)	(274,256.00)	-
US91336L1070	UNIVAR SOLUTIONS INC COMMON STOCK USD 0.01	7,262.00	(187,000.00)	(210,988.91)	-
US91347P1057	UNIVERSAL DISPLAY CORP COMMON STOCK USD 0.01	720.00	(14,512.00)	(78,026.40)	366,875.62
US9139031002	UNIVERSAL HEALTH SERVICES INC COMMON STOCK USD	1,124.00	(3,948.00)	(115,727.04)	421,062.40
			(1,917.00)		198,641.85

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
NL00150013Q4	UNIVERSAL MUSIC GR EUR10.00 04/11/2022	1,748.00		-	
			(1,748.00)		-
US91412HGF47	UNIVERSITY CALIF REVS TAXABLE GEN BDS 2020 BG	1,600,000.00		(1,449,557.75)	
			(590,000.00)		-
US914455UH17	UNIVERSITY MICH UNIV REVS TAXABLE GEN REV BDS	845,000.00		(845,000.00)	
			(845,000.00)		843,428.30
US914455UJ72	UNIVERSITY MICH UNIV REVS TAXABLE GEN REV BDS	2,720,000.00		(2,720,000.00)	
			(773,000.00)		-
US914455UK46	UNIVERSITY MICH UNIV REVS TAXABLE REGENTS GEN BDS	1,040,000.00		(1,040,000.00)	
			(720,000.00)		586,306.60
US914460WT30	UNIVERSITY MINN TAXABLE GO BDS 2022 19/APR/2022	330,000.00		(330,000.00)	
			(100,000.00)		-
US914453AA36	UNIVERSITY OF MIAMI CALLABLE BOND FIXED 4.063%	3,327,000.00		(3,232,507.30)	
			(1,040,000.00)		394,480.68
US914886AF38	UNIVERSITY OF SOUTHERN CALIFORNIA CALLABLE BOND	180,000.00		(142,920.00)	
			(180,000.00)		144,185.00
US91529YAN67	UNUM GROUP CALLABLE NOTES FIXED 4% 15/JUN/2029 USD	175,000.00		(165,137.00)	
			(1,215,000.00)		722,007.00
US91529YAR71	UNUM GROUP CALLABLE NOTES FIXED 4.125% 15/JUN/2051	2,201,000.00		(1,860,500.65)	
			(5,106,000.00)		319,701.15
US91529Y1064	UNUM GROUP COMMON STOCK USD 0.1	18,181.00		(688,985.97)	
			(14,127.00)		522,756.69
NL0015000IY2	UNVL MUSIC GROUP EUR10.00	68.00		(1,540.00)	
			(4,315.00)		106,106.00
US90320BAA70	UPC BROADBAND FINCO BV CALLABLE NOTES FIXED 4.875%	645,000.00		(611,137.50)	
			(3,345,000.00)		1,772,025.00
FI0009005987	UPM-KYMMENE CORP NPV	25.00		(906.00)	
			(653.00)		22,101.00
US91680M1071	UPSTART HOLDINGS INC COMMON STOCK USD 0.0001	2,241.00		(150,864.66)	
			(2,241.00)		147,265.99
TYM2COM	US 10YR NOTE (CBT) BOND 21/JUN/2022 TYM2 COMDTY	4,124.00		(303,182,971.87)	
			(4,124.00)		(99,135,905.68)
TYU2COM	US 10YR NOTE (CBT) BOND 21/SEP/2022 TYU2 COMDTY	2,130.00		(88,348,758.52)	
			(2,646.00)		(201,253,477.63)
TYH2COM	US 10YR NOTE (CBT) BOND 22/MAR/2022 TYH2 COMDTY	2,004.00		(177,742,863.16)	
			(2,263.00)		174,562,459.89
UXYM2CO	US 10YR ULTRA FUT BOND 21/JUN/2022 UXYM2 COMDTY	5,327.00		(334,937,417.06)	
			(5,327.00)		51,714,355.90
UXYU2CO	US 10YR ULTRA FUT BOND 21/SEP/2022 UXYU2 COMDTY	2,241.00		(92,928,203.03)	
			(2,854.00)		(21,146,982.12)
UXYH2CO	US 10YR ULTRA FUT BOND 22/MAR/2022 UXYH2 COMDTY	3,016.00		(252,219,175.60)	
			(2,583.00)		229,068,811.94
TUM2COM	US 2YR NOTE (CBT) BOND 30/JUN/2022 TUM2 COMDTY	2,201.00		(107,673,281.96)	
			(2,201.00)		251,541,107.47
TUU2COM	US 2YR NOTE (CBT) BOND 30/SEP/2022 TUU2 COMDTY	2,080.00		(131,934,839.94)	
			(1,917.00)		42,085,166.92
TUH2COM	US 2YR NOTE (CBT) BOND 31/MAR/2022 TUH2 COMDTY	599.00		(51,773,557.02)	
			(1,258.00)		270,249,547.71
FVM2COM	US 5YR NOTE (CBT) BOND 30/JUN/2022 FVM2 COMDTY	8,561.00		(281,530,543.80)	
			(8,561.00)		419,915,089.78
FVU2COM	US 5YR NOTE (CBT) BOND 30/SEP/2022 FVU2 COMDTY	5,794.00		(137,961,749.17)	
			(3,418.00)		(44,348,762.84)
FVH2COM	US 5YR NOTE (CBT) BOND 31/MAR/2022 FVH2 COMDTY	2,895.00		(247,117,579.00)	
			(6,398.00)		454,759,598.53
US903436AA15	US AIRWAYS 2011-1 CLASS A PASS THROUGH TRUST	1,735,423.50		(1,748,439.18)	
			(1,011,058.00)		-
US91159HJC51	US BANCORP CALLABLE MEDIUM TERM NOTE VARIABLE	17,745,000.00		(17,720,592.00)	
			(17,070,000.00)		16,192,167.03
US91159HJF82	US BANCORP CALLABLE MEDIUM TERM NOTE VARIABLE	7,464,000.00		(7,464,000.00)	
			(5,034,000.00)		1,882,848.00
US91159HJG65	US BANCORP CALLABLE MEDIUM TERM NOTE VARIABLE	9,050,000.00		(9,056,423.15)	
			(7,850,000.00)		5,840,883.00
US9029733048	US BANCORP COMMON STOCK USD 0.01	25,594.00		(1,175,230.52)	
			(49,134.00)		2,373,686.84
US9120081099	US FOODS HOLDING CORP COMMON STOCK USD 0.01	3,681.00		(104,871.69)	
			(5,879.00)		174,134.41
USM2COM	US LONG BOND(CBT) BOND 21/JUN/2022 USM2 COMDTY	2,703.00		(234,079,011.57)	
			(2,703.00)		(64,127,781.36)
USU2COM	US LONG BOND(CBT) BOND 21/SEP/2022 USU2 COMDTY	1,237.00		(41,858,751.06)	
			(1,392.00)		(120,261,399.37)
USH2COM	US LONG BOND(CBT) BOND 22/MAR/2022 USH2 COMDTY	1,954.00		(279,372,895.59)	
			(1,318.00)		157,702,335.79
US912810QH41	US TREAS BDS 4.375 DUE 05-15-2040 REG	820,000.00		(848,285.00)	
			(638,000.00)		758,422.00
US912810FG86	US TREAS BDS USD1000	911,000.00		(953,321.00)	
			(3,100,000.00)		-
US912834KV90	US TREAS SEC 0 DUE 11-15-2041	6,145,000.00		(2,776,803.00)	
			(18,005,000.00)		-
US91282CFH97	US TREASURY N/B 3.125% DUE 08-31-2027	109,994,800.00		(108,366,707.00)	
			(98,134,800.00)		95,401,712.00
US912828G385	US TREASURY N/B	7,000,000.00		(6,764,320.00)	
			(21,400,000.00)		-
WNM2COM	US ULTRA BOND CBT BOND 21/JUN/2022 WNM2 COMDTY	8,190.00		(367,364,581.94)	
			(8,190.00)		632,904,535.61
WNU2COM	US ULTRA BOND CBT BOND 21/SEP/2022 WNU2 COMDTY	6,521.00		(212,829,796.07)	
			(4,777.00)		124,858,417.55
WNH2COM	US ULTRA BOND CBT BOND 22/MAR/2022 WNH2 COMDTY	3,367.00		(317,870,799.23)	
			(4,065.00)		497,909,674.28
US90327QD891	USAA CAPITAL CORP CALLABLE MEDIUM TERM NOTE FIXED	2,241,000.00		(2,233,671.93)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(2,241,000.00)		2,232,327.33
JP3944130008	USS CO LTD COMMON STOCK JPY	8,500.00		(152,206.70)	
			(4,562.00)		71,927.00
US912828ZW33	UTD STATES TREAS .25% DUE 06-30-2025	6,000,000.00		(5,432,833.00)	
			(15,900,000.00)		-
US9128282N91	UTD STATES TREAS 2.125% DUE 07-31-2024	5,000,000.00		(4,840,251.00)	
			(4,700,000.00)		-
US912803GD95	UTD STATES TREAS BD STRIPPED PRIN DTD	63,710,000.00		(29,305,399.00)	
			(26,090,000.00)		11,377,849.00
US912803GH00	UTD STATES TREAS BD STRIPPED PRIN DTD	73,000,000.00		(23,064,558.00)	
			(32,000,000.00)		10,003,999.00
US912803FU20	UTD STATES TREAS ZERO CPN 0% DUE	37,745,000.00		(18,070,736.00)	
			(37,745,000.00)		18,790,216.00
US913017CP20	UTD TECHNOLOGIES 4.05% DUE 05-04-2047	160,000.00		(120,632.00)	
			(726,000.00)		-
US9182381098	UWM HOLDINGS CORP COMMON STOCK USD 0.0001	1,131.00		(3,675.75)	
			(1,131.00)		3,675.75
US927804FB53	VA ELEC & PWR CO 6% DUE 05-15-2037	260,000.00		(280,862.00)	
			(1,821,000.00)		-
US91879Q1094	VAIL RESORTS INC COMMON STOCK USD 0.01	1,980.00		(444,814.40)	
			(1,816.00)		412,005.38
US91911TAH68	VALE OVERSEAS LTD CALLABLE NOTES FIXED 6.875%	2,115,000.00		(2,440,795.00)	
			(5,415,000.00)		5,132,851.66
US91911TAK97	VALE OVERSEAS LTD CALLABLE NOTES FIXED 6.875%	1,270,000.00		(1,422,104.50)	
			(4,488,000.00)		4,195,486.85
FR0013176526	VALEO COMMON STOCK EUR 1	444.00		(13,943.77)	
			(3,541.00)		61,429.57
US91913YBC30	VALERO ENERGY CORP CALLABLE NOTES FIXED 2.8%	1,429,000.00		(1,249,408.73)	
			(6,886,000.00)		4,558,141.81
US91913YBD13	VALERO ENERGY CORP CALLABLE NOTES FIXED 3.65%	150,000.00		(143,130.00)	
			(9,284,000.00)		6,204,848.63
US91913YBE95	VALERO ENERGY CORP CALLABLE NOTES FIXED 4%	7,248,000.00		(6,479,533.28)	
			(4,997,000.00)		1,781,353.83
US91913Y1001	VALERO ENERGY CORP COMMON STOCK USD 0.01	11,757.00		(1,258,083.16)	
			(17,155.00)		1,894,040.03
US9202531011	VALMONT INDUSTRIES INC COMMON STOCK USD 1	347.00		(77,446.93)	
			(554.00)		135,265.93
US92047W1018	VALVOLINE INC COMMON STOCK USD 0.01	9,653.00		(300,187.90)	
			(11,484.00)		339,068.41
US92206C8139	VANGUARD LONG-TERM CORPORATE BOND ETF ETP USD	33,565.00		(3,148,289.59)	
			(580,999.00)		48,594,488.12
US9224751084	VEEVA SYSTEMS INC COMMON STOCK USD 0.00001	2,191.00		(406,277.13)	
			(5,466.00)		1,001,380.88
US92276F1003	VENTAS INC REIT USD 0.25	6,408.00		(310,571.40)	
			(45,113.00)		2,450,849.03
US92277GAJ67	VENTAS REALTY LP CALLABLE NOTES FIXED 3.25%	200,000.00		(189,632.00)	
			(1,345,000.00)		840,500.00
FR0000124141	VEOLIA ENVIRONNEME EUR5	33.00		(843.00)	
			(779.00)		17,332.00
AT0000746409	VERBUND AG CLASS'A'NPV	77.00		(7,430.00)	
			(171.00)		15,231.00
US92343E1029	VERISIGN INC COMMON STOCK USD 0.001	2,303.00		(400,190.04)	
			(3,508.00)		634,679.83
US92345YAG17	VERISK ANALYTICS INC CALLABLE NOTES FIXED 3.625%	1,648,000.00		(1,350,267.82)	
			(4,034,000.00)		184,363.41
US92345Y1064	VERISK ANALYTICS INC COMMON STOCK USD 0.001	2,531.00		(417,944.03)	
			(4,129.00)		719,167.10
US92343VCV45	VERIZON 4.272% DUE 01-15-2036	255,000.00		(251,563.00)	
			(13,734,000.00)		-
US92343VFU35	VERIZON COMMUNICATIONS INC 2.875% DUE	580,000.00		(350,743.00)	
			(2,723,000.00)		-
US92343VBG86	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED	2,115,000.00		(1,927,775.20)	
			(1,711,000.00)		1,038,585.20
US92343VCQ59	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED	480,000.00		(547,761.60)	
			(2,370,000.00)		1,513,645.70
US92343VFR06	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED	2,158,000.00		(1,676,266.18)	
			(3,467,000.00)		1,000,397.28
US92343VFT61	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED	510,000.00		(375,454.40)	
			(5,978,000.00)		1,285,447.75
US92343VFW90	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED	235,000.00		(166,183.00)	
			(12,154,000.00)		4,455,440.40
US92343VGB45	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED	4,040,000.00		(3,340,093.90)	
			(18,345,000.00)		8,372,023.65
US92343VGC28	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED	1,260,000.00		(1,136,149.00)	
			(18,594,000.00)		10,193,600.63
US92343VGJ70	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED	11,335,000.00		(9,738,046.92)	
			(17,945,000.00)		12,112,057.79
US92343VGK44	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED	8,759,000.00		(8,008,946.34)	
			(12,498,000.00)		6,119,422.43
US92343VGL27	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED	1,420,000.00		(1,132,208.60)	
			(749,000.00)		173,707.60
US92343VGM00	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED	195,000.00		(175,443.45)	
			(21,648,000.00)		21,322,225.21
US92343VGN82	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED	24,150,000.00		(22,984,315.86)	
			(21,860,000.00)		14,505,735.41
US92343VGP31	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED	2,505,000.00		(2,437,526.20)	
			(1,919,000.00)		1,293,657.40
US92343VEU44	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED	650,000.00		(630,474.00)	
			(230,000.00)		-

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US92343VFD10	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 4%	315,000.00		(317,469.60)	558,188.00
US92343V1044	VERIZON COMMUNICATIONS INC COMMON STOCK USD 0.1	79,454.00	(1,960,000.00)	(4,045,150.23)	
US92344GAM87	VERIZON COMMUNICATIONS INC NOTES FIXED 7.75%	970,000.00	(137,482.00)	(1,166,939.10)	6,434,160.11
US92348KAZ66	VERIZON MASTER TR 3.67% DUE 01-22-2029	1,266,000.00	(1,380,000.00)	(1,265,934.00)	-
US92348KAV52	VERIZON MASTER TR SER 22-5 CL A1A STEP U	246,000.00	(251,000.00)	(245,989.00)	248,627.00
US92348KAH68	VERIZON MASTER TRUST 2022-2 A 1.53% 20/JUL/2028	743,000.00	(118,000.00)	(742,825.32)	117,493.00
US92348AAC99	VERIZON OWNER TRUST 2019-C 2019-C B 2.06%	296,000.00	(369,000.00)	(293,953.44)	365,324.41
US92532F1003	VERTEX PHARMACEUTICALS INC COMMON STOCK USD 0.01	4,082.00	(142,000.00)	(1,103,188.54)	-
US92537N1081	VERTIV HOLDINGS CO	11,740.00	(8,680.00)	(179,145.43)	2,387,703.51
DK0061539921	VESTAS WIND SYSTEMS A/S COMMON STOCK DKK 0.2	1,670.00	(14,758.00)	(50,188.96)	172,822.54
US9182041080	VF CORP COMMON STOCK USD 0	5,527.00	(45,691.00)	(256,940.91)	992,477.97
US92553PAU66	VIACOM INC NEW 5.85% DUE 09-01-2043	804,000.00	(8,578.00)	(658,785.00)	392,167.63
US92552V1008	VIASAT INC COMMON STOCK USD 0.0001	1,166.00	(3,990,000.00)	(36,239.28)	-
US92556VAE65	VIATRIS INC CALLABLE NOTES FIXED 3.85% 22/JUN/2040	205,000.00	(1,865.00)	(176,666.95)	62,105.28
US92556VAF31	VIATRIS INC CALLABLE NOTES FIXED 4% 22/JUN/2050	560,000.00	(4,352,000.00)	(535,145.45)	2,232,386.55
US92556V1061	VIATRIS INC COMMON STOCK USD	19,349.00	(2,146,000.00)	(205,174.40)	1,052,163.10
US9256521090	VICI PROPERTIES INC REIT	15,204.00	(31,130.00)	(456,726.56)	323,936.85
US92564RAJ41	VICI PROPERTIES LP / VICI NOTE CO INC CALLABLE	1,800,000.00	(19,090.00)	(1,986,750.00)	598,660.13
US92564RAH84	VICI PROPERTIES LP / VICI NOTE CO INC CALLABLE	600,000.00	(600,000.00)	(650,666.09)	-
US925650AB99	VICI PROPERTIES LP CALLABLE NOTES FIXED 4.75%	7,654,000.00	(200,000.00)	(7,616,176.78)	-
US925650AC72	VICI PROPERTIES LP CALLABLE NOTES FIXED 4.95%	1,600,000.00	(7,654,000.00)	(1,596,336.00)	3,704,668.28
US925650AD55	VICI PROPERTIES LP CALLABLE NOTES FIXED 5.125%	9,574,000.00	(1,260,000.00)	(9,540,497.51)	1,063,197.00
US925650AE39	VICI PROPERTIES LP CALLABLE NOTES FIXED 5.625%	3,836,000.00	(8,374,000.00)	(3,783,026.80)	4,369,351.82
AU000000VCX7	VICINITY LTD REIT AUD 0	562,804.00	(2,459,000.00)	(766,577.78)	320,531.78
US9264001028	VICTORIA'S SECRET & CO COMMON STOCK USD 0.01	1,099.00	(584,816.00)	(35,596.61)	759,410.00
KYG9361H1092	VIETNAM ENTERPRISE INVESTMENTS LTD CLOSED-END FUND	12,683.00	(3,906.00)	(119,630.06)	181,541.81
US92719V1008	VIMEO INC COMMON STOCK USD 0.01	2,417.00	(29,000.00)	(16,435.60)	235,505.00
GG008YXVT888	VINACAPITAL VIETNAM OPPORTUNITY FUND LTD	13,550.00	(4,834.00)	(91,063.99)	33,230.47
FR0000125486	VINCI SA COMMON STOCK EUR 2.5	394.00	(29,000.00)	(42,363.89)	169,576.00
US92763W1036	VIPSHOP HOLDINGS LTD ADR USD 0.0001	2,599.00	(836.00)	(23,067.78)	77,140.00
US92766K1060	VIRGIN GALACTIC HOLDINGS INC COMMON STOCK USD	2,993.00	(7,595.00)	(18,197.44)	67,690.06
US927804GF58	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES	1,182,000.00	(5,986.00)	(1,150,996.14)	37,857.41
US927804GJ70	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES	3,324,000.00	(2,182,000.00)	(3,281,923.55)	1,676,276.20
US927804FL36	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES	3,460,000.00	(2,824,000.00)	(3,060,992.80)	2,651,406.64
US927804GG32	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES	1,975,000.00	(2,005,000.00)	(1,691,469.00)	-
US927804GH15	VIRGINIA ELECTRIC AND POWER CO CALLABLE NOTES	2,020,000.00	(650,000.00)	(2,013,697.60)	-
US9282541013	VIRTU FINANCIAL INC COMMON STOCK USD 0.00001	1,560.00	(2,020,000.00)	(36,691.20)	2,018,768.00
US92841M1018	VIRTUS EQUITY & CONVERTIBLE IN CLOSED-END FUND USD	42,901.00	(10,634.00)	(1,086,851.01)	236,670.88
US92826CAN20	VISA INC CALLABLE NOTES FIXED 1.1% 15/FEB/2031 USD	850,000.00	(71,205.00)	(675,597.00)	1,646,824.00
US92826CAF95	VISA INC CALLABLE NOTES FIXED 4.3% 14/DEC/2045 USD	1,172,000.00	(850,000.00)	(1,429,539.26)	-
US92826C8394	VISA INC COMMON STOCK USD 0.0001	33,402.00	(13,688,000.00)	(6,593,658.64)	10,929,108.26
US92840M1027	VISTRA CORP COMMON STOCK USD 0.01	12,526.00	(54,676.00)	(286,206.01)	10,999,782.15
US92840VAL62	VISTRA OPERATIONS CO LLC CALLABLE NOTES FIXED	4,445,000.00	(15,571.00)	(4,444,241.60)	368,679.35
US92840VAD47	VISTRA OPERATIONS CO LLC CALLABLE NOTES FIXED	1,785,000.00	(4,445,000.00)	(1,806,125.00)	1,819,625.00
US92852LAC37	VITERRA FINANCE BV CALLABLE NOTES FIXED 4.9%	498,000.00	(3,663,000.00)	(496,147.44)	-

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(498,000.00)		469,522.00
US928563AG03	VMWARE INC .6% 08-15-2023	1,750,000.00		(1,695,418.00)	
US928563AF20	VMWARE INC 4.7% DUE 05-15-2030 BEO	1,925,000.00	(5,932,000.00)	(1,819,143.00)	3,426,062.00
US928563AL97	VMWARE INC CALLABLE NOTES FIXED 2.2% 15/AUG/2031	13,461,000.00	(737,000.00)	(12,560,778.15)	35,602.00
US9285634021	VMWARE INC COMMON STOCK USD 0.01	3,610.00	(9,590,000.00)	(423,330.50)	2,154,498.80
GB00BH4HKS39	VODAFONE GROUP ORD USD0.2095238	1,413.00	(11,168.00)	(1,444.00)	1,335,480.62
US92857W3088	VODAFONE GROUP PLC ADR USD	89,987.00	(34,873.00)	(1,524,655.96)	46,911.00
US92857WBU36	VODAFONE GROUP PLC CALLABLE NOTES FIXED 4.25%	2,713,000.00	(89,987.00)	(2,655,438.01)	1,470,601.51
US92857WBD11	VODAFONE GROUP PLC CALLABLE NOTES FIXED 4.375%	455,000.00	(6,692,000.00)	(416,202.15)	3,360,864.76
US92857WBS89	VODAFONE GROUP PLC CALLABLE NOTES FIXED 4.875%	1,555,000.00	(1,323,000.00)	(1,433,569.00)	248,244.00
US92857WBL37	VODAFONE GROUP PLC CALLABLE NOTES FIXED 5%	98,000.00	(9,560,000.00)	(113,800.54)	8,985,743.08
US92857WBM10	VODAFONE GROUP PLC CALLABLE NOTES FIXED 5.25%	1,300,000.00	(952,000.00)	(1,279,766.50)	352,903.38
DE0007664005	VOLKSWAGEN AG ORD NPV	15.00	(3,897,000.00)	(2,423.00)	2,506,899.20
DE0007664039	VOLKSWAGEN AG PREFERENCE EUR 0	113.00	(44.00)	(15,315.88)	8,093.00
US92868AAC99	VOLKSWAGEN AUTO LEASE TRUST 2022-A 2022-A A3 3.44%	233,000.00	(14,258.00)	(232,981.45)	2,014,202.71
US92868AAD72	VOLKSWAGEN AUTO LEASE TRUST 2022-A 2022-A A4 3.65%	443,000.00	(112,000.00)	(442,917.51)	-
US928668BS02	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC CALLABLE	7,429,000.00	(212,000.00)	(7,424,967.26)	-
US928668BT84	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC CALLABLE	1,174,000.00	(7,429,000.00)	(1,172,473.80)	7,352,013.00
SE0000115420	VOLVO AB COMMON STOCK SEK 1.26	13,712.00	(1,174,000.00)	(258,254.65)	-
SE0000115446	VOLVO AB COMMON STOCK SEK 1.26	540.00	(6,482.00)	(9,487.64)	104,346.00
SE0016844831	VOLVO CAR AB COMMON STOCK SEK 0.02	2,307.00	(1,967.00)	(18,997.62)	31,088.00
DE000A1ML7J1	VONOVIA SE COMMON STOCK EUR	171.00	(871.00)	(5,551.98)	5,285.00
US928881AB78	VONTIER CORP CALLABLE NOTES FIXED 1.8% 01/APR/2026	3,880,000.00	(1,053.00)	(3,860,600.67)	30,934.66
US928881AD35	VONTIER CORP CALLABLE NOTES FIXED 2.4% 01/APR/2028	2,480,000.00	(3,050,000.00)	(2,473,554.39)	-
US928881AF82	VONTIER CORP CALLABLE NOTES FIXED 2.95%	1,020,000.00	(820,000.00)	(1,017,868.20)	-
US9288811014	VONTIER CORP COMMON STOCK USD 0.0001	2,822.00	(1,020,000.00)	(66,429.88)	-
US9290421091	VORNADO REALTY TRUST REIT USD 0.04	2,636.00	(19,378.00)	(74,519.72)	460,699.88
US9290891004	VOYA FINANCIAL INC COMMON STOCK USD 0.01	3,814.00	(4,393.00)	(232,993.24)	126,224.24
US92918V1098	VROOM INC COMMON STOCK USD	1,945.00	(4,221.00)	(2,334.00)	256,774.96
US9291601097	VULCAN MATERIALS CO COMMON STOCK USD 1	2,122.00	(3,890.00)	(306,989.74)	5,171.30
US91845AAA34	VZ SECURED FINANCING BV CALLABLE BOND FIXED 5%	2,500,000.00	(3,437.00)	(2,298,521.00)	527,551.69
US084423AW21	W R BERKLEY CORP CALLABLE NOTES FIXED 3.15%	580,000.00	(2,500,000.00)	(518,340.20)	2,265,882.90
US084423AV48	W R BERKLEY CORP CALLABLE NOTES FIXED 3.55%	850,000.00	(790,000.00)	(811,217.63)	101,779.00
US084423AU64	W R BERKLEY CORP CALLABLE NOTES FIXED 4%	1,322,000.00	(1,424,000.00)	(1,299,475.68)	391,651.60
US0844231029	W R BERKLEY CORP COMMON STOCK USD 0.2	7,798.50	(1,622,000.00)	(337,599.78)	688,765.00
US929903AM44	WACHOVIA CORP NOTES FIXED 5.5% 01/AUG/2035 USD	395,000.00	(9,560.00)	(395,629.05)	658,328.93
US931108AA21	WAKEMED CALLABLE NOTES FIXED 3.286% 01/OCT/2052	94,000.00	(2,072,000.00)	(94,000.00)	339,875.30
US9314271084	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD 0.01	11,453.00	(94,000.00)	(459,079.30)	-
US931142EW94	WALMART INC 3.9% DUE 09-09-2025 BEO	6,356,000.00	(18,544.00)	(6,351,551.00)	723,197.84
US931142EX77	WALMART INC 3.95% DUE	455,000.00	(6,950,000.00)	(454,017.00)	6,927,531.00
US931142EY50	WALMART INC 4.15% 09-09-2032	546,000.00	(455,000.00)	(544,318.00)	454,830.00
US931142EZ26	WALMART INC 4.5% DUE	2,008,000.00	(546,000.00)	(1,981,198.00)	551,578.00
US931142EQ27	WALMART INC CALLABLE NOTES FIXED 2.375%	3,265,000.00	(240,000.00)	(3,029,538.20)	246,357.00
US931142EU39	WALMART INC CALLABLE NOTES FIXED 2.5% 22/SEP/2041	5,150,000.00	(985,000.00)	(4,808,680.83)	-
US931142EV12	WALMART INC CALLABLE NOTES FIXED 2.65% 22/SEP/2051	4,946,000.00	(8,630,000.00)	(4,574,383.84)	5,979,296.66
			(16,781,000.00)		13,169,715.38

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
US9311421039	WALMART INC COMMON STOCK USD 0.1	22,943.00		(2,804,494.67)	
			(46,485.00)		5,972,730.37
US254687FV35	WALT DISNEY CO/THE CALLABLE NOTES FIXED 1.75%	100,000.00		(93,230.00)	
			(4,690,000.00)		4,353,229.00
US254687FX90	WALT DISNEY CO/THE CALLABLE NOTES FIXED 2.65%	4,995,000.00		(4,657,481.55)	
			(1,320,000.00)		-
US254687FM36	WALT DISNEY CO/THE CALLABLE NOTES FIXED 2.75%	98,000.00		(83,787.06)	
			(9,445,000.00)		4,607,070.39
US254687FY73	WALT DISNEY CO/THE CALLABLE NOTES FIXED 3.5%	590,000.00		(498,023.50)	
			(5,376,000.00)		1,143,886.60
US2546871060	WALT DISNEY CO/THE COMMON STOCK USD 0.01	41,524.00		(4,307,763.56)	
			(55,615.00)		5,687,091.24
US254687DZ66	WALT DISNEY CO/THE NOTES FIXED 6.2% 15/DEC/2034	480,000.00		(590,139.10)	
			(1,669,000.00)		1,231,282.60
BE0974349814	WAREHOUSES DE PAUW CVA REIT EUR 0	622.00		(22,405.49)	
			(214.00)		6,492.00
US9344231041	WARNER BROS DISCOVERY INC COMMON STOCK	85,867.00		(1,892,164.51)	
			(69,877.00)		1,006,430.91
US55903VAC72	WARNERMEDIA HOLDINGS INC CALLABLE NOTES FIXED	2,625,000.00		(2,604,430.50)	
			(2,295,000.00)		1,642,352.33
US55903VAE39	WARNERMEDIA HOLDINGS INC CALLABLE NOTES FIXED	3,018,000.00		(2,955,882.00)	
			(3,018,000.00)		2,933,506.42
US55903VAG86	WARNERMEDIA HOLDINGS INC CALLABLE NOTES FIXED	16,211,000.00		(15,742,286.45)	
			(7,512,000.00)		1,902,902.10
US55903VAJ26	WARNERMEDIA HOLDINGS INC CALLABLE NOTES FIXED	1,959,000.00		(1,807,579.10)	
			(401,000.00)		375,888.63
US55903VAL71	WARNERMEDIA HOLDINGS INC CALLABLE NOTES FIXED	28,770,000.00		(27,532,484.45)	
			(22,074,000.00)		6,577,094.36
US55903VAN38	WARNERMEDIA HOLDINGS INC CALLABLE NOTES FIXED	36,481,000.00		(34,744,053.00)	
			(17,941,000.00)		5,464,924.12
US55903VAQ68	WARNERMEDIA HOLDINGS INC CALLABLE NOTES FIXED	49,732,000.00		(47,457,070.88)	
			(32,752,000.00)		19,997,103.25
US55903VAS25	WARNERMEDIA HOLDINGS INC CALLABLE NOTES FIXED	23,490,000.00		(22,776,464.27)	
			(11,037,000.00)		6,883,633.89
US940663AD91	WASHINGTON UNIVERSITY/THE CALLABLE BOND FIXED	3,017,000.00		(3,017,000.00)	
			(2,567,000.00)		1,728,748.42
US940663AC19	WASHINGTON UNIVERSITY/THE CALLABLE BOND FIXED	1,530,000.00		(1,465,975.00)	
			(341,000.00)		-
US94106BAF85	WASTE CONNECTIONS INC 4.2% DUE	5,546,000.00		(5,530,599.00)	
			(3,046,000.00)		3,057,365.00
US94106BAE11	WASTE CONNECTIONS INC CALLABLE NOTES FIXED 3.2%	430,000.00		(429,677.50)	
			(430,000.00)		397,285.60
US94106LBR96	WASTE MANAGEMENT INC CALLABLE NOTES FIXED 2.95%	105,000.00		(83,678.70)	
			(285,000.00)		181,875.60
US94106LBS79	WASTE MANAGEMENT INC CALLABLE NOTES FIXED 4.15%	1,730,000.00		(1,727,405.00)	
			(1,730,000.00)		1,721,285.35
US94106L1098	WASTE MANAGEMENT INC COMMON STOCK USD 0.01	12,264.00		(1,841,470.63)	
			(13,575.00)		2,094,219.46
US94106LBK44	WASTE MGMT INC DEL FIXED 4.15%	1,290,000.00		(1,256,460.00)	
			(1,290,000.00)		-
US9418481035	WATERS CORP COMMON STOCK USD 0.01	961.00		(296,478.11)	
			(4,798.00)		1,495,784.09
US9426222009	WATSCO INC COMMON STOCK USD 0.5	498.00		(114,838.80)	
			(3,876.00)		1,070,735.47
US94419L1017	WAYFAIR INC- CLASS A	1,254.00		(56,392.38)	
			(1,997.00)		94,212.38
US92890HAC60	WEA FINANCE LLC / WESTFIELD UK & EUROPE FINANCE	1,890,000.00		(1,813,211.60)	
			(450,000.00)		-
IE00BL3HR700	WEATHERFORD INTERNATIONAL PLC EQUITY WRT	71.00		(31.60)	
			(71.00)		31.60
US9478901096	WEBSTER FINANCIAL CORP COMMON STOCK USD 0.01	4,499.95		(182,127.78)	
			(4,818.95)		217,446.80
US92939UAJ51	WEC ENERGY GROUP 5.15% DUE 10-01-2027	1,621,000.00		(1,617,661.00)	
			(970,000.00)		967,032.00
US92939UAH95	WEC ENERGY GROUP INC 5.0% DUE 09-27-2025	2,285,000.00		(2,283,355.00)	
			(1,585,000.00)		1,577,018.00
US92939U1060	WEC ENERGY GROUP INC COMMON STOCK USD 0.01	5,084.00		(467,918.60)	
			(8,182.00)		786,422.91
US949748GU89	WELLS FARGO & CO 4.75% DUE 12-07-2046	400,000.00		(347,214.00)	
			(2,650,000.00)		136,788.00
US949748FP04	WELLS FARGO & CO 5.375% DUE 11-02-2043	530,000.00		(486,156.00)	
			(2,798,000.00)		364,917.00
US949746RF01	WELLS FARGO & CO 5.606% DUE 01-15-2044	225,000.00		(189,652.00)	
			(4,884,000.00)		214,657.00
US95000U2A01	WELLS FARGO & CO CALLABLE MEDIUM TERM NOTE	1,084,000.00		(1,048,228.00)	
			(10,445,000.00)		2,948,971.80
US95000U2F97	WELLS FARGO & CO CALLABLE MEDIUM TERM NOTE	3,145,000.00		(2,985,897.70)	
			(8,150,000.00)		2,734,219.60
US95000U2G70	WELLS FARGO & CO CALLABLE MEDIUM TERM NOTE	1,245,000.00		(1,119,865.05)	
			(1,261,000.00)		937,174.05
US95000U2M49	WELLS FARGO & CO CALLABLE MEDIUM TERM NOTE	1,235,000.00		(1,200,945.50)	
			(5,253,000.00)		3,638,755.25
US95000U2Q52	WELLS FARGO & CO CALLABLE MEDIUM TERM NOTE	4,420,000.00		(3,568,025.55)	
			(8,284,000.00)		1,063,480.03
US95000U2U64	WELLS FARGO & CO CALLABLE MEDIUM TERM NOTE	17,541,000.00		(17,117,030.10)	
			(10,088,000.00)		3,515,272.90
US95000U2V48	WELLS FARGO & CO CALLABLE MEDIUM TERM NOTE	25,535,000.00		(25,333,408.90)	
			(20,038,000.00)		13,420,513.44
US95000U2X04	WELLS FARGO & CO CALLABLE MEDIUM TERM NOTE	5,996,000.00		(5,996,000.00)	

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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			(4,791,000.00)		4,735,428.96
US95000U2Z51	WELLS FARGO & CO CALLABLE MEDIUM TERM NOTE	26,518,000.00		(26,285,841.13)	
US95000U3A91	WELLS FARGO & CO CALLABLE MEDIUM TERM NOTE	15,387,000.00	(13,719,000.00)	(15,387,000.00)	3,502,101.65
US95000U3B74	WELLS FARGO & CO CALLABLE MEDIUM TERM NOTE	18,502,000.00	(14,023,000.00)	(18,474,265.95)	4,488,255.35
US95000U2R36	WELLS FARGO & CO CALLABLE MEDIUM TERM NOTE	6,185,000.00	(14,232,000.00)	(6,044,822.70)	4,142,502.84
US9497461015	WELLS FARGO & CO COMMON STOCK USD 1.666	66,661.00	(5,303,000.00)	(2,622,434.49)	1,671,627.00
US949748GT17	WELLS FARGO & CO MEDIUM TERM NOTE FIXED 4.4%	545,000.00	(116,293.00)	(483,942.65)	4,913,284.08
US949748GE48	WELLS FARGO & CO MEDIUM TERM NOTE FIXED 4.65%	280,000.00	(3,224,000.00)	(310,097.20)	618,207.20
US949748GK08	WELLS FARGO & CO NOTES FIXED 3.9% 01/MAY/2045 USD	910,000.00	(10,077,000.00)	(903,641.20)	2,940,122.90
US95000U3C57	WELLS FARGO & COMPANY 4.54% DUE	6,998,000.00	(1,733,000.00)	(6,998,000.00)	1,392,442.80
US95040Q1040	WELLTOWER INC	9,006.00	(5,760,000.00)	(704,860.64)	2,043,330.00
US95040QAJ31	WELLTOWER INC 3.1% DUE 01-15-2030	1,815,000.00	(12,848.00)	(1,574,643.00)	991,398.61
US95040QAP90	WELLTOWER OP LLC CALLABLE NOTES FIXED 2.75%	1,395,000.00	(221,000.00)	(1,162,577.20)	-
US95040QAR56	WELLTOWER OP LLC CALLABLE NOTES FIXED 3.85%	3,060,000.00	(2,540,000.00)	(3,058,408.80)	1,298,734.00
US95058W1009	WENDY'S CO/THE COMMON STOCK USD 0.1	12,736.00	(2,484,000.00)	(274,647.83)	1,431,810.00
US95082P1057	WESCO INTERNATIONAL INC COMMON STOCK USD 0.01	700.00	(14,598.00)	(79,506.84)	283,412.14
AU000000WES1	WESFARMERS LTD COMMON STOCK AUD 0	27,599.00	(403.00)	(891,893.22)	54,403.00
CA9528451052	WEST FRASER TIMBER CO LTD COMMON STOCK CAD 0	4,996.00	(50,547.00)	(428,201.84)	1,715,468.96
US9553061055	WEST PHARMACEUTICAL SERVICES INC COMMON STOCK USD	1,175.00	(6,489.00)	(339,022.75)	514,448.89
US9576381092	WESTERN ALLIANCE BANCORP COMMON STOCK USD 0.0001	1,576.00	(2,153.00)	(110,272.72)	663,491.45
US95790C1071	WESTERN ASSET GLOBAL CORPORATE DEFINED OPPORTUNITY	108,390.00	(2,555.00)	(1,443,661.37)	187,935.32
US95766R1041	WESTERN ASSET INFLATION-LINKED OPPORTUNITIES &	35,340.00	(97,199.00)	(413,055.67)	1,386,321.39
US958102AR62	WESTERN DIGITAL CORP CALLABLE NOTES FIXED 3.1%	2,955,000.00	(4,313.00)	(2,856,476.26)	54,364.22
US958102AM75	WESTERN DIGITAL CORP CALLABLE NOTES FIXED 4.75%	560,000.00	(8,539,000.00)	(581,566.80)	6,994,541.88
US9581021055	WESTERN DIGITAL CORP COMMON STOCK USD 0.01	4,902.00	(635,000.00)	(227,943.00)	447,781.25
US9598021098	WESTERN UNION CO/THE COMMON STOCK USD 0.01	6,229.00	(7,926.00)	(99,975.45)	362,102.22
US9297401088	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP COMMON	2,835.00	(16,445.00)	(239,897.70)	276,261.86
US96042VAB53	WESTLAKE AUTOMOBILE RECEIVABLES TRUST 2022-2	258,000.00	(4,630.00)	(257,992.70)	399,016.91
US960413AZ54	WESTLAKE CORP CALLABLE NOTES FIXED 3.125%	1,100,000.00	(124,000.00)	(803,979.00)	-
US960413BA94	WESTLAKE CORP CALLABLE NOTES FIXED 3.375%	914,000.00	(3,526,000.00)	(699,403.34)	2,534,014.95
US960413AS12	WESTLAKE CORP CALLABLE NOTES FIXED 5% 15/AUG/2046	200,000.00	(3,922,000.00)	(190,512.00)	3,054,492.62
US9604131022	WESTLAKE CORP COMMON STOCK USD 0.01	558.00	(200,000.00)	(55,180.62)	190,094.00
US961214EP44	WESTPAC BANKING CORP CALLABLE NOTES VARIABLE	2,621,000.00	(2,157.00)	(2,175,765.44)	245,257.50
US961214EX77	WESTPAC BANKING CORP CALLABLE NOTES VARIABLE	1,220,000.00	(5,440,000.00)	(980,294.40)	1,008,246.45
AU000000WBC1	WESTPAC BANKING CORP COMMON STOCK AUD 0	4,355.00	(2,109,000.00)	(66,747.62)	313,399.20
US961214FC22	WESTPAC BANKING CORP NOTES FIXED 4.043%	11,551,000.00	(66,511.00)	(11,551,000.00)	913,250.22
US961214FK48	WESTPAC BKG CORP 5.457% DUE 11-18-2027	8,477,000.00	(11,551,000.00)	(8,477,000.00)	11,503,642.76
US961214FG36	WESTPAC BKG CORP FIXED 5.405% DUE	4,870,000.00	(3,385,000.00)	(4,870,000.00)	3,499,944.00
US961214EY50	WESTPAC BKG FIXED 3.133% DUE 11-18-2041	175,000.00	(3,987,000.00)	(108,547.00)	1,451,006.00
US96145D1054	WESTROCK CO COMMON STOCK USD 0.01	16,580.00	(2,616,000.00)	(765,501.76)	998,253.00
US96208T1043	WEX INC COMMON STOCK USD 0.01	747.00	(17,893.00)	(117,749.61)	725,385.24
US962166CA07	WEYERHAEUSER CO CALLABLE NOTES FIXED 3.375%	1,685,000.00	(1,195.00)	(1,560,354.65)	187,948.97
US962166CB89	WEYERHAEUSER CO CALLABLE NOTES FIXED 4%	7,649,000.00	(1,685,000.00)	(7,377,238.29)	-
US962166BX19	WEYERHAEUSER CO CALLABLE NOTES FIXED 4%	245,000.00	(6,030,000.00)	(236,525.45)	3,841,579.59
US9621661043	WEYERHAEUSER CO REIT USD 1.25	15,669.00	(495,000.00)	(545,600.48)	91,171.00
			(23,081.00)		779,635.24

IBM PERSONAL PENSION PLAN
SCHEDULE H, Line 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
KYG9593A1040	WHARF REAL ESTATE INVESTMENT CO LTD	1,000.00		(4,800.22)	
			(2,474.00)		11,266.00
CA9628791027	WHEATON PRECIOUS METALS CORP	3,397.00		(115,615.12)	
			(6,986.00)		219,962.00
US9633201069	WHIRLPOOL CORP COMMON STOCK USD 1	954.00		(145,981.08)	
			(1,608.00)		252,715.69
BMG9618E1075	WHITE MOUNTAINS INSURANCE GROUP LTD COMMON STOCK	40.00		(48,716.80)	
			(72.00)		89,428.21
US969457B2Z8	WILLIAMS COS INC 4.65% DUE 08-15-2032	13,252,000.00		(13,210,131.00)	
			(10,252,000.00)		4,457,447.00
US969457CA67	WILLIAMS COS INC 5.3% DUE 08-15-2052	13,549,000.00		(13,279,618.00)	
			(7,725,000.00)		3,584,098.00
US969457BY52	WILLIAMS COS INC/THE CALLABLE NOTES FIXED 2.6%	885,000.00		(757,780.00)	
			(2,185,000.00)		1,831,565.30
US88339WAA45	WILLIAMS COS INC/THE CALLABLE NOTES FIXED 3.5%	6,065,000.00		(4,627,238.87)	
			(10,054,000.00)		7,382,325.73
US96949LAD73	WILLIAMS COS INC/THE CALLABLE NOTES FIXED 3.75%	5,710,000.00		(5,295,196.00)	
			(1,244,000.00)		510,170.00
US96950FAQ72	WILLIAMS COS INC/THE CALLABLE NOTES FIXED 3.9%	1,070,000.00		(1,058,422.60)	
			(4,985,000.00)		-
US969457BW96	WILLIAMS COS INC/THE CALLABLE NOTES FIXED 4.55%	2,750,000.00		(2,802,085.00)	
			(2,795,000.00)		1,182,311.00
US969457BV14	WILLIAMS COS INC/THE CALLABLE NOTES FIXED 5.75%	230,000.00		(258,329.10)	
			(1,518,000.00)		551,727.75
US9694571004	WILLIAMS COS INC/THE COMMON STOCK USD 1	33,775.00		(1,054,450.88)	
			(35,997.00)		1,136,430.88
US96950FAK03	WILLIAMS PARTNERS 5.8 DUE 11-15-2043	335,000.00		(329,838.00)	
			(3,295,000.00)		2,018,013.00
US96949LAE56	WILLIAMS PARTNERS FIXED 4.85% DUE	260,000.00		(239,112.00)	
			(440,000.00)		227,693.00
US9699041011	WILLIAMS-SONOMA INC COMMON STOCK USD 0.01	2,803.00		(338,145.53)	
			(2,461.00)		331,396.34
US970648AK73	WILLIS NORTH AMERICA INC CALLABLE NOTES FIXED	700,000.00		(577,717.00)	
			(1,255,000.00)		329,700.00
IE008DB6Q211	WILLIS TOWERS WATSON PLC	1,982.00		(388,868.40)	
			(3,377.00)		682,596.16
US9713781048	WILLSCOT MOBILE MINI HOLDINGS CORP COMMON STOCK	3,400.00		(117,304.08)	
			(1,954.00)		80,355.00
US97650W1080	WINTRUST FINANCIAL CORP COMMON STOCK USD 0	3,230.00		(280,222.50)	
			(2,402.00)		200,942.50
US976826BQ93	WISCONSIN PWR & LT CO 3.95% 09-01-2032	435,000.00		(429,876.00)	
			(175,000.00)		165,388.00
AU000000WTC3	WISETECH GLOBAL LTD COMMON STOCK AUD	18,154.00		(574,437.62)	
			(18,005.00)		707,773.69
GB00BJTRSD38	WITAN INVESTMENT TRUST PLC CLOSED-END FUND GBP 25	46,014.00		(135,885.68)	
			(97,000.00)		252,540.00
IL0011301780	WIX.COM LTD COMMON STOCK USD 0.01	889.00		(53,482.24)	
			(1,484.00)		91,773.24
US9778521024	WOLFSPEED INC COMMON STOCK USD 0.00125	1,872.00		(118,344.20)	
			(2,942.00)		238,814.29
NL0000395903	WOLTERS KLUWER EURO.12	2,054.00		(206,291.00)	
			(395.00)		38,620.00
NL00150010J5	WOLTERS KLUWERS(RIGHT 14/09/2022	1,080.00		-	
			(1,080.00)		-
AU0000224040	WOODSIDE ENERGY GROUP LTD COMMON STOCK AUD 0	57,747.82		(1,093,066.39)	
			(38,952.00)		846,357.87
AU000000WPL2	WOODSIDE PETROLEUM LTD COMMON STOCK AUD 0	160.00		(3,760.27)	
			(3,591.00)		81,519.66
US9807451037	WOODWARD INC COMMON STOCK USD 0.001455	962.00		(87,695.92)	
			(1,532.00)		141,158.92
AU000000WOW2	WOOLWORTHS GROUP LTD COMMON STOCK AUD 0	47,583.00		(1,195,771.82)	
			(33,431.00)		849,184.58
US98138HAG65	WORKDAY INC CALLABLE NOTES FIXED 3.5% 01/APR/2027	6,266,000.00		(6,264,516.26)	
			(5,941,000.00)		5,151,973.68
US98138HAH49	WORKDAY INC CALLABLE NOTES FIXED 3.7% 01/APR/2029	2,030,000.00		(1,997,504.74)	
			(2,030,000.00)		1,921,554.66
US98138HAJ05	WORKDAY INC CALLABLE NOTES FIXED 3.8% 01/APR/2032	12,351,000.00		(12,149,885.16)	
			(10,521,000.00)		6,910,748.53
US98138H1014	WORKDAY INC COMMON STOCK USD 0.001	8,160.00		(1,606,734.10)	
			(11,669.00)		1,783,398.41
US98156Q1085	WORLD WRESTLING ENTERTAIN-A	744.00		(45,398.88)	
			(1,203.00)		76,635.88
FR0011981968	WORLDLINE EURO.68	31.00		(1,207.00)	
			(272.00)		11,623.00
US92936U1097	WP CAREY INC REIT USD 0.001	3,007.00		(251,756.18)	
			(4,584.00)		385,597.28
JE0088KF9B49	WPP PLC COMMON STOCK GBP 10	59,789.00		(808,723.83)	
			(106,717.00)		1,095,201.04
US92940PAG90	WRKCO INC CALLABLE NOTES FIXED 3% 15/JUN/2033 USD	640,000.00		(552,403.20)	
			(391,000.00)		-
CA92938W2022	WSP GLOBAL INC COMMON STOCK CAD 0	1,034.00		(123,883.25)	
			(1,844.00)		224,347.00
US384802AD60	WW GRAINGER INC CALLABLE NOTES FIXED 4.2%	1,505,000.00		(1,546,268.25)	
			(1,650,000.00)		-
US3848021040	WW GRAINGER INC COMMON STOCK USD 0.5	732.00		(329,282.88)	
			(1,199.00)		581,477.51
US983024AN02	WYETH LLC CALLABLE NOTES FIXED 5.95% 01/APR/2037	295,000.00		(334,817.85)	
			(5,622,000.00)		1,373,654.35
US983024AL46	WYETH LLC CALLABLE NOTES FIXED 6% 15/FEB/2036 USD	340,000.00		(396,810.60)	

IBM PERSONAL PENSION PLAN
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SECURITY NUMBER	SECURITY DESCRIPTION	SHARES ACQUIRED	SHARES DISPOSED (475,000.00)	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION -
US98311A1051	WYNDHAM HOTELS & RESORTS INC COMMON STOCK USD 0.0	8,026.00	(6,229.00)	(541,032.35)	415,583.49
US98313RAC07	WYNN MACAU LTD 4.875% 10-01-2024	1,090,000.00	(1,490,000.00)	(917,750.00)	880,175.00
US9831341071	WYNN RESORTS LTD COMMON STOCK USD 0.01	1,623.00	(2,678.00)	(88,128.90)	156,066.71
US98387E2054	X5 RETAIL GROUP NV GDR USD	537.00	(161.00)	(13,150.61)	876.87
US98388MAD92	XCEL ENERGY INC CALLABLE NOTES FIXED 4.6%	7,059,000.00	(5,929,000.00)	(7,063,360.76)	4,002,267.12
US98389B1008	XCEL ENERGY INC COMMON STOCK USD 2.5	8,665.00	(15,216.00)	(561,742.40)	1,049,972.00
NZXROE000152	XERO LTD COMMON STOCK AUD 0	3,268.00	(3,465.00)	(167,518.22)	209,154.63
US98421M1062	XEROX HOLDINGS CORP COMMON STOCK USD 1	2,364.00	(4,728.00)	(37,729.44)	75,053.31
US983919AK78	XILINX INC CALLABLE NOTES FIXED 2.375% 01/JUN/2030	2,549,000.00	(1,615,000.00)	(2,261,315.10)	1,394,456.00
US9837931008	XPO INC COMMON STOCK USD 0.001	1,611.00	(2,541.00)	(74,943.72)	123,570.72
US98419M1009	XYLEM INC/NY COMMON STOCK USD	2,859.00	(4,636.00)	(213,881.79)	378,679.35
JP3931600005	YAKULT HONSHA CO LTD COMMON STOCK JPY	1,800.00	(4,295.00)	(102,488.44)	249,503.18
US98459HAA05	YALE NEW HAVEN 2.496% DUE 07-01-2050	95,000.00	(159,000.00)	(57,315.00)	-
US98462YAF79	YAMANA GOLD INC CALLABLE NOTES FIXED 2.63%	3,120,000.00	(2,940,000.00)	(3,042,463.36)	-
NO0010208051	YARA INTERNATIONAL ASA COMMON STOCK NOK 1.7	235.00	(28,716.00)	(11,373.54)	1,186,149.82
US98585X1046	YETI HOLDINGS INC COMMON STOCK USD 0.01	1,423.00	(2,269.00)	(61,274.38)	92,806.38
US98850P1093	YUM CHINA HOLDINGS INC COMMON STOCK USD 0.01	6,740.00	(18,315.00)	(280,855.80)	806,126.36
US9884981013	YUM! BRANDS INC COMMON STOCK USD 0	5,142.00	(14,639.00)	(581,357.74)	1,687,404.86
JP3933800009	Z HOLDINGS CORP NPV	45,600.00	(3,293.00)	(123,286.00)	9,834.00
DE000ZAL1111	ZALANDO SE	6,214.00	(3,693.00)	(199,744.25)	87,041.48
US9892071054	ZEBRA TECHNOLOGIES CORP COMMON STOCK USD 0.01	848.00	(1,383.00)	(250,880.80)	422,100.82
US98936J1016	ZENDESK INC COMMON STOCK 0.01	1,855.00	(3,027.00)	(103,954.20)	196,697.39
US98877DAC92	ZF NORTH AMERICA CAPITAL INC CALLABLE NOTES FIXED	3,510,000.00	(980,000.00)	(3,341,300.00)	-
KYG9894K1085	ZHONGSHENG GROUP H HKD0.0001	3,000.00	(9,500.00)	(12,653.00)	39,752.00
US98955DAA81	ZIGGO BV CALLABLE NOTES FIXED 4.875% 15/JAN/2030	200,000.00	(200,000.00)	(187,786.00)	188,346.00
US98954M1018	ZILLOW GROUP INC COMMON STOCK USD 0.0001	990.00	(1,597.00)	(29,927.70)	51,473.70
US98954M2008	ZILLOW GROUP INC COMMON STOCK USD 0.0001	2,579.00	(4,315.00)	(77,473.16)	142,855.15
IL0065100930	ZIM INTEGRATED SHIPPING SERVICES LTD COMMON STOCK	1,921.00	(1,718.00)	(130,438.68)	84,470.84
US98956PAV40	ZIMMER BIOMET HLDGS INC NT 2.6%	500,000.00	(1,750,000.00)	(428,402.00)	583,075.00
US98956P1021	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD 0.01	3,328.00	(5,401.00)	(340,221.44)	578,350.27
US98888T1079	ZIMVIE INC COMMON STOCK USD 0.01	664.80	(664.80)	(15,976.06)	11,533.16
US9897011071	ZIONS BANCORP NA COMMON STOCK USD 0.001	5,165.00	(5,759.00)	(273,307.88)	320,936.55
US98978VAV53	ZOETIS INC 5.6% 11-16-2032	935,000.00	(935,000.00)	(933,513.00)	985,487.00
US98978VAN38	ZOETIS INC CALLABLE NOTES FIXED 3.9% 20/AUG/2028	5,125,000.00	(1,725,000.00)	(5,472,116.25)	-
US98978V1035	ZOETIS INC COMMON STOCK USD 0.01	9,873.00	(14,611.00)	(1,629,529.88)	2,370,063.03
US98980L1017	ZOOM VIDEO COMMUNICATIONS INC COMMON STOCK USD	3,970.00	(8,373.00)	(456,276.00)	868,485.35
US98980F1049	ZOOMINFO TECHNOLOGIES INC COMMON STOCK USD	19,040.00	(12,285.00)	(851,092.28)	501,913.95
JP3399310006	ZOZO INC COMMON STOCK JPY	8,200.00	(22,200.00)	(179,935.92)	544,003.11
US98980G1022	ZSCALER INC COMMON STOCK USD 0.001	1,566.00	(2,016.00)	(240,590.50)	307,858.87
CH0011075394	ZURICH INSURANCE GROUP AG COMMON STOCK CHF 0.1	2,245.00	(6,164.00)	(1,024,775.51)	2,947,998.21

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, 2022

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
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Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2022

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 death 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
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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 <u>12/31/2007</u>	Conversion <u>Factor</u>
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:

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

a) Benefit service as of 12/31/1993

b) 30 years

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

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

a) Benefit service as of 12/31/1993

b) 30 years

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

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

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

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

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Early retirement

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

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

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

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

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

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Postponed retirement

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

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

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

Termination

- (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:

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If terminating prior to 1/1/2008:

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

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

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

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

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

PRP Annuity Conversion Factors
Benefit Payable Prior to Age 65

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

Disability

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

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Pre-Retirement Spouse Survivor Benefits: The pre-retirement spouse survivor benefit payable to the surviving spouse or domestic partner is a single life annuity equal to the greater of (i) 50% of the Pension Credit Formula benefit that would be payable to the participant if the participant had elected a regular 50% Joint and Survivor annuity immediately before his or her death (or immediately before the benefit commencement date for the pre-retirement survivor benefit if the benefit is deferred), and (ii) 50% of the Core benefit that would be payable to the participant if the participant had elected a regular 50% Joint and Survivor annuity immediately before his or her death (or immediately before the benefit commencement date for the pre-retirement survivor benefit if the benefit is deferred), plus 100% of an annuity derived from the PRP balance, where the annuity factor is based on the age the participant would have been on the benefit commencement date for the pre-retirement survivor benefit.

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

Pre-Retirement Non-Spouse Survivor Benefits: The pre-retirement non-spouse survivor benefit payable is an immediate lump sum equal to 100% of the PRP balance.

Other Plan Provisions

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

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Optional forms of payment

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

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

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

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Personal Pension Account (PPA)

Covered employees

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

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

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

Definitions

Eligible earnings

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

Eligibility for Benefits

Termination

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

Disability

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

Preretirement survivor benefit

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

Benefits Paid Upon the Following Events

Termination

The termination benefit is either:

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

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

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

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

e.) Transition Pay Credit Rate

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

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

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

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

f.) Interest Credits

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

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

a.) Regular Annuity

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

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

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b.) Enhanced Annuity

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

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

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

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

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

Disablement

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

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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 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.

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

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

Future Plan Changes

No future plan changes were recognized in determining funding requirements.

Changes in Benefits Valued Since Prior Year

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

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SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	SBNBTR05	REORG/CAZOO REVERSE SPLIT CAZOO 000213A74 02-09-2023	6,159.00	64,397.33	965.73
	SBD87XR1	REORG/COUPA SOFTWARE CASH MERGER 02-28-2023	1,310.00	90,868.42	103,712.70
	S2226536	REORG/EXODUS COMMUNICATIONS INC DESP SEC EFF 7/26/02	53.00	1,052.73	-
	S8212WP8	REORG/LINDE PLC STOCK MERGER LINDE PLC 0002L16A24 03-02-2023	4,046.00	1,111,344.71	1,319,724.28
	S8013203	REORG/MACQU GLB INFRA TOTAL RE STOCK MERGER ABRDN GLB INFRA 2M1JAC3 03-13-2023	12,959.00	231,839.83	294,428.48
	SBSKRRJ5	REORG/STORE CASH MERGER STORE 02-03-2023	1,693.00	43,662.47	54,277.58
	SBHX13B0	REORG/TENET MANDATORY EXCHANGE TENET 000491EAPR 01-20-2023	167,000.00	170,271.35	159,500.03
	S2484389	REORG/UMPUA STOCK MERGER COLUMBIA 0002189522 03-01-2023	5,993.00	115,511.19	106,975.05
	SBMBCVH8	GEN CORP NEW FIXED 4.125% DUE 04-03-2050	283,000.00	331,357.52	227,622.56
	C90199AYZ6	215 SECOND STREET LLC PROMISSORY NT A-5 0% DUE 01-01-2059 REG IBM ONLY	3,000,000.00	3,000,000.00	2,503,620.00
	C88528AFY6	313 CARONDELET COMPLEX LLC PROM NT FLT IBM ONLY DUE 12-01-2024 BEO	3,000,000.00	3,000,000.00	3,000,000.00
	C00299AZQ3	ARTS ET TECHNIQUES 4.22% 06-20-2026 IBM ONLY	8,000,000.00	8,000,000.00	7,753,040.00
	C00299AQ8	AUSGRID FIN PTY LTD 3.75% 10-01-2032IBM ONLY	4,000,000.00	4,000,000.00	3,560,320.00
	C00299APX9	AUSGRID FINANCE PTY LTD 3.5% 10-01-2027 IBM ONLY	2,000,000.00	2,000,000.00	1,861,840.00
	C00299APY7	AUSGRID FINANCE PTY LTD 3.6% 10-01-2029 IBM ONLY	2,000,000.00	2,000,000.00	1,824,180.00
	C11299ABK9	BROOKFIELD WASHINGTON LLC BOND FXD 4.79% 07-16-2026 IBM ONLY	8,000,000.00	8,071,680.00	7,855,920.00
	C129900106	CALIFORNIA AMPLIFIER INC COMMON IBM ONLY	13.00	-	58.24
	C12499BGE2	CANOPY MULTIFAMILY HLDGS LLC PROM NOTE A-3 IBM ONLY 0% 01-01-2059	2,016,544.00	1,803,376.41	2,013,458.69
	C14166N209	CAREADVANTAGE INC USD0.001 COM IBM ONLY	5,546,367.00	99,834.61	99,834.61
	C12699RFK2	CEAI ANDOVER PARK LLC PROMISSORY NT IBM ONLY 0% 01-01-2059	6,129,223.41	5,700,651.98	6,129,223.41
	C15099ADO7	CED UPTON CNTY SOLAR LLC SR SECN NT 4.45% DUE 06-30-2042 REG IBM ONLY	833,355.85	694,481.96	782,962.82
	C205199102	COMPUTER LEARNING CTRS COM USD IBM ONLY	2,163.00	2.16	2.16
	C22299AGR6	COUSINS PPTYS INC/COUSINS PPTYS LP SER 19-A NT TR A 3.78 7-6-27 IBM ONLY	3,000,000.00	3,000,000.00	2,788,680.00
	C12699TSU2	CPI PROPERTY GROUP 6.15% SER C SR NT05-05-2029 IBM ONLY	5,000,000.00	5,000,000.00	5,052,800.00
	C12699TS57	CPI PROPERTY GROUP SA BDS 6.02% 05-05-2027 IBM ONLY	6,000,000.00	6,000,000.00	6,034,320.00
	C12699TS75	CPI PROPERTY GROUP SA BDS 6.06% 05-05-2028 IBM ONLY	7,000,000.00	7,000,000.00	7,006,790.00
	C12599FHC5	CSL FIN PTY LTD BDS 3.47% 10-04-2032IBM ONLY	1,000,000.00	1,000,000.00	878,180.00
	C23399ASE9	DBCT FINANCE PTY LIMITED 5.57% 03-15-2023 IBM ONLY	7,800,000.00	8,048,274.00	7,792,980.00
	C25499ARN4	DIONYSUS AVIATION DESIGNATED ACTIVITY CO SER B 4.06 7-19-25 IBM ONLY	2,000,000.00	2,000,000.00	1,857,000.00
	C25499ARP9	DIONYSUS AVIATION DESIGNATED ACTIVITY CO SER D 4.32 7-19-27 IBM ONLY	4,000,000.00	4,000,000.00	3,614,400.00
	C25499ART1	DIONYSUS AVIATION USD GTD SER C SR NT 07-19-2026 REG IBM ONLY	4,000,000.00	4,000,000.00	3,656,800.00
	C03499AAM3	ELECTRANET PTY LIMITED SERIES 2015-BSENIOR SECN NT 3.44% 08-18-2025 IBM ONLY	2,000,000.00	2,134,760.00	1,906,260.00
	C03499AAN1	ELECTRANET PTY LTD SER 2015-CSENIOR SECN NT 3.54% 08-18-2027 IBM ONLY	2,000,000.00	2,138,960.00	1,867,260.00
	C26899AYE0	ERGON PERU SAC BDS 4.87% 06-30-2034 IBM ONLY	1,627,626.10	1,627,625.53	1,451,158.88
	C29699AET5	ESSENTIA PLC NOTES FIXED 3.9% 27/JUL/2031 USD 3.9% 07-27-2031 IBM ONLY	5,000,000.00	5,000,000.00	4,350,500.00
	C30099AEH5	EVOLUTION PTY LTD NOTES USD BDS 3.17% 11-08-2031 IBM ONLY	1,000,000.00	1,000,000.00	828,200.00
	C34699AFV9	FORTH PORTS FINANCE PLC SER G NOTES FXD 3.78% 09-17-2029 IBM ONLY	8,000,000.00	8,000,000.00	7,327,840.00
	C35899ACR6	FRITZ DRAXLMAIER GMBH & CO KG 5.00% 04-02-2024 IBM ONLY	2,000,000.00	2,065,560.00	1,974,520.00
	C366990174	GARNET BIOTHERAPEUTICS INC COMMON STOCK IBM ONLY	37,749.00	-	-
	C366990208	GARNET BIOTHERAPEUTICS INC SER AA PREF STK IBM	28,639.00	45,477.00	45,477.00
	C37499AFQ5	GIP TITANIUM FINCO PTY BDS 2.8% 03-31-2036 IBM ONLY	2,839,795.97	2,839,795.97	2,511,941.53
	C52499AHR0	LEETSDALE INDUSTRIAL PARK NOTES IBM ONLY 3.57% 06-01-2032	6,042,676.32	6,033,282.29	5,341,182.03
	C29299AMX3	LM AVALON CENTER, LLC PROMISSORY NT A8 0.0% DUE 09-01-2027 BEO - IBM ONLY	6,000,000.00	6,000,000.00	6,043,445.28
	C59499BWW5	MID-ATLANTIC IND PROM NT A4 IBM ONLY2.74% 02-01-2027	8,000,000.00	8,000,000.00	7,097,520.00
	C61999AEJ3	MOTIF APARTMENTS LLC FIXED 0% DUE 04-01-2027 PROM NT A-6 IBM ONLY	9,000,000.00	9,000,000.00	8,866,800.00
	C62499AAH6	MPLD CROSSROADS 55 II LLC PROMISSORYNT IBM ONLY 0% 01-01-2059	6,500,000.00	6,500,000.00	6,201,975.00
	C997954367	NORDIC AVIATION CAPITAL 29 DAC IBM ONLY	71,962.00	-	1,439,240.00
	C65599AHF7	NORSPAN LNG VIII AS BDS 4.66% 03-30-2032 IBM ONLY	5,946,313.56	5,946,313.56	5,740,511.65
	C62899AUW9	NSW PORTS FIN CO PTY LTD GTD SR SECN NT 3.71% DUE 01-21-2026	3,000,000.00	3,140,490.00	2,854,470.00
	C62999ARG7	NSW PORTS FINANCE CO PTY LTD GTD SR SECN NOTES 3.34% 04-29-2025 IBM ONLY	1,000,000.00	1,030,560.00	952,750.00
	C67799ACQ7	OHIO VALLEY ELEC CORP SR NT SER 2008-C IBM ONLY 6.71% 02-15-2026	6,773,025.31	7,319,330.01	6,834,592.11
	C68299AMY7	OMEGA LEASING (NO 9) LIMITED BDS 2.4% 10-12-2026 IBM ONLY	2,105,263.15	2,105,263.15	1,985,747.36
	C68299AYM3	ONE RAIL AUSTRALIA HOLDINGS LIMITED FKA NHK PTY LTD	7,000,000.00	7,000,000.00	6,491,536.59
	C67199ABG1	ORICA FINANCE LIMITED SERIES A BDS 4.33% 05-03-2027 IBM ONLY	3,000,000.00	3,000,000.00	2,896,440.00
	C758603104	REEVES INC CLS B COM STK VTG - IBM ONLY	986.00	-	-
	S6AYKKFU	RUSSIAN NON TRANSFER NOVATEK PJSC GDR USD	1,189.00	298,147.88	772.85
	S2AYKKFU	RUSSIAN NON TRANSFER SEVERSTAL PAO GDR USD	7,918.00	176,745.71	475.08
	S5AYKKKU	RUSSIAN NON TRANSFERRED HLDG SBERBANK OF RUSSIA PJSC COMMON STK RUB 3	169,868.00	735,999.23	389,082.65
	C83099AFE0	SKYCITY AUCKLAND HOLDINGS LTD BD VARIABLE 03-17-2025 IBM ONLY	10,000,000.00	10,000,000.00	9,504,800.00
	C84699AEU7	SPCP PARKER OWNER LLC PROM NOTE A-3 IBM ONLY 0% 01-01-2059	4,496,140.91	4,496,140.91	4,503,874.27
	C85599AF8	STAR ENTERTAINMENT FINANCE LTD/THE BD 5.27% 08-22-2025 IBM ONLY	2,000,000.00	2,059,360.00	1,903,040.00
	C68499AAG6	STERIS PLC USD 4.03% DUE 02-27-2029 SER A-3 SR NTS IBM ONLY	5,000,000.00	5,000,000.00	4,741,600.00
	C87299ARQ9	TERMINAL INVT LTD HLDG S A BDS 5.2% 04-19-2030 IBM ONLY	2,000,000.00	2,000,000.00	1,933,360.00
	C13699ADC7	THE STAR ENTERTAINMENT FINANCE LIMITED SER C 4.29% 08-22-2025 IBM ONLY	8,000,000.00	8,000,000.00	7,612,160.00
	C87299AZL1	TRAFIGURA FDG S A BDS 4.6% 03-25-2030 IBM ONLY	4,000,000.00	4,000,000.00	3,273,320.00
	C87299AZN7	TRAFIGURA FUNDING SA NOTES BDS 4.17%03-25-2027 IBM ONLY	4,000,000.00	4,000,000.00	3,476,160.00
	C89499AGN2	TRANSURBAN QUEENSLAND FIN 3.45% SER E GTD SEN SEC NTS 12-20-2026 IBM ONLY	5,000,000.00	5,000,000.00	4,662,300.00
	C90999AZK0	UNITED BOTTLING MANAGEMENT CO LLC SER A BD 3.99% 12-21-2026 IBM ONLY	5,000,000.00	5,000,000.00	4,724,100.00
	C91899ARK8	VA7 CHANDLER LLC PROM NOTE A-4 IBM ONLY 0% 01-01-2059	2,525,491.34	2,525,491.12	2,525,491.34
	C91899AHL7	VTTI B.V. SERIES C SR UNSECURED NOTEA.15% 12-15-2029 IBM ONLY	5,000,000.00	5,000,000.00	4,628,250.00
	C91899AHJ2	VTTI BV BOND FIXED 3.8% 15/DEC/2034 USD 3.8% 12-15-2034 IBM ONLY	5,000,000.00	5,000,000.00	4,823,400.00
	C95199ADM7	WESTCONNEX FIN CO PTY LTD BDS 2.98% 09-15-2031 IBM ONLY	1,000,000.00	1,000,000.00	868,400.00
	SBFZYWB3	BONOS DE TESORERIA 144A 5.94% 12/02/2 029	100,000.00	33,915.01	24,053.76
	C89499AGL6	TRANSURBAN QUEENSLAND FIN3.55 SER F GTD SEN SEC NTS 3.55 12-20-2028 IBM ONLY	8,500,000.00	8,586,135.00	7,758,715.00
	S2888163	UNITED STATES TREAS BDS 6 DUE 02-15-2026 REG	900,000.00	1,052,476.12	944,929.69
	SBKS3RS7	10X GENOMICS INC CL A CL A	602.00	24,080.00	21,936.88
	C08163LAG4	1CMO BENCHMARK MORTGAGE TRUST SR 20-B21 CL AS 2.014% DUE 12-15-2053 BEO	1,202,000.00	1,238,057.59	957,902.66
	SBSKJLJ2	1ST AMERN FINL 4.6% DUE 11-15-2024	1,100,000.00	1,099,725.00	1,083,643.00
	C31945HAB1	1ST CHGO NBD CAP I JR SUB DEFERRABLE INTDEB FLTG DUE 02-01-2027/12-18-2017 REG	1,375,000.00	1,289,547.86	1,254,082.50
	SBLS981W0	1ST CITIZENS FIXED 5.8% DUE 12-31-2049	100,000.00	100,000.00	99,678.00
	S2360757	1ST INDL RLTY TR INC COM	878.00	40,774.32	42,372.28
	S6339872	1ST PACIFIC CO USD0.01	29,250.00	20,660.67	8,731.96
	S2443982	1ST UN NATL BK N C CHARLOTTE TR SB 1 SUB6.18 BD MTN 2-15-36 BEO PUT 2-15-06 PAR	800,000.00	884,859.59	789,352.00
	SB1YW440	3I GROUP ORD GBPO.738636	23,807.00	141,645.32	384,171.31
	SBK4H0D9	3M CO 3.25% DUE 08-26-2049	2,653,000.00	2,448,891.97	1,856,891.23
	SBKSG5C6	3M CO 3.7% DUE 04-15-2050/03-27-2020 REG	380,000.00	406,270.77	292,649.40
	SBDZ2YC1	3M CO 4.0% 09-14-2048	745,000.00	702,763.20	590,919.10
	S2595708	3M CO COM	5,674.00	847,731.84	680,426.08
	SBD6NK92	3M CO FIXED 3.625% 10-15-2047	1,070,000.00	1,060,858.03	801,911.50
	SBMFB8H1	510 ASSET BACKED 2021-NPL1 TR ASSET BACKED NT CL A1 144A 2.2395% 06-25-2061	299,665.50	299,665.41	274,004.39
	C33835JIA8	510 ASSET BACKED 2021-NPL2 TR 2.1156% 06-25-2061	1,722,308.51	1,722,307.65	1,545,250.37
	S2336747	5TH 3RD BANCORP COM	4,659.00	160,211.03	152,861.79
	S4253059	A.P. MOLLER-MAERSK SER'A'DKKJ1000	85.00	182,036.96	187,496.86
	S4253048	A.P. MOLLER-MAERSK SER'B'DKKJ1000	13.00	16,404.99	29,142.42
	C994JP4994	A.S.F. CO-INVESTMENT PARTNERS III, L.P.	1.00	1.00	2,706,636.00

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party		Description of Investment	Shares/Par	Cost	Current value
(CUSIP)					
C02376CBJ3		AADVANTAGE LOYALTY IP LTD. (AMERICAN AIRLINES, INC.) TERM LOAN DUE 03-10-2028	2,300,000.00	2,385,875.00	2,291,375.00
S7108899		ABB LTD CHF0.12 (REGD)	11,482.00	261,084.65	348,232.73
S2002305		ABBOTT LAB COM	13,640.00	1,380,765.18	1,497,535.60
SBD6NWW9		ABBOTT LABS 4.75% 04-15-2043	3,004,000.00	3,031,416.90	2,895,705.80
SBYVQSV0		ABBOTT LABS 4.75% DUE 11-30-2036	3,361,000.00	3,493,075.34	3,340,060.97
SBYQHX58		ABBOTT LABS 4.9% DUE 11-30-2046	984,000.00	1,151,463.11	967,429.44
SB91ZLX6		ABBOTT LABS 5.3 DUE 05-27-2040	465,000.00	523,704.75	477,285.30
SB5YSM31		ABBOTT LABS 6% DUE 04-01-2039	2,260,000.00	2,554,815.97	2,489,683.80
SBK7BXL7		ABBVIE INC 2.6% DUE 11-21-2024 REG	6,850,000.00	7,074,574.11	6,561,341.00
C00287YBX6		ABBVIE INC 3.2% 11-21-2029	1,552,000.00	1,576,744.45	1,403,411.52
SBYP8M58		ABBVIE INC 3.2% DUE 05-14-2026	1,073,000.00	1,108,272.47	1,015,712.53
SBXDZFX0		ABBVIE INC 3.6% 05-14-2025	630,000.00	644,136.65	610,892.10
SBIDRS62		ABBVIE INC 4.05% DUE 11-21-2039 REG	26,107,000.00	26,927,416.63	22,485,175.89
SBIDRS53		ABBVIE INC 4.25% DUE 11-21-2049 REG	10,499,000.00	10,671,133.37	8,872,599.91
SBYP8MR7		ABBVIE INC 4.3% DUE 05-14-2036	2,972,000.00	2,918,861.88	2,696,049.80
SBZCM189		ABBVIE INC 4.4% DUE 11-06-2042	6,956,000.00	7,675,365.43	6,076,066.00
SBYP8MQ6		ABBVIE INC 4.45% DUE 05-14-2046	3,095,000.00	3,136,758.95	2,683,736.40
SBMW8B87		ABBVIE INC 4.55% DUE 03-15-2035 REG	7,797,000.00	7,738,278.57	7,324,267.89
SBLE9T58		ABBVIE INC 4.625% DUE 10-01-2042 REG	179,000.00	166,471.30	160,870.88
SBKLFQ72		ABBVIE INC 4.75% 03-15-2045	1,739,000.00	1,871,560.60	1,570,177.88
SBMW97K7		ABBVIE INC 4.85% DUE 06-15-2044 REG	3,420,000.00	3,765,993.43	3,142,330.20
SBGQW2K5		ABBVIE INC 4.875% DUE 11-14-2048	3,540,000.00	3,602,382.35	3,272,871.60
SB92SR70		ABBVIE INC COM USD0.01	14,501.00	1,920,045.84	2,343,506.61
SBMCMF50		ABBVIE INC FIXED 2.95% DUE 11-21-2026	3,310,000.00	3,317,749.09	3,088,130.70
SBXDZFY1		ABBVIE INC FIXED 4.5% DUE 05-14-2035	5,471,000.00	5,485,877.84	5,115,385.00
SBXDZF22		ABBVIE INC FIXED 4.7% DUE 05-14-2045	2,486,000.00	2,556,320.19	2,236,629.34
S6292102		ABC-MART INC NPV	1,600.00	68,177.48	90,583.20
S0392075		ABERDEEN ALL ASIA INVESTMENT TRUST PLC ORD GBP0.10	41,334.00	310,055.74	279,678.79
S0006655		ABERFORTH SMLR COS ORD GBP0.01	100,374.00	1,952,460.48	1,596,181.47
SBYQPI136		ABN AMRO BANK N.V. DR EACH REP SHS	1,066.00	22,867.31	14,704.63
SB45L2K9		ABRDN CHINA INVESTMENT COMPANY LIMITED ORD GBP0.01	66,274.00	473,699.11	441,654.36
S2193566		ABRDN EMERGING MARKETS EQUITY INCOME FUND, INC	35,676.00	277,931.73	183,731.40
SB8M56V2		ABRDN NEW DAWN INV ORD GBP0.05	14,309.00	45,385.14	48,538.68
SBF8Q6K6		ABRDN PLC ORD GBP0.1396825396	5,255.00	22,984.83	11,962.95
SBG1Z6Q3		ABRDN TOTAL DYNAMIC DIVIDEND FUND	97,940.00	771,382.04	763,932.00
C994JM3999		ABRY Partners IV L.P.	24,955.94	24,955.94	1.00
C994JM4997		ABRY Partners V, L.P.	1.00	1.00	118,434.00
C994JM5994		ABRY Partners VI LP	134,600.51	134,600.51	329,410.00
C994JM6992		ABRY PARTNERS VII LP	1.00	1.00	5,321,036.00
C994JM7990		ABRY Partners VIII (Cayman AIV), L.P.		1,056.96	278,956.29
C994JM7990		ABRY PARTNERS VIII, LP	14,434.72	13,377.76	3,530,689.71
C994JM8998		ABRY Senior Equity II LP	149,154.42	149,154.42	429,367.00
C994JM9996		ABRY Senior Equity IV LP	32,751.42	32,751.42	1,667,986.00
SB65VZ37		ACADIA HEALTHCARE CO INC COM	2,084.00	160,195.76	171,554.88
SBNM73Q6		ACCELLERON INDUSTR CHF0.01	376.00	6,602.48	7,780.50
SB4BNMY3		ACCENTURE PLC SHS CL A NEW	7,390.00	1,924,187.06	1,971,947.60
S5579107		ACCIONA SA EUR1	59.00	11,370.03	10,824.16
SBNTB3V6		ACCO BRANDS CORP SR NT 144A 4.25% 03-15-2029	104,000.00	102,875.76	85,841.60
S5852842		ACCOR SA EUR3	410.00	16,166.54	10,217.32
S2582294		ACE CAP TR II 9.7% DUE 04-01-2030	200,000.00	243,067.21	248,012.00
SB8PNBH3		ACE INA HLDGS INC 4.15% DUE 03-13-2043	396,000.00	432,271.46	335,293.20
SB01ZVZ5		ACERINOX SA EURO.25	8,600.00	74,636.51	84,826.32
C004CVR031		ACHILLION PHARMACEUTICALS INC ACHILLION PHARMACE	400.00	2,704.00	-
SB01FLQ6		ACS ACTIVIDADES CO EURO.5	556.00	15,344.40	15,885.08
SBMFB3VR1		ACTIVISION 2.5% DUE 09-15-2050	5,366,000.00	4,574,256.78	3,325,739.48
SBYSWZ66		ACTIVISION 3.4% DUE 09-15-2026	2,978,000.00	3,063,312.14	2,838,718.94
SBFOP355		ACTIVISION 4.5% DUE 06-15-2047	100,000.00	121,499.00	88,021.00
SBMFB3VQ0		ACTIVISION BLIZZARD INC 1.35% DUE 09-15-2030/08-10-2020 REG	2,527,000.00	2,316,550.45	1,980,763.68
S2575818		ACTIVISION BLIZZARD INC COM STK	5,976.00	453,531.56	457,462.80
S2818461		ACUTY BRANDS INC COM	229.00	35,547.67	37,924.69
C00654CAA0		ADANI RENB ENERGY 4.625% DUE 10-15-2039	542,250.00	542,250.00	406,980.32
S7110720		ADECCO GROUP AG CHF0.1 (REGD)	4,886.00	253,526.04	160,859.88
CL00849AA4		ADECOAGRO SA FIXED 6% 09-21-2027	200,000.00	200,000.00	188,774.00
SBJODP40		ADEVINTA ASA NOKD.20	975.00	18,317.22	6,492.74
S4031976		ADIDAS AG	1,614.00	260,951.43	219,555.16
SB02J639		ADMIRAL GROUP ORD GBP0.001	5,299.00	113,802.00	136,215.96
S2008154		ADOBE SYS INC COM	4,301.00	1,485,051.47	1,447,415.53
SB0FTX17		ADR BAIDU INC SPON ADS EACH REP 8 ORD SHS	667.00	86,148.75	76,291.46
SBGK4T39		ADR FUTU HLDGS LTD SPONSORED ADS	2,326.00	108,813.67	94,551.90
S2016629		ADR GAZPROM SPONSORED ADR PJSC GAZPROM	61,982.00	402,495.69	68,180.20
S2781648		ADR HDFC BK LTD ADR REPTG 3 SHS	2,143.00	159,859.46	146,602.63
SBWWC450		ADR MMC HEALTH PLC ADR	1,104.00	45,420.18	2.21
SBYZF386		ADR PJSC LUKOIL SPONSORED ADR	7,500.00	567,664.57	52,200.00
SBYWD7L4		ADR SEA LTD ADR	871.00	182,613.14	45,318.13
S2883878		ADR TEVA PHARMACEUTICAL INDS	2,036.00	21,918.90	18,568.32
SBK1K3N2		ADR TRIP COM GRP LTD	623.00	19,896.22	21,431.20
SB3N0H17		ADR VIPSHOP HLDGS LTD SPONSORED ADR	3,264.00	40,901.45	44,520.96
SBFWCP81		ADT INC DEL COM	11,912.00	96,205.37	108,041.84
S2822019		ADVANCE AUTO PTS INC COM	408.00	70,065.84	59,988.24
SBP7R559		ADVANCED DRAIN SYS INC DEL COM	1,003.00	122,937.59	82,215.91
SBPJL5W5		ADVANCED MICRO DEVICES INC 3.924% 06-01-2032	958,000.00	958,000.00	893,928.96
C007903BG1		ADVANCED MICRO DEVICES INC 4.393% DUE 06-01-2052	2,029,000.00	2,029,000.00	1,804,247.67
S2007849		ADVANCED MICRO DEVICES INC COM	14,138.00	1,108,665.32	915,718.26
C994J21995		ADVANCED TECHNOLOGY VENTURES VII	1.00	1.00	571,085.00
C994J22993		ADVANCED TECHNOLOGY VENTURES VIII	25,528,278.00	25,528,278.00	5,904,670.28
C00769EAZ3		ADVANTAGE SALES & MARKETING INC TERM B-1LOAN (FIRST LIEN) DUE 10-28-2027 BEO	1,078,000.00	1,072,610.00	889,350.00
S6202673		ADVANTECH CO LTD TWD10	4,000.00	52,173.58	43,077.22
S6870490		ADVANTEST CORP NPV	5,557.00	338,004.46	357,143.97
C994JN0994		Advent Central & Eastern Europe IV Limited Partnership ACCE 4	18,014,002.63	18,367,979.31	674,697.81
C994JN1992		Advent International GPE V A Limited Partnership GPE 5A	1.00	1.00	803,317.00
C994JN2990		Advent International GPE VI Limited Partnership GPE 6	1.00	1.02	7,509,576.17
C994JN3998		Advent International GPE VII-B Limited Partnership GPE 7B	2,000,000.00	2,000,000.00	12,343,647.00
C994JN4996		Advent International GPE VIII-B Limited Partnership GPE 8B	13,468,760.00	13,468,760.00	58,746,511.36
SBNVKRY4		ADVENTHEALTH OBL 2.795% 11-15-2051	971,000.00	970,750.94	620,274.80
C007944AG6		ADVENTIST HLTH 3.63% DUE 03-01-2049	280,000.00	280,000.00	198,598.40
SBJGSS51		ADVOCATE HEALTH & HOSPS CORP 4.272% 08-15-2048	150,000.00	160,452.42	125,710.50

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party		Description of Investment	Shares/Par	Cost	Current value
(CUSIP)					
SBZ1HM42	ADYEN NV EURO.01		54.00	61,709.75	74,252.43
SB1VZ431	AECOM		1,480.00	106,658.87	125,696.40
SS927375	AEGON NV COM STK EURO.12		4,467.00	20,995.38	22,587.97
SBVRZ8L1	AENA SME S.A. EUR10		190.00	32,753.32	23,785.80
S6480048	AEON CO LTD NPV		1,676.00	27,832.34	35,350.40
S6476218	AEON DELIGHT CO.LTD. NPV		1,100.00	34,772.00	25,260.53
C00115B4B3	AEP TEX 2.2939% DUE 08-01-2031		540,000.00	575,289.84	483,418.14
SBKBFWN0	AEP TEX INC 3.45% DUE 01-15-2050		1,560,000.00	1,595,006.80	1,108,520.40
SBKBTGX0	AEP TEX INC 4.15% DUE 05-01-2049		172,000.00	194,501.12	135,147.28
SBPCMJD4	AEP TEX INC 5.25% DUE 05-15-2052		1,168,000.00	1,166,097.94	1,126,279.04
SBFXQYR4	AEP TEX INC FIXED 3.8% DUE 10-01-2047		585,000.00	578,899.05	426,617.10
SBMTQP55	AEP TEX INC SR NT SER J 3.45% 05-15-2051		276,000.00	275,211.56	196,131.12
SBF029M5	AEP TRANSP CO LLC 3.1% DUE 12-01-2026		1,000,000.00	1,008,320.00	938,610.00
SBK7CR74	AEP TRANSP CO LLC 3.15% DUE 09-15-2049		981,000.00	976,855.53	683,394.03
C00115AAH2	AEP TRANSP CO LLC 3.75% DUE 12-01-2047		350,000.00	349,234.59	272,793.50
SBGBNOG5	AEP TRANSP CO LLC 3.8% DUE 06-15-2049		954,000.00	995,244.13	747,058.32
SBG0ZDS5	AEP TRANSP CO LLC 4.25% DUE 09-15-2048		1,340,000.00	1,339,780.52	1,109,305.60
SBM5JB68	AEP TRANSP CO LLC FIXED 3.65% DUE 04-01-2050		525,000.00	483,908.12	403,845.75
SBM9STY5	AEP TRANSMISSION CO LLC 2.75% 08-15-2051		6,987,000.00	6,822,407.09	4,477,199.73
SBYXL3Q4	AEP TRANSMISSION CO LLC 4.0% 12-01-2046		150,000.00	147,761.28	118,888.50
SBPQCM64	AEP TRANSMISSION CO LLC SR NT SER O 4.5%06-15-2052		737,000.00	732,709.09	657,190.27
SB1HHK03	AERCAP HOLDINGS N.V. EURO.01		325.00	17,690.56	18,954.00
SBNVW1V3	AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO		3,551,000.00	3,401,489.23	2,773,544.06
SBNVW1T1	AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028		6,131,000.00	6,036,254.96	5,153,412.05
SBP2ZDP1	AERCAP IRELAND CAP 1.15% DUE 10-29-2023		1,048,000.00	1,048,000.00	1,008,186.48
SBK20BV5	AERCAP IRELAND CAP 2.875% DUE 08-14-2024		700,000.00	697,578.00	662,431.00
SBDBSC18	AERCAP IRELAND CAP 3.65% DUE 07-21-2027		2,320,000.00	2,293,715.92	2,101,827.20
SBFNU8W6	AERCAP IRELAND CAP 3.875% DUE 01-23-2028		700,000.00	697,641.00	631,834.00
SBJ791D2	AERCAP IRELAND CAP 4.875% DUE 01-16-2024		2,782,000.00	2,776,213.22	2,755,459.72
SBKN9K53	AERCAP IRELAND CAP DESIGNATED 1.75% 01-30-2026		154,000.00	152,804.24	135,727.90
C00774MAF2	AERCAP IRELAND CAP DESIGNATED ACTIVITY C4.125% DUE 07-03-2023		335,000.00	334,474.05	332,098.90
SBMB31T7	AERCAP IRELAND CAP DESIGNATED ACTIVITY C4.5% DUE 09-15-2023 REG		5,829,530.00	5,796,533.28	5,786,158.30
SBMDWCC2	AERCAP IRELAND CAP FIXED 3.15% DUE 02-15-2024		3,051,000.00	3,084,999.10	2,958,615.72
SBP2DYM1	AERCAP IRELAND CAP/GLOBA 1.65% DUE 10-29-2024 BEO		1,077,000.00	1,067,905.76	994,049.46
SBNVW1S0	AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO		434,000.00	427,727.53	379,519.98
SBNVW1X5	AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO		5,065,000.00	5,111,207.08	3,592,452.55
SBNVW1W4	AERCAP IRELAND CAPITAL DAC DGT SR NT 3.4% 10-29-2033		2,503,000.00	2,498,064.71	1,908,963.01
SBG5QLR8	AERCAP IRELAND FIXED 4.45% DUE 10-01-2025		209,000.00	212,145.32	201,195.94
SB164FY1	AEROPORTS DE PARIS EUR3		72.00	10,844.46	9,620.62
S2002479	AES CORP COM		4,561.00	91,477.49	131,174.36
SBLS5SH9	AES CORP SR NT 1.375% 01-15-2026		1,031,000.00	969,873.92	919,734.48
SB82CZV5	AETNA INC 4.125% DUE 11-15-2042		1,472,000.00	1,431,032.31	1,215,504.00
SBLSMTP8	AETNA INC NEW 3.5% DUE 11-15-2024 REG		1,000,000.00	1,098,885.00	972,730.00
SBDFOM43	AETNA INC NEW 3.875% DUE 08-15-2047		3,357,000.00	3,389,678.73	2,602,447.11
SBK1KRP2	AETNA INC NEW 4.75% DUE 03-15-2044		2,072,000.00	2,106,257.94	1,832,435.36
SB8JNFJ0	AETNA INC NEW 6.75% DUE 12-15-2037		1,567,000.00	1,980,768.54	1,680,325.44
C994JN5993	AETOS CAPITAL ASIA T.E. II LTD		92,459,597.12	92,459,597.12	6,666,235.25
C994JN6991	AETOS CAPITAL ASIA T.E. III LTD		90,697,267.00	90,697,267.00	5,225,123.97
C994JN7999	AEW CORE		3,536,658.00	3,536,658.00	298,291,830.76
S2127899	AFFILIATED MANAGERS GROUP INC COM STK		255.00	29,995.65	40,399.65
SBMF9NM8	AFFIRM HLDGS INC CL A CL A		3,275.00	66,099.79	31,669.25
SBZCNMN8	AFLAC INC 4% DUE 10-15-2046		900,000.00	893,779.23	690,678.00
S2026361	AFLAC INC COM		4,327.00	234,836.71	311,284.38
SBMQBI69	AFRICA FIN CORP BD 3.125% 16/06/2025		200,000.00	184,150.94	185,674.00
S6041122	AFRICAN RAINBOW LTD ZAR0.05		2,622.00	46,935.35	44,380.61
S6055208	AGC INC NPV		466.00	14,753.34	15,522.15
S2010278	AGCO CORP COM		414.00	45,804.96	57,417.66
SB86S2N0	AGEAS NPV		389.00	18,433.60	17,195.94
S2520153	AGILENT TECHNOLOGIES INC COM		4,948.00	715,649.55	740,468.20
SBLR4TK4	AGILON HEALTH INC COM		1,242.00	24,641.28	20,045.88
SB98CZ49	AGL CAP CORP 4.4% DUE 06-01-2043		1,549,000.00	1,486,606.30	1,277,832.06
SB7LBBQ3	AGL CAP CORP 5.875% DUE 03-15-2041		1,300,000.00	1,298,093.61	1,300,039.00
SBYYJUL8	AGNC INVT CORP COM		3,478.00	37,284.16	35,997.30
S2009823	AGNICO EAGLE MINES LTD COM NPV		9,312.00	439,574.28	483,554.61
SBM0ZRV5	AGREE LTD PARTNERSHIP 2.0% DUE 06-15-2028 BEO		1,261,000.00	1,253,100.78	1,032,494.19
SBM5Z0Q5	AGREE LTD PARTNERSHIP 4.8% 10-01-2032		182,000.00	180,491.22	168,506.52
SBMZLLD1	AGREE LTD PARTNERSHIP NT 2.6% 06-15-2033		82,000.00	83,013.52	61,982.98
SBN4NB11	AHS HOSP CORP 2.78% DUE 07-01-2051		337,000.00	337,000.00	207,915.52
SBFCBR60	AHS HOSP CORP 5.024% DUE 07-01-2045		520,000.00	609,772.34	499,995.60
SB4TX8S1	AIA GROUP LTD NPV		62,625.00	639,369.12	696,461.86
SBFOL353	AIB GROUP PLC ORD EURO.625		2,738.00	8,862.86	10,566.43
SBSDHYK1	AIR CANADA VAR VTG SHS NPV		13,886.00	268,283.16	198,715.48
SBNC42W6	AIR LEASE CORP 1.875% 08-15-2026		1,760,000.00	1,749,526.58	1,535,054.40
SBLS7W28	AIR LEASE CORP 3.375% DUE 07-01-2025 REG		700,000.00	695,847.08	660,625.00
SBFXR1J8	AIR LEASE CORP 4.625% DUE 10-01-2028		1,600,000.00	1,585,544.72	1,501,168.00
SB3XS562	AIR LEASE CORP CL A CL A		689.00	21,682.83	26,471.38
SBKZ7578	AIR LEASE CORP MED .7% DUE 02-15-2024		7,125,000.00	7,024,219.46	6,736,331.25
SBLC7HM6	AIR LEASE CORP MED .8% DUE 08-18-2024		1,620,000.00	1,496,701.80	1,494,466.20
SBJSF9H9	AIR LEASE CORP MED 3.25% DUE 10-01-2029		435,000.00	432,358.28	371,581.35
SBPLKVX3	AIR LEASE CORP MED 5.85% DUE 12-15-2027		2,164,000.00	2,141,559.32	2,179,797.20
SB1YXBJ7	AIR LIQUIDE(L.) EUR5.50		1,930.00	208,164.55	272,716.55
S2011602	AIR PROD & CHEM INC COM		1,504.00	362,640.09	463,623.04
SBKX8JV4	AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040		340,000.00	339,299.69	255,523.60
SBKX8JW5	AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG		90,000.00	89,697.06	62,739.00
S6441465	AIR WATER INC NPV		13,000.00	200,058.23	151,237.26
SBMGYYH4	AIRBNB INC CL A COM USD0.0001 CL A		3,098.00	329,748.51	264,879.00
S4012250	AIRBUS SE EUR1		8,098.00	898,514.35	959,500.48
S6010702	AISIN CORPORATION NPV		355.00	13,729.02	9,497.52
S6010906	AIJINOMOTO CO INC NPV		1,100.00	20,503.42	33,605.67
SB1TNRD8	AIJISEN(CHINA)HLDGS HKD0.10		34,000.00	24,485.20	3,615.65
S2507457	AKAMAI TECHNOLOGIES INC COM STK		1,059.00	95,998.35	89,273.70
SB1L9SG3	AKER BP ASA NOK1		800.00	24,280.81	24,695.97
SBJZKSG2	AKZO NOBEL NV EURO.50(POST REV SPLIT)		457.00	35,644.51	30,512.59
SBJ1CS91	AL ECON SETTLEMENT AUTH BP SETTLEMENT REV 3.163 09-15-2025 BEO TAXABLE		645,000.00	645,000.00	624,765.71
SBZ4F287	ALABAMA POWER CO 3.7% 12-01-2047		721,000.00	656,690.37	556,518.27
SBMV9VD9	ALABAMA POWER CO SR NT 3% 03-15-2052		700,000.00	563,365.61	468,104.00

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party		Description of Investment	Shares/Par	Cost	Current value
(CUSIP)					
SBPH08X7	ALABAMA PWR CO 2022A SR NT 3.05%	03-15-2032	1,400,000.00	1,399,074.05	1,213,016.00
SBJYDFQ8	ALABAMA PWR CO 3.45% DUE 10-01-2049		682,000.00	674,245.05	494,368.16
SBY25H95	ALABAMA PWR CO 3.75% DUE 03-01-2045		2,005,000.00	2,127,093.80	1,564,742.10
SBPW8005	ALABAMA PWR CO 3.94% DUE 09-01-2032		700,000.00	699,986.00	644,308.00
SBQ5C541	ALABAMA PWR CO 4.15% DUE 08-15-2044		3,075,000.00	3,065,749.48	2,569,716.00
SBD221R7	ALABAMA PWR CO 4.3%	07-15-2048	345,000.00	337,718.55	290,013.90
SBDFY6J8	ALABAMA PWR CO 4.3% DUE 01-02-2046		1,685,000.00	1,874,279.86	1,409,081.25
SBHT95P7	ALAMEDA CNTY CALIF JT PWRs AUTH LEASE REV 7.046% 12-01-2044 BEO TAXABLE		530,000.00	727,884.02	631,453.66
S2012605	ALASKA AIR GROUP INC COM		823.00	33,339.73	35,339.62
SBKPGD70	ALBEMARLE CORP 4.65% 06-01-2027		197,000.00	196,739.93	192,937.86
S2046853	ALBEMARLE CORP COM		783.00	169,386.39	169,801.38
SBYNO369	ALBERTSONS COS INC CL A CL A		1,167.00	32,978.69	24,203.58
SBMHJ508	ALCOA NEDERLAND HLDG B V SR NT 144A 4.125% 03-31-2029		295,000.00	303,146.84	261,337.55
SBPCPX31	ALCON FIN CORP 5.375% DUE 12-06-2032		275,000.00	273,509.50	278,148.75
SBJT1GR5	ALCON INC		1,243.00	70,568.38	84,881.91
SBK0VJL6	ALEXANDRIA REAL 2.75% DUE 12-15-2029		500,000.00	499,210.00	424,720.00
SBJQV474	ALEXANDRIA REAL 4% DUE 02-01-2050		231,000.00	268,261.04	176,437.80
SBJML8W1	ALEXANDRIA REAL 4.85% DUE 04-15-2049		705,000.00	797,027.62	603,049.95
SBMFD8N6	ALEXANDRIA REAL 4.9% DUE 12-15-2030		581,000.00	574,829.78	567,596.33
SBLL1N51	ALEXANDRIA REAL ESTATE E 2.0% DUE 05-18-2032		1,180,000.00	1,176,835.01	908,269.60
SBK94080	ALEXANDRIA REAL ESTATE EQUITIES 1.875% DUE 02-01-2033		325,000.00	324,487.00	243,074.00
SBMXWZP6	ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052		1,994,000.00	1,989,476.95	1,437,115.68
SBNC0149	ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051		3,785,000.00	3,671,458.03	2,422,929.90
S2009210	ALEXANDRIA REAL ESTATE EQUITIES INC COM		1,084.00	142,676.08	157,906.28
S7332687	ALFA LAVAL AB NPV		1,939.00	43,161.29	56,032.72
SB51BMR7	ALGONQUIN PWR&UTIL COM NPV		13,778.00	189,427.35	89,687.41
SBLLH2354	ALIBABA GROUP HLDG 2.125% DUE 02-09-2031		570,000.00	569,218.56	454,415.40
SBLLH23R3	ALIBABA GROUP HLDG 2.7% DUE 02-09-2041		1,790,000.00	1,775,203.40	1,154,335.20
SBF5BK91	ALIBABA GROUP HLDG 4.2% DUE 12-06-2047		200,000.00	212,642.00	154,170.00
SBFD9PC5	ALIBABA GROUP HLDG 4.2% SNR 06/12/47 USD200000		420,000.00	455,863.54	323,757.00
SBVYHXG4	ALIBABA GROUP HLDG 4.4% DUE 12-06-2057		824,000.00	966,310.80	636,366.96
SBYP8WZ5	ALIBABA GROUP HLDG 4.5% DUE 11-28-2034		435,000.00	471,377.77	391,091.10
SBLLH23L7	ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051		4,554,000.00	4,498,252.97	2,862,371.16
SBF5BK80	ALIBABA GROUP HLDG LTD 4.0% 12-06-2037		1,507,000.00	1,581,591.93	1,268,562.46
S2679204	AUGN TECHNOLOGY INC COM		969.00	381,577.83	204,362.10
SBLS6KN2	AUMENTATION COM NPV		24,512.00	672,942.97	1,076,396.92
SBM8RDJ6	ALLEGHANY CORP DEL 3.625% DUE 05-15-2030		305,000.00	306,666.54	283,564.60
SBFRT3W7	ALLEGION PLC COMMON STOCK		1,500.00	148,523.12	157,890.00
SBF22677	ALLEGION US HLDG CO INC 3.2% 10-01-2024		900,000.00	892,006.71	864,828.00
SBNA4LSB6	ALLEGRO MICROSYSTEMS INC DEL COM		509.00	12,404.38	15,280.18
SBMQ4ZX7	ALLEIMA AB NPV		2,429.00	2,756.85	8,956.49
S2973821	ALLIANT ENERGY CORP COM		2,629.00	151,310.83	145,147.09
S5231485	ALLIANZ SE NPV(REGD)(VINKULIERT)		3,023.00	696,018.48	648,163.08
SBNG2M15	ALLIANZ TECH TR ORD GBPO.025		26,846.00	66,816.41	67,815.42
SB4P2892	ALLISON TRANSMISSION HOLDING		641.00	24,556.71	26,665.60
SBMF4PX8	ALLSTATE CORP .75% DUE 12-15-2025		575,000.00	574,144.13	511,215.25
SBMF4PY9	ALLSTATE CORP 1.45% DUE 12-15-2030		988,000.00	955,606.80	756,472.08
SBBG75G0	ALLSTATE CORP 4.5% DUE 06-15-2043		170,000.00	140,658.00	151,335.70
C020002AU5	ALLSTATE CORP 6.5% 05-15-2067		265,000.00	347,812.50	257,288.50
S2019952	ALLSTATE CORP COM		2,335.00	285,808.97	316,626.00
SBMZM4S0	ALLSTATE CORP FLTGT RT 5.75% DUE 08-15-2053		690,000.00	742,506.25	649,890.30
SBMCK7F5	ALLY AUTO 5.07% DUE 06-15-2031		206,000.00	205,993.18	207,369.84
SBPXZ5K1	ALLY AUTO RECEIVABLES TR 2022-1 CL A3 3.31% 11-15-2026		481,000.00	480,906.88	468,332.05
SBPDY4R8	ALLY AUTO RECEIVABLES TR 2022-2 ASSET BACKED NT CL A-4 4.87% 04-17-2028		406,000.00	405,995.62	406,366.64
C020077AC9	ALLY AUTO RECEIVABLES TRUST SER 19-4 CL A3 1.84% DUE 06-17-2024 REG		12,401.49	12,399.35	12,384.42
C020077AD7	ALLY AUTO RECEIVABLES TRUST SER 19-4 CL A4 1.92% DUE 01-15-2025 REG		175,000.00	174,998.23	172,989.47
SBWKNJG1	ALLY FINL INC 4.625% DUE 03-30-2025		500,000.00	555,299.64	488,630.00
SBLS6VB3	ALLY FINL INC 5.8% DUE 05-01-2025		3,795,000.00	3,951,323.65	3,784,601.70
SBQ697G7	ALLY FINL INC 7.1% DUE 11-15-2027		3,544,000.00	3,515,292.58	3,619,310.00
SB3LVPV8	ALLY FINL INC 8% DUE 11-01-2031		1,200,000.00	1,554,675.91	1,241,892.00
SB72KK05	ALLY FINL INC COM		2,155.00	71,546.00	52,689.75
SB00FWN1	ALNYLAM PHARMACEUTICALS INC COM		1,028.00	163,413.40	244,304.20
C02079KAE7	ALPHABET INC 1.9% DUE 08-15-2040		1,262,000.00	1,254,851.81	841,905.44
C02079KAF4	ALPHABET INC 2.05% 08-15-2050		809,000.00	802,617.64	482,463.33
C02079KAG2	ALPHABET INC 2.25% DUE 08-15-2060		1,120,000.00	1,109,432.13	639,800.00
SBYY88Y7	ALPHABET INC CAP STK USD0.001 CL C		52,208.00	4,833,723.47	4,632,415.84
SBVYV8G0	ALPHABET INC CAPITAL STOCK USD0.001 CL A		58,077.00	5,429,564.61	5,124,133.71
C02079KAJ6	ALPHABET INC FIXED .8% DUE 08-15-2027		2,065,000.00	1,733,399.80	1,774,578.40
SB86SZR5	ALS LIMITED NPV		4,964.00	27,270.59	41,170.30
SBODJ8Q5	ALSTOM EUR7.0		814.00	31,171.55	19,824.68
SB43WJCS	ALTAGAS INCOME LTD COMMON STOCK		5,635.00	113,247.40	97,233.33
S5608915	ALTEN NPV1.05		1,033.00	99,595.94	128,768.42
SBYWMQJ2	ALTERIX INC COM CL A COM CL A		393.00	19,029.06	19,913.31
CF6628DAM6	ALTICE FRANCE S.A. TERM LOAN B13 01-13-2026		576,000.00	561,600.00	534,960.00
SBDRY7P9	ALTICE USA INC CL A CL A		1,377.00	11,374.02	6,334.20
SB9L63Z5	ALTRIA GROUP INC 10.2% DUE 02-06-2039		5,851,000.00	9,016,577.88	7,503,380.91
SBKPSXV0	ALTRIA GROUP INC 2.45% DUE 02-04-2032		10,398,000.00	10,127,335.70	7,878,980.52
SBKPSXY3	ALTRIA GROUP INC 3.4% DUE 02-04-2041		6,260,000.00	5,557,062.26	4,153,635.20
SBKPSY06	ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG		1,100,000.00	837,157.10	698,929.00
SBDR1617	ALTRIA GROUP INC 3.875% DUE 09-16-2046		1,161,000.00	879,651.49	777,591.36
SB8K84P2	ALTRIA GROUP INC 4.25% DUE 08-09-2042		4,251,000.00	4,069,003.11	3,165,252.09
C02209SBK8	ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG		547,000.00	552,969.13	389,234.26
SB7ZKNH1	ALTRIA GROUP INC 4.5% DUE 05-02-2043		2,261,000.00	2,390,257.87	1,710,243.01
SBFZ57Y7	ALTRIA GROUP INC 4.8% DUE 02-14-2029		1,425,000.00	1,566,092.12	1,369,125.75
SBRIJ2WM1	ALTRIA GROUP INC 5.375 B05 DUE 01-31-2044 USD1000		400,000.00	374,365.50	356,356.00
SBFZ57Z8	ALTRIA GROUP INC 5.8% DUE 02-14-2039		5,888,000.00	6,326,026.93	5,425,674.24
SBFZ5800	ALTRIA GROUP INC 5.95% DUE 02-14-2049		12,213,000.00	12,423,431.39	10,945,046.34
SBFZ5811	ALTRIA GROUP INC 6.2% DUE 02-14-2059		1,462,000.00	1,477,484.33	1,370,917.40
SB90J333	ALTRIA GROUP INC 9.95% DUE 11-10-2038		875,000.00	1,512,629.21	1,100,601.25
S2692632	ALTRIA GROUP INC COM		21,533.00	1,038,900.50	984,273.43
SBFZ57X6	ALTRIA GROUP INC FIXED 4.4% DUE 02-14-2026		2,296,000.00	2,296,879.09	2,252,513.76
SB3MSM28	AMADEUS IT GROUP EURO.01		5,066.00	256,140.07	262,494.75
SBNOWLH8	AMAZON COM INC 2.1% DUE 05-12-2031 BEO		1,881,000.00	1,770,107.57	1,544,959.35
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050		4,961,000.00	4,855,267.62	3,158,867.14
C023135BU9	AMAZON COM INC 2.7% DUE 06-03-2060		2,637,000.00	2,574,781.17	1,614,292.29
SBM9QN81	AMAZON COM INC 3.6% 04-13-2032 BEO		1,275,000.00	1,272,738.24	1,173,548.25

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value	
(CUSIP)					
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047	3,935,000.00	3,996,194.12	3,409,284.00	
SBPCP213	AMAZON COM INC 4.84% 12-01-2032	3,895,000.00	3,894,065.20	3,884,249.80	
C023135AQ9	AMAZON COM INC 4.95% DUE 12-05-2044	658,000.00	864,006.23	653,999.36	
S2000019	AMAZON COM INC COM	84,329.00	8,648,823.87	7,083,636.00	
C023135BF2	AMAZON COM INC FIXED 3.875% DUE 08-22-2037	5,699,000.00	5,705,471.45	5,079,461.71	
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057	2,206,000.00	2,356,550.89	1,920,565.66	
SBPCPYM7	AMAZON COM INC FIXED 4.55% DUE 12-01-2027	8,033,000.00	8,041,803.02	8,021,834.13	
SBNW2Q84	AMAZON COM INC NT 2.875% 05-12-2041	121,000.00	104,770.27	90,685.87	
C023135CB0	AMAZON COM INC NT 3.1% 05-12-2051	4,423,000.00	4,334,539.36	3,187,788.79	
SBNVX8J3	AMAZON COM INC NT 3.25% 05-12-2061	3,602,000.00	3,627,182.20	2,516,069.04	
SBLPP192	AMAZON COM INC NT 4.1% 04-13-2062	4,490,000.00	3,846,385.94	3,759,836.20	
SBLPP103	AMAZON COM INC 3.95% 04-13-2052	6,294,000.00	6,094,531.22	5,304,520.26	
SBH4HLL3	AMC ENTMT HLDGS INC CL A COM CL A COM	3,433.00	25,593.90	13,972.31	
SBLCHH93	AMC NETWORKS INC 4.25% DUE 02-15-2029 REG	700,000.00	700,000.00	436,772.00	
SB1JF307	AMCOR PLC ORD USD0.01	10,231.00	121,920.92	121,851.21	
S2256908	AMDOS ORD GBP0.01	1,288.00	102,006.99	117,079.20	
S2024332	AMEDISYS INC COM	212.00	22,773.04	17,710.48	
C02376LAA3	AMER AIRLINES 3.95% 01-11-2032	255,000.00	255,000.00	203,982.15	
S2026242	AMER ELEC PWR CO INC COM	4,985.00	444,556.15	473,325.75	
S2134532	AMER FINL GROUP INC OH COM STK	809.00	105,474.45	111,059.52	
SB2R62G4	AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG	924,000.00	1,038,139.10	969,913.56	
SBK7K1Y3	AMER MOVIL SAB DE 3.625% DUE 04-22-2029	4,765,000.00	5,104,025.66	4,349,015.50	
SBK7K1Z4	AMER MOVIL SAB DE 4.375% DUE 04-22-2049	1,490,000.00	1,485,004.13	1,277,913.40	
SB82VRK5	AMER MOVIL SAB DE 4.375% DUE 07-16-2042	1,170,000.00	1,177,652.29	1,009,487.70	
SBN101J5	AMER MOVIL SAB DE 4.7% DUE 07-21-2032	675,000.00	674,199.83	647,709.75	
SB8C3GC6	AMER MOVIL SAB DE CV 6.125% 03-30-2040	5,159,000.00	6,375,220.84	5,362,832.09	
S2888152	AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO	1,850,000.00	2,101,948.11	1,996,668.00	
S2791205	AMERADA HESS CORP 7.3% DUE 08-15-2031	1,990,000.00	2,667,079.75	2,168,463.20	
SBMXNOM1	AMEREN CORP 1.75% DUE 03-15-2028 BEO	286,000.00	285,790.30	243,034.22	
SBJLM1M6	AMEREN CORP 2.5% DUE 09-15-2024	1,982,000.00	1,981,832.30	1,894,970.38	
SBM6KDF3	AMEREN CORP 3.5% DUE 01-15-2031 REG	1,400,000.00	1,308,605.17	1,239,210.00	
S2050832	AMEREN CORP COM	1,722.00	141,978.90	153,120.24	
SBMZ71J5	AMEREN ILL CO 1.55% DUE 11-15-2030	2,000,000.00	1,991,540.00	1,577,780.00	
SBL59FN6	AMEREN ILL CO 1ST MTG BD 2.9% 06-15-2051	236,000.00	235,052.28	158,141.24	
C02361DAR1	AMEREN ILL CO 3.7% 12-01-2047	330,000.00	315,771.34	263,079.30	
SBD03C36	AMEREN ILL CO 4.15% DUE 03-15-2046	2,416,000.00	2,502,325.39	2,041,930.72	
SBF5MOD8	AMEREN ILL CO 4.5% 03-15-2049	459,000.00	536,403.46	424,978.92	
SBH5GGP8	AMEREN ILL CO 4.8% DUE 12-15-2043	479,000.00	527,250.49	411,283.77	
SBP8JTN9	AMEREN ILL CO FIXED 5.9% DUE 12-01-2052	255,000.00	254,212.05	281,586.30	
SBBM3LH7	AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG	240,000.00	337,746.05	257,054.40	
SBMFFQ8S0	AMERICAN AIRLINES INC 11.75% 07-15-2025	1,480,000.00	1,643,322.07	1,591,902.80	
SBVC7KT2	AMERICAN AIRLINES INC COM USD1	4,310.00	56,202.40	54,823.20	
SBYW8L62	AMERICAN AIRLINES INC. 3.575% A/BKD 07-15-2029 USD/AA'	235,745.19	206,277.04	210,011.25	
SBW9P7W0	AMERICAN AIRLS 2015-1 PASS THRU TRS 3.375% DUE 05-01-2027	87,611.86	75,404.99	71,646.35	
SBMC7254	AMERICAN ELEC PWR CO INC 1.0% DUE 11-01-2025 REG	1,210,000.00	1,191,207.58	1,082,502.30	
SBJ77K8	AMERICAN ELEC PWR CO INC 2.031% DUE 03-15-2024 REG	3,790,000.00	3,811,652.81	3,649,770.00	
SBLHOM14	AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG	1,340,000.00	1,337,892.88	907,059.40	
S2026082	AMERICAN EXPRESS CO	7,652.00	1,144,055.15	1,130,583.00	
SBM928H3	AMERICAN EXPRESS CO 2.25% DUE 03-04-2025BEO	826,000.00	825,281.88	780,735.20	
SBM928J5	AMERICAN EXPRESS CO 2.55% DUE 03-04-2027BEO	615,000.00	614,475.89	560,873.85	
SBP48F86	AMERICAN EXPRESS CO 3.3% 05-03-2027	900,000.00	1,007,886.00	843,552.00	
SBNHQ2Q1	AMERICAN EXPRESS CO 3.55% 12-31-2049	1,492,000.00	1,492,000.00	1,227,170.00	
SBQ3QPR8	AMERICAN EXPRESS CO 5.85% 11-05-2027	1,695,000.00	1,693,779.60	1,763,969.55	
SBMFV755	AMERICAN EXPRESS CR A/C MASTER SER 22-2 CL A 0% 05-17-2027	923,000.00	922,795.84	893,869.64	
SBND82B5	AMERICAN HOMES 4 RENT 3.625% 04-15-2032	334,000.00	325,706.78	281,137.82	
SBND82N7	AMERICAN HOMES 4 RENT 4.3% 04-15-2052	425,000.00	412,827.91	314,627.50	
SBCF5RR9	AMERICAN HOMES 4 RENT COMMON STOCK	2,025.00	67,311.00	61,033.50	
SBNK11R1	AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO	321,000.00	314,694.73	202,804.59	
C9941N8997	AMERICAN IND PTRS CAP FD II	2,554.64	2,554.64	1.00	
SBXSSDV8	AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG	696,000.00	881,284.81	625,014.96	
S2027342	AMERICAN INTERNATIONAL GROUP INC COM	9,779.00	513,820.56	618,423.96	
SB7FBFL2	AMERICAN TOWER CORP	3,161.00	778,001.88	669,689.46	
SBILV1Q7	AMERICAN TOWER CORP 3.65% DUE 03-15-2027	3,672,000.00	3,596,318.00	3,439,378.80	
SBMYVVR6	AMERICAN TOWER CORP NEW 1.6% DUE 04-15-2026 BEO	740,000.00	739,555.73	686,866.40	
SBPBK702	AMERICAN TOWER CORP NEW 2.3% 09-15-2031	610,000.00	486,558.93	476,599.10	
SBKVC577	AMERICAN TOWER CORP NEW 2.7% DUE 04-15-2031 BEO	138,000.00	115,813.74	112,642.50	
SBLBMM05	AMERICAN WTR CAP CORP 3.45% DUE 05-01-2050	609,000.00	655,230.86	450,879.24	
SBFX4V43	AMERICAN WTR CAP CORP 3.75% 09-01-2028	1,000,000.00	1,161,450.00	945,610.00	
SBMBV577	AMERICAN WTR CAP CORP SR NT 3.25% 06-01-2051	1,278,000.00	1,274,481.81	918,856.44	
SB2R3PV1	AMERICAN WTR WKS CO INC NEW COM	2,998.00	422,793.81	456,955.16	
SBN4M263	AMERICO LIFE INC SR NT 144A 3.45% 04-15-2031	760,000.00	758,230.39	575,092.00	
SB35KZK7	AMERICOLD RLTY TR INC COM	1,792.00	50,641.92	50,731.52	
C03063FAC8	AMERICREDIT .37% DUE 08-18-2025	108,727.57	108,726.01	106,608.32	
C03066EAD6	AMERICREDIT .66% DUE 12-18-2024	51,057.23	51,048.62	50,848.11	
C03066EAE4	AMERICREDIT .97% DUE 02-18-2026	308,000.00	307,991.22	300,706.77	
SBMVJ270	AMERICREDIT 2.45% DUE 11-18-2026	169,000.00	168,971.03	162,272.62	
SBPP13T2	AMERICREDIT AUTOMOBILE RECEIVABLES TR 2022-2 AUTOMOBILE CL B 4.81% 07-18-2025	855,000.00	854,830.80	840,254.28	
SBPP13P8	AMERICREDIT AUTOMOBILE RECEIVABLES TR ZONT CL A-3 4.38% DUE 04-18-2028 REG	393,000.00	392,921.68	385,089.26	
SB0J7D57	AMERIPRISE FINL INC COM	735.00	178,311.00	228,856.95	
SBFD9PD6	AMERISOURCEBERGEN 3.45% 12-15-2027	1,100,000.00	998,118.00	1,029,545.00	
SBVYLQH4	AMERISOURCEBERGEN 4.25% DUE 03-01-2045	1,200,000.00	1,197,986.46	989,484.00	
SBD1DD09	AMERISOURCEBERGEN 4.3% 12-15-2047	333,000.00	386,176.33	279,140.58	
S2795393	AMERISOURCEBERGEN CORP COM	1,098.00	158,663.18	181,949.58	
C02377AAA6	AMERN AIRLINES INC 3.7% DUE 10-01-2026	287,865.57	282,827.92	246,372.63	
SBYW8LB7	AMERN AIRLINES INC 4.1% DUE 07-15-2029	371,467.50	373,089.79	302,820.31	
SBL59053	AMERN AIRLS 2017-1 4.95% DUE 08-15-2026	1,061,930.00	1,021,139.72	996,536.35	
SBMCGX00	AMERN ELEC PWR CO .75% DUE 11-01-2023	905,000.00	904,239.80	873,352.15	
SBGPDV00	AMERN ELEC PWR CO 4.3% DUE 12-01-2028	4,400,000.00	4,387,592.00	4,209,568.00	
SBNNG4X6	AMERN EXPRESS CR 4.95% DUE 10-15-2027	1,146,000.00	1,145,943.16	1,155,541.67	
SBH4G586	AMERN EXPRESS CR A/C MASTER TR 2018-3 ASSEST BACKED CTF CL A FLTG 10-15-2025	3,300,000.00	3,300,000.00	3,298,213.81	
SBF3BYD5	AMERN FINL GROUP 4.5% DUE 06-15-2047	1,802,000.00	1,765,464.01	1,440,356.62	
SBG12X96	AMERN HOMES 4 RENT 4.25% DUE 02-15-2028	1,380,000.00	1,316,668.03	1,278,818.40	
SBJCYLGS	AMERN HOMES 4 RENT 4.9% DUE 02-15-2029	900,000.00	896,683.82	853,155.00	
SBMCTLY9	AMERN INTL GROUP 2.5% DUE 06-30-2025	1,798,000.00	1,747,594.53	1,695,406.12	
SBDFXR84	AMERN INTL GROUP 3.9% DUE 04-01-2026	293,000.00	326,308.24	284,016.62	
SBVCJNG8	AMERN INTL GROUP 4.375% DUE 01-15-2055	125,000.00	106,514.31	93,162.50	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	SBMCTM02	AMERN INTL GROUP 4.375% DUE 06-30-2050	313,000.00	289,804.33	267,830.97
	SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044	3,333,000.00	3,076,635.88	2,899,543.35
	SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048	2,146,000.00	2,478,721.91	1,925,562.88
	S88BG541	AMERN INTL GROUP 6.82% DUE 11-15-2037	786,000.00	804,431.31	833,521.56
	SBLD3QC6	AMERN TOWER CORP 1.5% DUE 01-31-2028	1,448,000.00	1,441,693.45	1,201,391.12
	SBMBKJ50	AMERN TOWER CORP 2.1% DUE 06-15-2030	1,400,000.00	1,208,531.12	1,113,238.00
	SBL9BW26	AMERN TOWER CORP 2.4% DUE 03-15-2025	780,000.00	800,513.17	734,580.60
	SBL9BW37	AMERN TOWER CORP 2.9% DUE 01-15-2030	100,000.00	103,016.00	85,004.00
	SBMCS9H6	AMERN TOWER CORP 2.95% DUE 01-15-2051	1,350,000.00	1,030,108.49	840,024.00
	SBMBKJ72	AMERN TOWER CORP 3.1% DUE 06-15-2050	1,467,000.00	1,199,722.76	938,161.17
	SBD0CVX3	AMERN TOWER CORP 3.125% DUE 01-15-2027	1,182,000.00	1,269,556.48	1,086,068.88
	SBYVSWC6	AMERN TOWER CORP 3.55% DUE 07-15-2027	2,667,000.00	2,715,586.24	2,473,802.52
	SBK21TM5	AMERN TOWER CORP 3.7% DUE 10-15-2049	1,425,000.00	1,512,001.90	1,017,165.00
	SBJMJ814	AMERN TOWER CORP 3.8% DUE 08-15-2029	2,900,000.00	3,055,043.67	2,646,163.00
	SBMFXHY0	AMERN TOWER CORP FIXED 1.45% DUE 09-15-2026	682,000.00	644,083.02	595,549.68
	SBD0M54	AMERN WTR CAP CORP 3.75% DUE 09-01-2047	796,000.00	804,510.20	622,957.56
	SBD59N51	AMERN WTR CAP CORP 4% DUE 12-01-2046	204,000.00	202,465.68	159,674.88
	SBFX4W4	AMERN WTR CAP CORP FIXED 4.2% DUE 09-01-2048	1,573,000.00	1,613,525.57	1,322,531.21
	S2089212	AMETEK INC NEW COM	1,892.00	216,927.06	264,350.24
	SBNGJ2V6	AMFAM HLDGS INC SR NT 144A 2.805% 03-11-2031	170,000.00	170,000.00	130,279.50
	C031162CU2	AMGEN INC 2.45% DUE 02-21-2030	774,000.00	684,462.86	655,020.72
	SBNOTHC8	AMGEN INC 2.77% 09-01-2053	4,433,000.00	4,120,183.95	2,687,639.24
	C031162DA5	AMGEN INC 2.8% DUE 08-15-2041 BEO	100,000.00	97,058.74	69,772.00
	SBKP42L2	AMGEN INC 3% SNR 15/01/2052 USD1000	1,851,000.00	1,682,721.66	1,193,265.66
	C031162CS7	AMGEN INC 3.375% 02-21-2050	1,003,000.00	927,704.34	703,554.35
	C031162BV1	AMGEN INC 3.625% DUE 05-22-2024	1,100,000.00	1,098,174.00	1,080,167.00
	C031162DJ6	AMGEN INC 4.2% 03-01-2033	2,020,000.00	2,019,959.60	1,881,589.60
	C031162BZ2	AMGEN INC 4.4% 05-01-2045	2,010,000.00	2,160,948.07	1,688,962.80
	SBPY0TJ2	AMGEN INC 4.4% DUE 02-22-2062 BEO	8,646,000.00	8,516,447.73	6,969,021.84
	SBD05CM4	AMGEN INC 4.563% DUE 06-15-2048	2,028,000.00	1,760,867.59	1,748,156.28
	SBD0VZ12	AMGEN INC 4.663% DUE 06-15-2051	2,934,000.00	2,859,051.96	2,527,318.26
	C031162DK3	AMGEN INC 4.875% 03-01-2053	7,798,000.00	7,458,073.63	6,978,430.20
	C031162BE9	AMGEN INC 4.95% DUE 10-01-2041	344,000.00	339,388.74	316,885.92
	S876M525	AMGEN INC 5.15% DUE 11-15-2041	311,000.00	181,248.03	291,425.66
	C031162BH2	AMGEN INC 5.65% DUE 06-15-2042	565,000.00	577,124.40	561,271.00
	S83L2H37	AMGEN INC 6.4% DUE 02-01-2039	730,000.00	950,995.11	777,596.00
	S2023607	AMGEN INC COM	5,680.00	1,203,252.82	1,491,795.20
	C031162CR9	AMGEN INC FIXED 3.15% 02-21-2040	9,769,000.00	9,835,169.38	7,255,143.23
	SBNTKZK1	AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	3,254,000.00	3,087,050.45	2,619,079.52
	C031162DC1	AMGEN INC SR NT 3% 01-15-2052	1,149,000.00	1,076,626.54	740,714.34
	S6665931	AMOREPACIFIC GROUP KRW500	275.00	13,692.65	7,589.96
	SBJTLVR0	AMOREPACIFIC GROUP PFD AMOREG(3PC) KRW500	161.00	4,531.01	3,565.05
	S6709958	AMP LIMITED NPV	26,555.00	28,976.76	23,680.88
	S2145084	AMPHENOL CORP NEW CL A	3,972.00	252,480.86	302,428.08
	S814NJ71	AMPLIFON EURO.02	3,881.00	106,008.92	115,230.37
	SBM91201	AMPOL LTD NPV	574.00	11,023.82	11,008.22
	SBYZR014	AMUNDI EUR2.5	147.00	10,218.14	8,314.95
	S6014908	ANA HOLDINGS INC NPV	6,185.00	126,334.37	131,251.66
	SBM8SKC1	ANALOG DEVICES INC 1.7% 10-01-2028	1,185,000.00	1,122,293.61	1,006,444.20
	SBPBK6K5	ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO	1,630,000.00	1,617,929.41	1,207,080.20
	SBPBK6M7	ANALOG DEVICES INC 2.95% 10-01-2051	1,846,000.00	1,779,812.93	1,261,999.44
	S2032067	ANALOG DEVICES INC COM	5,088.00	725,694.01	834,584.64
	SB1WVF68	ANDRITZ AG NPV (BR)	1,072.00	41,531.73	61,266.13
	C03464PAA5	ANGEL OAK MTG TR 3.353% DUE 01-25-2067	901,533.82	782,783.51	798,843.66
	C03464TAA7	ANGEL OAK MTG TR 4% DUE 01-25-2067	916,052.56	831,317.70	861,658.24
	S6761000	ANGLO AMERICAN PLATINUM LTD COMSTK	281.00	29,626.44	23,531.67
	SB1XZS82	ANGLO AMERICAN USD0.54945	3,411.00	85,774.83	132,796.59
	SBJS55P2	ANHEUSER BUSCH 5.8% DUE 01-23-2059	2,325,000.00	2,376,169.86	2,405,654.25
	SBG48QW5	ANHEUSER BUSCH 6.375% DUE 01-15-2040	1,205,000.00	1,246,406.76	1,243,644.35
	SB3RQGZ8	ANHEUSER BUSCH 8% DUE 11-15-2039	5,906,000.00	8,126,644.95	7,248,965.34
	SB3D2230	ANHEUSER BUSCH COS 6.5% DUE 05-01-2042	136,000.00	144,095.54	140,199.68
	SBJMZ1V3	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	1,242,000.00	1,347,140.96	1,121,091.30
	SBJS55R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	2,882,000.00	2,960,158.65	2,878,628.06
	SBJS55S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	831,000.00	808,058.55	832,853.13
	SBF7MH35	ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	5,615,000.00	5,263,656.81	4,826,541.70
	SBM8GDL5	ANHEUSER-BUSCH 3.5% DUE 06-01-2030	1,535,000.00	1,365,150.65	1,401,240.10
	SBD27GD1	ANHEUSER-BUSCH 4.375% DUE 04-15-2038	2,763,000.00	2,902,161.17	2,496,702.06
	SBD278X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048	6,727,000.00	6,921,086.51	5,927,832.40
	SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046	136,000.00	173,425.40	125,185.28
	SBD0CMR69	ANHEUSER-BUSCH 4.95% DUE 01-15-2042	207,000.00	237,330.91	194,855.31
	SBD0CMR47	ANHEUSER-BUSCH 5.875% DUE 06-15-2035	412,000.00	541,587.45	430,531.76
	SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	18,947,000.00	20,114,334.45	17,942,240.59
	SBJS52M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	42,474,000.00	44,189,591.57	38,990,282.52
	SBM8GDK4	ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040	433,000.00	481,364.00	384,361.11
	SBYYHL23	ANHEUSER-BUSCH INB NPV	4,644.00	349,893.10	278,891.53
	SB46LC31	ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039	3,781,000.00	5,330,241.15	4,720,124.78
	SBJ88GM2	ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75% 01-23-2029	4,315,000.00	4,542,613.41	4,275,086.25
	SBPMQ7X2	ANNALY CAPITAL MANAGEMENT INC COM NEW COM USD0.01(POST REV SPLT)	2,967.00	70,073.68	62,544.36
	S2045623	ANSYS INC COM	582.00	136,962.06	140,605.38
	SBM9MCK4	ANTARES HLDGS LP SR NT 144A 3C7 3.75% 07-15-2027	948,000.00	938,958.38	763,054.68
	SBJBTOQ4	ANTERO MIDSTREAM CORPORATION COM USD1.00	13,507.00	132,730.59	145,740.53
	SBFD2WR8	ANTERO RES CORP COM	3,433.00	109,046.26	106,388.67
	SBMBLB46	ANTHEM INC 3.125% DUE 05-15-2050	321,000.00	325,458.18	223,659.96
	SBFXCMR8	ANTHEM INC 3.35% DUE 12-01-2024	2,805,000.00	2,792,138.57	2,724,187.95
	SBLF8T19	ANTHEM INC 3.6% DUE 03-15-2051	1,571,000.00	1,565,548.08	1,187,958.78
	SBFXCM59	ANTHEM INC 3.65% 12-01-2027	2,625,000.00	2,616,305.66	2,479,023.75
	SBG86FT2	ANTHEM INC 4.375% 12-01-2047	957,000.00	1,027,408.64	824,015.28
	SBG86FS1	ANTHEM INC 4.55% 03-01-2048	1,705,000.00	1,659,391.17	1,505,071.70
	SBP4C341	ANTHEM INC 4.55% 05-15-2052	2,412,000.00	2,373,225.52	2,122,125.84
	SBLSP6D8	ANTHEM INC 4.65% DUE 01-15-2043	2,904,000.00	2,926,569.41	2,641,681.68
	SBMBLB35	ANTHEM INC FIXED 2.25% DUE 05-15-2030	490,000.00	499,596.76	407,239.00
	SBK6V1D6	ANTHEM INC FIXED 3.7% 09-15-2049	1,077,000.00	1,039,066.92	825,940.53
	SB87XCP6	ANTHEM INC FIXED 4.625% DUE 05-15-2042	1,073,000.00	1,139,302.85	981,569.67
	SBQ2JCY4	ANTHEM INC NT 4.1% 05-15-2032	3,115,000.00	3,107,852.28	2,902,494.70
	S0045614	ANTOFAGASTA ORD GBP0.05	950.00	10,035.09	17,661.28
	SBR1YDF5	ANZ GROUP HLDGS LI NPV DFD 03/01/23 EX-RECONS	24,585.00	480,993.50	394,467.04

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value	
(CUSIP)					
SBP8KPC3	AON CORP 2.6% 12-02-2031	500,000.00	499,605.00	409,495.00	
SBN4FWF0	AON CORP FIXED 2.9% DUE 08-23-2051	1,023,000.00	875,209.22	653,308.26	
SB6898J5	AON CORP SR NT 6.25 DUE 09-30-2040	253,000.00	284,997.25	261,604.53	
SBNR46Q3	AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052	5,951,000.00	5,795,010.55	4,611,727.45	
SBLP1HW5	AON PLC	1,430.00	364,858.05	429,200.20	
SB9Z76F1	AON PLC 4.45% DUE 05-24-2043	161,000.00	155,943.31	128,964.22	
SBNA40IL0	AON PLC 4.6% DUE 06-14-2044	3,248,000.00	3,268,140.29	2,775,870.72	
SBNNF1C1	APA CORP COM	2,251.00	90,827.85	105,076.68	
S6247306	APA GROUP NPV (STAPLED UNITS)	2,843.00	18,771.51	20,745.07	
SB7KL9Z6	APACHE CORP 4.75% 04-15-2043	10,000.00	10,280.81	7,542.40	
SBK1M286	APACHE CORP 5.35% DUE 07-01-2049	630,000.00	625,648.72	512,227.80	
SB1P8FN3	APACHE CORP 6% DUE 01-15-2037	48,000.00	55,533.38	44,535.84	
SBLNMSB6	APACHE CORP FIXED 4.25% DUE 01-15-2044	1,395,000.00	1,332,436.01	979,066.80	
SBNGQGL5	APARTMENT INCOME REIT CORP COM	5,855.00	293,084.48	200,885.05	
C994JN9995	APAX EUROPE VI A LP	1.00	1.02	4,274,551.15	
C994JP0992	APAX EUROPE VII A LP	1.00	1.02	1,378,334.29	
C994JP1990	APAX IX USD LP	785,012.31	785,012.31	29,835,019.99	
C994JP2998	APAX US VII, L.P.	1.00	1.00	1,385,905.00	
C994JP3996	Apax VIII A LP	1.00	1.05	9,262,525.91	
SBNA44JF6	APOLLO GLOBAL MANAGEMENT INC COM USD0.00001	3,303.00	169,087.43	210,698.37	
SBD84ZC8	APOLLO MGMT HLDGS 4.4% DUE 05-27-2026	1,290,000.00	1,282,648.28	1,219,604.70	
C991214776	APOLLO OFFSHORE CREDIT STRATEGIES FUND LTD	64,021.99	66,622,026.96	100,715,082.17	
SBNNRNF6	APPALACHIAN POWER CO 4.5% DUE 08-01-2032BEO	265,000.00	264,303.05	248,805.85	
SBMJ71T1	APPALACHIAN PWR CO 4.4% DUE 05-15-2044	1,213,000.00	1,245,916.20	1,002,847.75	
SBXPB5R0	APPALACHIAN PWR CO 4.45% DUE 06-01-2045	693,000.00	692,479.76	572,750.64	
SB2425R7	APPALACHIAN PWR CO 6.7% DUE 08-15-2037	490,000.00	522,699.24	511,638.40	
SBMF6PM3	APPALACHIAN PWR CO FIXED 3.7% DUE 05-01-2050	385,000.00	283,313.80	283,467.80	
SBJR20Z6	APPALACHIAN PWR CO FIXED 4.5% 03-01-2049	675,000.00	668,701.10	560,425.50	
SBK7Z7Z1	APPALACHIAN PWR CO SR NT SER AA 2.7% 04-01-2031	1,140,000.00	950,131.75	940,830.60	
C037833DX5	APPLE INC .55% DUE 08-20-2025	1,260,000.00	1,138,644.55	1,136,923.20	
SBNNRCS0	APPLE INC .7% DUE 02-08-2026	4,440,000.00	3,927,820.10	3,950,978.40	
C037833EH9	APPLE INC 1.4% DUE 08-05-2028 BEO	647,000.00	645,747.65	548,856.57	
SBNNRD54	APPLE INC 2.375% DUE 02-08-2041	416,000.00	344,805.22	296,262.72	
C037833BZ2	APPLE INC 2.45% DUE 08-04-2026	545,000.00	525,114.04	506,435.80	
SBKP9GX6	APPLE INC 2.65% 02-08-2051	3,723,000.00	3,624,048.67	2,493,926.01	
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG	12,722,000.00	11,642,324.93	8,501,730.94	
SBLL6LY26	APPLE INC 2.7% 08-05-2051	1,189,000.00	1,187,075.78	792,183.14	
SBKPTJD7	APPLE INC 2.8% DUE 02-08-2061	1,123,000.00	1,083,627.92	723,537.67	
SBLL6LZ19	APPLE INC 2.85% DUE 08-05-2061 BEO	3,558,000.00	2,899,033.75	2,330,810.22	
C037833CR9	APPLE INC 3.2% DUE 05-11-2027	1,200,000.00	1,200,000.00	1,139,616.00	
SBM8NTF2	APPLE INC 3.25% 08-08-2029	726,000.00	725,099.76	673,967.58	
C037833BY5	APPLE INC 3.25% DUE 02-23-2026	1,480,000.00	1,505,352.04	1,423,478.80	
SBP4W062	APPLE INC 3.35% DUE 08-08-2032	768,000.00	767,093.76	700,293.12	
C037833BA7	APPLE INC 3.45% DUE 02-09-2045	5,697,000.00	5,571,580.55	4,615,595.46	
SBF5H35	APPLE INC 3.75% DUE 09-12-2047	767,000.00	729,417.00	642,546.58	
C037833AL4	APPLE INC 3.85% DUE 05-04-2043	6,286,000.00	6,546,774.13	5,497,484.16	
C037833CD0	APPLE INC 3.85% DUE 08-04-2046	5,154,000.00	5,270,409.45	4,396,774.32	
SBNYNTH5	APPLE INC 3.95% 08-08-2052	12,044,000.00	10,845,384.43	10,279,794.88	
SBNYNTK8	APPLE INC 4.1% DUE 08-08-2062 BEO	5,400,000.00	5,270,675.68	4,582,008.00	
SBDVXPX83	APPLE INC 4.25% DUE 02-09-2047	895,000.00	903,876.07	829,423.35	
SBXC5WP2	APPLE INC 4.375% DUE 05-13-2045	1,785,000.00	1,796,227.13	1,655,194.80	
SBYKT6Z8	APPLE INC 4.5% DUE 02-23-2036	390,000.00	388,460.38	387,687.30	
C037833BX7	APPLE INC 4.65% DUE 02-23-2046	7,330,000.00	7,998,227.43	6,992,820.00	
S2046251	APPLE INC COM STK	140,010.00	15,378,911.92	18,191,499.30	
C037833DQ0	APPLE INC FIXED 2.95% 09-11-2049	2,598,000.00	2,474,284.38	1,865,909.58	
C037833DG2	APPLE INC FIXED 3.75% 11-13-2047	525,000.00	597,627.21	440,160.00	
SBLN8PN5	APPLE INC NT 2.4% 08-20-2050	22,000.00	16,451.60	13,977.48	
SBMDPPX3	APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO	1,720,000.00	1,712,551.55	1,179,352.40	
S2046552	APPLIED MATERIALS INC COM	7,830.00	682,932.92	762,485.40	
SBYVBMC5	APPLIED MATLS INC 4.35% DUE 04-01-2047	838,000.00	838,298.34	760,300.64	
SB450GW6	APPLIED MATLS INC 5.85% DUE 06-15-2041	219,000.00	319,791.25	240,608.73	
SBMV3LG4	APLOVIN CORP COM CL A COM CL A	1,497.00	59,327.91	15,763.41	
SBWDH346	APT PIPELINES LTD SR NT 144A 4.2% DUE 03-23-2025 BEO	2,110,000.00	2,032,225.40	2,036,107.80	
S2045247	APTARGROUP INC COM	436.00	42,374.84	47,951.28	
SBHL3SD5	APTIV PLC 5.4% 03-15-2049	1,000,000.00	995,971.16	861,610.00	
SB783TY6	APTIV PLC COM USD	2,569.00	246,945.39	239,250.97	
SBRL5N72	APTIV PLC SR NT 3.1% 12-01-2051	5,410,000.00	4,710,571.76	3,221,168.10	
SBNYF3L3	APTIV PLC/APTIV CORP 4.15% 05-01-2052	1,225,000.00	1,166,139.88	890,477.00	
C996015996	AQR OFFSHORE MULTI-STRATEGY FUND IV LTD. CLASS C SERIES INITIAL	529.13	48,215,414.03	116,809,851.41	
SBK1WFG5	AQUA AMER INC FIXED 4.276% 05-01-2049	1,200,000.00	1,358,023.89	975,780.00	
SBH3XG17	ARAMARK COM	1,546.00	45,947.12	63,911.64	
SB6463M8	ARC RESOURCES LTD COM NPV	13,382.00	195,215.60	180,243.92	
SBPCPXF3	ARCELORMITTAL 6.55% DUE 11-29-2027 BEO	4,950,000.00	4,951,170.24	4,996,876.50	
SBPCPXG4	ARCELORMITTAL 6.8% DUE 11-29-2032	3,484,000.00	3,485,957.38	3,474,628.04	
SBYPB567	ARCELORMITTAL NPV	12,016.00	258,653.06	315,151.70	
SB9B9WZ7	ARCELORMITTAL STEP CPN 6.75% DUE 03-01-2041	480,000.00	527,294.13	468,513.60	
SBFLRCV9	ARCELORMITTAL STEP CPN 7% DUE 10-15-2039	390,000.00	429,868.21	393,755.70	
S2740542	ARCH CAPITAL GROUP COM STK	12,785.00	486,787.76	802,642.30	
SB7F2JD5	ARCHER DANIELS 4.535 DUE 03-26-2042	90,000.00	91,221.31	82,376.10	
SB95NZC3	ARCHER-DANIELS 4.016% DUE 04-16-2043	118,000.00	128,890.17	100,271.68	
SBH31WX5	ARCHER-DANIELS 4.5% DUE 03-15-2049	179,000.00	232,430.34	163,788.58	
S2047317	ARCHER-DANIELS-MIDLAND CO COM	4,642.00	378,518.45	431,009.70	
SBK8ZKB7	ARCONIC CORP 6.125% DUE 02-15-2028	123,000.00	128,376.89	115,629.84	
SBYXR9D1	ARDAGH GROUP S A ARDAGH GROUP S A EURO.01 CL A	535.00	8,703.24	13,241.25	
SBMWWT6B1	ARDAGH METAL PACKAGING SA	1,700.00	10,814.04	8,177.00	
SBMX58W3	ARES FIN CO IV LLC SR NT 144A 3.65% 02-01-2052	1,500,000.00	1,467,310.56	926,085.00	
SBF14BT1	ARES MANAGEMENT LP COM SHS REPSTG LTD PARTNER	1,013.00	56,809.04	69,329.72	
SBNHXYX4	ARGEN X SE	4.00	1,509.37	1,486.89	
C040114HV5	ARGENTINA REP .6% DUE 07-09-2041 REG	1,260,000.00	685,390.30	354,589.20	
C040114HS2	ARGENTINA REP AMORTIZING STEP UP 0.125% 07-09-2030	867,989.00	823,574.40	233,975.11	
C040114HX1	ARGENTINA REP BD 1.0% 07-09-2029	725,408.00	672,119.30	193,480.83	
C040114HT0	ARGENTINA REP STEP UP DUE 07-09-2035	2,450,117.00	2,306,247.46	624,093.80	
	Argentine peso	790,056.85	790,056.85	790,056.85	
SBMGWJV7	ARGENX SE	133.00	32,426.67	49,439.19	
SBN33VM5	ARISTA NETWORKS INC COM	1,669.00	156,602.27	202,533.15	
S6253983	ARISTOCRAT LEISURE NPV	3,607.00	84,076.74	74,654.57	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	(CUSIP)				
	SBN767X3	ARIZONA PUB SVC CO 2.65% DUE 09-15-2050	700,000.00	697,435.75	407,043.00
	SBJV0GY7	ARIZONA PUB SVC CO 3.5% DUE 12-01-2049 BEO	1,938,000.00	1,993,164.79	1,327,394.34
	SBVZR531	ARIZONA PUB SVC CO 4.35% DUE 11-15-2045	254,000.00	254,825.89	200,825.10
	SB713G42	ARIZONA PUB SVC CO 5.05 DUE 09-01-2041	107,000.00	124,896.43	95,684.75
	SBJK0G71	ARIZONA PUB SVC CO NT 3.35% 05-15-2050	960,000.00	955,841.20	638,860.80
	SB0Z5Y22	ARKEMA SA EUR10	143.00	13,280.89	12,801.49
	SB1FT462	ARMSTRONG WORLD INDS INC NEW COM STK	1,929.00	159,567.90	132,310.11
	SBFOCK44	AROUNDTOWN SA EURO.01	2,407.00	18,961.86	5,607.84
	S2051404	ARROW ELECTR INC COM	438.00	47,873.40	45,801.66
	SBFS8G20	ARROW ELECTRS INC FIXED 3.25% DUE 09-08-2024	800,000.00	795,522.07	769,920.00
*	C99545403	ARROWSTREET INTERNATIONAL EQUITY EAFE CIT CLASS F	661,300.07	66,130,007.01	69,970,441.03
	SBM92G57	ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052	663,000.00	656,312.79	419,387.28
	S6054409	ASAHI GROUP HOLDINGS LTD NPV	4,600.00	159,728.20	143,600.74
	SB019MQ5	ASAHI INTECC CO LT NPV	524.00	12,575.76	8,594.01
	S6054603	ASAHI KASEI CORP NPV	3,223.00	31,731.98	22,995.43
	SBMCMVTF2	ASBURY AUTOMOTIVE GROUP INC 4.5% 03-01-2028	104,000.00	104,297.23	91,577.20
	SBKZ7NP1	ASCENSION 3.106% DUE 11-15-2039	202,000.00	202,000.00	155,166.30
	SBFXQ991	ASE TECHNOLOGY HOLDING CO LTD ADR	202.00	966.75	1,266.54
	C994JP5991	ASF VI B L.P.	280,029.00	280,029.00	11,737,264.99
	C994JP6999	ASF VII B LP	9,123,701.00	9,123,701.00	29,483,150.37
	SBYND5N1	ASHLAND INC COM USD0.01	2,717.00	264,628.09	292,159.01
	S0053673	ASHTAD GROUP ORD GBP0.10	2,601.00	156,107.56	147,676.68
	S0294502	ASIA DRAGON TRUST ORD GBP0.20	89,136.00	423,159.28	441,753.43
	S5165294	ASM INTL NV EURO.04	118.00	31,968.04	29,676.70
	SB929F46	ASML HOLDING NV EURO.09	4,006.00	1,591,094.49	2,153,948.48
	S6002453	ASMPT LTD HKD0.10	3,000.00	40,829.97	21,390.27
	SBP2V812	ASPEN TECHNOLOGY INC COM USD0.10	186.00	36,781.50	38,204.40
	C04538FAD1	ASPLUNDH TREE EXPERT LLC FLTG RT TBL 09-07-2027	1,001,341.12	1,002,138.37	1,000,089.44
	SBYPC1T4	ASSA ABLQY SER'B'NPV (POST SPLIT)	20,464.00	230,507.13	439,348.99
	S4056719	ASSIC GENERALI SPA NPV	23,731.00	488,473.98	420,806.65
	S0673123	ASSOCD BRIT FOODS ORD GBP0.0568	858.00	27,417.72	16,265.71
	S2331430	ASSURANT INC COM	502.00	84,749.00	62,780.12
	SBMFZR13	ASSURED GTY US HLDGS INC 3.6% 09-15-2051	500,000.00	499,104.39	327,195.00
	SB00V7H8	ASSURED GUARANTY LTD COMMON STK	408.00	22,264.56	25,402.08
	S6985383	ASTELLAS PHARMA NPV	7,024.00	98,932.38	106,814.62
	SBMWNLK7	ASTRAZENECA FIN FIXED 1.2% DUE 05-28-2026	750,000.00	730,740.65	668,970.00
	C04636NAE3	ASTRAZENECA FIN LLC 1.75% 05-28-2028	603,000.00	607,631.98	518,827.23
	S0989529	ASTRAZENECA ORD USD0.25	4,902.00	537,821.18	661,482.44
	S5659902	ASTRAZENECA ORD USD0.25	3,589.00	286,995.06	483,436.01
	SBDTYM07	ASTRAZENECA PLC 4% DUE 01-17-2029	800,000.00	952,184.00	771,040.00
	SB8C0348	ASTRAZENECA PLC 4% DUE 09-18-2042	645,000.00	674,223.38	561,227.40
	SBDTYM18	ASTRAZENECA PLC 4.375% 08-17-2048	2,083,000.00	2,303,549.17	1,869,617.48
	SBYQNH9	ASTRAZENECA PLC 4.375% DUE 11-16-2045	990,000.00	1,089,433.13	898,207.20
	SB7FFL50	ASTRAZENECA PLC 6.45% DUE 09-15-2037	3,211,000.00	4,119,257.04	3,643,168.49
	SBLB6051	ASTRAZENECA PLC FIXED 1.375% DUE 08-06-2030	2,108,000.00	1,952,774.85	1,670,568.92
	C046353AZ1	ASTRAZENECA PLC NT 3% 05-28-2051	400,000.00	394,404.36	284,056.00
	S6129222	ASX LTD NPV	467.00	22,327.98	21,541.67
	S2038548	AT HOME CORP COM SER A COM SER A	165,924.00	5,460,390.86	-
	SBMW32G0	AT&T INC 1.7% DUE 03-25-2026 BEO	2,363,000.00	2,350,041.50	2,131,685.93
	SBMDQFY1	AT&T INC 2.25% DUE 02-01-2032	835,000.00	807,780.72	657,178.40
	C00206RMM1	AT&T INC 2.55% DUE 12-01-2033	8,532,000.00	7,721,909.07	6,590,372.76
	C00206RKE1	AT&T INC 3.3% DUE 02-01-2052	70,000.00	68,320.53	47,196.80
	C00206RKF8	AT&T INC 3.5% DUE 02-01-2061	2,100,000.00	2,107,984.59	1,387,995.00
	SBMHWTV6	AT&T INC 3.5% DUE 06-01-2041	1,980,000.00	1,791,480.80	1,488,861.00
	C00206RWJ0	AT&T INC 3.5% DUE 09-15-2053 REG	33,426,000.00	26,440,179.25	22,801,545.90
	SBNSLTY2	AT&T INC 3.55% DUE 09-15-2055	28,619,000.00	24,486,871.52	19,417,419.12
	SBMHWW76	AT&T INC 3.65% DUE 06-01-2051	2,861,000.00	2,341,670.87	2,035,630.11
	SBNYDH60	AT&T INC 3.65% DUE 09-15-2059	8,599,000.00	5,784,798.38	5,847,062.03
	C00206RMN9	AT&T INC 3.8% 12-01-2057	16,376,000.00	13,918,763.33	11,401,953.76
	SBMHWTR2	AT&T INC 3.85% DUE 06-01-2060	975,000.00	948,541.54	679,292.25
	SBDCLAN2	AT&T INC 4.25% DUE 03-01-2027	316,000.00	346,757.16	308,147.40
	SBGKCWJ0	AT&T INC 4.35% DUE 03-01-2029	111,000.00	124,258.00	105,889.56
	SBBNC4H4	AT&T INC 4.35% DUE 06-15-2045	724,000.00	720,193.27	588,090.72
	SB03HCY6	AT&T INC 4.5% DUE 03-09-2048	229,000.00	259,923.87	186,403.71
	SBX2KBFO	AT&T INC 4.5% DUE 05-15-2035	5,994,000.00	6,159,037.17	5,470,723.80
	SB03HCX5	AT&T INC 4.55% DUE 03-09-2049	90,000.00	102,667.13	73,778.40
	SBX2HZX6	AT&T INC 4.75% DUE 05-15-2046	4,593,000.00	5,337,001.26	3,928,484.76
	SBN8KPY1	AT&T INC 4.8% DUE 06-15-2044	1,211,000.00	1,155,153.70	1,048,907.65
	SBGKCWK1	AT&T INC 4.85% DUE 03-01-2039	135,000.00	117,478.35	121,493.25
	SBDC14L0	AT&T INC 5.25% DUE 03-01-2037	275,000.00	284,858.75	266,813.25
	SBDC14K9	AT&T INC 5.45% DUE 03-01-2047	120,000.00	117,992.40	113,406.00
	SB020MH9	AT&T INC 6% DUE 08-15-2040	470,000.00	603,371.78	473,026.80
	SB08P278	AT&T INC 6.375% DUE 03-01-2041	470,000.00	665,999.81	490,177.10
	SBGKF2Q6	AT&T INC 6.55% 06-15-2034	2,595,000.00	2,813,163.91	2,717,484.00
	SBK5YQ19	AT&T INC 6.95% DUE 01-15-2028	2,310,000.00	2,838,011.26	2,433,007.50
	S2831811	AT&T INC COM	55,941.00	1,102,949.27	1,029,873.81
	SBK1MHJ2	AT&T INC CORP 3.8% 02-15-2027	1,260,000.00	1,256,908.25	1,201,800.60
	SBJ11MN1	AT&T INC CORP 4.65% 06-01-2044	534,000.00	574,486.26	452,687.82
	SBGGF453	AT&T INC FIXED 4.1% 02-15-2028	2,700,000.00	2,646,280.71	2,574,504.00
	SBGGF4D1	AT&T INC FIXED 4.3% 02-15-2030	12,484,000.00	12,102,327.90	11,776,406.88
	SBHQHNC6	AT&T INC FIXED 4.9% DUE 08-15-2037	700,000.00	848,074.30	647,731.00
	SBH4NZW0	AT&T INC FIXED 5.15% DUE 02-15-2050	90,000.00	91,797.28	81,891.00
	SBGKFZT9	AT&T INC FIXED 5.15% DUE 11-15-2046	1,803,000.00	2,304,631.22	1,630,380.78
	SBGKFZF5	AT&T INC FIXED 6.75% 11-15-2031	7,135,000.00	9,485,428.92	8,291,797.55
	SBKTSLK1	ATHENE GLOBAL FDG 2.95% DUE 11-12-2026	925,000.00	902,949.68	832,703.50
	SBM9MD12	ATHENE GLOBAL FDG MEDIUM TERM SR TRANCHE# TR 00796 1.73% 10-02-2026	2,890,000.00	2,704,056.42	2,486,469.30
	SBM9MD23	ATHENE GLOBAL FDG MEDIUM TERM SR TRANCHE# TR 00797 2.646% 10-04-2031	572,000.00	572,000.00	438,003.28
	SBMV7V58	ATHENE HLDG LTD 3.45% 05-15-2052	1,685,000.00	1,556,368.82	1,044,329.30
	SBFW28L5	ATHENE HLDG LTD 4.125% DUE 01-12-2028	2,200,000.00	2,362,947.08	2,028,950.00
	SBP6WL78	ATHENE HLDG LTD 6.65% 02-01-2033	1,370,000.00	1,366,177.70	1,364,081.60
	SBLF9FJ2	ATHENE HOLDING LTD 3.95% 05-25-2051	417,000.00	336,680.46	285,294.72
	SB61ND55	ATLANTIS PD MGMT GUERNSEY ATLANTIS JAPAN GRWTH	380,309.00	859,501.91	821,165.39
	SBLD8N41	ATLAS COPCO AB SER'A'NPV	36,580.00	478,306.55	432,170.26
	SBLD8N52	ATLAS COPCO AB SER'B'NPV	64,159.00	570,420.60	684,108.15
	C999176795	ATLAS ENHANCED FUND, LTD. - CLASS Y1 - INITIAL SERIES 03-11	48,077.09	117,266,495.15	127,920,855.66
	SBQ1PC76	ATLASSIAN CORP CL A	976.00	176,318.16	125,591.68

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	SBJN3QH7	ATMOS ENERGY CORP 3.375% DUE 09-15-2049	357,000.00	356,758.81	261,834.51
	SBMY0HF3	ATMOS ENERGY CORP 4.125% DUE 03-15-2049	140,000.00	115,101.00	115,012.80
	SBRI8Y23	ATMOS ENERGY CORP 4.125% DUE 10-15-2044	801,000.00	799,651.11	662,042.52
	SBNDXTC1	ATMOS ENERGY CORP 5.75% DUE 10-15-2052	795,000.00	791,708.70	838,271.85
	S2315359	ATMOS ENERGY CORP COM	923.00	97,348.81	103,440.61
	SBF19XX4	ATMOS ENERGY CORP FIXED 4.3% DUE 10-01-2048	580,000.00	577,355.39	493,104.40
	SBP6SYL1	ATMOS ENERGY CORP SR NT 2.85% 02-15-2052	1,196,000.00	1,188,527.19	782,805.92
	SBKX3KG2	AUCKLAND INTL NPV	3,016.00	15,759.11	14,897.34
	SB87CVM3	AURIZON HOLDINGS NPV	137,499.00	390,564.27	347,803.66
		Australian dollar	88,820.04	88,820.04	88,820.04
		Australian dollar	-	-	-
	SBVYVFW2	AUTO TRADER GROUP ORD GBP0.01	19,270.00	100,058.66	119,515.49
	S2065159	AUTODESK INC COM	1,498.00	251,007.14	279,931.26
	S2065308	AUTOMATIC DATA PROCESSING INC COM	5,250.00	1,113,587.33	1,254,015.00
	SBYSW8H8	AUTONATION INC 4.5% DUE 10-01-2025	2,000,000.00	2,146,737.64	1,943,000.00
	S2732635	AUTONATION INC COM	264.00	29,433.36	28,327.20
	SBNYMVJ8	AUTOZONE INC 4.75% 08-01-2032	255,000.00	254,758.61	248,627.55
	S2065955	AUTOZONE INC COM	149.00	287,059.89	367,460.82
	SBYW4234	AVALONBAY CMNTYS 3.9% DUE 10-15-2046	201,000.00	205,079.15	155,330.79
	SBLD8TP5	AVALONBAY CMNTYS INC 1.9% 12-01-2028	1,700,000.00	1,697,773.00	1,424,855.00
	SBLK7814	AVALONBAY CMNTYS INC MEDIUM TERM NTS 2.3% DUE 03-01-2030	310,000.00	311,078.17	258,357.10
	S2131179	AVALONBAY CMNTYS REIT	935.00	178,959.00	151,021.20
	SBZBZKB9	AVALONBAY COMMUNITIES 3.5% DUE 11-15-2025	835,000.00	860,237.94	800,255.65
	SBKDKCC2	AVANGRID INC 3.8% DUE 06-01-2029	680,000.00	725,111.34	618,942.80
	SBYP0CD9	AVANGRID INC COM	470.00	20,759.90	20,200.60
	C05349W207	AVANTI COMMUNICATIONS CORP	106,870.00	-	-
	SBJLT387	AVANTOR INC COM	4,176.00	123,632.04	88,071.84
	S2066408	AVEY DENNISON CORP COM	834.00	134,430.01	150,954.00
	SBBG9VN7	AVEVA GROUP ORD GBP0.03556	1,590.00	47,431.86	61,452.20
	SBLH3CY6	AVI GLOBAL TRUST ORD GBP0.02	247,685.00	373,493.28	563,107.21
	SB1CL8J2	AVIS BUDGET GROUP INC COM STK	198.00	32,438.58	32,458.14
	C05377RFK5	AVIS BUDGET RENT 4.62% DUE 02-20-2027	798,000.00	797,822.05	778,632.05
	C05377RFP4	AVIS BUDGET RENT 4.77% DUE 02-20-2029	396,000.00	395,846.86	383,130.32
	SBPQV8M8	AVIVA ORD GBP0.328947368	7,032.00	50,207.29	37,455.54
	S2066505	AVNET INC COM	3,944.00	161,521.96	163,991.52
	C05401AAH4	AVOLON HLDGS FDG 2.875% DUE 02-15-2025	1,234,000.00	1,224,578.09	1,139,142.42
	C05401AAL5	AVOLON HLDGS FDG 4.25% DUE 04-15-2026	2,436,000.00	2,515,389.87	2,210,255.88
	C05401AAG6	AVOLON HLDGS FDG 4.375% DUE 05-01-2026	940,000.00	860,570.00	858,182.40
	CLX1967681	AVOLON TLB BORROWER 1 (US) LLC TLB LIEN1 12-01-2027 USD	1,179,000.00	1,168,556.15	1,176,052.50
	C994JP7997	AXA EARLY SECONDARY FUND III-2, L.P.	1.00	1.02	12,208.73
	C994JP8995	AXA EARLY SECONDARY FUND IV	1.00	1.02	69,517.94
	C994JP9993	AXA EARLY SECONDARY FUND V B LP	29,982.00	29,982.00	15,082,948.00
	SBJOFC58	AXA EQUITABLE FIXED 3.9% DUE 04-20-2023	835,000.00	853,414.53	831,584.85
	C054561AJ4	AXA EQUITABLE FIXED 4.35% DUE 04-20-2028	400,000.00	384,599.33	381,136.00
	C054561AM7	AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO	1,609,000.00	1,634,823.54	1,418,285.23
	S7088429	AXA SA EUR2.29	18,565.00	441,611.41	516,240.70
	C994JQ0991	AXA SECONDARY FUND III-2 LP	2,759,439.00	2,759,439.00	242,138.01
	C994JQ1999	AXA SECONDARY FUND IV	1.00	1.00	153,323.00
	C994JQ2997	AXA SECONDARY FUND V, LP	1.00	1.00	184,360.00
	SBSPWCF5	AXALTA COATING SYSTEMS LTD COM USD1.00	1,470.00	34,251.00	37,440.90
	S2677606	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	2,417.00	133,371.06	130,928.89
	SBKL56D8	AXIS SPECIALTY FIN 5.15% DUE 04-01-2045	1,590,000.00	1,729,585.93	1,347,000.30
	SBDT5535	AXON ENTERPRISE INC COM	451.00	38,082.44	74,834.43
	C994JQ3995	AXON PARTNERS (OFFSHORE) LTD	7,427,652.75	7,427,652.75	4,720,901.70
	S6985543	AZBIL CORP NPV	277.00	12,447.89	6,980.37
	SBKPVG43	AZEK CO INC CL A CL A	746.00	12,279.16	15,158.72
	S2145460	AZENTA INC COM USD0.01	491.00	35,032.85	28,586.02
	SB5MN1W0	AZRIELI GROUP ILSD 10	102.00	5,800.96	6,752.78
	SBM9DV55	B A T CAP CORP 2.259% DUE 03-25-2028	3,810,000.00	3,648,010.85	3,175,863.60
	SBM9F076	B A T CAP CORP 2.726% DUE 03-25-2031	7,225,000.00	7,243,964.51	5,624,734.75
	SBLR99P4	B A T CAP CORP 4.39% 08-15-2037	1,403,000.00	1,377,498.39	1,096,248.08
	SBLR98Y7	B A T CAP CORP 4.54% 08-15-2047	2,666,000.00	2,658,488.62	1,902,670.88
	SBJLTM28	B A T CAP CORP 4.742% DUE 03-16-2032	1,930,000.00	1,930,000.00	1,721,637.20
	SBJSFMZ8	B A T CAP CORP 4.758% DUE 09-06-2049	871,000.00	896,974.89	633,835.41
	SBM63653	B A T CAP CORP 5.282% DUE 04-02-2050	1,847,000.00	1,958,904.70	1,468,715.93
	SBQWR873	B A T CAP CORP 7.75% DUE 10-19-2032	1,855,000.00	1,848,866.05	2,001,860.35
	SBRL99M1	B A T CAP CORP FIXED 3.557% DUE 08-15-2027	8,207,000.00	8,429,384.85	7,479,449.45
	SBM9MPG1	B A T CAP CORP FIXED 3.734% DUE 09-25-2040	1,083,000.00	1,036,050.69	739,753.98
	SBM9DV66	B A T CAP CORP FIXED 3.984% DUE 09-25-2050	425,000.00	311,406.76	280,576.50
	SBLTZKD5	B A T CAP CORP FIXED 4.7% DUE 04-02-2027	205,000.00	205,000.00	197,128.00
	SBNNMNV5	B A T CAP CORP NT 5.65% 03-16-2052	2,613,000.00	2,286,194.80	2,171,977.86
	SBNNMNV6	B A T INTL FIN PLC 4.448% 03-16-2028	818,000.00	818,000.00	758,016.06
	SBMBV3L0	B A T INTL FIN PLC FIXED 1.668% DUE 03-25-2026	175,000.00	177,997.75	155,120.00
	C05522RDC9	BA CR CARD TR FIXED .34% DUE 05-15-2026	57,000.00	56,986.84	54,421.58
	SBQ2HY08	BA CR CARD TR SR 22-A1 CL A1 3.53% DUE 11-15-2027 REG	831,000.00	830,948.15	808,734.23
	C067316AE9	BACARDI LTD 4.45% DUE 05-15-2025	1,500,000.00	1,499,719.44	1,457,535.00
	SBMXVKB4	BACHEM HOLDING AG CHF0.01 (REGD) (SUBD)	120.00	17,178.72	10,356.68
	C05523RAD9	BAE SYS PLC 3.4% DUE 04-15-2030	1,407,000.00	1,314,561.75	1,240,974.00
	S0263494	BAE SYSTEMS ORD GBP0.025	30,408.00	158,048.45	313,105.86
	SBMC7T38	BAILLIE GIFFORD EU ORD GBP0.025	402,608.00	461,444.34	421,338.58
	SBFXHY24	BAILLIE GIFFORD SHIN NIPPON ORD GBP0.02	38,320.00	72,190.65	70,848.22
	SBGDLVQ4	BAKER HUGHES A GE CO LLC/BAKER HUGHES 3.337% 12-15-2027	1,416,000.00	1,340,652.46	1,312,292.16
	SBG0PVG9	BAKER HUGHES A GE CO LLC/BAKER HUGHES 4.08% 12-15-2047	418,000.00	392,590.45	329,358.92
	SBDHLLTQ5	BAKER HUGHES CO	6,495.00	194,057.46	191,797.35
	SB57Y827	BAKER HUGHES HOLDINGS LLC 5.125% DUE 09-15-2040	749,000.00	867,404.47	698,502.42
	S2073022	BALL CORP COM	2,098.00	137,398.02	107,291.72
	SBNTFKF1	BALL CORP FIXED 3.125% 09-15-2031	330,000.00	330,000.00	264,907.50
	S7124594	BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT)	110.00	17,041.94	16,966.06
	SBK70MM8	BALT GAS & ELEC CO 3.2% DUE 09-15-2049	2,504,000.00	2,502,403.63	1,781,020.08
	SBDB3W60	BALT GAS & ELEC CO 3.5% DUE 08-15-2046	723,000.00	668,721.40	545,423.97
	SBQB7JQ0	BALT GAS & ELEC CO 4.55% DUE 06-01-2052	95,000.00	94,831.84	85,062.05
	SB23WTP4	BALT GAS & ELEC CO 6.35% DUE 10-01-2036	40,000.00	41,043.98	42,942.00
	SBKPD1R7	BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050	735,000.00	728,370.29	491,009.40
	SBGOQJP7	BALTIMORE GAS & ELEC CO 4.25% 09-15-2048	578,000.00	577,558.19	487,595.02
	SBMBYSR6	BALTIMORE GAS & ELECTRIC CO 2.25% DUE 06-15-2031 BEO	259,000.00	258,538.98	210,771.61
	SBG48XR9	BANC 1 CORP 7.75 DEB DUE 07-15-2025	965,000.00	1,243,315.65	1,034,161.55

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party		Description of Investment	Shares/Par	Cost	Current value
(CUSIP)					
SBM9CBL8		BANCO BILBAO 1.125% DUE 09-18-2025	400,000.00	398,288.37	357,956.00
C05971PAC2		BANCO MERCANTIL DEL NORTE S A INSTITUCIO8.375% DUE 12-31-2049	820,000.00	829,261.36	815,121.00
SBK5VM23		BANCO MERCANTIL FLTG RT 7.5% DUE 06-27-2029	500,000.00	500,000.00	457,600.00
S5705946		BANCO SANTANDER EURO.50(REGD)	85,247.00	281,620.20	254,971.08
SBJQJ2P0		BANCO SANTANDER S 3.306% DUE 06-27-2029	1,200,000.00	1,200,000.00	1,050,600.00
SBL54FB9		BANCO SANTANDER S A .701% DUE 06-30-2024BEO	2,400,000.00	2,339,088.28	2,334,456.00
C05971KAL3		BANCO SANTANDER S A TIER 2 SUB NT 3.225%11-22-2032	200,000.00	200,000.00	151,560.00
SBL865Q5		BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025	800,000.00	783,309.33	748,944.00
SBNM3Z57		BANCO SANTANDER SA 5.147% DUE 08-18-2025BEO	3,000,000.00	3,000,000.00	2,969,400.00
SBPLH511		BANCO SANTANDER SA FIXED 5.294% DUE 08-18-2027	2,400,000.00	2,400,000.00	2,343,888.00
SBMWPP7K5		BANCO SANTANDER SA FORMERLY BANCO SR NONPFD FIXED-FIXED RATE 1.722% 09-14-2027	3,690,000.00	3,690,000.00	3,157,164.00
C05964HAQ8		BANCO SANTANDER SA FORMERLY BANCO SR NONPFD FIXED-FIXED RATE 4.175% 03-24-2028	3,200,000.00	3,204,154.53	2,968,544.00
SBL6VM63		BANCOLOMBIA S A 3% DUE 01-29-2025	500,000.00	496,465.00	474,220.00
SB0JDDQ4		BANDAI NAMCO HOLDINGS INC	481.00	21,034.06	30,308.34
C06051GJR1		BANK AMER CORP .976% 04-22-2025	1,600,000.00	1,610,736.00	1,500,080.00
C06051GJF7		BANK AMER CORP 1.898% DUE 07-23-2031	2,859,000.00	2,818,044.99	2,204,517.72
SBM9PJ7P		BANK AMER CORP 2.087% 06-14-2029	5,375,000.00	4,998,774.30	4,532,576.25
SBNA4J4R8		BANK AMER CORP 2.482% 09-21-2036	4,510,000.00	4,510,000.00	3,325,764.20
C06051GHZ5		BANK AMER CORP 2.496% 02-13-2031	2,025,000.00	1,938,996.28	1,649,949.75
SBNTG8M7		BANK AMER CORP 2.572% DUE 10-20-2032 BEO	1,572,000.00	1,572,000.00	1,237,431.24
C06051GIB6		BANK AMER CORP 2.592% DUE 04-29-2031	17,159,000.00	17,676,097.06	14,038,635.85
C06051GIT7		BANK AMER CORP 2.687% DUE 04-22-2032	4,204,000.00	4,223,336.90	3,375,727.92
SBNGNBF5		BANK AMER CORP 2.831% DUE 10-24-2051	1,800,000.00	1,674,400.50	1,121,202.00
C06051GKB4		BANK AMER CORP 2.972% DUE 07-21-2052 BEO	220,000.00	223,698.20	139,530.60
SBKLVVY8		BANK AMER CORP 3.194% 07-23-2030	6,650,000.00	6,588,014.17	5,740,679.00
C06051GIJW0		BANK AMER CORP 3.311% DUE 04-22-2042	6,590,000.00	6,219,312.48	4,868,560.20
C06051GGZ6		BANK AMER CORP 3.366% DUE 01-23-2026	4,395,000.00	4,368,737.54	4,193,533.20
SBFSORX8		BANK AMER CORP 3.419% 12-20-2028	2,709,000.00	2,504,695.10	2,458,282.05
SBNGJ9V5		BANK AMER CORP 3.483% 03-13-2052	736,000.00	736,000.00	526,725.76
SBYWC0Y5		BANK AMER CORP 3.705% BNDS 04-24-2028	2,802,000.00	2,781,077.68	2,600,760.36
SBKSJX09		BANK AMER CORP 3.846% 03-08-2037	1,750,000.00	1,750,000.00	1,449,227.50
SBD49X71		BANK AMER CORP 3.946% DUE 01-23-2049	742,000.00	699,196.56	576,133.32
C06051GHO5		BANK AMER CORP 3.974% 02-07-2030	1,400,000.00	1,305,696.00	1,274,952.00
SBVV2M05		BANK AMER CORP 4% DUE 01-22-2025	4,175,000.00	4,443,870.04	4,089,537.75
SBLD65H4		BANK AMER CORP 4.083% DUE 03-20-2051	3,807,000.00	4,040,891.75	3,021,120.99
SBZ013F3		BANK AMER CORP 4.183% DUE 11-25-2027	6,175,000.00	6,424,819.21	5,874,030.50
SBYWC0C3		BANK AMER CORP 4.244% 04-24-2037 REG	5,351,000.00	5,431,656.07	4,593,619.46
C06051GHS1		BANK AMER CORP 4.33% 03-15-2050	1,898,000.00	2,075,035.04	1,568,602.10
SBYYD0K2		BANK AMER CORP 4.45% DUE 03-03-2026	1,015,000.00	1,156,247.40	995,288.70
SBWX8CG4		BANK AMER CORP 4.75% DUE 04-21-2045	2,147,000.00	2,338,853.94	1,850,026.96
SBJ7B592		BANK AMER CORP 5% DUE 01-21-2044	4,959,000.00	5,335,551.12	4,596,149.97
SBPNYGN8		BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO	3,012,000.00	3,040,980.00	2,866,911.96
SB8WR844		BANK AMER CORP 5.875% DUE 02-07-2042	663,000.00	784,117.10	675,577.11
C060505FL3		BANK AMER CORP 5.875% DUE 12-31-2049	2,400,000.00	2,422,341.00	2,123,208.00
SBYMX8C2		BANK AMER CORP BNDS 4.443% 01-20-2048	2,321,000.00	2,360,779.10	1,958,970.42
SBYMA4WN4		BANK AMER CORP FIXED 3.824% 01-20-2028	1,041,000.00	1,131,662.33	973,636.89
SBK1LR11		BANK AMER CORP FIXED 4.078% 04-23-2040	4,934,000.00	5,169,619.44	4,110,318.04
SBJK2785		BANK AMER CORP FIXED 5.125% 12-31-2049	400,000.00	400,000.00	372,828.00
SBMHJ459		BANK AMER CORP FLTG RT 1.658% DUE 03-11-2027	1,376,000.00	1,380,628.60	1,216,535.36
SBK6XZC9		BANK AMER CORP FLTG RT 1.884% DUE 10-22-2030	657,000.00	680,327.08	553,108.59
SBRIJSX82		BANK AMER CORP FLTG RT 6.25% DUE 09-29-2049	2,311,000.00	2,332,515.42	2,236,562.69
C06051GKK4		BANK AMER CORP SR NT 2.972% 02-04-2033	3,650,000.00	3,490,100.00	2,952,339.00
S6075808		BANK HAPOLIM B.M. ILS1	30,834.00	286,121.53	277,187.05
C06368LAQ9		BANK MONTREAL QUE SR MEDIUM TERM NT SER H 4.7% 09-14-2027	810,000.00	809,643.60	803,115.00
SB1Z77F6		BANK NEW YORK MELLON CORP COM STK	5,877.00	264,970.58	267,521.04
SBMTX917		BANK NEW YORK MELLON CORP DEP SHS REPSTG1/100TH INT 3.7% 12-31-2040	962,000.00	962,000.00	861,932.76
C0641598N9		BANK NOVA SCOTIA B C 3.625% 10-27-2081	1,921,000.00	1,915,362.90	1,403,578.65
C06417XAG6		BANK NOVA SCOTIA B C 4.588% 05-04-2037	811,000.00	808,427.52	692,902.18
C0641598S8		BANK NOVA SCOTIA VAR RT 10-27-2082	790,000.00	790,000.00	821,544.70
S2295677		BANK OF AMERICA CORP	70,026.00	2,189,405.01	2,319,261.12
C06051GJ59		BANK OF AMERICA CORP 1.734% 07-22-2027	2,279,000.00	2,103,606.89	1,999,868.08
SBLR8X26		BANK OF AMERICA CORP 1.922% 10-24-2031	3,140,000.00	3,104,579.69	2,401,377.80
C06051GKA6		BANK OF AMERICA CORP 2.299% 07-21-2032	4,703,000.00	4,305,265.40	3,627,141.72
SBFN8M10		BANK OF AMERICA CORP 3.55% 03-05-2024	500,000.00	500,000.00	498,130.00
C06051GHM4		BANK OF AMERICA CORP 4.271% 07-23-2029	2,190,000.00	2,199,549.19	2,050,234.20
SBM92K79		BANK OF AMERICA CORP 4.571% 04-27-2033	2,585,000.00	2,558,744.20	2,374,787.80
SBNDK8X6		BANK OF AMERICA CORP 4.948% 07-22-2028	639,000.00	639,000.00	625,517.10
SBLR95F6		BANK OF AMERICA CORP MTN 1.197% 10-24-2026	568,000.00	492,842.24	506,508.32
SBM6J9S2		BANK OF AMERICA CORPORATION 2.651% 03-11-2032	912,000.00	920,234.26	731,861.76
SBMYXXT8		BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	22,122,000.00	21,158,549.98	15,004,025.28
SBQ3Q3P0		BANK OF AMERICA CORPORATION 6.204% DUE 11-10-2028 BEO	5,407,000.00	5,466,297.64	5,584,295.53
SBP8KWZ5		BANK OF AMERICA CORPORATION MTN 1.53% DUE 12-06-2025/06-06-2022 REG	3,208,000.00	3,058,159.23	2,961,657.68
SBD1RP61		BANK OF IRELAND GR ORD EUR1.00	46,424.00	208,378.97	440,959.57
S2076009		BANK OF MONTREAL COM NPV	13,557.00	974,085.39	1,227,278.95
SBD0BFX1		BANK ONE CORP FIXED 8.75% DUE 09-01-2030	5,106,000.00	5,722,860.62	5,913,973.44
SBZ56Q65		BANK OZK COM	3,239.00	130,228.71	129,754.34
SBN4NDR3		BANKERS INVESTMENT TRUST ORD GBP0.025	77,015.00	109,541.09	91,714.94
SBPD2Y98		BANNER HEALTH 2.907% DUE 01-01-2042	3,408,000.00	3,421,730.73	2,506,549.92
SBMDWVG9		BANNER HEALTH 3.181% DUE 01-01-2050	455,000.00	463,076.55	318,227.00
SBLSN900		BAPTIST HEALTHCARE SYS KY 3.54% 08-15-2050	1,754,000.00	1,754,000.00	1,251,180.82
SBNXGDC8		BAPTIST HLTH S FLA 3.115% DUE 11-15-2071	150,000.00	150,000.00	88,200.00
C05491UBA5		BARCLAYS COMMERCIAL MORTGAGE SECURITIES SER 2018-C2 CL ASB 4.236% 12-15-2051	134,000.00	148,541.09	128,946.80
SBJK19X8		BARCLAYS PLC 1.007% DUE 12-10-2024	300,000.00	300,000.00	285,636.00
SBP6NKL8		BARCLAYS PLC 2.894% DUE 11-24-2032 BEO	226,000.00	226,000.00	172,734.06
SBJL9NB0		BARCLAYS PLC 3.375%-FRN SMR 02/04/25 EUR	700,000.00	934,106.13	739,395.14
SBD05Y79		BARCLAYS PLC 4.375% DUE 01-12-2026	5,350,000.00	5,481,120.66	5,169,865.50
SBQ149W9		BARCLAYS PLC 4.375% DUE 09-11-2024	1,575,000.00	1,573,733.13	1,542,003.75
SBDGKSN3		BARCLAYS PLC 4.836% 05-09-2028	4,536,000.00	4,699,793.19	4,189,449.60
SBD72538		BARCLAYS PLC 4.95% DUE 01-10-2047	1,091,000.00	1,072,104.68	943,573.17
SBDCLZ20		BARCLAYS PLC 4.972% 05-16-2029	600,000.00	619,982.91	566,754.00
SBYWRDZ3		BARCLAYS PLC 5.25% DUE 08-17-2045	100,000.00	94,988.78	90,527.00
C06738EBZ7		BARCLAYS PLC 5.304% DUE 08-09-2026 REG	2,952,000.00	2,952,000.00	2,934,642.24
SBQHM3S9		BARCLAYS PLC 5.501% DUE 08-09-2028	3,800,000.00	3,748,054.00	3,698,958.00
SBQC4F17		BARCLAYS PLC 5.746% DUE 08-09-2033	1,740,000.00	1,740,000.00	1,652,147.40
SBF01Z24		BARCLAYS PLC 7.25%-FRN PERP GBP200000	200,000.00	256,851.90	238,010.63
SBQP9FJ3		BARCLAYS PLC 7.325% DUE 11-02-2026 BEO	2,235,000.00	2,235,000.00	2,319,371.25

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party (CUSIP)	Description of Investment	Shares/Par	Cost	Current value	
C06738EBA2	BARCLAYS PLC BARCLAYS PLC 7.75% DUE 12-31-2049 BEO	500,000.00	528,250.00	485,725.00	
SBQXQC58	BARCLAYS PLC DUE 11-02-2028/05-02-2023 BEO	8,619,000.00	8,629,743.07	8,981,084.19	
SBK62T24	BARCLAYS PLC FIXED 3.932% DUE 05-07-2025	275,000.00	271,381.48	266,568.50	
C06738EBN4	BARCLAYS PLC FIXED 6.125% DUE 12-31-2049	1,800,000.00	1,800,000.00	1,643,580.00	
SBQXQCP5	BARCLAYS PLC FIXED 7.437% DUE 11-02-2033	6,422,000.00	6,510,148.33	6,781,118.24	
SBHWTW96	BARCLAYS PLC FLTG RT 5.088% DUE 06-20-2030	3,495,000.00	3,623,562.12	3,222,459.90	
SBMFPC18	BARCLAYS PLC FXD RATE RESETTING SR NT 2.667% 03-10-2032	1,690,000.00	1,357,555.95	1,296,010.30	
S3134865	BARCLAYS PLC ORD GBP0.25	277,419.00	707,420.64	528,992.90	
SBP6NKN0	BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042	3,448,000.00	3,412,627.19	2,375,947.84	
S0081180	BARRATT DEVELOPMENTS ORD GBP0.10	8,697.00	37,954.82	41,511.72	
S2024644	BARRICK GOLD CORP COM NPV	56,634.00	912,890.08	970,128.15	
SB4QBSK0	BARRICK INTL BK 6.35% DUE 10-15-2036	1,010,000.00	1,401,304.43	1,049,066.80	
SB4TYCN7	BARRICK N AMER FIN 5.7% DUE 05-30-2041	1,957,000.00	2,235,257.02	1,978,918.40	
SBRCWZ96	BARRICK N AMER FIN 5.75% DUE 05-01-2043	4,944,000.00	5,956,248.69	5,020,928.64	
SBG48MX8	BARRICK PD 5.95% DUE 10-15-2039	3,878,000.00	4,542,717.42	3,990,074.20	
S5476929	BARRY CALLEBAUT AG CHF62.2000 (REGD)	9.00	18,480.07	17,791.83	
S5086577	BASF - ORD SHS COMSTK	10,317.00	691,256.18	510,791.91	
SBJSFMX6	BAT CAPITAL CORP 3.462% 09-06-2019	260,000.00	221,656.17	223,373.80	
SBJSFMY7	BAT CAPITAL CORP FIXED 3.215% 09-06-2026	1,064,000.00	1,061,850.95	984,636.24	
SBNNTGJ5	BATH & BODY WORKS INC COM USD0.5 WI	5,185.00	169,772.30	218,495.90	
SBYN15Z7	BAXALTA INC 4% DUE 06-23-2025	287,000.00	285,059.88	279,713.07	
SB04FSR3	BAXALTA INC 5.25% DUE 06-23-2045	111,000.00	110,532.70	105,644.25	
SBMHOWZ5	BAXTER INTERNATIONAL INC 3.132% 12-01-2051	1,519,000.00	1,440,907.04	995,765.26	
SBDCXG76	BAXTER INTL INC 3.5% DUE 08-15-2046	11,000.00	12,037.70	7,920.88	
S2085102	BAXTER INTL INC COM	3,420.00	218,714.25	174,317.40	
SBMH24Z5	BAXTER INTL INC FIXED 1.915% DUE 02-01-2027	1,020,000.00	999,160.40	907,137.00	
SB3YX4F8	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE	400,000.00	557,304.73	492,288.00	
SBMF04H3	BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050	165,000.00	165,000.00	131,564.40	
S5069211	BAYER AG NPV (REGD)	2,437.00	194,103.73	125,687.94	
S5756030	BAYER MOTOREN WERK NON VTG PRF EUR1	3,831.00	285,230.22	325,250.92	
C07274NAL7	BAYER US FIN II 4.375% DUE 12-15-2028	5,050,000.00	5,001,450.46	4,757,756.50	
S5756029	BAYERISCHE MOTOREN WERKE A G COM	3,075.00	166,461.50	273,635.99	
SBMYOLM8	BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050	1,376,000.00	1,386,026.94	913,141.12	
SBQYH820	BB&T BRH BKG & TR 3.8% DUE 10-30-2026	850,000.00	876,316.00	806,718.00	
SBGRFXH8	BBVA(BILB-VIZ-ARG) 5.875%-FRN PERP EUR20000007	1,400,000.00	1,545,953.33	1,435,952.99	
S5501906	BBVA(BILB-VIZ-ARG) EURO.49	60,697.00	219,335.79	364,964.21	
C994JJ1997	BC EUROPEAN CAPITAL IX	277,668.36	283,124.57	18,440,746.55	
C994JJ2995	BC EUROPEAN CAPITAL VII	1.00	1.02	687,899.09	
C994JJ3993	BC EUROPEAN CAPITAL VIII	1.00	1.02	273,241.23	
C994JJ4991	BC EUROPEAN CAPITAL X	23,440,261.92	23,890,796.95	32,118,132.76	
SB188TH2	BCE INC COM NPV	4,387.00	200,167.72	192,614.21	
S6088204	BEACH ENERGY LTD NPV	32,139.00	39,500.29	34,763.13	
SBDD02M5	BEAR STEARNS AST BACKED SECS I TR 2007 MTG PASSTHRU CTF CL A-1 11-25-2036 REG	1.00	-	7.31	
S5932409	BECHTLE AG NPV	197.00	14,354.04	6,950.81	
SBMDFM43	BECTON DICKINSON & 2.823% DUE 05-20-2030	676,000.00	691,818.95	581,062.56	
SBF2MPF8	BECTON DICKINSON & 3.363% DUE 06-06-2024	738,000.00	724,073.95	720,295.38	
SB03VQC4	BECTON DICKINSON & 3.7% DUE 06-06-2027	2,915,000.00	2,891,988.72	2,760,417.55	
SBF2KB43	BECTON DICKINSON & 4.669% DUE 06-06-2047	6,031,000.00	6,125,766.66	5,334,841.67	
SBTDFT52	BECTON DICKINSON & 4.685% DUE 12-15-2044	1,468,000.00	1,487,646.10	1,318,278.68	
SBXVMC54	BECTON DICKINSON & 4.875% DUE 05-15-2044	617,000.00	672,421.10	519,803.99	
SBP6LO90	BECTON DICKINSON & CO 4.298% 08-22-2032	845,000.00	845,000.00	793,725.40	
S2087807	BECTON DICKINSON & CO COM	2,674.00	640,921.60	679,998.20	
SBMDFM32	BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	2,712,000.00	2,298,681.60	2,097,867.60	
SBMHVNO6	BECTON DICKINSON & FIXED 6.7% DUE 12-01-2026	970,000.00	1,167,870.30	1,018,461.20	
SBP81YF2	BED BATH BEYOND 3.749 DUE 08-01-2024	1,520,000.00	1,535,583.27	338,382.40	
SB02RDG3	BEFESA SA NPV	800.00	56,463.78	38,472.23	
S5107401	BEIERSDORF AG EUR1	254.00	26,507.21	29,059.94	
SBMYX9F6	BELL CANADA 2.15% 02-15-2032	270,000.00	269,005.69	211,923.00	
C0778FPA7	BELL CANADA 4.464% 04-01-2048	599,000.00	599,000.00	511,767.63	
SBP38R48	BELL CDA 3.65% 08-15-2052	494,000.00	461,996.33	364,018.72	
C0778FPA85	BELL CDA FIXED 4.3% 07-29-2049	330,000.00	349,913.25	271,273.20	
SBNYCQP9	BELL CDA GTD NT SER US-4 3.65% 03-17-2051	360,000.00	387,887.24	261,954.00	
C08162MAX6	BENCHMARK 2020-B17 2.289% DUE 03-15-2053	1,038,000.00	1,013,874.61	861,841.89	
SBMCI1P6	BENTLEY SYS INC CL B CL B	1,123.00	35,745.09	41,506.08	
SBLINXL8	BERKELEY GP HLDGS ORD GBP0.054141	268.00	12,230.22	12,163.29	
SBLGTCX4	BERKLEY W R CORP 3.55% DUE 03-30-2052	701,000.00	698,241.72	484,993.86	
SBYZZ632	BERKLEY W R CORP 4.75% DUE 08-01-2044	325,000.00	402,299.96	285,135.50	
SB1RMDQ2	BERKLEY W R CORP 6.25% DUE 02-15-2037	452,000.00	508,268.24	462,147.40	
S2093644	BERKLEY W R CORP COM	3,908.00	249,863.98	283,603.56	
SBMZ79W4	BERKLEY W R CORP FIXED 4% DUE 05-12-2050	800,000.00	928,707.73	614,440.00	
C994JJ5998	BERKSHIRE FUND IX, LP	19,188,760.68	19,188,760.68	20,284,128.05	
C994JJ6996	BERKSHIRE FUND VI	1.00	1.00	4,284,977.00	
C994JJ7994	BERKSHIRE FUND VII	1.00	1.00	1,690,029.00	
C994JJ8992	BERKSHIRE FUND VIII	1.00	1.00	14,366,932.00	
SBNC3CS9	BERKSHIRE HATH FIN 3.85% GTD SNR 15/03/52 USD	1,381,000.00	1,376,190.42	1,121,703.44	
SBN71XK7	BERKSHIRE HATHAWAY 1.45% DUE 10-15-2030	1,461,000.00	1,191,011.79	1,169,384.40	
SBDB5JC9	BERKSHIRE HATHAWAY 3.125% DUE 03-15-2026	1,090,000.00	1,037,963.40	1,046,628.90	
SB96WCM8	BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043	1,483,000.00	1,474,861.83	1,345,852.16	
SB630666	BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042	785,000.00	840,947.38	725,245.80	
SBVXY748	BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	1,775,000.00	1,782,752.10	1,551,705.00	
SB819DG8	BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	415,000.00	417,545.72	391,789.05	
SBNGJKF6	BERKSHIRE HATHAWAY ENERGY CO 3.7% 07-15-2030	5,740,000.00	5,792,892.47	5,275,174.80	
SBG0JBZ0	BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048	435,000.00	372,147.14	337,320.75	
SBNGJ6X6	BERKSHIRE HATHAWAY ENERGY CO 4.05% 04-15-2025 O	785,000.00	804,716.69	774,057.10	
SBNGKB2	BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050	145,000.00	110,768.40	121,388.20	
SBMYCBT1	BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG	508,000.00	323,871.45	323,265.80	
SBNOXP59	BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050	1,767,000.00	1,744,267.61	1,194,138.60	
SBYW5431	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	2,202,000.00	2,286,719.31	1,958,480.82	
SBJOOPK7	BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	1,420,000.00	1,407,256.78	1,278,695.80	
SBKP9NP7	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	6,240,000.00	6,017,615.93	5,068,377.60	
SBKP9NN5	BERKSHIRE HATHAWAY FIXED 2.875% DUE 03-15-2032	785,000.00	773,197.28	683,091.30	
C084659AR2	BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049	665,000.00	526,892.80	578,264.05	
S2073390	BERKSHIRE HATHAWAY INC CL B	17,930.00	4,692,926.90	5,538,577.00	
C085209AG9	BERMUDA GOVT 2.375% 08-20-2030	310,000.00	309,713.14	262,957.50	
C085209AI3	BERMUDA GOVT 5% 07-15-2032	369,000.00	382,140.09	370,184.49	
SB8BR3H3	BERRY GLOBAL GROUP INC COM USD0.01	869.00	45,318.35	52,513.67	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	SBMHSQ68	BERRY GLOBAL INC 1.57% DUE 01-15-2026	200,000.00	199,932.00	178,580.00
	S2094670	BEST BUY INC COM STK	4,014.00	290,528.08	321,962.94
	SBMFPWY1	BETH ISRAEL DEACONESS MED CTR INC TAXABLE BD SER L 3.08% 07-01-2051	240,000.00	240,000.00	148,228.80
	S6098032	BEZEQ ISRAEL TELCOM ILS1	5,268.00	9,665.56	9,054.96
	SBKKGOL8	BGC PARTNERS INC 3.75% DUE 10-01-2024	900,000.00	898,197.47	861,138.00
	SBFD3PFO	BHP BILLITON FIN 5% DUE 09-30-2043	1,741,000.00	1,819,432.46	1,700,138.73
	SB5NNJ47	BHP BILLITON FIN USA LTD 4.125 DUE 02-24-2042 REG	140,000.00	115,417.40	122,880.80
	S6144690	BHP GROUP LIMITED	33,168.00	888,556.76	1,026,350.09
	SBZBFT7	BID CORP LTD NPV	2,520.00	54,535.45	48,852.31
	SBKDS4H5	BILL HOLDINGS INC COM USD0.00001	1,162.00	161,890.78	126,611.52
	S7240371	BILLERUD AB	15.00	97.35	182.97
	S2098508	BIO RAD LABORATORIES INC CL A CL A	143.00	67,937.87	60,130.07
	SBMDWPJO	BIOGEN INC 2.25% DUE 05-01-2030	300,000.00	298,653.61	244,677.00
	S2455965	BIOGEN INC COMMON STOCK	1,586.00	329,504.32	439,195.12
	C09062XAG8	BIOGEN INC CORP 3.15% 05-01-2050	394,000.00	387,408.73	261,765.72
	S2437071	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	1,234.00	96,745.60	127,706.66
	SBFOLBX7	BIOMERIEUX NPV	101.00	8,628.04	10,555.02
	SBMD4WM8	BIO-RAD LABORATORIES 3.7% 03-15-2032	600,000.00	598,467.35	516,078.00
	BSH23ZQ0	BIO-TECHNE CORP COM	1,040.00	85,618.00	86,195.20
	SBFZNZF8	BIS WHSL CLUB HLDGS INC COM	895.00	58,560.92	59,213.20
	SB01C1P6	BK CENTRAL ASIA IOR12.50	168,800.00	77,277.79	92,708.53
	S2074070	BK HAW CORP COM	262.00	19,403.72	20,320.72
	S6076425	BK LEUMI LE ISRAEL ILS1	11,144.00	80,393.28	92,569.26
	SBM9WJ70	BK NEW YORK MELLON 5.802% DUE 10-25-2028	1,145,000.00	1,145,000.00	1,184,422.35
	SBM9WJ81	BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036 5.834% 10-25-2033	5,905,000.00	5,905,000.00	6,163,343.75
	SBPGLC83	BK NEW YORK MELLON FLTGT 4.414% DUE 07-24-2026	2,588,000.00	2,588,000.00	2,552,233.84
	SBPGLC94	BK NEW YORK MELLON FLTGT 4.596% DUE 07-26-2030	1,735,000.00	1,735,000.00	1,688,727.55
	C064159VJ2	BK NOVA SCOTIA B C FIXED 4.9% DUE 12-31-2049	5,950,000.00	6,076,932.34	5,668,565.00
	C06417XAL5	BK NOVA SCOTIA B C FIXED 5.25% DUE 12-06-2024	4,590,000.00	4,590,442.06	4,601,016.00
	C05522RDF2	BK OF AMER CR CARD SER 22-A2 CL A2 FIXED 5% DUE 04-17-2028	565,000.00	564,906.89	570,711.83
	SB8YB6B7	BK OF AMER NA 6 DUE 10-15-2036	6,180,000.00	7,826,267.69	6,364,225.80
	S2076281	BK OF NOVA SCOTIA COM NPV	28,294.00	1,510,706.84	1,385,308.65
	SB76D410	BKW AG CHF2.50	55.00	7,071.90	7,520.00
	SBPDJ2T1	BLACK HILLS CORP 1.037% DUE 08-23-2024 BEO	220,000.00	220,000.00	205,312.80
	SBJV1DQ1	BLACK HILLS CORP 3.875% DUE 10-15-2049	885,000.00	822,141.03	630,748.35
	SBHDHF96	BLACK HILLS CORP 4.2% DUE 09-15-2046	135,000.00	101,737.35	103,072.50
	SBDTYM63	BLACK HILLS CORP 4.35% DUE 05-01-2033	174,000.00	173,657.36	154,068.30
	SBDG75V1	BLACK KNIGHT INC COM USD0.0001 WI	1,032.00	64,902.48	63,726.00
*	S2692201	BLACKROCK CORPORATE HIGH YIELD FUND INC	40,339.00	343,607.60	352,562.86
*	C991410366	BLACKROCK EMERGING MARKETS ALPHA TILTS FUND	2,352,625.11	45,946,753.72	43,858,848.98
*	SBNXHZN5	BLACKROCK ESG CAP ALLOCATION TR SHS BEN INT	118,715.00	1,707,391.50	1,594,342.45
*	S2494504	BLACKROCK INC COM STK	1,026.00	632,609.60	727,054.38
*	S0643610	BLACKROCK SMALLER COMPANIES TST ORD GBP0.25	19,803.00	426,601.84	323,013.19
*	SB7W0XJ6	BLACKROCK SUSTAINABLE AMERICAN INCOME TRUST PLC GBP0.01	-	-	-
	SBM26HQ1	BLACKSTONE / GSO SECD LENDING FD NT 3.625% 01-15-2026	1,875,000.00	1,926,524.09	1,726,443.75
	C994JJ9990	Blackstone Capital Partners IV L.P.	1.00	1.00	1,116,389.00
	C994JK0997	BLACKSTONE COMMUNICATIONS PARTNERS I	1.00	1.00	472,618.00
	SBKF2SL7	BLACKSTONE INC COM USD0.00001	4,742.00	433,031.51	351,808.98
	SBM2ZQW0	BLACKSTONE MORTGAGE TRUST INC 5.5% DUE 03-15-2027 BEO	750,000.00	747,770.48	646,230.00
	SBFWMKH5	BLACKSTONE MTG TR INC SR NT CONV 4.75% DUE 03-15-2023 REG	160,000.00	158,640.46	158,422.40
	SBN4B7W0	BLACKSTONE PVT CR FIXED 1.75% DUE 09-15-2024	4,060,000.00	4,051,027.40	3,735,646.60
	SBNVZC31	BLACKSTONE PVT CR FIXED 2.35% DUE 11-22-2024	700,000.00	699,517.00	641,081.00
	SBNV0HL9	BLACKSTONE PVT CR FIXED 4% DUE 01-15-2029	1,900,000.00	1,887,788.81	1,570,559.00
	C994JK1995	BLACKSTONE REAL ESTATE DEBT STRATEGIES II LP	1.00	1.00	1.00
	C994JK2993	Blackstone Real Estate Partners (Alberta) IV.TE.3 L.P.	(0.01)	(0.01)	(29,332.28)
	C994JK2993	Blackstone Real Estate Partners (DC) IV.TE.3-A L.P.	0.76	0.76	1,969,656.81
	C994JK2993	Blackstone Real Estate Partners (Europe) IV.TE.3-A L.P.	0.15	0.15	382,185.85
	C994JK2993	BLACKSTONE REAL ESTATE PARTNERS IV	1.00	(0.05)	(118,681.57)
	C994JK2993	Blackstone Real Estate Partners IV.TE.3-A L.P.	0.15	0.15	379,444.77
	C994JK3991	BLACKSTONE REAL ESTATE PARTNERS V	1.00	1.00	1.00
	C994JK4999	BLACKSTONE REAL ESTATE PARTNERS VI	1.00	(0.17)	(739,842.98)
	C994JK4999	Blackstone Real Estate Partners VI.TE.1 - NQ L.P.	0.25	0.25	1,107,003.61
	C994JK4999	Blackstone Real Estate Partners VI.TE.1 L.P.	0.03	0.03	118,092.19
	C994JK5996	BLACKSTONE REAL ESTATE PARTNERS VII LP	1.00	1.00	(1,499,502.59)
	C994JK5996	Blackstone Real Estate Partners VII.TE.1 L.P.			4,967,907.30
	C994JK5996	Blackstone Real Estate Partners VII.TE.1-NQ L.P.			9,418,381.55
	SB804TC2	BLACKSTONE STRATEGIC CREDIT 2027 TERM FUND	160,540.00	2,045,875.20	1,698,513.20
	S2105505	BLOCK H & R INC COM	7,266.00	294,392.27	265,281.66
	SBYNZGK1	BLOCK INC	6,259.00	474,152.96	393,315.56
	SBN7CQ59	BLUE OWL CAP INC COM CL A	2,878.00	31,465.41	30,506.80
	S6533232	BLUESCOPE STEEL NPV	7,692.00	83,554.62	87,842.99
	SBPGBYZ4	BMW US CAP LLC GTD NT 144A 3.45% 04-01-2027	1,295,000.00	1,287,851.89	1,223,295.85
	C09661RAE1	BMW VEH OWNER TR 2020-A SER 20 A CL A4 .62% DUE 04-26-2027 REG	444,000.00	443,876.52	425,449.53
	C05565AGF4	BNP PARIBAS 7% DUE 12-29-2999	1,400,000.00	1,411,484.00	1,323,896.00
	S7309681	BNP PARIBAS EUR2	10,832.00	582,953.77	615,594.12
	C05579T5G7	BNP PARIBAS FIXED 4.25% DUE 10-15-2024	2,300,000.00	2,301,477.68	2,248,112.00
	C05565AHN6	BNP PARIBAS FLTGT 6.625% DUE 12-29-2999	700,000.00	700,000.00	676,760.00
	SB3D3XHA	BNSE RY CO 2007-1 PASS THRU TR PASSTHRU CTF 5.996 DUE 04-01-2024	266,005.96	266,005.96	266,894.42
	SBMFSHC4	BOARDWALK 3.4% DUE 02-15-2031	600,000.00	599,445.26	503,808.00
	SBMCD5J5	BOARDWALK PIPELINES LP 3.6% DUE 09-01-2032/02-16-2022 BEO	2,403,000.00	2,400,720.69	1,998,623.16
	SBYZJV17	BOC AVIATION LTD NPV	3,900.00	32,482.78	32,554.34
	S6536112	BOC HONG KONG HLDG NPV	47,917.00	166,536.43	163,305.62
	SBJGV2G9	BOEING CO 2.95% DUE 02-01-2030	600,000.00	599,298.00	509,232.00
	SBJVSCL7	BOEING CO 3.1% DUE 05-01-2026	3,670,000.00	3,663,896.20	3,456,259.20
	SBJBC2J0	BOEING CO 3.2% DUE 03-01-2029	4,057,000.00	4,089,803.80	3,578,679.70
	SBMHXMX2	BOEING CO 3.25% DUE 02-01-2028	1,480,000.00	1,479,753.13	1,353,460.00
	SBKPHQH4	BOEING CO 3.25% DUE 02-01-2035	213,000.00	208,548.30	162,416.76
	SBV26WJ2	BOEING CO 3.3% DUE 03-01-2035	1,785,000.00	1,689,462.26	1,329,949.95
	SBK1WFF6	BOEING CO 3.6% 05-01-2034	2,366,000.00	2,457,630.09	1,896,041.42
	SBZBZQ11	BOEING CO 3.65% DUE 03-01-2047	565,000.00	508,184.89	377,713.80
	SBJGV2H0	BOEING CO 3.75% DUE 02-01-2050	2,531,000.00	2,332,607.63	1,754,868.85
	SBGYTGR3	BOEING CO 3.85% DUE 11-01-2048	1,947,000.00	1,675,823.16	1,348,959.48
	SBK1WFF8	BOEING CO 3.9% 05-01-2049	941,000.00	913,987.10	665,757.50
	SBM8XFV0	BOEING CO 4.508% DUE 05-01-2023	3,500,000.00	3,500,000.00	3,489,780.00
	SBM8XFT8	BOEING CO 4.875% DUE 05-01-2025	540,000.00	600,106.90	536,160.60
	SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060	6,758,000.00	7,411,563.75	6,222,698.82

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	(CUSIP)				
	SBG48P28	BOEING CO 6.125% DUE 02-15-2033	400,000.00	498,372.07	408,180.00
	SBCT7H609	BOEING CO 6.875% DUE 03-15-2039	680,000.00	758,302.55	721,425.60
	S2965613	BOEING CO 6.875% DUE 10-15-2043	416,000.00	567,896.34	418,038.40
	S2108601	BOEING CO COM	3,724.00	510,629.54	709,384.76
	SBKPSXR6	BOEING CO FIXED 2.196% DUE 02-04-2026	8,332,000.00	8,167,542.52	7,573,121.44
	SBJBC2K1	BOEING CO FIXED 3.5% DUE 03-01-2039	794,000.00	709,102.33	577,595.30
	SBVZ6WM5	BOEING CO FIXED 3.5% DUE 03-01-2045	146,000.00	141,134.43	97,043.28
	C097023BY0	BOEING CO FIXED 3.55% DUE 03-01-2038	1,176,000.00	1,127,544.53	868,981.68
	C097023BZ7	BOEING CO FIXED 3.625% DUE 03-01-2048	1,576,000.00	1,473,634.72	1,052,736.48
	SBJBC2L2	BOEING CO FIXED 3.825% 03-01-2059	1,211,000.00	1,128,784.85	782,342.33
	SBKPHQD0	BOEING CO FIXED 3.95% DUE 08-01-2059	4,478,000.00	4,458,891.92	3,018,082.44
	SBM8XFR6	BOEING CO FIXED 5.15% DUE 05-01-2030	2,851,000.00	3,190,071.14	2,788,734.16
	SBM8XFR5	BOEING CO FIXED 5.705% DUE 05-01-2040	5,288,000.00	5,426,517.82	5,050,463.04
	SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050	21,874,000.00	23,388,575.51	20,497,250.44
	SBG48P39	BOEING CO SR NT 5.875 DUE 02-15-2040	926,000.00	1,033,543.44	895,238.28
	S2109091	BOK FINL CORP COM NEW	194.00	14,868.16	20,135.26
	SBL54C29	BOLIDEN AB NPV	691.00	17,738.25	25,946.90
	S4572709	BOLLORE SE	2,131.00	8,358.91	11,871.90
	SBMXWWMW2	BON SECOURS MERCY 2.095% DUE 06-01-2031	805,000.00	800,782.53	627,167.45
	SBMTMKH7	BON SECOURS MERCY 3.205% DUE 06-01-2050	1,780,000.00	1,780,000.00	1,155,362.40
	SBMFDY20	BON SECOURS MERCY FIXED 3.464% DUE 06-01-2030	490,000.00	490,000.00	437,021.20
	SBDRXD84	BOOKING HLDGS INC COM	419.00	880,164.98	844,402.32
	SBS367T7	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK	998.00	84,255.53	104,310.96
	S2111955	BORG WARNER INC COM	2,983.00	111,701.69	120,065.75
	S2113393	BOSTON BEER INC CL A CL A	63.00	19,043.01	20,759.76
	SBNTJ8N7	BOSTON PROPERTIES LP 2.55% DUE 04-01-2032 BEO	617,000.00	614,685.75	471,900.11
	S2113434	BOSTON SCIENTIFIC CORP COM	12,862.00	441,965.88	595,124.74
	SBOQ4ZC2	BOSTON SCIENTIFIC CORP NT STEP UP 11-15-2035 11-17-2005	105,000.00	118,154.40	115,066.35
	S4002121	BOUYGUES EUR1	553.00	20,655.46	16,548.91
	S2117232	BOYD GAMING CORP COM	532.00	27,041.56	29,009.96
	SBP4ZDH3	BP CAP MKTS AMER 2.721% 12/01/2032	298,000.00	298,000.00	250,400.46
	SBMF3XCO	BP CAP MKTS AMER 2.772% DUE 11-10-2050	4,248,000.00	3,673,893.22	2,723,180.40
	SBM9GT05	BP CAP MKTS AMER 2.939% DUE 06-04-2051	2,860,000.00	2,721,331.93	1,895,293.40
	SBVLV8H7	BP CAP MKTS AMER 3.633% DUE 04-06-2030	350,000.00	337,003.67	321,541.50
	SBF5HW48	BP CAP MKTS AMER 3.937% DUE 09-21-2028	880,000.00	905,830.79	842,679.20
	SBLGM4V5	BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	8,468,000.00	7,764,882.51	5,724,876.08
	SBP2CRG3	BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO	2,630,000.00	2,556,043.65	1,755,972.10
	SBMD2N30	BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO	3,629,000.00	3,553,355.16	2,708,032.38
	SBMZ5L44	BP CAP MKTS AMER INC 3.379% 02-08-2061	765,000.00	760,756.28	530,405.10
	SBPHZJC8	BP CAP MKTS AMER INC SR GTD NT 2.721% 01-12-2032	990,000.00	924,623.51	831,867.30
	SBZ6CXN8	BP CAP MKTS P L C 3.723% DUE 11-28-2028	2,398,000.00	2,343,061.58	2,274,335.14
	SBL5DJC5	BP CAP MKTS P L C 4.375% DUE 12-29-2049	141,000.00	141,000.00	134,301.09
	SBL6JT66	BP CAP MKTS P L C 4.875% DUE 12-31-2049	629,000.00	629,000.00	551,066.90
	S0798059	BP ORD USD0.25	359,064.00	1,792,517.80	2,051,179.24
	C05578DAX0	BPCE S A MEDIUM 3.375% DUE 12-02-2026	1,252,000.00	1,209,929.82	1,175,002.00
	SBMFY8R3	BQE CANT VAUDOISE CHF1 (REGD)	78.00	7,253.36	7,482.17
	SB1FJOC0	BRAMBLES LTD NPV	8,313.00	66,261.62	68,044.16
	SBGGG8Z4	BRANDYWINE OPER 3.95% DUE 11-15-2027	400,000.00	413,461.61	336,936.00
	SBF1Q6Z8	BRANDYWINEGBL GBL INCM OPP FD INC	407,682.00	4,880,281.60	3,322,608.30
	SBJ4QPZ6	BRASKEM FIN LTD GTD NT 6.45 DUE 02-03-2024 REG	200,000.00	223,900.00	200,372.00
	CN15516AB8	BRASKEM INTERNATIONAL LIMITED BNDS 4.5% DUE 01-10-2028	200,000.00	198,637.15	180,666.00
		Brazilian real	1,355.94	1,355.94	1,355.94
	SB4YVF56	BRENNTAG SE NPV	3,857.00	220,507.21	245,830.43
	C994JK4999	BREP VI Alberta Feeder (Offshore) TE.1 L.P.		0.89	3,894,982.14
	C994JK4999	BREP VI Alberta Feeder (Offshore) TE.1-Q L.P.		0.00	1,318.73
	C994JK5996	BREP VII Alberta Feeder (Offshore) TE.1 L.P.			1,132,733.08
	C994JK5996	BREP VII Alberta Feeder (Offshore) TE.1-NQ L.P.			7,916,724.29
	C992604Z23	BREVAN HOWARD FG MACRO FUND LIMITED - CLASS B USD	466,416.20	66,259,211.23	76,225,462.07
	S6132101	BRIDGESTONE CORP NPV	7,776.00	296,336.64	276,457.73
	C995627189	BRIDGEWATER PURE ALPHA FUND II, LTD CLASS B SERIES: 1000-219	23,150.02	48,843,646.22	99,366,439.49
	SB7MJWP2	BRIGHT HORIZONS FA COM USD0.001	392.00	29,231.44	24,735.20
	SB06TZ17	BRIGHTHOUSE FINL 4.7% DUE 06-22-2047	2,307,000.00	2,187,157.12	1,706,487.90
	SBMFKVZ0	BRIGHTHOUSE FINL INC 5.625% DUE 05-15-2030 REG	760,000.00	766,211.67	725,131.20
	SBF429K9	BRIGHTHOUSE FINL INC COM	497.00	20,724.90	25,481.19
	SBNRLZ23	BRIGHTHOUSE FINL INC SR NT 3.85% 12-22-2051	1,324,000.00	1,323,040.70	836,225.16
	SBMXF715	BRISTOL MYERS 2.55% DUE 11-13-2050	440,000.00	348,985.38	278,647.60
	SB8L71C4	BRISTOL MYERS 3.25% DUE 08-01-2042	451,000.00	457,500.18	345,813.27
	SBMWV996	BRISTOL MYERS FIXED 3.4% DUE 07-26-2029	1,430,000.00	1,419,904.05	1,331,115.50
	SBMWV9D0	BRISTOL MYERS FIXED 4.125% DUE 06-15-2039	2,389,000.00	2,531,866.25	2,140,902.35
	SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	6,943,000.00	7,362,697.49	6,010,416.24
	SBMXWR94	BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	1,076,000.00	1,250,961.23	952,615.08
	SBMYBXL4	BRISTOL MYERS FIXED 4.55% DUE 02-20-2048	1,750,000.00	1,791,138.71	1,592,972.50
	SBMCQWH17	BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040	3,427,000.00	3,323,268.91	2,364,835.62
	SBMY3GL1	BRISTOL MYERS SQUIBB CO 3.9% DUE 02-20-2028 BEO	1,775,000.00	1,775,104.27	1,717,188.25
	S2126335	BRISTOL MYERS SQUIBB CO COM	23,488.00	1,566,062.52	1,689,961.60
	SBMWV988	BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044	1,347,000.00	1,312,907.62	1,244,951.28
	SBP96177	BRISTOL-MYERS SQUIBB CO 2.95% 03-15-2032	1,233,000.00	1,229,299.03	1,078,665.39
	SBP96188	BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042	3,917,000.00	3,918,736.33	3,206,612.88
	SBP96199	BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	3,693,000.00	3,559,599.50	2,898,820.35
	SBP961B1	BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062	1,172,000.00	1,128,678.58	920,266.12
	S0287580	BRITISH AMERICAN TOBACCO ORD GBP0.25	14,567.00	609,300.21	575,005.65
	S0136701	BRITISH LAND CO ORD GBP0.25	2,122.00	15,338.28	10,085.14
		British pound sterling	2,766,252.37	2,766,252.37	2,766,252.37
		British pound sterling	-	-	-
	SBH3CHM2	BRITISH TELECOMMUNICATIONS P L C 5.125% DUE 12-04-2028 BEO	1,500,000.00	1,512,645.49	1,456,155.00
	SB23XQ67	BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000	1,265,000.00	1,795,092.97	1,514,217.65
	SBLDBLH0	BRIXMOR OPER 2.5% DUE 08-16-2031	2,812,000.00	2,218,231.45	2,159,447.28
	SBJCX1Y0	BRIXMOR OPER 4.125% DUE 05-15-2029	115,000.00	114,693.11	103,010.10
	SBM9ZRT7	BRIXMOR OPER PARTNERSHIP LP SR NT 2.25% 04-01-2028	146,000.00	145,786.21	121,616.54
	SBVDVP49	BRIXMOR OPERATING PARTNERSHIP LP 3.85% NTS 02-01-2025 USD1000	1,225,000.00	1,059,735.25	1,175,987.75
	SBFTDJL8	BRIXMOR PTY GROUP INC COM	1,987.00	39,104.16	45,045.29
	SBDRBT86	BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027	344,000.00	363,794.34	325,554.72
	SBKPVKZ2	BROADCOM INC 3.15% DUE 11-15-2025	227,000.00	230,351.17	215,370.79
	SBKXB913	BROADCOM INC 3.459% 09-15-2026	835,000.00	882,472.51	786,695.25
	SBKPVK30	BROADCOM INC 4.3% DUE 11-15-2032 BEO	405,000.00	445,411.00	358,647.75
	SBDZ78H9	BROADCOM INC COM	5,179.00	2,455,272.99	2,895,734.27

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	SBKPVKP2	BROADCOM INC FIXED 4.15% DUE 11-15-2030	3,857,000.00	4,017,936.23	3,464,974.52
	SB1VP7R6	BROADRIDGE FINL SOLUTIONS INC COM STK	780.00	105,081.60	104,621.40
	SBL5CX97	BROOKFIELD ASSET MANAGEMENT INC 4.35% DUE 04-15-2030 BEO	2,100,000.00	2,098,185.80	1,909,341.00
	SBPCPYH2	BROOKFIELD ASSET.M CLASS A LTD VOTING SHS	10,396.00	218,104.84	297,467.00
	SBPCPYT4	BROOKFIELD CORP CLASS A LTD VOTING SHS	41,692.00	936,394.21	1,310,192.52
	SBMY54P7	BROOKFIELD FIN INC 3.5% DUE 03-30-2051	500,000.00	496,565.00	320,240.00
	SBD0FYX6	BROOKFIELD FIN INC 3.9% DUE 01-25-2028	200,000.00	214,268.00	184,386.00
	SBJS55V8	BROOKFIELD FIN INC 4.85% 03-29-2029	449,000.00	458,424.34	429,459.52
	SBZ0WZL6	BROOKFIELD FIN INC FIXED 4.7% 09-20-2047	700,000.00	694,533.00	562,317.00
	SBNK9C90	BROOKFIELD FIN INC NT 3.625% 02-15-2052	502,000.00	470,269.70	329,673.44
	SBLGFGH4	BROOKFIELD FIN LLC 3.45% DUE 04-15-2050	400,000.00	396,538.19	254,832.00
	SBMXWR83	BROOKFIELD RENEWA. CLASS A SUB VOTING SHARES	2,595.00	127,805.37	71,379.50
	SBMW8YT2	BROOKFIELD RENEWABLE CORP CLASS A SUBORDINATE VOTING SHARES WI	7,669.00	237,945.85	211,204.26
	C994JK6994	BROOKFIELD SUPER-CORE INFRASTRUCTURE PARTNERS LP	154,084,951.36	154,084,951.36	155,095,455.88
	S6146500	BROTHER INDUSTRIES NPV	569.00	10,538.59	8,654.99
	SBMY58N3	BROWN & BROWN INC 2.375% DUE 03-15-2031	100,000.00	99,890.00	75,976.00
	S2692687	BROWN & BROWN INC COM	1,580.00	86,694.60	90,012.60
	S0346340	BROWN ADVISORY US ORD GBP0.25	50,894.00	753,838.98	725,461.74
	S2146816	BROWN FORMAN CORP CL A CL A	4,591.00	316,581.91	301,904.16
	S2146838	BROWN-FORMAN INC CL B NON-VTG COM	9,456.00	666,572.55	621,070.08
	SB9B3FG1	BRP INC SUB VGTG NPV	757.00	58,083.07	57,673.79
	S2616137	BRUKER CORP	724.00	43,968.52	49,485.40
	S0149000	BRUNNER INV TR ORD GBP0.25	86,954.00	1,097,469.23	1,066,889.19
	S2149309	BRUNSWICK CORP COM	508.00	32,801.56	36,616.64
	S2019479	BSTN PPTY INC	1,047.00	94,230.00	70,756.26
	SBM9MKM8	BSTN PPTY LTD 3.25% DUE 01-30-2031	2,750,000.00	2,801,876.11	2,285,497.50
	SBBNXMB7	BSTN PPTY LTD 3.8% DUE 02-01-2024	1,725,000.00	1,730,528.69	1,696,002.75
	SBQ69712	BSTN PPTY LTD 6.75% DUE 12-01-2027	1,650,000.00	1,649,026.50	1,706,529.00
	SBLBCYW1	BSTN SCIENTIFIC 1.9% DUE 06-01-2025	500,000.00	499,760.00	467,445.00
	SBLBCYV0	BSTN SCIENTIFIC 2.65% DUE 06-01-2030	3,726,000.00	3,628,237.23	3,208,384.08
	SBLBLPC5	BSTN SCIENTIFIC 3.45% DUE 03-01-2024	635,000.00	634,855.31	622,623.85
	SBNOT592	BSTN SCIENTIFIC 4.55% DUE 03-01-2039	1,121,000.00	1,140,664.16	1,010,783.28
	SBPOV900	BSTN SCIENTIFIC 4.7% DUE 03-01-2049	501,000.00	520,392.44	454,316.82
	S3091357	BT GROUP ORD GBP0.05	17,590.00	55,634.86	23,708.68
	SBKDXIH5	BUDWEISER BREWING COM	4,149.00	15,196.98	13,050.43
	SBF2R8B7	BUENOS AIRES CITY FRN SNR 02/2028 ARS1	23,700,000.00	296,339.41	133,133.32
	SBMDHK89	BUENOS AIRES(PROV) 3.9%-VAR SNR 01/09/37USD1	2,711,718.00	2,513,485.47	941,210.20
	SB0BV2M7	BUILDERS FIRSTSOURCE INC COM STK	1,148.00	58,433.20	74,482.24
	S2788713	BUNGE LTD	936.00	92,392.56	93,384.72
	SBMG3835	BUNGE LTD FIN CORP FIXED 1.63% DUE 08-17-2025	825,000.00	827,274.10	752,474.25
	SB0744B3	BUNZL PLC ORD GBP0.32142857	8,722.00	124,257.11	289,465.87
	S3174300	BURBERRY GROUP ORD GBP0.0005	956.00	21,181.03	23,344.44
	SB28D7J6	BUREAU VERITAS EURO.12	1,533.00	38,065.69	40,264.28
	SBD04819	BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045	554,000.00	700,074.90	512,715.92
	SB787QZ8	BURL NORTHN 4.4 DUE 03-15-2042	680,000.00	626,590.59	616,236.40
	SB3N60C7	BURL NORTHN DEB 5.05 DUE 03-01-2041	104,000.00	119,093.33	101,918.96
	SBYP8NL8	BURL NORTHN SANTA 3.9% DUE 08-01-2046	276,000.00	303,585.50	225,765.24
	SBD04808	BURL NORTHN SANTA 4.15% DUE 04-01-2045	425,000.00	341,326.00	365,912.25
	SB8NWVK5	BURL NORTHN SANTA 4.375% DUE 09-01-2042	2,138,000.00	2,171,606.35	1,906,967.72
	SB7YGHX4	BURL NORTHN SANTA 4.45% DUE 03-15-2043	4,023,000.00	3,913,505.00	3,615,027.57
	SB61QXW1	BURL NORTHN SANTA 4.95% DUE 09-15-2041	767,000.00	804,917.42	741,113.75
	SB4WWNH9	BURL NORTHN SANTA 5.4% DUE 06-01-2041	1,245,000.00	1,262,711.72	1,161,620.75
	SB4PKX12	BURL NORTHN SANTA 5.75% DUE 05-01-2040	2,272,000.00	2,686,024.06	2,390,121.28
	SB1W13G4	BURL NORTHN SANTA 6.15% DUE 05-01-2037	695,000.00	814,572.83	761,018.05
	S2635392	BURL NORTHN SANTA 7.29% DUE 06-01-2036	550,000.00	596,828.94	635,299.50
	SBJQV485	BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050	662,000.00	690,159.24	512,851.40
	S2977953	BURL RES FIN CO 7.4% DUE 12-01-2031	40,000.00	52,310.30	46,066.00
	SBFMNSB7	BURLINGTON N SANTA FIXED 4.05% DUE 06-15-2048	118,000.00	142,771.40	99,324.14
	SBG7PB06	BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	283,000.00	266,185.72	242,364.03
	SBQ26P46	BURLINGTON NORTHN SANTA 4.55 09-01-2044	602,000.00	711,015.92	549,318.98
	SBKHOLS7	BURLINGTON NORTHN SANTA FE 3.75 DUE 04-01-2024 REG	1,000,000.00	1,097,170.00	986,390.00
	SBDO0GW4	BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	1,537,000.00	1,618,013.45	1,517,311.03
	SBNW2JIM9	BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052	869,000.00	802,992.20	585,193.29
	SBN7GF39	BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051	4,424,000.00	4,548,407.62	3,255,002.24
	SBN7L4K4	BURLINGTON NORTHN SANTA FE LLC 4.45% DUE01-15-2053 BEO	2,152,000.00	1,972,106.55	1,931,549.12
	SBKHOLR6	BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	372,000.00	465,415.49	354,021.24
	SBF311Y5	BURLINGTON STORES INC COM	439.00	68,018.66	89,011.64
	C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 4.32% FROM 12-30-2022 TO 01-03-2023	5,300,000.00	5,300,000.00	5,300,000.00
	C05604XAP1	BWAY HOLDING COMPANY BWAY HOLDING CO TLBSR SECD 1ST LIEN DUE 04-03-2024 BEO	299,208.44	293,598.28	292,691.68
	SB95KS81	BWAY SR 2013-1515 144A CL A-2 3.4543 DUE03-10-2033	2,500,000.00	2,474,951.40	2,356,355.05
	SBZ0W624	BWX TECHNOLOGIES INC COM	607.00	30,708.13	35,254.56
	SBPSJHM4	BX COML MTG TR FLTGT RT 5.3725% DUE 10-15-2038	581,977.05	579,065.83	558,870.86
	SBM8VBL6	BX COML MTG TR FLTGT RT 5.38444% DUE 09-15-2036	1,254,000.00	1,254,000.00	1,213,398.09
	C12433EAA9	BX TR 2022-LBA6 FLTGT RT 5.82709% DUE 01-15-2039	1,100,000.00	1,069,018.76	1,061,668.21
	S2116228	C H ROBINSON WORLDWIDE INC COM NEW COM NEW	839.00	84,948.75	76,818.84
	SB79SLF6	CA INST TECH 4.7% DUE 11-01-2111	930,000.00	956,382.14	777,135.90
	SBZ07D54	CABLE ONE INC COM	40.00	48,000.80	28,474.40
	S2159267	CACI INTL INC CL A CL A	154.00	40,579.00	46,290.86
	S2302232	CADENCE DESIGN SYS INC COM	2,854.00	436,163.01	458,466.56
	S2162760	CAE INC COM NPV	6,367.00	116,643.72	123,068.55
	SBMWVWGB0	CAESARS ENTMT INC NEW COM	3,709.00	160,683.25	154,294.40
	SBNYC842	CAIXABANK SA 3.625% 31/12/2049	400,000.00	408,099.03	300,050.96
	SB283W97	CAIXABANK SA EUR1	83,880.00	359,572.66	328,720.88
	S0163992	CALEDONIA INVEST ORD GBP0.05	36,403.00	1,326,138.21	1,580,789.18
	SBMFTHY8	CALIFORNIA HEALTH FACS FING AUTH REV 4.19% 06-01-2037 BEO TAXABLE	380,000.00	385,608.80	339,868.96
	SBJX9954	CALIFORNIA INSTITUTE OF TECHNOLOGY 3.65%09-01-2119	2,186,000.00	2,180,612.84	1,403,018.52
	SB548Z20	CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE	3,280,000.00	4,834,787.83	3,984,399.68
	SB41WH12	CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE	7,960,000.00	8,423,112.83	9,666,464.80
	SB41WHL2	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000	490,000.00	621,289.17	619,932.32
	SBKPGWY0	CAMDEN PPTY TR 3.35% DUE 11-01-2049	650,000.00	663,795.46	454,044.50
	S2166320	CAMDEN PPTY TR SH BEN INT	1,233.00	161,805.42	137,948.04
	S2166160	CAMECO CORP COM NPV	8,722.00	114,991.88	197,555.76
	SBLFFMF5	CAMPBELL SOUP CO 2.375% DUE 04-24-2030/04-24-2020 REG	705,000.00	689,859.36	586,813.80
	SBFXCMW3	CAMPBELL SOUP CO 3.95% DUE 03-15-2025	320,000.00	359,555.20	312,777.60
	SBFXCMY5	CAMPBELL SOUP CO 4.8% 03-15-2048	115,000.00	113,467.98	102,507.55
	S2162845	CAMPBELL SOUP CO COM	2,214.00	105,661.01	125,644.50

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party (CUSIP)	Description of Investment	Shares/Par	Cost	Current value	
	Canadian dollar	193,863.91	193,863.91	193,863.91	
S2170525	CANADIAN IMP BANK COM NPV	18,360.00	756,901.00	742,150.78	
SBMBQJK3	CANADIAN NAT RES LTD 2.95% DUE 07-15-2030/06-24-2020 REG	3,398,000.00	2,997,644.49	2,874,198.30	
C136375CP5	CANADIAN NATL RY CO 3.65% 02-03-2048	639,000.00	647,410.05	513,104.22	
C136375DB5	CANADIAN NATL RY CO 4.4% DUE 08-05-2052 BEO	714,000.00	704,927.48	641,293.38	
SBIN50J3	CANADIAN PAC RY CO 2.05% 05/03/2030	191,000.00	187,433.52	156,990.54	
SBP8KPY5	CANADIAN PAC RY CO NEW 1.75% 12-02-2026	83,000.00	82,877.16	74,079.16	
SBP8KQ19	CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO	3,215,000.00	3,199,827.24	2,432,276.10	
SBP8KQ20	CANADIAN PAC RY CO NEW 3.1% 12-02-2051	5,609,000.00	5,276,138.98	3,838,799.60	
S2793115	CANADIAN PAC RY LT COM NPV	24,203.00	1,134,114.77	1,803,234.70	
SBP8KPZ6	CANADIAN PACIFIC RAILWAY CO 2.45% DUE 12-02-2031 BEO	1,480,000.00	1,470,420.79	1,236,406.80	
S2172286	CANADIAN TIRE LTD CLASS A CUM NON-VTG COM NPV	1,125.00	122,070.01	117,485.89	
S6172323	CANON INC NPV	2,511.00	70,031.39	54,342.04	
SBQ7ZPP9	CANTOR FITZGERALD L P SR NT 144A 4.5% 04-14-2027	1,965,000.00	1,917,605.66	1,824,482.85	
SBDFC7T9	CAP 1 FINL CORP 3.75% DUE 03-09-2027	395,000.00	450,809.55	375,712.15	
SBYYQNX5	CAP 1 FINL CORP 3.75% DUE 07-28-2026	4,150,000.00	4,330,499.07	3,921,501.00	
SBYQGXW2	CAP 1 FINL CORP 4.2% DUE 10-29-2025	2,100,000.00	2,132,390.07	2,032,317.00	
SBMX4FH4	CAP 1 FINL CORP FIXED 4.985% DUE 07-24-2026	3,135,000.00	3,119,701.20	3,078,287.85	
SBYZM9T0	CAP 1 MULTI-ASSET EXECUTION TR 2017-5 CARD SER NT CL A FLTG RATE 07-15-2027	2,000,000.00	2,007,649.07	1,999,343.40	
C14044CAC6	CAP 1 PRIME AUTO .77% DUE 09-15-2026	153,000.00	152,997.11	143,984.80	
S6173694	CAPCOM CO LTD NPV	424.00	11,956.93	13,528.67	
S4163437	CAPGEMINI EUR8	1,465.00	241,282.38	243,831.16	
SB23KOM2	CAPITA PLC ORD GBP0.02066666	146,356.00	138,733.79	42,710.14	
SBNHQ253	CAPITAL ONE FINANCIAL CORP 2.359% DUE 07-29-2032 BEO	140,000.00	140,202.91	100,821.00	
C14040HCH6	CAPITAL ONE FINL CORP 1.878% 11-02-2027	3,935,000.00	3,935,000.00	3,446,745.20	
C14040HCM5	CAPITAL ONE FINL CORP 2.636% 03-03-2026	2,502,000.00	2,502,000.00	2,347,051.14	
C14040HCN3	CAPITAL ONE FINL CORP 3.273% DUE 03-01-2030 BEO	895,000.00	783,250.27	770,031.15	
SBM9F7P3	CAPITAL ONE FINL CORP 4.166% 05-09-2025	360,000.00	360,000.00	351,734.40	
S2654461	CAPITAL ONE FINL CORP COM	2,601.00	276,989.46	241,788.96	
SBM9F7Q4	CAPITAL ONE FINL CORP SR NT FIXED / FLTGS.268% 05-10-2033	1,966,000.00	1,966,000.00	1,831,584.58	
SBNNNGA28	CAPITAL ONE MULTI-ASSET EXECUTION SER 22-A3 CL A 4.95% DUE 10-15-2027	474,000.00	473,925.63	477,572.11	
C14041NFX4	CAPITAL ONE MULTI-ASSET EXECUTION TR 2021-2 NT CL A 1.39% 07-15-2030	1,244,000.00	1,243,425.89	1,039,628.68	
SBMFTK49	CAPITAL ONE MULTI-ASSET EXECUTION TR SER22-A1 CL A1 2.8% 03-15-2027	74,000.00	73,994.42	70,934.00	
SBP5WT86	CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027	861,000.00	860,862.41	835,894.68	
C14043TAF3	CAPITAL ONE PRIME AUTO RECEIVABLES TR 2059-19-2 CL A3 2.185 2.18% 05-15-2024	10,805.78	10,805.17	10,786.76	
S6563875	CAPITALAND ASCENDA NPV (REIT)	8,093.00	15,419.69	16,533.57	
S6420129	CAPITALAND INTEGRATED COMMERCIAL TRUST	12,780.00	20,073.70	19,438.71	
SBNHXFJ6	CAPITALAND INVESTMENT LTD NPV	6,269.00	10,492.85	17,294.44	
S6440859	CAPITEC BANK HLDGS ZARO.01	365.00	43,785.80	39,869.41	
SBJ1N1M9	CAPRI HOLDINGS LTD COM NPV	959.00	43,030.33	54,969.88	
C999137037	CAPSTONE BLUE FUND LTD.	37,456.74	36,000,000.00	34,351,024.91	
S2175672	CARDINAL HLTH INC	1,822.00	93,814.78	140,057.14	
SBVB2PG2	CARDINAL HLTH INC 4.5% DUE 11-15-2044	326,000.00	344,449.06	261,086.88	
SBPLQRD3	CARGILL INC 2.125% 11-10-2031	470,000.00	457,367.91	372,639.50	
SBFL97M9	CARGILL INC NT 144A 3.125% 05-25-2051	490,000.00	539,457.75	339,271.10	
S5922961	CARL ZEISS MEDITEC NPV	97.00	10,019.52	12,205.39	
S2176318	CARLISLE COMPANIES INC COM	664.00	142,272.34	156,471.60	
S4169219	CARLSBERG SER B'DKK20	1,682.00	160,857.38	222,855.32	
SBKRTG56	CARLYLE GROUP INC COM	1,379.00	45,318.87	41,149.36	
C14315FAE7	CARMAX AUTO OWNER .77% DUE 03-16-2026	709,000.00	708,754.40	672,620.64	
C14316NAD1	CARMAX AUTO OWNER FIXED .53% DUE 10-15-2026	204,000.00	203,988.94	186,660.41	
C14315NAD2	CARMAX AUTO OWNER SER-19-1 CL-A4 3.26% 08-15-2024 REG	160,744.90	160,740.56	160,387.48	
C14317JAD9	CARMAX AUTO OWNER TR 2021-4 SR 21-4 CL A-3 .72% 09-15-2026	125,000.00	124,985.73	118,063.18	
SBMH9VV1	CARMAX AUTO OWNER TR SER 21-1 CL A3 0.34% DUE 12-15-2025	63,817.67	63,805.07	61,434.11	
C14317DAC4	CARMAX AUTO OWNER TRUST SER 21-3 CL A3 0.76% DUE 06-15-2026 REG	284,000.00	283,953.28	269,875.95	
S2983563	CARMAX INC COM	1,072.00	93,992.96	65,274.08	
S2523044	CARNIVAL CORP COM PAIRED	6,389.00	61,142.73	51,495.34	
CP2121VAN8	CARNIVAL CORP SEN SEC TERM LOAN 06-30-2025	-	-	-	
CP2121VAP3	CARNIVAL CORPORATION TERM LOAN SENIOR SECURED 30/06/2025	977,500.00	1,051,195.68	994,987.27	
CP2121VAS7	CARNIVAL CORPORATION TLB 10-06-2028	992,500.00	988,947.90	931,709.38	
S3121522	CARNIVAL PLC ORD USD1.66	2,906.00	101,977.72	20,253.66	
SB88NOG2	CAROLINA PWR & LT 4.1% DUE 05-15-2042	1,846,000.00	1,719,391.95	1,559,722.32	
SB8L5GP6	CAROLINA PWR & LT 4.1% DUE 03-15-2043	2,611,000.00	2,539,121.76	2,199,140.86	
SB2Q8KS9	CAROLINA PWR & LT 6.3% DUE 04-01-2038	1,283,000.00	1,329,525.61	1,385,896.60	
S5641567	CARREFOUR SA EUR2.50	1,455.00	29,897.09	24,286.56	
SBNG21Y1	CARRIER GLOBAL CORP 2.242% 02-15-2025	109,000.00	109,000.00	102,822.97	
SBMYT051	CARRIER GLOBAL CORP 2.493% 02-15-2027	6,200,000.00	6,196,146.34	5,602,072.00	
SBNG23C3	CARRIER GLOBAL CORP 2.722% 02-15-2030	195,000.00	187,509.15	164,792.55	
SBMT6MR3	CARRIER GLOBAL CORP 3.37% DUE 04-05-2040	394,000.00	386,352.80	300,629.88	
SBNG21Z2	CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	656,000.00	679,035.40	472,037.92	
SBKANOD7	CARRIER GLOBAL CORPORATION COM USD0.01 WII	5,726.00	200,844.87	236,197.50	
SBWOBGZ3	CARSales.com LTD NPV	2,269.00	22,063.52	31,943.88	
S2980939	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM	260.00	18,410.60	19,398.60	
C14686KAC1	CARVANA AUTO RECEIVABLES TR 2021-N2 ASSET BACKED NT CL B .75% 03-10-2028	89,995.34	89,993.96	83,033.17	
SBNV74J3	CARVANA AUTO RECEIVABLES TR 2021-P3 ASSET BACKED NT CL A-3 .7% 11-10-2026	199,000.00	198,954.63	185,002.80	
SBNV74M6	CARVANA AUTO RECEIVABLES TR 2021-P3 ASSET BACKED NT CL A-4 1.03% 06-10-2027	297,000.00	296,945.32	258,226.63	
SBYQHPG3	CARVANA CO CL A CL A	2,231.00	68,045.28	10,574.94	
SBMF1BK8	CASE WESTN RESV 5.405% DUE 06-01-2122	756,000.00	754,518.21	705,189.24	
S2179414	CASEYS GEN STORES INC COM	1,047.00	214,172.79	234,894.45	
SBP96PQ4	CATALENT INC COM	1,141.00	118,652.59	51,356.41	
SBM8RDL8	CATERPILLAR FINL 1.45% DUE 05-15-2025	626,000.00	625,282.25	581,810.66	
SB18B032	CATERPILLAR INC 6.05 DUE 08-15-2036 BEO	155,000.00	187,158.82	169,235.20	
S2180201	CATERPILLAR INC COM	4,136.00	832,960.61	990,820.16	
SBKY86V2	CATERPILLAR INC FIXED 3.25% DUE 09-19-2049	548,000.00	576,703.98	416,649.88	
SBMM1RV4	CATERPILLAR INS 4.75% DUE 05-15-2064	133,000.00	168,949.43	127,130.71	
SB37OKH8	CATERPILLAR INS 5.2% DUE 05-27-2041	348,000.00	478,746.92	355,955.28	
SB88B1R1	CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042	1,340,000.00	1,259,178.22	1,125,707.20	
C992553818	CAXTON MACRO LIMITED CLASS M (UNRESTRICTED) SHARES 14-185712-000001	36,490.11	75,000,000.00	103,892,802.45	
SB15NW89	C-BASS 2007-CB1 TR ASSET BACKED CTF CL AF-1 01-25-2037 REG	495,788.59	495,788.59	124,740.41	
SB5834C5	CBOE GLOBAL MARKETS INC	975.00	104,766.25	122,333.25	
C12503MAA6	CBOE GLOBAL MKTS 3.65% DUE 01-12-2027	200,000.00	199,518.00	191,618.00	
SB6WVMH3	CBRE GROUP INC CL A CL A	2,258.00	160,901.17	173,775.68	
SBDSJWW8	CBS CORP NEW 4.6% DUE 01-15-2045	1,710,000.00	1,537,681.21	1,207,157.40	
SB83RS77	CBS CORP NEW 4.85% DUE 07-01-2042	1,634,000.00	1,666,501.23	1,217,869.22	
SBQ3FW22	CBS CORP NEW FIXED 4.9% DUE 08-15-2044	1,388,000.00	1,368,937.78	1,018,611.56	
SBYSRMH1	CC JAPAN INCOME & ORD GBP0.01	125,579.00	235,839.85	224,322.62	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
	Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value
	(CUSIP)				
	SBP4CXL8	CCC INTELLIGENT SOLUTIONS HLDGS INC COM	1,107.00	10,517.83	9,630.90
	S2159795	CCL INDUSTRIES INC CLASS B'NON VTG COM NPV	3,013.00	118,372.79	128,618.71
	SBMVZMH8	CCO HLDGS LLC / CCO HLDGS CAP CORP SR NT144A 4.25% 01-15-2034	1,900,000.00	1,903,496.70	1,405,012.00
	SBMBVFS8	CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% 05-01-2032	4,270,000.00	4,344,815.00	3,400,201.00
	S2117599	CDN APARTMENT PROP TRUST UNITS	1,692.00	66,870.15	53,296.84
	C13607GRR7	CDN IMPERIAL BK .95% DUE 10-23-2025	2,195,000.00	2,137,856.05	1,972,997.70
	SBMBQJ12	CDN NAT RES LTD 2.05% DUE 07-15-2025	235,000.00	243,932.35	218,987.10
	SB7YB643	CDN NAT RES LTD 6.25% DUE 03-15-2038	3,350,000.00	3,876,732.59	3,341,055.50
	S2061469	CDN NAT RES LTD 6.45% DUE 06-30-2033	503,000.00	589,876.16	514,589.12
	SB1B57H5	CDN NAT RES LTD 6.5% DUE 02-15-2037	628,000.00	764,450.77	626,455.12
	SB2NNGB2	CDN NAT RES LTD 6.75% DUE 02-01-2039	503,000.00	626,542.37	522,918.80
	SBF47XX5	CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	1,450,000.00	1,436,232.13	1,271,882.00
	S2180632	CDN NATL RAILWAYS COM NPV	11,862.00	974,953.93	1,408,084.49
	C136375CK6	CDN NATL RY CO 3.2% DUE 08-02-2046	345,000.00	278,432.79	254,651.40
	SBPXZLH0	CDN NATL RY CO 3.85% DUE 08-05-2032	273,000.00	271,924.38	254,269.47
	S2171573	CDN NATURAL RESOURCES COMMON STOCK	32,637.00	1,080,661.90	1,811,119.25
	SB65WNL1	CDN PAC RY CO NEW 5.75% DUE 01-15-2042	2,075,000.00	2,571,647.42	2,088,051.75
	SB1X9JN6	CDN PAC RY CO NEW 5.95% DUE 05-15-2037	2,866,000.00	3,220,287.62	2,983,964.56
	SBF47XY6	CDN PAC RY CO NEW 6.125% DUE 09-15-2115	100,000.00	127,147.45	100,780.00
	S2812399	CDN PAC RY CO NEW 7.125% DUE 10-15-2031	165,000.00	217,150.55	183,552.60
	SBP8KPK4	CDN PAC RY CO NEW FIXED 1.35% DUE 12-02-2024	429,000.00	428,433.72	400,274.16
	SBYMKLV3	CDN PAC RY LTD 4.8% DUE 09-15-2035	520,000.00	554,784.20	487,702.80
	S2172639	CDN UTILITIES CLASS A'COM NON-VTG NPV	2,587.00	69,844.77	69,975.68
	S9L88NLL	CDS BARCBG22 06/20/2023 SELL REPUBLIC OF INDONESIA SWPCOG004	(1,600,000.00)	-	-
	S9L88NLU	CDS BARCBG22 06/20/2023 SELL REPUBLIC OF INDONESIA SWPCOG004	1,600,000.00	-	6,113.60
	S9L88NNL	CDS BARCBG22 12/20/2024 SELL ALIBABA GROUP HOLDING SWPCOIL21	(1,300,000.00)	-	-
	S9L88NNU	CDS BARCBG22 12/20/2024 SELL ALIBABA GROUP HOLDING SWPCOIL21	1,300,000.00	-	5,962.32
	S9L88PHL	CDS BARCBG22 12/20/2024 SELL BAIDU INC 4.125% 06/30 SWPCOIL62	(500,000.00)	-	-
	S9L88PHU	CDS BARCBG22 12/20/2024 SELL BAIDU INC 4.125% 06/30 SWPCOIL62	500,000.00	-	3,051.70
	S9L88PGL	CDS BARCBG22 12/20/2024 SELL HUARONG FINANCE 2019 4 SWPCOITO5	(500,000.00)	-	(14,352.30)
	S9L88PGU	CDS BARCBG22 12/20/2024 SELL HUARONG FINANCE 2019 4 SWPCOITO5	500,000.00	-	-
	S9L88PBL	CDS BARCBG22 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPCOIL54	(600,000.00)	-	-
	S9L88PBU	CDS BARCBG22 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPCOIL54	600,000.00	-	1,408.80
	S9L88NQL	CDS CITIUS33 06/20/2024 SELL REPUBLIC OF COLOMBIA 1 SWPCOHWQ8	(200,000.00)	-	(1,065.08)
	S9L88NQU	CDS CITIUS33 06/20/2024 SELL REPUBLIC OF COLOMBIA 1 SWPCOHWQ8	200,000.00	-	-
	S9L88PVL	CDS CITIUS33 06/20/2024 SELL UNITED MEXICAN STATES SWPCOHWWY1	(200,000.00)	-	-
	S9L88PQL	CDS CITIUS33 06/20/2024 SELL UNITED MEXICAN STATES SWPCOHWWY1	(300,000.00)	-	-
	S9L88PVU	CDS CITIUS33 06/20/2024 SELL UNITED MEXICAN STATES SWPCOHWWY1	200,000.00	-	1,238.28
	S9L88PQU	CDS CITIUS33 06/20/2024 SELL UNITED MEXICAN STATES SWPCOHWWY1	300,000.00	-	1,857.42
	S9L88PTL	CDS CITIUS33 12/20/2024 SELL FED REPUBLIC OF BRAZIL SWPCOIID1	(200,000.00)	-	(587.10)
	S9L88PTU	CDS CITIUS33 12/20/2024 SELL FED REPUBLIC OF BRAZIL SWPCOIID1	200,000.00	-	-
	S9L88QCL	CDS GSILGB2X 06/20/2023 SELL REPUBLIC OF INDONESIA SWPCOGX71	(3,100,000.00)	-	-
	S9L88QCU	CDS GSILGB2X 06/20/2023 SELL REPUBLIC OF INDONESIA SWPCOGX71	3,100,000.00	-	11,845.10
	S9L88QFL	CDS GSILGB2X 12/20/2023 SELL REPUBLIC OF COLOMBIA 1 SWPCOHRN1	(1,200,000.00)	-	(1,376.28)
	S9L88QFU	CDS GSILGB2X 12/20/2023 SELL REPUBLIC OF COLOMBIA 1 SWPCOHRN1	1,200,000.00	-	-
	S9L88PJL	CDS GSILGB2X 12/20/2024 SELL REPUBLIC OF SOUTH AFR1 SWPCOIU70	(500,000.00)	-	(2,700.90)
	S9L88PIU	CDS GSILGB2X 12/20/2024 SELL REPUBLIC OF SOUTH AFR1 SWPCOIU70	500,000.00	-	-
	S9L88PWL	CDS GSILGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPCOG9W3	(200,000.00)	-	-
	S9L88PKL	CDS GSILGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPCOG9W3	(500,000.00)	-	-
	S9L88PVU	CDS GSILGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPCOG9W3	200,000.00	-	1,419.18
	S9L88PKU	CDS GSILGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPCOG9W3	500,000.00	-	3,547.95
	S9L96N9L	CDS GSILGB2X 12/20/2027 SELL UNITED MEXICAN STATES SWPCOLD56	(500,000.00)	(20,877.05)	(6,578.65)
	S9L96P4L	CDS GSILGB2X 12/20/2027 SELL UNITED MEXICAN STATES SWPCOLD56	(200,000.00)	(8,350.82)	(2,631.46)
	S9L96N9U	CDS GSILGB2X 12/20/2027 SELL UNITED MEXICAN STATES SWPCOLD56	500,000.00	-	-
	S9L96P4U	CDS GSILGB2X 12/20/2027 SELL UNITED MEXICAN STATES SWPCOLD56	200,000.00	-	-
*	S9L88QBL	CDS IPMSGB2L 06/20/2026 SELL UNITED MEXICAN STATES SWPCOIFY6	(100,000.00)	-	-
*	S9L88PRL	CDS IPMSGB2L 06/20/2026 SELL UNITED MEXICAN STATES SWPCOIFY6	(300,000.00)	-	-
*	S9L88QBU	CDS IPMSGB2L 06/20/2026 SELL UNITED MEXICAN STATES SWPCOIFY6	100,000.00	-	154.98
*	S9L88PRU	CDS IPMSGB2L 06/20/2026 SELL UNITED MEXICAN STATES SWPCOIFY6	300,000.00	-	464.94
*	S9L88PDL	CDS IPMSGB2L 12/20/2023 SELL UNITED MEXICAN STATES SWPCOHF79	(600,000.00)	-	-
*	S9L88PDU	CDS IPMSGB2L 12/20/2023 SELL UNITED MEXICAN STATES SWPCOHF79	600,000.00	-	3,160.74
	S9L88NGL	CDS MIDLG822 06/20/2023 SELL REPUBLIC OF INDONESIA SWPCOGXP1	(2,000,000.00)	-	-
	S9L88NGU	CDS MIDLG822 06/20/2023 SELL REPUBLIC OF INDONESIA SWPCOGXP1	2,000,000.00	-	7,642.00
	S9L88PCL	CDS MIDLG822 06/20/2024 SELL UNITED MEXICAN STATES SWPCOHWW5	(200,000.00)	-	-
	S9L88PCU	CDS MIDLG822 06/20/2024 SELL UNITED MEXICAN STATES SWPCOHWW5	200,000.00	-	1,238.28
	S9L88PNL	CDS MIDLG822 12/20/2023 SELL UNITED MEXICAN STATES SWPCOHFE4	(400,000.00)	-	-
	S9L88PXL	CDS MIDLG822 12/20/2023 SELL UNITED MEXICAN STATES SWPCOHFE4	(200,000.00)	-	-
	S9L88PYL	CDS MIDLG822 12/20/2023 SELL UNITED MEXICAN STATES SWPCOHFE4	(200,000.00)	-	-
	S9L88PUL	CDS MIDLG822 12/20/2023 SELL UNITED MEXICAN STATES SWPCOHFE4	(700,000.00)	-	-
	S9L88NWL	CDS MIDLG822 12/20/2023 SELL UNITED MEXICAN STATES SWPCOHFE4	(300,000.00)	-	-
	S9L88PML	CDS MIDLG822 12/20/2023 SELL UNITED MEXICAN STATES SWPCOHFE4	(400,000.00)	-	-
	S9L88NKL	CDS MIDLG822 12/20/2023 SELL UNITED MEXICAN STATES SWPCOHFE4	(200,000.00)	-	-
	S9L88PLL	CDS MIDLG822 12/20/2023 SELL UNITED MEXICAN STATES SWPCOHFE4	(400,000.00)	-	-
	S9L88PXU	CDS MIDLG822 12/20/2023 SELL UNITED MEXICAN STATES SWPCOHFE4	200,000.00	-	1,053.58
	S9L88PYU	CDS MIDLG822 12/20/2023 SELL UNITED MEXICAN STATES SWPCOHFE4	200,000.00	-	1,053.58
	S9L88NKU	CDS MIDLG822 12/20/2023 SELL UNITED MEXICAN STATES SWPCOHFE4	200,000.00	-	1,053.58
	S9L88NVU	CDS MIDLG822 12/20/2023 SELL UNITED MEXICAN STATES SWPCOHFE4	300,000.00	-	1,580.37
	S9L88PLU	CDS MIDLG822 12/20/2023 SELL UNITED MEXICAN STATES SWPCOHFE4	400,000.00	-	2,107.16
	S9L88PNU	CDS MIDLG822 12/20/2023 SELL UNITED MEXICAN STATES SWPCOHFE4	400,000.00	-	2,107.16
	S9L88PMU	CDS MIDLG822 12/20/2023 SELL UNITED MEXICAN STATES SWPCOHFE4	400,000.00	-	2,107.16
	S9L88PUU	CDS MIDLG822 12/20/2023 SELL UNITED MEXICAN STATES SWPCOHFE4	700,000.00	-	3,687.53
	S9L88NJL	CDS MSNLGB2X 06/20/2027 SELL UNITED MEXICAN STATES SWPCOKQT2	(300,000.00)	-	(2,210.22)
	S9L88PAL	CDS MSNLGB2X 06/20/2027 SELL UNITED MEXICAN STATES SWPCOKQT2	(100,000.00)	-	(736.74)
	S9L88PAU	CDS MSNLGB2X 06/20/2027 SELL UNITED MEXICAN STATES SWPCOKQT2	100,000.00	-	-
	S9L88NJU	CDS MSNLGB2X 06/20/2027 SELL UNITED MEXICAN STATES SWPCOKQT2	300,000.00	-	-
	S9L88PPL	CDS MSNLGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPCOIHU4	(300,000.00)	-	-
	S9L88PZL	CDS MSNLGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPCOIHU4	(100,000.00)	-	-
	S9L88PZU	CDS MSNLGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPCOIHU4	100,000.00	-	709.59
	S9L88PPU	CDS MSNLGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPCOIHU4	300,000.00	-	2,128.77
	S9L88NXL	CDS MSNLGB2X 12/20/2026 SELL UNITED MEXICAN STATES SWPCOK9N4	(800,000.00)	-	(1,134.96)
	S9L88PSL	CDS MSNLGB2X 12/20/2026 SELL UNITED MEXICAN STATES SWPCOK9N4	(100,000.00)	-	(141.87)
	S9L88PSU	CDS MSNLGB2X 12/20/2026 SELL UNITED MEXICAN STATES SWPCOK9N4	100,000.00	-	-
	S9L88NXU	CDS MSNLGB2X 12/20/2026 SELL UNITED MEXICAN STATES SWPCOK9N4	800,000.00	-	-
	S9L97TNL	CDS MSNLGB2X 12/20/2027 SELL UNITED MEXICAN STATES SWPCOLC99	(600,000.00)	(20,677.77)	(7,894.38)
	S9L97TPL	CDS MSNLGB2X 12/20/2027 SELL UNITED MEXICAN STATES SWPCOLC99	(300,000.00)	(10,497.65)	(3,947.19)
	S9L97SHL	CDS MSNLGB2X 12/20/2027 SELL UNITED MEXICAN STATES SWPCOLC99	(300,000.00)	(10,338.89)	(3,947.19)

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	(CUSIP)				
	S9L97SKL	CDS MSLNG82X 12/20/2027 SELL UNITED MEXICAN STATES SWPCOLC99	(100,000.00)	(3,499.22)	(1,315.73)
	S9L97TPU	CDS MSLNG82X 12/20/2027 SELL UNITED MEXICAN STATES SWPCOLC99	300,000.00	-	-
	S9L97SKU	CDS MSLNG82X 12/20/2027 SELL UNITED MEXICAN STATES SWPCOLC99	100,000.00	-	-
	S9L97TNU	CDS MSLNG82X 12/20/2027 SELL UNITED MEXICAN STATES SWPCOLC99	600,000.00	-	-
	S9L97SHU	CDS MSLNG82X 12/20/2027 SELL UNITED MEXICAN STATES SWPCOLC99	300,000.00	-	-
	S9L88Q6L	CDS MSLNG82X 20/12/2026 SELL UNITED MEXICAN STATES SWPCOK9N4	(200,000.00)	-	(5.05)
	S9L88Q6U	CDS MSLNG82X 20/12/2026 SELL UNITED MEXICAN STATES SWPCOK9N4	200,000.00	-	-
	S9L88NSL	CDS NOMAGB2L 12/20/2024 SELL BAIDU INC 4.125% 06/30 SWPCOIR33	(1,000,000.00)	-	-
	S9L88NSU	CDS NOMAGB2L 12/20/2024 SELL BAIDU INC 4.125% 06/30 SWPCOIR33	1,000,000.00	-	6,103.40
	SB8M5MD6	CDW CORP COM	905.00	144,646.15	161,614.90
	SBPLVD63	CDW LLC/CDW FIN CORP 3.276% 12-01-2028	1,075,000.00	1,076,303.42	922,436.00
	SBPLVD30	CDW LLC/CDW FIN FIXED 2.67% DUE 12-01-2026	1,625,000.00	1,568,487.18	1,444,982.50
	SB05MZT4	CELANESE CORP DEL COM STK	723.00	89,724.30	73,919.52
	SBPLG5B7	CELANESE US HLDGS 6.05% DUE 03-15-2025	2,535,000.00	2,534,822.55	2,530,335.60
	SBP9RBF8	CELANESE US HLDGS 6.165% DUE 07-15-2027	3,541,000.00	3,542,574.64	3,502,155.23
	SBP9RBL3	CELANESE US HLDGS LLC 5.9% 07-05-2024	2,866,000.00	2,865,640.19	2,865,828.04
	SBP9RBL4	CELANESE US HLDGS LLC 6.33% 07-15-2029	865,000.00	865,000.00	843,669.10
	SBP9RBHO	CELANESE US HLDGS LLC 6.379% 07-15-2032	2,754,000.00	2,754,000.00	2,638,827.72
	SBX90C05	CELLNEX TELECOM SA EURO.25	1,335.00	56,633.55	44,054.16
	C151191BD4	CELULOSA ARAUCO Y FIXED 5.5% DUE 11-02-2047	800,000.00	941,336.04	715,040.00
	SBFNL6U5	CENOVUS ENERGY INC 5.4% 06-15-2047	6,750,000.00	7,266,799.80	6,112,125.00
	SB43XOM5	CENOVUS ENERGY INC 6.75% DUE 11-15-2039	2,729,000.00	3,032,060.98	2,841,816.86
	SB57FG04	CENOVUS ENERGY INC COM NPV	28,115.00	353,439.85	545,098.38
	SBFNWDQ4	CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037	1,704,000.00	1,666,258.30	1,566,044.16
	SBNTNTF6	CENOVUS ENERGY INC NT 3.75% 02-15-2052	2,088,000.00	2,058,981.07	1,477,969.92
	SBKP8G66	CENTENE CORP DEL 2.5% 03-01-2031	162,000.00	136,548.35	126,786.06
	SBKVDKR4	CENTENE CORP DEL 3% DUE 10-15-2030	390,000.00	364,343.00	319,963.80
	SBMVX1F3	CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG	1,800,000.00	1,801,432.46	1,524,078.00
	S2807061	CENTENE CORP DEL COM	5,957.00	479,281.27	488,533.57
	SBMVQRX2	CENTENE CORP DEL FIXED 4.625% 12-15-2029	2,800,000.00	2,713,022.42	2,565,388.00
	SBP2Q6N5	CENTENE CORP DEL SR NT 2.45% 07-15-2028	3,451,000.00	3,445,213.44	2,907,432.99
	SBMCTMH9	CENTENE CORP DEL SR NT 4.25% 12-15-2027	480,000.00	477,147.21	450,744.00
	SBFY5F30	CENTERPOINT ENERGY 3.95% 03-01-2048	423,000.00	419,027.51	348,217.83
	SBKRW213	CENTERPOINT ENERGY 4.5% DUE 04-01-2044	2,530,000.00	2,520,767.34	2,280,339.60
	SBJ52166	CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049	563,000.00	571,231.69	493,959.31
	SBN92ZW4	CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AF 3.35% 04-01-2051	1,155,000.00	1,150,628.03	861,352.80
	SBLNKQ72	CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO	1,149,000.00	1,134,522.24	890,153.28
	SBLS56Z3	CENTERPOINT ENERGY INC 1.45% DUE 06-01-2026 BEO	320,000.00	319,803.50	284,614.40
	C151897AS6	CENTERPOINT ENERGY INC 6.125% 12-31-2049	400,000.00	400,000.00	375,988.00
	S2440637	CENTERPOINT ENERGY INC COM	4,315.00	120,281.20	129,406.85
	SBKFW9B1	CENTERPOINT ENERGY INCCORP 2.95% 03-01-2030	233,000.00	240,369.40	200,869.30
	S61835Z2	CENTRAL JAPAN RLWY NPV	747.00	120,754.65	91,743.79
	SBH3T5T6	CENTURYLINK INC 4% DUE 02-15-2027	400,000.00	400,000.00	340,796.00
	SBFX1V56	CERIDIAN HCM HLDG INC COM	913.00	40,875.01	58,568.95
	SBM9GT61	CERTARA INC COM	763.00	15,849.17	12,261.41
	SB0G4K50	CF INDOS HLDGS INC COM	1,393.00	126,386.89	118,683.60
	SBKL56K5	CF INDOS INC 5.15% DUE 03-15-2034	571,000.00	670,254.83	541,273.74
	C308999929	CF OTHER MISCELLANEOUS FUND APL	13,299,623.36	14,416,090.00	13,299,623.36
	SBJZL575	CGI INC	4,300.00	263,816.46	370,384.89
	SBFOCD59	CH & D WIGHT INC 3.95% DUE 08-01-2047	176,000.00	163,846.98	138,883.36
	SB58J1S8	CHAILLEASE HOLDING TWD10	9,217.00	74,677.49	65,074.23
	S6726300	CHALLENGER LTD NPV	4,801.00	23,115.90	24,809.18
	SBMCR9Z2	CHARGEPOINT HOLDINGS INC COM USD0.0001 CL A	1,715.00	26,164.45	16,343.95
	S2604336	CHARLES RIV LABORATORIES INTL INC COM	337.00	70,291.46	73,432.30
	SBNGHGM9	CHARLES SCHWAB CORP 4.0% DUE 12-31-2049 BEO	2,070,000.00	2,070,000.00	1,795,000.50
	C808513AR6	CHARLES SCHWAB CORP 5.0% 12-31-2049	1,300,000.00	1,304,049.15	1,081,652.00
	SBMF4PR2	CHARTER 2.3% DUE 02-01-2032	150,000.00	113,685.00	110,092.50
	C161175BZ6	CHARTER 3.5% DUE 06-01-2041	2,533,000.00	2,460,090.32	1,661,673.33
	C161175BQ6	CHARTER 4.5% DUE 02-01-2024	100,000.00	99,893.00	98,791.00
	SBZ06IV6	CHARTER 4.908% DUE 07-23-2025	787,000.00	832,574.41	771,905.34
	SBFF9P78	CHARTER 5.375% 05-01-2047	6,661,000.00	6,835,935.28	5,249,600.71
	C161175BM5	CHARTER 5.375% DUE 04-01-2038	866,000.00	856,790.90	723,984.66
	SBZ06JT4	CHARTER 6.384% DUE 10-23-2035	5,281,000.00	5,782,933.65	5,157,530.22
	SBYQ7R23	CHARTER 6.484% DUE 10-23-2045	5,965,000.00	6,327,804.29	5,393,433.70
	SB03JMW0	CHARTER 6.834% DUE 10-23-2055	8,378,000.00	9,078,737.00	7,758,028.00
	C161175CA0	CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	1,900,000.00	1,718,219.48	1,197,133.00
	SBNTG7R7	CHARTER COMMUNICATIONS ENTMT L P 3.5% 03-01-2042	5,640,000.00	5,215,299.24	3,643,552.80
	SBZ6VT82	CHARTER COMMUNICATIONS INC NEW CL A CL A	885.00	407,639.43	300,103.50
	SBH420W2	CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029	2,611,000.00	2,919,981.22	2,457,655.97
	C161175CG7	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062	1,390,000.00	1,273,544.09	822,713.20
	SBPCMGY4	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 4.4% 04-01-2033	1,765,000.00	1,735,056.14	1,515,481.95
	SBPCTJ50	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053	1,859,000.00	1,704,557.26	1,452,418.11
	SBPCTJF7	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063	2,361,000.00	2,386,476.79	1,817,899.17
	SBMBP1C6	CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	2,148,000.00	1,948,405.82	1,383,312.00
	SBJHNYB3	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	5,691,000.00	5,594,059.13	4,348,663.83
	SBMCI8R1	CHARTER COMMUNICATIONS OPER LLC/CHART 2.8% DUE 04-01-2031/04-17-2020 REG	1,000,000.00	803,718.00	778,210.00
	SBMCI8Q0	CHARTER COMMUNICATIONS OPER LLC/CHART 3.7% DUE 04-01-2051/04-17-2020 REG	867,000.00	1,885,484.72	1,140,680.99
	SBFFBV2	CHARTER COMMUNICATIONS OPER LLC/CHART 4.2% DUE 03-15-2028 BEO	1,200,000.00	1,190,334.29	1,102,092.00
	SBKSVYZ7	CHARTER COMMUNICATIONS OPER LLC/CHART 4.8% DUE 03-01-2050	9,510,000.00	8,967,694.97	6,953,712.00
	C161175CD4	CHARTER FIXED 2.25% DUE 01-15-2029	3,194,000.00	2,947,670.68	2,568,806.44
	C161175BY9	CHARTER FIXED 3.85% DUE 04-01-2061	3,505,000.00	3,208,075.61	2,027,537.35
	C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048	10,198,000.00	11,323,254.22	8,390,200.54
	SB02NLB5	CHASE CAP III FLTG RT 5.31357% DUE 02-01-2027	475,000.00	460,750.00	436,696.00
	SB06C8T5	CHASE FDG MTG LN 2002.4 ASSET BKD CTF CLIA-1 FLTG 10-25-2032 BEO	7,247.78	7,239.84	7,162.46
	S2181334	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	279.00	28,705.36	35,198.64
	S2190084	CHEMED CORP NEW COM	313.00	127,117.03	159,764.59
	SBZ0CTP8	CHEMOURS CO COM	1,027.00	32,288.88	31,446.74
	SBMBTPN7	CHENIERE CORPUS CHRISTI HLDGS LLC 3.7% 11-15-2029	3,402,000.00	3,595,215.22	3,084,865.56
	SBDRJN78	CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027	1,887,000.00	2,064,056.51	1,870,224.57
	SBNM26W8	CHENIERE CORPUS FIXED 2.742% DUE 12-31-2039	1,800,000.00	1,666,693.43	1,399,842.00
	SBMZ3RL7	CHENIERE ENERGY FIXED 2.25% DUE 01-31-2032	3,181,000.00	2,611,041.39	2,537,897.23
	SBM8JV21	CHENIERE ENERGY FIXED 4% DUE 03-01-2031	900,000.00	844,755.00	770,283.00
	SBMVQHT8	CHENIERE ENERGY FIXED 4.5% DUE 10-01-2029	1,790,000.00	1,631,506.69	1,612,324.60
	S2654364	CHENIERE ENERGY INC COM NEW	1,696.00	224,580.85	254,332.16
	SBMZ51Z5	CHESAPEAKE ENERGY CORP COM NEW 01/2021	852.00	71,398.62	80,403.24
	S2838555	CHEVRON CORP COM	19,950.00	2,826,558.66	3,580,825.50

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	(CUSIP)				
	SBPKC1G3	CHEVRON U S A INC 2.343% DUE 08-12-2050 REG	310,000.00	310,000.00	194,763.70
	SBNGDPB9	CHEVRON U S A INC 3.9% 11-15-2024	1,703,000.00	1,677,574.21	1,675,002.68
	C166756AU0	CHEVRON U S A INC 5.25% 11-15-2043	201,000.00	225,223.73	202,427.10
	SB3CDB04	CHGO ILL TRAN AUTH SALES & TRANSFER T 6.899 DUE 12-01-2040 REG	100,000.00	134,326.86	110,570.30
	S6190563	CHIBA BANK NPV	1,277.00	7,572.56	9,310.50
	SB3CFDN7	CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022	2,955,000.00	3,480,459.47	3,270,641.28
	SB58NNY7	CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE	2,940,000.00	3,239,389.13	3,100,388.76
	SBLFOPN9	CHILDRENS HLTH SYS 2.511% DUE 08-15-2050	312,000.00	312,000.00	187,786.56
	SBKQMRG4	CHILDRENS HOSP 2.704% DUE 07-01-2050	687,000.00	648,335.00	443,376.06
	SBG88DP3	CHILDRENS HOSP 4.115% DUE 01-01-2047	133,000.00	165,906.29	112,265.30
	SBL63WD6	CHILDRENS HOSP CORP 2.585% 02-01-2050	133,000.00	133,000.00	80,927.84
	SBMTVQH6	CHILDRENS HOSP DIST COLUMBIA 2.928% DUE 07-15-2050/08-27-2020 REG	410,000.00	410,000.00	255,425.90
	SBNSMDK9	CHILE(REP OF) 4% SNR 31/01/2052 USD1000	597,000.00	591,424.74	462,824.25
	S2A7EP6U	CHINA FORESTRY UNLISTED - DUMMY ASSET	1,279,700.00	2.13	479,583.15
	SB01B1L9	CHINA MENGNIU DAIR HKDD.1	13,000.00	39,510.00	58,962.58
		Chinese yuan renminbi	3.88		3.88
	SB0X7DZ3	CHIPOTLE MEXICAN GRILL INC COM STK	256.00	353,039.45	355,197.44
	S2106780	CHOICE HOTELS INTL INC COM	923.00	102,696.17	103,966.72
	SB573M11	CHR. HANSEN HLDG DKK10	254.00	20,329.76	18,215.63
	SB1XD1V0	CHUBB CORP 6% DUE 05-11-2037	258,000.00	363,659.60	274,674.54
	SB87C800	CHUBB CORP 6.5% DUE 05-15-2038	381,000.00	526,148.96	426,011.34
	SBMWK7M2	CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061	750,000.00	745,925.87	488,625.00
	SB3BQMf6	CHUBB LTD ORD CHF24.15	6,727.00	1,287,061.67	1,483,976.20
	S6195609	CHUBU ELECTRIC POWER CO INC NPV	1,553.00	22,089.52	16,030.82
	S6196408	CHUGAI PHARMACY CO. LTD NPV	1,718.00	33,129.22	43,853.30
	SBNYL742	CHURCH & DWIGHT CO INC 5.6% DUE 11-15-2032	1,640,000.00	1,636,966.00	1,702,812.00
	SBQOIV50	CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052	244,000.00	243,881.26	229,745.52
	S2195841	CHURCH & DWIGHT INC COM	1,624.00	139,517.84	130,910.64
	S2194105	CHURCHILL DOWNS INC COM	242.00	43,158.28	51,166.06
	SBNWOTL2	CI FINANCIAL CO 4.1% 06-15-2051	5,751,000.00	5,807,969.56	3,419,429.58
	SB6L6GW7	CI FINL CORP 3.2% DUE 12-17-2030	7,840,000.00	7,738,966.66	5,975,569.60
	S7380482	CIE DE ST-GOBAIN EUR4	5,245.00	325,243.75	255,536.23
	SB1FLZ21	Ciena Corp COM NEW	1,008.00	44,916.48	51,387.84
	SBMCMKW9	CIGNA CORP 1.25% 03-15-2026	365,000.00	357,472.88	325,653.00
	SBLGBML8	CIGNA CORP NEW 2.4% DUE 03-15-2030	2,590,000.00	2,434,563.89	2,175,263.30
	SBMCC9V1	CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	2,212,000.00	2,184,247.34	1,712,817.96
	SBLCB7N9	CIGNA CORP NEW 4.5% DUE 02-25-2026 BEO	1,101,000.00	1,247,789.79	1,086,235.59
	SBMCDRL0	CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO	400,000.00	399,355.13	360,076.00
	SBMYJ501	CIGNA CORP NEW 6.125% DUE 11-15-2041 BEO	603,000.00	677,577.74	629,562.15
	SBKPH501	CIGNA CORP NEW CORP 4.125% 11-15-2025	2,105,000.00	2,105,839.90	2,058,437.40
	SBKPH512	CIGNA CORP NEW CORP 4.375% 10-15-2028	1,873,000.00	1,919,124.86	1,810,535.45
	SBKPH523	CIGNA CORP NEW CORP 4.8% 08-15-2038	8,345,000.00	8,811,004.98	7,805,161.95
	SBKPH534	CIGNA CORP NEW CORP 4.9% 12-15-2048	5,211,000.00	6,288,672.55	4,749,670.17
	SB6BBD3	CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040	4,548,000.00	4,560,657.24	3,455,843.28
	SB6BBBV1	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	1,647,000.00	1,499,576.66	1,176,320.34
	SBHRTZV3	CIMAREX ENERGY CO 4.375% 03-15-2029	1,190,000.00	1,271,457.43	921,785.90
	S2196888	CIN FNCL CORP COM	1,045.00	120,749.75	106,997.55
	C995493368	CINCTIVE GLOBAL FUND LTD CLASS FOUNDER-B-1-IBM	69,308.32	70,000,000.00	73,669,146.53
	S2197137	CINTAS CORP COM	1,096.00	408,987.68	494,975.52
	S2197308	CIRRUS LOGIC INC COM	1,038.00	76,695.34	77,310.24
	C17275RAF9	CISCO SYS INC 5.5% DUE 01-15-2040	320,000.00	459,888.26	335,046.40
	C17275RAD4	CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	621,000.00	803,759.83	670,593.06
	S2198163	CISCO SYSTEMS INC	44,499.00	1,945,848.20	2,119,932.36
	SBPCTMM5	CITI USD 11NC10 NEW ISSUE 4.91% 05-24-2032	7,310,000.00	7,299,679.94	6,874,835.70
	SBGPBW36	CITIBANK CR CARD ISSUANCE TR 2018-A2 FLTG RATE 01-20-2025 REG	2,770,000.00	2,770,000.00	2,769,728.82
	S2301637	CTIGROUP CAP III 7.625% DUE 12-01-2036	3,930,000.00	4,664,416.53	4,132,788.00
	C17328CAD4	CTIGROUP COML MTG 3.102% DUE 12-15-2072	393,000.00	404,775.34	341,915.15
	C17325GAD8	CTIGROUP COML MTG 3.154% DUE 11-15-2049	550,000.00	553,136.72	506,027.76
	C17291EAW1	CTIGROUP COML MTG FLTG RT 3.72% DUE 12-10-2049	545,000.00	567,825.31	511,886.85
	SBMWK5S4	CTIGROUP COML MTG TR 2022-GC48 COML MTGPASSTHRU CTF CL A-5 05-15-2054 REG	375,000.00	386,186.03	361,317.97
	SBN91XG1	CTIGROUP INC 1.122% DUE 01-28-2027	1,020,000.00	1,020,000.00	890,664.00
	C172967NA5	CTIGROUP INC 1.462% DUE 06-09-2027 BEO	850,000.00	850,000.00	738,752.00
	SBNHXP07	CTIGROUP INC 2.52% 11-03-2032	2,837,000.00	2,833,578.88	2,207,583.18
	C172967MY4	CTIGROUP INC 2.561% DUE 05-01-2032 BEO	9,512,000.00	8,783,518.28	7,536,167.36
	SBMWJ0T7	CTIGROUP INC 2.572% DUE 06-03-2031	3,387,000.00	3,295,150.69	2,745,231.24
	SBNHX0S0	CTIGROUP INC 2.904% 11-03-2042	1,992,000.00	1,992,000.00	1,390,973.76
	SBMZQ1F8	CTIGROUP INC 3.29% 03-17-2026	2,215,000.00	2,113,357.85	2,106,819.40
	SBX02TX2	CTIGROUP INC 3.3% DUE 04-27-2025	1,265,000.00	1,332,071.30	1,225,456.10
	C172967NN7	CTIGROUP INC 3.785% 03-17-2033	2,910,000.00	2,910,000.00	2,502,454.50
	SBMCR9Y1	CTIGROUP INC 3.875% 12-29-2049	1,613,000.00	1,619,600.00	1,378,776.27
	SBDDXTT8	CTIGROUP INC 3.887% 01-10-2028	818,000.00	811,653.66	765,672.54
	SBM9GMM8	CTIGROUP INC 4.0% DUE 12-31-2049 BEO	223,000.00	223,000.00	194,520.67
	C172967LW9	CTIGROUP INC 4.075% DUE 04-23-2029	1,200,000.00	1,200,000.00	1,108,632.00
	SBYYKP97	CTIGROUP INC 4.125% DUE 07-25-2028	2,775,000.00	2,963,413.29	2,592,321.75
	SBN72LH3	CTIGROUP INC 4.15% DUE 12-31-2049	2,410,000.00	2,410,000.00	1,983,743.30
	SBYZZP79	CTIGROUP INC 4.4% DUE 06-10-2025	375,000.00	425,775.00	368,253.75
	SBMH3V24	CTIGROUP INC 4.412% DUE 03-31-2031	6,580,000.00	7,772,340.96	6,057,613.80
	SB0366H4	CTIGROUP INC 4.65% DUE 07-23-2048	1,430,000.00	1,419,951.20	1,252,751.50
	SBYTHPH1	CTIGROUP INC 4.65% DUE 07-30-2045	4,809,000.00	5,266,121.62	4,165,507.71
	SBPMP6Y3	CTIGROUP INC 4.658% DUE 05-24-2028 BEO	3,528,000.00	3,516,781.22	3,414,715.92
	SBKX99Z1	CTIGROUP INC 4.7% DUE 12-31-2049	1,518,000.00	1,518,000.00	1,263,962.70
	SB0GLCL2	CTIGROUP INC 4.75% DUE 05-18-2046	5,788,000.00	6,245,130.32	4,867,765.88
	SBK5GTX8	CTIGROUP INC 5.0% 12-31-2049 REG	700,000.00	700,000.00	624,715.00
	SBMH4H85	CTIGROUP INC 5.3 DUE 05-06-2044	480,000.00	559,478.14	434,553.60
	SBLCBFR9	CTIGROUP INC 5.316% 09-26-2020 REG	3,966,000.00	4,810,638.85	3,833,932.20
	SBQ3SHW3	CTIGROUP INC 5.61% 09-29-2026	5,358,000.00	5,340,378.88	5,376,699.42
	SB8W7N90	CTIGROUP INC 5.875 DUE 01-30-2042	1,975,000.00	2,188,177.94	2,002,057.50
	SBG48R22	CTIGROUP INC 6% DUE 10-31-2033	640,000.00	717,154.55	646,067.20
	SB1CDG16	CTIGROUP INC 6.125% DUE 08-25-2036	1,315,000.00	1,382,041.30	1,322,350.85
	SBG48R11	CTIGROUP INC 6.625 DUE 06-15-2032 BEO	6,713,000.00	7,726,451.51	7,075,904.78
	SBDC7485	CTIGROUP INC 6.675% DUE 09-13-2043	656,000.00	981,720.72	714,082.24
	S2312093	CTIGROUP INC 6.875% DUE 02-15-2098	111,000.00	147,138.58	115,128.09
	SB8G0DX3	CTIGROUP INC 8.125% DUE 07-15-2039	12,373,000.00	17,833,953.13	15,271,498.98
	S2297907	CTIGROUP INC COM NEW COM NEW	18,729.00	887,893.31	847,112.67
	SBKMH5R0	CTIGROUP INC FIXED 2.666% DUE 01-29-2031	3,985,000.00	4,018,166.52	3,277,742.20
	C172967LU3	CTIGROUP INC FIXED 3.878% DUE 01-24-2039	1,735,000.00	1,776,788.47	1,441,524.75

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value	
(CUSIP)					
C172967ME8	CITIGROUP INC FIXED 3.98% 03-20-2030	1,090,000.00	1,090,000.00	985,142.00	
SBJN59J6	CITIGROUP INC FIXED 6.27% DUE 11-17-2033	6,304,000.00	6,321,105.70	6,536,176.32	
C172967LJ8	CITIGROUP INC FLTG RT 4.281% DUE 04-24-2048	1,615,000.00	1,693,639.00	1,337,300.75	
SBK82405	CITIGROUP INC NEW 2.976% DUE 11-05-2030	6,496,000.00	6,562,360.22	5,476,517.76	
SBP5JWM2	CITIGROUP INC NT 6NCS FIXED / FLTG RATE 3.07% 02-24-2028	2,130,000.00	2,130,000.00	1,924,561.50	
SBLSG5HC5	CITIGROUP INC NT FXD/FLTG 2.014% 01-25-2026	2,214,000.00	2,155,610.48	2,051,492.40	
C17327CAQ6	CITIGROUP INC SR NT FIXED/FLTG 3.057% 01-25-2033	2,479,000.00	2,479,000.00	2,011,460.60	
SBNHWYK7	CITIZENS BK NA PROVIDENCE RI 4.119% 05-23-2025	1,434,000.00	1,434,000.00	1,404,273.18	
SBNGPZT3	CITIZENS FINL GROUP INC 4.0% 12-31-2049	1,800,000.00	1,800,000.00	1,455,876.00	
SBQRX1X3	CITIZENS FINL GROUP INC COM	3,365.00	122,349.72	132,480.05	
S6197928	CITY DEVELOPMENTS LTD	986.00	6,050.22	6,050.39	
SBGQD4C6	CITY OF HOPE 5.623% DUE 11-15-2043	1,590,000.00	1,705,585.70	1,570,649.70	
SBVZQ077	CK ASSET HOLDINGS LTD	4,829.00	34,910.06	29,729.01	
SBW9P816	CK HUTCHISON HLDGS HKD1	12,396.00	114,136.67	74,408.24	
C12563DAB1	CK HUTCHISON INTL 3.375% DUE 09-06-2049	756,000.00	748,028.47	534,174.48	
SBYV56J1	CK INFRASTRUCTURE HKD1	1,518.00	11,745.52	7,945.00	
SBN95W66	CLAREMONT MCKENNA 3.775% DUE 01-01-2122	100,000.00	84,043.30	64,061.00	
S7113990	CLARIANT AG CHF2.60 (REGD)	520.00	9,493.68	8,233.90	
C994JK7992	CLARION VALUE, LLC	26,764,470.52	25,390,113.48	660,598,149.51	
C994JK7992	ClarionValue LLC - Value Add Portfolio		1,374,357.04	35,757,922.79	
SBJN4444	CLARIVATE PLC	3,190.00	41,789.00	26,604.60	
SB82C1N9	CLARK CNTY NEV APT REV 6.82% 07-01-2045BEO TAXABLE	447,000.00	623,601.91	533,007.27	
S2202473	CLEAN HBRS INC COM	339.00	28,506.51	38,686.68	
SBYQ8KW7	CLEANAWAY WASTE MGMT LTD	33,644.00	31,634.60	60,005.24	
SBF42232	CLECO CORP HLDGS 4.973% DUE 05-01-2046	1,998,000.00	2,041,866.51	1,695,283.02	
SBDDFFY19	CLECO CORPORATE HLDGS LLC 3.743% 05-01-2026	2,600,000.00	2,611,476.00	2,452,970.00	
SBGHQ1Z4	CLECO PWR LLC 6% DUE 12-01-2040	400,000.00	396,136.58	384,824.00	
SBPMP1M6	CLECO SECURITIZATION I LLC 4.64% DUE 09-01-2042	294,000.00	293,959.72	272,661.48	
C994J23991	CLERESTORY SMALL CAP RE FUND I-TE, LP	89,067.78	89,067.78	5,920.70	
SBYTB7J2	CLEV CLINIC FNDMTN 4.858% DUE 01-01-2114	315,000.00	291,928.35	271,690.65	
SBK8X3C0	CLEV ELEC ILLUM CO 4.55% DUE 11-15-2030	266,000.00	265,847.92	249,779.32	
SB4TIZK0	CLEV ELEC ILLUM CO 5.5% DUE 08-15-2024	835,000.00	906,948.61	839,083.15	
SB114G76	CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	1,538,000.00	1,510,875.08	1,532,032.56	
SBYVZ186	CLEVELAND CLIFFS USD0.125	3,459.00	57,972.84	55,724.49	
S6105578	CLICKS GROUP LTD ZARO.01	1,837.00	35,890.10	29,158.80	
S2204026	CLOROX CO COMMON STOCK USD 1 PAR	824.00	103,510.88	115,631.92	
SBMVVXZ20	CLOROX CO FIXED 1.8% DUE 05-15-2030	1,250,000.00	1,241,350.34	997,462.50	
S0766807	CLOSE BROS GROUP ORD GBP0.25	2,668.00	41,539.63	33,601.76	
C88632NAV2	CLOUD SOFTWARE GROUP INC TERM B LN 1ST LIEN SR SECD TERM LN 03-30-2029	300,000.00	273,000.00	267,375.00	
SBJXC5M2	CLOUDFLARE INC COM	2,968.00	130,347.53	134,183.28	
S6097017	CLP HOLDINGS LTD NPV	3,957.00	41,765.64	28,872.85	
SBDDY861	CME GROUP INC 5.3 09-15-2043	360,000.00	372,735.25	373,003.20	
S2965839	CME GROUP INC COM STK	3,468.00	725,773.68	583,178.88	
S9K23WK1	CME_IRS BOFAGB2U 03/06/2026 MXN P 28DTTIE / R 6.015% SWU01ANZ2	(14,000,000.00)	-	(64,197.30)	
S9K23WKU	CME_IRS BOFAGB2U 03/06/2026 MXN P 28DTTIE / R 6.015% SWU01ANZ2	14,000,000.00	-	-	
S9KK8MXL	CME_IRS BOFAGB2U 05/03/2026 MXN P 28DTTIE / R 5.4% SWU019650	(71,400,000.00)	-	(379,852.51)	
S9KK8MXU	CME_IRS BOFAGB2U 05/03/2026 MXN P 28DTTIE / R 5.4% SWU019650	71,400,000.00	-	-	
S9L88QQL	CME_IRS BOFAGB2U 05/05/2026 MXN P 28DTTIE / R 5.925% SWU01A8N6	(7,260,000.00)	-	(33,911.26)	
S9L88QQU	CME_IRS BOFAGB2U 05/05/2026 MXN P 28DTTIE / R 5.925% SWU01A8N6	7,260,000.00	-	-	
S9K6MBEL	CME_IRS BOFAGB2U 12/16/2024 USD P 1.25% / R 3MUBOR SWU00VX94	(3,800,000.00)	-	-	
S9K6MBEU	CME_IRS BOFAGB2U 12/16/2024 USD P 1.25% / R 3MUBOR SWU00VX94	3,800,000.00	-	252,058.56	
S9L88RWL	CME_IRS BOFAGB2U 13/06/2023 MXN P 28DTTIE / R 5.345% SWU01ASS3	(52,700,000.00)	-	(69,528.92)	
S9L88RWU	CME_IRS BOFAGB2U 13/06/2023 MXN P 28DTTIE / R 5.345% SWU01ASS3	52,700,000.00	-	-	
S9G2BW5L	CME_IRS BOFAGB2U 19/09/2023 HUF P 6MBUBOR / R 1.25% SWU000T61	(2,329,100,000.00)	-	(777,197.62)	
S9G2BW5U	CME_IRS BOFAGB2U 19/09/2023 HUF P 6MBUBOR / R 1.25% SWU000T61	2,329,100,000.00	-	-	
S9L88RYL	CME_IRS BOFAGB2U 24/03/2023 MXN P 28DTTIE / R 5.14% SWU019LE4	(25,000,000.00)	-	(16,976.10)	
S9L88RYU	CME_IRS BOFAGB2U 24/03/2023 MXN P 28DTTIE / R 5.14% SWU019LE4	25,000,000.00	-	-	
S9L6KLF1	CME_IRS BOFAGB2U 25/04/2027 ZAR P 7.18% / R 3MUBOR SWU01IAI7	(26,300,000.00)	-	-	
S9L6KLFU	CME_IRS BOFAGB2U 25/04/2027 ZAR P 7.18% / R 3MUBOR SWU01IAI7	26,300,000.00	-	50,517.95	
S9L6KLDL	CME_IRS BOFAGB2U 25/04/2027 ZAR P 7.195% / R 3MUBOR SWU01IAC0	(43,600,000.00)	-	-	
S9L6KLDU	CME_IRS BOFAGB2U 25/04/2027 ZAR P 7.195% / R 3MUBOR SWU01IAC0	43,600,000.00	-	82,283.69	
S9L98WZL	CME_OIS BOFAGB2U 02/01/2025 BRL P 11.445% / R 10BZDIO SWU01LUS6	(16,833,663.40)	-	-	
S9L98WZU	CME_OIS BOFAGB2U 02/01/2025 BRL P 11.445% / R 10BZDIO SWU01LUS6	16,833,663.40	-	88,259.44	
S9L88QSL	CME_OIS BOFAGB2U 04/01/2027 BRL P 10BZDIO / R 11.224% SWU01HKW7	(14,522,172.01)	-	(177,685.54)	
S9L88QSU	CME_OIS BOFAGB2U 04/01/2027 BRL P 10BZDIO / R 11.224% SWU01HKW7	14,522,172.01	-	-	
S9L64BRL	CME_OIS BOFAGB2U 04/01/2027 BRL P 10BZDIO / R 11.25% SWU01HKS6	(8,065,448.35)	-	(96,828.76)	
S9L64BRU	CME_OIS BOFAGB2U 04/01/2027 BRL P 10BZDIO / R 11.25% SWU01HKS6	8,065,448.35	-	-	
S9LXGAEL	CME_OIS BOFAGB2U 04/01/2027 BRL P 10BZDIO / R 12.979% SWU01NJO4	(17,260,514.35)	-	-	
S9LXGAEU	CME_OIS BOFAGB2U 04/01/2027 BRL P 10BZDIO / R 12.979% SWU01NJO4	17,260,514.35	-	57,960.15	
S9L4CP6L	CME_OIS BOFAGB2U 06/15/2027 USD P 1DSOFR / R 1% SWU01D688	(4,900,000.00)	-	(604,606.10)	
S9L4CP6U	CME_OIS BOFAGB2U 06/15/2027 USD P 1DSOFR / R 1% SWU01D688	4,900,000.00	-	-	
S9L8J84L	CME_OIS BOFAGB2U 12/12/2024 USD P 1% / R 1DSOFR SWU01D922	(6,400,000.00)	-	-	
S9L8J84U	CME_OIS BOFAGB2U 12/12/2024 USD P 1% / R 1DSOFR SWU01D922	6,400,000.00	298,308.00	423,912.96	
SBMTXGG1	CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050	1,239,000.00	1,239,000.00	783,617.94	
SB7YFVD9	CMO 1ST HORIZON MTG PASSTHRU TR DUE 08-25-2035 REG	10,953.39	10,772.45	8,039.16	
SBM2QZ7H2	CMO 3650R 2021-PF1 COMLT MTG TR SR Z1-PF1CL AS 2.604% 11-15-2054	292,000.00	300,735.91	236,044.54	
SB244LF3	CMO ADIBL RATE MTG TR 2004-5 MTG BKD PASSTHRU CTF CL 3-A-1 DUE 04-25-2035REG	1.00	-	1.00	
SB20CZQ0	CMO BANC AMER FDG 2006-J TR MTG PASSTHRUTC F CL 4-A-1 DUE 01-20-2047 REG	20,633.06	19,639.76	17,726.64	
C06539XAH7	CMO BANK 2020-BNK27 CL A-5 2.144% DUE 04-17-2063 REG	371,000.00	382,108.48	303,603.54	
C06540KAJ8	CMO BANK VAR SER 22-BNK44 CL AS DUE 10-15-2032	426,000.00	434,465.47	444,621.84	
C05550MAS3	CMO BBGMS MTG TR 2019-C3 SER 2019- C3 CLS A3 3.319% 05-15-2052	447,000.00	401,552.97	402,472.11	
SBMCKRY4	CMO BBGMS MTG TR 2022-C18 SER 22-C18 CL AS VAR RT DUE 12-15-2055	179,000.00	184,366.42	187,376.23	
SB1FTX92	CMO BEAR STEARNS ALT-A TR 2006-6 CL-32A1 11-25-2036 BEO	731,068.71	621,469.08	403,192.23	
SB783169	CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-1 DUE 05-25-2035 REG	34,175.88	34,095.79	30,314.95	
C07384MM82	CMO BEAR STEARNS ARM TR 2004-2 CL II-A-ADUE 05-25-2034 REG	3,921.18	3,901.19	3,615.76	
C07401EAA7	CMO BEAR STEARNS ARM TR 2007-2 CL I-A-1 6.08429% DUE 12-25-2046 BEO	362,985.01	322,884.03	313,050.08	
SB03LG35	CMO BEAR STEARNS AST BK SECS TR MTG CTF 1A-1 VAR RATEDUE 10-25-36 REG	253,629.26	251,939.26	253,514.72	
SBDD0311	CMO BEAR STEARNS STRUCTURED PRODS INC TR200 DUE 12-25-2046 REG	126,878.06	117,665.96	90,534.52	
SBDD0300	CMO BEAR STEARNS STRUCTURED PRODS INC TR200 MTG PASSTHRU CTF CL I-A-1 VAR DUE	150,182.87	138,802.18	121,873.05	
SBKQR4G8	CMO BENCHMARK 2020-B16 MTG TR MTG PASS THRU CTF CL A-5 .00029% DUE 12-01-2057	114,000.00	116,124.14	97,812.80	
C08163RBQ8	CMO BENCHMARK MORTGAGE TRUST SR 22-B35 CL AS VAR RT 05-15-2055	171,000.00	175,426.38	163,384.57	
SBPMQ420	CMO BENCHMARK MTG TR SER 2020-B20 CL AS 2.0292% DUE 10-15-2053	861,000.00	886,826.81	692,574.59	
SBPMQ419	CMO BENCHMARK MTG TR SER 20-B19 CL AS 1.9870% DUE 09-15-2053	989,000.00	1,018,624.80	719,820.19	
C08163BBA8	CMO BENCHMARK MTG TR SER 20-B22 CL AS 1.973% 01-15-2054 REG	1,024,000.00	1,054,647.92	814,102.48	
C12532CAY1	CMO CFCRE 2017-C8 MTG TR MTG PASS THRU CTF CL A-SB 3.3674% DUE 06-15-2050 REG	33,780.32	36,187.18	32,311.72	
SB7XYSP7	CMO CHASE MORTGAGE FINANCIAL TRUST MTG CTF CL 2-A1 5.5% DUE 04-25-2060	0.02	0.02	0.01	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN

AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	C29425AAD5	CMO CITIGROUP COMML MTG TR 2015-GC33 COMML CTF CL A-4 3.778 DUE 09-10-2058 REG	121,000.00	124,762.34	115,376.96
	S8CZM394	CMO CITIGROUP MTG LN TR 2005-3 MTG PASSTHRU CTF CL II-A2A 08-25-35 REG	14,302.80	14,072.63	13,043.51
	S87M9252	CMO CITIGROUP MTG LN TR SER 2005-6 CL A2FLT RT DUE 09-25-2035/12-25-2021 BEO	22,550.28	21,704.65	20,431.29
	SBD0DJT1	CMO COMM 2013-CRE10 MTG TR MTG PASS THRU CTF CL A-4 DUE 08-10-2046 REG	11,000.00	11,827.15	10,904.52
	S8D6CX01	CMO COMM 2013-CRE11 MTG TR 13-CR11 CL A-4 4.258% DUE 08-10-2050	1,394,000.00	1,479,625.19	1,378,613.47
	C12591KAD7	CMO COMM 2013-CRE12 MTG TR MTG PASS THRU CTF CL A-3 3.765 DUE 10-10-2046 REG	530,296.73	557,971.59	524,073.52
	S8D6CX3	CMO COMM 2013-CRE13 MTG TR MTG PASS THRU CTF CL A-4 DUE 11-10-2046 REG	191,000.00	187,224.77	187,914.48
	C2004748B9	CMO COMM 2015-LC19 MTG TR MTG PASS THRU CTF CL A-3 2.922% DUE 02-10-2048 REG	896,846.24	881,709.02	857,637.19
	S89CTS40	CMO COMM MTG TR SER 2013-CCRE6 CL A-4 3.101% DUE 03-10-2046	423,260.93	438,984.41	421,809.74
	S8P96PD1	CMO CONNECTICUT AVENUE SECURITIES SERIES2014-C03 CL 1M2 VAR RT 07-25-2024	484,464.91	487,795.60	494,903.03
	C22540A355	CMO CR SUISSE 1ST BSTN MTG SECS CORP 2001-3 FNT CL I-A-1 6.75 DUE 08-25-2031	334.68	331.46	315.02
	C22541QFC1	CMO CR SUISSE 1ST BSTN MTG SECS CORP DUE 07-25-2033	18,183.86	17,972.26	16,599.20
	C12596WAB0	CMO CSAIL SER 2019-C16 CL A2 3.0667% FIXED DUE 06-15-2052	224,000.00	211,408.75	196,318.70
	S80T5J23	CMO CWABS INC 2005-HYB9 MTG BKD NT CL 3-A-2 DUE 02-20-2036 REG	170,490.53	151,229.60	142,841.23
	S80VL7K0	CMO CWABS INC 2005-HYB9 MTG BKD NT CL SA1 DUE 02-20-2036 REG	493,130.16	470,096.51	388,480.58
	S80W5P30	CMO CWALT INC SER 2005-81 CL A1 FLT RT DUE 02-25-2036 REG	608,647.06	608,647.06	482,418.51
	S8D72KM2	CMO CWMBS INC 2005-2 CHL MTG PASSTHRU CTF CL 1-A-1 DUE 03-25-2035 REG	324,517.29	324,532.38	273,781.81
	S8D6CQY6	CMO CWMBS INC 2005-9 MTG PASSTHRU CTF 1-A-3 VAR RATE DUE 05-25-2035 REG	349,751.17	350,133.73	283,596.95
	S807X3N5	CMO CWMBS INC SER 2005-9 CL A1 FLT RT DUE 05-25-2035 REG	381,776.57	381,758.35	310,172.17
	S80D0084	CMO CWMBS INC VAR 2005-R2 MTG PASSTHRU CTF CL 1-A-F DUE 06-25-2035 REG	126,454.96	126,492.79	122,246.20
	C23332UBF0	CMO DSLA MTG LN TR 2004-AR3 MTG PASSTHRU CTF 2-A-1 DUE 07-19-2044 REG	104,822.01	106,263.32	100,957.40
	S8LD37M3	CMO FED HOME LN MTG CORP SER 2014-DN2 VLM-3 FLT RATE DUE 04-25-2024BEO	473,454.79	478,606.94	479,919.82
	C3137FPHR9	CMO FEDERAL HOME LN MTG CORP SER KG02 CLS A2 2.412% 08-25-2029	1,010,000.00	1,106,581.25	891,494.24
	SBDGTE62	CMO FEDERAL HOME LN MTG CORP TRANCHE SER K731 CL A2 VAR RT 02-25-2025 REG	3,556,112.19	3,950,479.48	3,480,533.43
	S8YT4PB6	CMO FIRST HORIZON MTG PASSTHRU TR 2004-AA4 CL A-1 VAR DUE 10-25-2034 REG	28,300.15	27,947.41	27,467.78
	C30296KAG0	CMO FRESB 2018-SB47 MTG TR FRESB 2018-SB47 MTG TR DUE 01-25-2028 BEO	1,506,513.35	1,641,864.18	1,413,754.91
	S8ZLIJF4	CMO FRESB 2018-SB48 MTG TR MLTIFAM MTG PASSTHRU CTF CL A-10F DUE 02-25-2028REG	1,651,841.33	1,785,021.02	1,555,425.17
	S80P0178	CMO GREENPOINT MTG FDG TR 2005-ARS MTG PASSTHRU CTF CL I-A-1 DUE 11-25-2045 REG	73,169.46	73,157.17	62,555.08
	S80MTJR4	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A1DUE 09-25-2035/10-25-2005 REG	146,510.83	145,513.92	133,936.45
	C36251XAR8	CMO GS MTG SECS SER 2016-GS4 CL A4 3.442% 11-10-2049	119,000.00	121,663.55	110,619.33
	C36264KAU4	CMO GS MTG SECS TR 2020-GSA2 SER 20-GSA2CL A4 1.721% DUE 12-10-2053 REG	651,000.00	632,460.78	513,097.45
	S83XKKR4	CMO HARBORVIEW MTG LN TR 2006-1 CL 2-A1ADUE 03-19-2036 REG	550,054.26	530,918.44	476,017.34
	S809KR83	CMO HARBORVIEW MTG LN TR SERIES 2005-2 CL 2-A-1A DUE 05-19-2035 REG	100,085.04	100,087.23	91,428.58
	S83D6P11	CMO IMPAC SECD ASSETS TR 2006-5 MTG PASSTHRU CTF CL 1-A1-8 02-25-2037 REG	1.00	-	1.03
	S886K6T0	CMO INDYMAC MBS INC DUE 12-25-2034 REG	13,677.22	13,388.05	12,700.56
	C46627MDD6	CMO J P MORGAN ALTERNATIVE LN TR MTG PASSTHRU CTF CL A-4 A DUE 03-25-2036	1,051,583.22	743,872.15	917,734.63
	S8GV1L58	CMO J P MORGAN CHASE COMML MTG SECS TR 2013-C16 CL A-4 4.1664% 12-15-2046	551,000.00	592,604.80	543,672.83
	C4662471Z4	CMO J P MORGAN MTG TR 2005-A1 MTG PASSTHRU CTF CL 6-T-1 DUE 02-25-2035 REG	8,255.34	7,783.24	7,214.98
	S8779P51	CMO J P MORGAN MTG TR 2007-A1 MTG PASS THRU CTF CL 5-A-5 DUE 07-25-2035 REG	156,502.09	154,967.63	146,414.70
	S87NB633	CMO J P MORGAN MTG TR 2007-S3 MTG PASS THRU CTF CL 2-A-3 6% DUE 08-25-2037 REG	1.00	-	1.03
	S8CFFKN6	CMO J P MORGAN MTG TR SER 2001-A1 CL 2A2DUE 02-25-2036 REG	113,793.90	108,806.86	85,743.70
	C46645UAS6	CMO JP MORGAN CHASE COMM MTG SEC SER 2016-JP4 CL A3 3.3928% 12-15-2049	124,000.00	134,622.34	115,072.38
*	C46639NAQ4	CMO JPMBB COMML MTG SECS TR 2013-C12 COMML CTF CL A-5 3.6637 DUE 07-15-2045 REG	386,000.00	405,050.31	383,355.53
*	S8JO5T88	CMO JPMBB COMML MTG SECS TR 2013-C17 COMML CTF CL A-4 4.1989 DUE 01-15-2047 REG	128,000.00	133,640.00	125,859.67
*	C46643ABD4	CMO JPMBB COMML MTG SECS TR 2014-C23 CL A-4 3.6696% 09-11-2047	237,428.11	248,409.16	229,381.91
	C52521MAB8	CMO LEHMAN ABS MTG LN TR 2007-1 MTG PASSTHRU CTF CL 2-A1 144A DUE 06-25-2037	207,248.06	207,248.06	136,982.39
	C576434FK5	CMO MASTR ALTERNATIVE LN TR 2003-5 CL 8-A-1 5.5% DUE 06-25-2033 REG	96,174.82	94,924.21	90,824.60
	C589929W87	CMO MERRILL LYNCH MTG INVS INC III-A DUE 05-25-2033	27,311.75	26,706.71	25,503.85
	C59020UAC9	CMO MERRILL LYNCH MTG INVS INC 2004-A1 DUE 02-25-2034	39,558.32	39,234.03	37,053.26
	S8YRH4P4	CMO MERRILL LYNCH MTG INVS INC 2005-A10 MTG PASSTHRU CTF CL A DUE 02-25-2036 REG	61,439.36	60,287.38	55,973.68
	C589929R26	CMO MERRILL LYNCH MTG INVS INC FOR FUTURE IS DUE 06-25-2033 REG	55,609.10	54,893.81	51,186.55
	S8YXB129	CMO MORGAN STANLEY BK AMER MERRILL LYNCH TR SERIES 2015-C24 3.732% 05-15-2048	1,087,000.00	1,109,947.96	1,036,304.05
	C61764RBF4	CMO MORGAN STANLEY BK AMER MERRILL LYNCH TR MTG PASS THRU CTF CL A2 02-15-2048	669,000.00	709,125.18	637,866.14
	C61762XAW7	CMO MORGAN STANLEY BK OF AMER MERRILL LYNCH TR 2013-C12 CL A-5 4.482 10-15-46	840,000.00	820,968.75	822,091.35
	C61768HAV8	CMO MORGAN STANLEY CAP I SER 2019-L2 CL A3 3.806% FIXED DUE 03-15-2052	284,000.00	269,511.56	264,094.63
	S80RMJK1	CMO NOMURA ASSET ACCEP CORP SER 2005-ARSLC II-A-1 VAR RATE DUE 10-25-2035 REG	420,683.61	420,404.75	343,381.92
	C748940AA1	CMO RAU SER 2006-QS7 TR MTG ASSET BKD PASSTHRU CTF CL A-1 6 DUE 06-25-2036 REG	847,192.66	840,434.66	625,713.69
	S80MT159	CMO SEQUOIA MTG TR 2004-1 SER 2005-4 CL 2-A1 FLT RT DUE 04-20-2035 REG	56,254.60	56,673.09	53,387.06
	C863579VM7	CMO STRUCTURED ADJ RATE MTG LN TR DUE 08-25-2035 REG	16,992.79	16,759.12	14,708.66
	C863579FW3	CMO STRUCTURED ADJ RATE MTG LN TR DUE 12-25-2034 REG	218,074.52	213,492.80	212,527.93
	C86363LAB9	CMO STRUCTURED ADJ RATE MTG LN TR SER 2007-4 CL 1-A21 05-25-2037 REG	444,900.55	444,796.95	368,881.61
	S814SL25	CMO STRUCTURED ASSET MTG INVTs II TR CL I-2A-1 DUE 05-25-2036 REG	877,186.91	822,947.85	693,354.77
	S880ZKX8	CMO STRUCTURED AST MTG INVTs II INC 2004-ARS PASSTHRU I-A-1 VAR 10-19-34 REG	54,544.76	54,570.32	50,714.09
	C86359LPD5	CMO STRUCTURED AST MTG INVTs II INC DUE 07-19-2035 REG	71,096.78	69,951.01	62,888.24
	C86359LPE3	CMO STRUCTURED AST MTG INVTs II INC DUE 07-19-2035 REG	40,576.95	39,902.15	37,166.03
	S88KXC02	CMO STRUCTURED AST MTG INVTs II INC DUE 07-19-2035 REG	41,121.91	40,350.91	38,253.65
	S83D80C3	CMO STRUCTURED AST MTG INVTs II INC SER 2005-AR2 CL II-A-1 FLT RT 6-19-2035REG	244,226.36	244,226.36	221,415.00
	C939355BS1	CMO WA MUT MTG PASS-THRU CTFs WMA DUE 04-25-2047 REG	1.00	-	0.01
	C9393557P4	CMO WA MUT MTG SECS CORP 2002-AR9 MTG PASSTHRU CTF CL I-A DUE 08-25-2042 REG	11,603.12	11,604.86	11,130.46
	S805MMJ3	CMO WA MUT MTG SECS CORP 2005-AR1 CL A-1A VAR DUE 12-25-2044 REG	16,309.98	16,325.28	15,167.43
	S8G48M27	CMO WAMU MTG PASS-THRU CTFs SER 2006-AR9CL 1A VAR RATE DUE 08-25-2046 REG	679,960.84	652,739.80	624,311.77
	S86QV150	CMO WAMU MTG PASS-THROUGH CTFs 2005-AR17CL 1A-1A2 DUE 12-25-2045 REG	345,944.72	345,944.70	298,540.10
	S80634C2	CMO WAMU MTG PASS-THROUGH CTFs 2005-AR2 CL 2A-1A VAR DUE 01-25-2045 REG	12,126.11	12,137.49	11,203.71
	S8155LR9	CMO WAMU MTG PASS-THROUGH CTFs TRUST 2002-AR6 CL A VAR DUE 06-25-42 BEO	4,919.48	4,920.57	4,496.21
	S807W2F7	CMO WAMU MTG PASS-THRU CTFs 2005-AR6 MTGPASSTHRU CTF CL 2-A-1A 4-25-45	26,377.31	26,377.82	24,261.28
	S81FH682	CMO WAMU MTG PASS-THRU CTFs SER 2006-ARSLC A-1A2A VAR DUE 06-25-2046 REG	493,031.72	492,930.87	431,970.84
	S8GT0V00	CMO WELLS FARGO COMML MTG TR SER 2018-C47 CL A4 4.442% 09-15-2061	170,000.00	182,145.70	162,598.14
	S8YV7VR8	CMO WELLS FARGO COMML MTG TR 2016-C34 3.096% DUE 05-15-2049 REG	681,000.00	668,284.60	631,796.44
	S8PKC0B1	CMO WELLS FARGO COMML MTG TR 2021-C61 SR 21-C61 CL A4 2.627% 11-15-2054	410,000.00	422,274.58	333,937.55
	S85TJVJ4	CMO WELLS FARGO MTG BACKED SECS 2006-AR8TR CL II-A-4 VAR DUE 4-25-36 REG	1.00	-	1.01
	S83V7TN6	CMO WELLS FARGO MTG BACKED SECS 2007-14 TR 6 DUE 10-25-2037 REG	1.00	-	1.00
	S87NRGVS	CMO RESIDENT ASSET MTG PRODUCT2004-SL2 CLA-III 07/25/2004 7 10/25/2031	177,079.91	182,095.04	175,423.24
	S8DH7167	CMS ENERGY CORP 2.95% DUE 02-15-2027	248,000.00	260,604.14	223,705.92
	S8MVB8B00	CMS ENERGY CORP 3.75% DUE 12-01-2050 BEO	834,000.00	834,000.00	628,694.22
	S8MFDGY3	CMS ENERGY CORP 4.875 DUE 03-01-2044	233,000.00	238,710.19	212,973.65
	S2219224	CMS ENERGY CORP COM	1,937.00	119,958.41	122,670.21
	S894P0F8	CMS ENERGY CORP SR NT 4 7 03-31-2043	956,000.00	951,250.09	807,772.20
	S8LRVSV9	CN LT & PWR CO 4.3% DUE 04-15-2044	360,000.00	365,005.35	311,025.60
	S8H3T9Z0	CNA FINL CORP 3.9% 05-01-2029	1,200,000.00	1,198,824.00	1,100,832.00
	S2204866	CNA FINL CORP COM	351.00	15,208.83	14,840.28
	S8DSV2V0	CNH INDUSTRIAL NV COM EURO.01	26,780.00	167,361.08	427,714.03
	S8J5C4Z6	CNO FINL GROUP INC 5.25% DUE 05-30-2029	900,000.00	900,000.00	858,294.00
	S8SR37W8	COBANK ACB FXD/FLTGT SER H NON-CUMULATIVEPERPETUAL PFD	40,650.00	4,069,250.00	3,882,075.00
	S8K93JD5	COCA COLA CO 2.5% 03-15-2051	840,000.00	825,533.13	554,878.80
	S8LB7Z23	COCA COLA CO 2.6% DUE 06-01-2050	30,000.00	30,986.54	20,237.10
	S8MV87K5	COCA COLA CO 2.875% DUE 05-05-2041	849,000.00	855,614.18	655,597.80

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party		Description of Investment	Shares/Par	Cost	Current value
(CUSIP)					
S2206657	COCA COLA CO COM		37,434.00	2,095,687.21	2,381,176.74
SBLB7201	COCA COLA CO FIXED 2.5% DUE 06-01-2040		1,932,000.00	1,852,757.60	1,416,639.00
SBLS76P9	COCA COLA CO/THE 1.375% DUE 03-15-2031 BEO		1,575,000.00	1,507,677.27	1,234,264.50
SBMXN0G5	COCA-COLA CO/THE 3.0% DUE 03-05-2051		230,000.00	161,759.00	169,176.50
SBYQ3P5	COCA-COLA EUROPACIFIC PARTNERS		2,318.00	116,065.16	128,231.76
SB04D942	COCA-COLA EUROPACIFIC PARTNERS ORD EURO.01		297.00	10,744.15	16,308.28
SBKVGJ43	COCA-COLA FEMSA S A B DE C V 2.75% 01-22-2030		158,000.00	156,790.34	137,646.44
SB9895B7	COCA-COLA HBC AG ORD (CDI)		15,054.00	468,401.33	357,279.89
S6211798	COCHLEAR LTD NPV		259.00	32,830.06	35,851.81
C219878BC1	CODELCO INC 3.75% 15/01/2031 3.75% 01-15-2031		775,000.00	773,874.29	702,452.25
S2208288	COGNEX CORP COM		1,158.00	49,747.68	54,553.38
S2257019	COGNIZANT TECH SOLUTIONS CORP CL A		8,724.00	586,712.57	498,925.56
SBNG8Z81	COHERENT CORP COM		870.00	47,508.97	30,537.00
SBMCP969	COINBASE GLOBAL INC COM CL A		1,035.00	64,906.09	36,628.65
SBYVROT5	COLES GROUP LTD		20,960.00	267,111.07	237,658.49
S2209106	COLGATE-PALMOLIVE CO COM		5,600.00	428,239.85	441,224.00
C19424KAB9	COLLEGE AVE STUDENT LNS 2021-A LLC 1.6% 07-25-2051		335,893.62	335,826.65	286,302.83
S2951258	COLLINS & AIKMAN CORP NEW COM NEW		6,840.00	-	34.20
C195325CU7	COLOMBIA REP 5% DUE 06-15-2045 REG		425,000.00	441,288.43	290,755.25
C195325EF8	COLOMBIA REP 8.0% DUE 04-20-2033 REG		1,070,000.00	1,060,905.00	1,076,944.30
C195325DR3	COLOMBIA REP GLOBAL BD 3% DUE 01-30-2030REG		1,714,000.00	1,598,120.44	1,315,495.00
C195325BQ7	COLOMBIA REP GLOBAL BD 4% DUE 02-26-2040/09-26-2013 REG		650,000.00	635,589.89	635,589.50
C195325DP7	COLOMBIA REP TBOND 4.5% 03-15-2029		4,725,000.00	4,703,318.91	4,104,749.25
C994JK8990	COLONY INVESTORS VII		132,616,300.74	132,616,300.74	5,659,904.58
C994JK9998	COLONY INVESTORS VIII		118,243,857.00	118,243,857.00	223,398.12
SB8FMRX8	COLOPLAST SER B'DKK1		3,266.00	68,150.58	380,604.06
C12598RAA1	COLT 2021-5 MTG LN 1.726% DUE 11-26-2066		354,234.81	293,570.37	296,476.00
SBYY9FJ4	COLUMBIA PIPELN 4.5% DUE 06-01-2025		860,000.00	862,941.95	847,839.60
S2229126	COLUMBIA SPORTSWEAR CO COM		241.00	17,368.87	21,106.78
SB0MGXD9	COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005		172,000.00	215,443.95	170,773.64
SBYNF418	COM ALCOA CORPORATION COM USD0.01		1,230.00	61,598.40	55,928.10
C20030NDZ1	COMCAST CORP 5.25% DUE 11-07-2025 BEO		1,340,000.00	1,339,638.20	1,359,269.20
SBPVS56	COMCAST CORP 5.35% DUE 11-15-2027 BEO		1,161,000.00	1,160,477.55	1,188,446.04
C20030NDN8	COMCAST CORP NEW 1.5% DUE 02-15-2031		226,000.00	170,440.28	176,571.54
C20030NDA6	COMCAST CORP NEW 2.65% DUE 02-01-2030		1,385,000.00	1,295,516.19	1,200,033.25
SB6LD441	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG		215,000.00	158,270.10	137,748.35
SBQ7XHB3	COMCAST CORP NEW 2.887% 11-01-2051 BEO		31,803,000.00	25,927,397.07	20,588,308.11
SBQ84RF6	COMCAST CORP NEW 2.987% 11-01-2063		11,198,000.00	8,438,778.40	6,854,295.80
C20030NCY5	COMCAST CORP NEW 3.25% 11-01-2039		280,000.00	204,226.40	199,926.00
SBY22HJ6	COMCAST CORP NEW 3.3% DUE 02-01-2027		2,830,000.00	3,032,705.05	2,674,887.70
C20030NBL4	COMCAST CORP NEW 3.375 DUE 02-15-2025		725,000.00	771,157.37	703,641.50
C20030NBU4	COMCAST CORP NEW 3.4% DUE 07-15-2046		140,000.00	114,372.29	103,040.00
C20030NC22	COMCAST CORP NEW 3.45% DUE 02-01-2050		1,707,000.00	1,488,013.10	1,252,442.97
SBFY1MY1	COMCAST CORP NEW 3.55% DUE 05-01-2028		300,000.00	286,131.00	282,579.00
C20030NDH1	COMCAST CORP NEW 3.75% DUE 04-01-2040		3,666,000.00	3,776,735.64	3,042,486.72
SBFY1N04	COMCAST CORP NEW 3.9% DUE 03-01-2038		2,238,000.00	2,189,163.90	1,948,962.30
C20030NCS8	COMCAST CORP NEW 3.95% 10-15-2025		2,025,000.00	2,056,070.82	1,984,803.75
SBF22P80	COMCAST CORP NEW 4% DUE 08-15-2047		466,000.00	546,474.77	375,148.64
SBFWQ359	COMCAST CORP NEW 4.049% DUE 11-01-2052		4,077,000.00	4,005,826.39	3,268,204.74
C20030NCT6	COMCAST CORP NEW 4.15% DUE 10-15-2028		2,815,000.00	3,065,301.60	2,706,143.95
C20030NBM2	COMCAST CORP NEW 4.2% DUE 08-15-2034		260,000.00	261,639.99	241,129.20
SB92PSY5	COMCAST CORP NEW 4.25% DUE 01-15-2033		1,243,000.00	1,214,733.70	1,177,991.10
C20030NCU3	COMCAST CORP NEW 4.25% DUE 10-15-2030		1,055,000.00	1,149,140.39	1,013,000.45
C20030NCL3	COMCAST CORP NEW 4.6% 10-15-2038		158,000.00	188,422.79	146,644.54
SB77GG60	COMCAST CORP NEW 4.65% DUE 07-15-2042		276,000.00	271,517.76	250,663.20
SB087ZQ0	COMCAST CORP NEW 5.65% DUE 06-15-2035		1,817,000.00	2,155,872.61	1,909,539.81
C20030NAK7	COMCAST CORP NEW 6.5% DUE 11-15-2035		1,071,000.00	1,391,529.28	1,197,045.99
SBKP8MG8	COMCAST CORP NEW FIXED 2.65% DUE 08-15-2062		274,000.00	271,644.49	156,832.12
SBQ7XJ28	COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056		28,160,000.00	24,120,941.49	17,728,128.00
C20030NDG3	COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030		4,370,000.00	4,680,430.71	3,986,008.10
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047		6,975,000.00	6,303,334.03	5,595,484.50
SBFW3119	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049		6,617,000.00	6,037,659.66	5,276,991.33
C20030NEB3	COMCAST CORP NEW FIXED 5.5% DUE 11-15-2032		1,577,000.00	1,567,033.36	1,647,460.36
SB614024	COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039		75,000.00	82,416.75	83,020.50
S2044545	COMCAST CORP NEW-CL A		31,662.00	1,216,600.01	1,107,220.14
SBK9FGQ3	COMERICA BK 2.5% DUE 07-23-2024 BEO		611,000.00	610,753.74	586,902.16
S2212870	COMERICA INC COM		872.00	66,210.96	58,293.20
C12591QAQ5	COMM 2014-UBS4 MTG TR CTF CL A-4 3.42% DUE 08-10-2047 REG		451,000.00	477,002.97	437,109.79
SBMD84G8	COMM 2015-LC23 MTG 3.521% DUE 10-10-2048		225,000.00	244,687.50	212,023.02
SBDDDKC1	COMM 2015-LC23 MTG 3.774% DUE 10-10-2048		781,000.00	799,517.80	743,520.20
S2213204	COMM BANCSHARES INC COM		766.50	47,260.20	52,175.66
SB06CWOQ	COMM MORTGAGE TRUST SER 2013-CR7 CL A4 3.213 03-10-2046		64,944.31	66,712.52	64,185.34
SB90LKT4	COMMERZBANK AG NPV		2,697.00	21,527.04	25,433.31
SBN4NVDS	COMMONSPRIT HLTH 1.547% DUE 10-01-2025		1,585,000.00	1,611,626.76	1,427,989.90
SBFZ5JQ3	COMMONSPRIT HLTH 2.76% DUE 10-01-2024		600,000.00	600,000.00	575,646.00
SBN4LSK5	COMMONSPRIT HLTH 2.782% DUE 10-01-2030		450,000.00	450,000.00	371,295.00
SBFZ5J55	COMMONSPRIT HLTH 3.817% DUE 10-01-2049		500,000.00	500,000.00	376,295.00
SBLN7J58	COMMONSPRIT HLTH 3.91% DUE 10-01-2050		4,742,000.00	4,717,220.43	3,521,172.10
SBKMD3V5	COMMONSPRIT HLTH 4.187% DUE 10-01-2049		1,515,000.00	1,657,746.45	1,180,972.80
SBMD5T31	COMMONSPRIT HLTH 4.461% DUE 11-01-2052		305,000.00	305,000.00	326,966.10
C202712BN4	COMMONWEALTH BANK OF AUSTRALIA 2.688% 03-11-2031		835,000.00	709,661.12	644,536.50
S6215035	COMMONWEALTH BANK OF AUSTRALIA NPV		4,210.00	234,626.74	292,924.18
SBHQ3TB5	COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO		1,115,000.00	1,344,459.31	908,602.35
SBMBZ728	COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051		294,000.00	273,934.15	205,891.14
SBP95BP2	COMMONWEALTH EDISON CO 3.15% 03-15-2032		1,450,000.00	1,448,218.04	1,272,998.50
SBJVBFZ4	COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049		118,000.00	117,302.26	84,611.90
SBF4XLT5	COMMONWEALTH EDISON CO 3.7% 08-15-2028		417,000.00	457,421.53	393,185.13
SB0T5L92	COMMONWEALTH EDISON CO 3.75% 08-15-2047		1,996,000.00	2,038,556.86	1,565,243.24
SBPQGOY0	COMMONWEALTH EDISON CO 3.85% 03-15-2052		600,000.00	598,952.14	482,430.00
SBFYRPY0	COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG		3,435,000.00	3,446,410.94	2,838,958.80
SBHZ7X72	COMMONWEALTH EDISON CO 4.7 DUE 01-15-2044		2,685,000.00	2,743,617.02	2,455,325.10
C20337EAQ4	COMMSCOPE INC. TLB DUE 04-06-2026 BEO		483,750.00	478,912.50	454,725.00
SB06K457	COMPASS GROUP ORD GBP0.1105		25,361.00	283,545.73	584,966.95
S6180412	COMPUTERSHARE LTD NPV		6,205.00	97,768.22	110,247.52
SBKP4ZT0	COMWLTH EDISON CO 2.75% DUE 09-01-2051		136,000.00	132,470.43	87,812.48
SBYQHP74	COMWLTH EDISON CO 3.65% DUE 06-15-2046		1,320,000.00	1,295,977.20	1,010,354.40

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value	
(CUSIP)					
SBW01Z59	COMWLTH EDISON CO 3.7% DUE 03-01-2045	193,000.00	186,543.88	150,972.32	
SBYQ6HF3	COMWLTH EDISON CO 4.35% DUE 11-15-2045	1,342,000.00	1,378,642.35	1,153,516.10	
SBCZYK44	COMWLTH EDISON CO 4.6% DUE 08-15-2043	3,815,000.00	3,753,395.95	3,461,654.70	
SBG48VJ7	COMWLTH EDISON CO 6.45% DUE 01-15-2038	600,000.00	759,284.03	661,932.00	
SBKMGBX5	COMWLTH EDISON CO FIXED 3% DUE 03-01-2050	2,420,000.00	2,159,765.12	1,672,994.40	
SBL68NL6	CONAGRA BRANDS INC 1.375% DUE 11-01-2027	925,000.00	867,936.30	771,736.75	
SBFZ5VR0	CONAGRA BRANDS INC 5.4% 11-01-2048	1,076,000.00	1,241,309.39	996,074.72	
S2215460	CONAGRA BRANDS INC COM USD5	3,247.00	105,277.68	125,658.90	
SBFZ5VM5	CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	926,000.00	1,104,344.08	880,709.34	
SBNKVVY4	CONCENTRIX CORP COM USD0.0001	287.00	39,950.40	38,216.92	
SBD97JW7	CONCORDIA FINL GROUP LT	2,623.00	11,089.91	10,933.72	
SBNXH3Z4	CONFLUENT INC CL A CL A	3,052.00	67,141.74	67,876.48	
SBG48SD0	CONOCOPHILLIPS 5.9% DUE 05-15-2038	970,000.00	966,765.09	1,028,073.90	
SBPLD6W6	CONOCOPHILLIPS CO 3.99% 03-15-2052	2,925,000.00	2,772,844.13	2,330,727.75	
SBVB2RC2	CONOCOPHILLIPS CO 4.15% DUE 11-15-2034	110,000.00	109,937.75	96,022.30	
SBNH7969	CONOCOPHILLIPS CO 4.3% DUE 11-15-2044	154,000.00	174,091.81	133,779.80	
SBPVCFK4	CONOCOPHILLIPS CO FIXED 2.4% DUE 03-07-2025	1,110,000.00	1,108,879.17	1,055,687.70	
SBPTH589	CONOCOPHILLIPS CO FIXED 3.758% DUE 03-15-2042	2,007,000.00	2,074,232.21	1,679,959.35	
SBPG4CH1	CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062	1,823,000.00	2,124,397.35	1,459,694.33	
S2685717	CONOCOPHILLIPS COM	12,526.00	1,144,481.24	1,478,068.00	
SBMX50J4	CONS EDISON CO N Y 3% DUE 12-01-2060	3,990,000.00	3,786,815.18	2,503,804.80	
SBNAQFZ4	CONS EDISON CO N Y 3.2% DUE 12-01-2051	655,000.00	651,668.71	456,973.85	
SBD03Z52	CONS EDISON CO N Y 3.85% DUE 06-15-2046	946,000.00	1,016,131.21	737,889.46	
SB8MJ1K7	CONS EDISON CO N Y 3.95% DUE 03-01-2043	1,070,000.00	1,091,434.70	859,135.10	
SBZ1JRW1	CONS EDISON CO N Y 4% 11-15-2057	219,000.00	211,057.05	168,106.59	
SB7RDY08	CONS EDISON CO N Y 4.2% DUE 03-15-2042	1,137,000.00	1,045,732.25	957,149.34	
SBD3GJ31	CONS EDISON CO N Y 4.3% DUE 12-01-2056	784,000.00	879,846.49	637,321.44	
SBFZYKL2	CONS EDISON CO N Y 4.5% DUE 05-15-2058	327,000.00	334,693.29	274,382.43	
SBD60YD5	CONS EDISON CO N Y 4.5% DUE 12-01-2045	244,000.00	260,643.45	209,940.04	
SBSQC9Q4	CONS EDISON CO N Y 4.625% DUE 12-01-2054	350,000.00	349,173.56	300,373.50	
SBGPVD33	CONS EDISON CO N Y 4.65% DUE 12-01-2048	105,000.00	130,448.73	92,424.15	
SB57H017	CONS EDISON CO N Y 5.5% DUE 12-01-2039	90,000.00	111,440.48	88,536.60	
SB5M23K9	CONS EDISON CO N Y 5.7% DUE 06-15-2040	3,196,000.00	3,484,489.59	3,182,417.00	
SB20QX95	CONS EDISON CO N Y 6.75% DUE 04-01-2038	1,300,000.00	1,349,679.08	1,429,623.00	
SBJZD6Q4	CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	140,000.00	127,600.20	121,018.80	
SBMCF0N9	CONS EDISON INC. 65% DUE 12-01-2023	1,773,000.00	1,772,680.86	1,703,055.15	
S2216850	CONS EDISON INC COM	2,426.00	214,623.31	231,222.06	
SBKTGB50	CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059	2,725,000.00	2,780,621.71	1,976,306.25	
SBKP3KX6	CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050	400,000.00	397,559.24	320,160.00	
SBMCR217	CONSOLIDATED EDISON CO N Y INC DEB SER 2021 B 3.6% 06-15-2061	145,000.00	151,485.53	104,849.50	
SBGLXL73	CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO	1,110,000.00	1,103,872.20	1,208,334.90	
SBMYSSQ5	CONSTELLATION 2.875% DUE 05-01-2030	1,177,000.00	1,058,189.62	1,003,745.60	
SBD0DWHX5	CONSTELLATION 3.7% DUE 12-06-2026	250,000.00	249,857.32	238,182.50	
C21036PAZ1	CONSTELLATION 4.1% 02-15-2048	115,000.00	131,439.83	92,473.80	
SBGHWB52	CONSTELLATION 4.4% DUE 11-15-2025	2,070,000.00	2,241,298.55	2,036,279.70	
SBDGKT74	CONSTELLATION 4.5% DUE 05-09-2047	626,000.00	608,075.10	529,470.80	
SBRS63M1	CONSTELLATION 4.75% DUE 11-15-2024	1,100,000.00	1,180,049.20	1,093,675.00	
SBGHWB74	CONSTELLATION 5.25% DUE 11-15-2048	1,332,000.00	1,487,207.18	1,255,410.00	
SBDGKT85	CONSTELLATION BRANDS INC 3.5% DUE 05-09-2027 REG	150,000.00	148,835.53	140,700.00	
SBMYSSV0	CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG	1,024,000.00	1,017,242.07	775,004.16	
SBMV9MT2	CONSTELLATION BRANDS INC 4.75% 05-09-2032	670,000.00	667,634.90	644,975.50	
S2170473	CONSTELLATION BRANDS INC CL A CL A	1,756.00	417,948.31	406,953.00	
SBMH4FS1	CONSTELLATION ENERGY CORPORATION COM NPV WI	2,236.00	136,312.03	192,765.56	
SB15C4L6	CONSTELLATION SOFT COM STK NPV	678.00	487,195.20	1,057,799.09	
SBKRLVG8	CONSUMERS ENERGY 3.1% DUE 08-15-2050	616,000.00	624,702.61	431,963.84	
SBLR95V2	CONSUMERS ENERGY 3.5% DUE 08-01-2051	670,000.00	667,559.93	511,357.40	
SBD0CIP11	CONSUMERS ENERGY 3.95% DUE 07-15-2047	387,000.00	454,364.25	317,518.02	
C210518DB9	CONSUMERS ENERGY 4.05% DUE 05-15-2048	674,000.00	824,162.91	564,070.60	
SBNYNTF3	CONSUMERS ENERGY 4.2% DUE 09-01-2052	5,203,000.00	5,092,146.41	4,475,308.42	
SBKPD531	CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	2,181,000.00	2,096,498.40	1,246,550.55	
SBM8NHWW5	CONSUMERS ENERGY CO 2.65% 08-15-2052	591,000.00	590,745.31	374,628.99	
SB98D0N6	CONSUMERS ENERGY CO 3.95 DUE 05-15-2043 BEO	258,000.00	296,720.38	213,771.06	
S4598589	CONTINENTAL AG ORD NPV	265.00	37,140.33	15,832.34	
SB899FV9	CONTL AIRLS INC 4% DUE 04-29-2026	591,210.33	605,990.60	562,406.56	
SBF19CF9	CONTL RES INC 4.375% DUE 01-15-2028	1,310,000.00	1,422,619.24	1,195,113.00	
SBCCWFC4	CONTL RES INC 4.5 DUE 04-15-2023	1,530,000.00	1,597,890.03	1,525,119.30	
SBYN68H5	CONTL RES INC 4.9% DUE 06-01-2044	2,947,000.00	2,625,965.44	2,182,577.67	
SBZ02873	CONTL RES INC FIXED 3.8% DUE 06-01-2024	891,000.00	907,210.82	866,657.88	
SBD3VFW7	CONVATEC GROUP PLC ORD GBP0.1 (WI)	76,786.00	186,684.24	214,843.07	
S2222631	COOPER COS INC COM NEW COM NEW	325.00	98,790.25	107,467.75	
C21684AAB2	COOPERATIVE CENTRALE RAIFFEISEN BOERENLS 75 DUE 12-01-2043 REG	980,000.00	1,095,993.19	942,368.00	
SBMNB2M9	COOPERATIVE RABOB 4.625% LT2 23/05/2029GBP	200,000.00	272,433.24	219,546.12	
SB0TNIJH9	COPA HOLDINGS SA COM STK	659.00	43,859.29	54,809.03	
S2208073	COPART INC COM	2,852.00	151,098.96	173,658.28	
SBNXKS92	CORE & MAIN INC COM CL A COM CL A	3,247.00	71,765.57	62,699.57	
SBMTX0G9	COREBRIDGE FINL INC COM	580.00	10,946.05	11,634.80	
SBMCM8V5	COREBRIDGE FINL INC SR NT 144A 3.65% 04-05-2027	1,975,000.00	1,852,728.12	1,843,188.50	
SBMCM8T3	COREBRIDGE FINL INC SR NT 144A 3.85% 04-05-2029	675,000.00	638,961.97	616,173.75	
SBMCM8W6	COREBRIDGE FINL INC SR NT 144A 3.9% 04-05-2032	2,040,000.00	2,037,017.62	1,792,996.80	
SBNDT5D2	COREBRIDGE FINL INC SR NT 144A 4.35% 04-05-2042	961,000.00	960,744.89	787,222.37	
SBMFTCR6	COREBRIDGE FINL INC SR NT 144A 4.4% 04-05-2052	5,426,000.00	5,182,694.05	4,344,001.34	
SBJXCLV3	CORNING INC 3.9% DUE 11-15-2049	800,000.00	797,953.78	588,192.00	
SBJXCL50	CORNING INC 5.45% DUE 11-15-2079	534,000.00	542,698.92	465,087.30	
SBGL7X13	CORNING INC 5.85% DUE 11-15-2068	118,000.00	141,385.70	108,870.34	
S2224701	CORNING INC COM	5,153.00	165,593.56	164,586.82	
SBP7L895	CORP ACCIONA ENERG EUR1	170.00	6,680.32	6,556.97	
SBMTYJM9	CORPORATE OFFICE PPTYS L P GTD SR NT 2.75% 04-15-2031	1,911,000.00	1,892,323.82	1,436,536.92	
SBK73B42	CORTEVA INC COM USD0.01 WI	4,903.00	271,840.46	288,198.34	
S2262864	COSTAR GROUP INC COM	2,760.00	157,633.55	213,292.80	
SBMG2X93	COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG	1,246,000.00	1,154,230.41	1,023,103.06	
S2701271	COSTCO WHOLESALE CORP NEW COM	3,974.00	1,592,740.39	1,814,131.00	
SBMFY1L8	COTERRA ENERGY INC 3.9% 05-15-2027	2,035,000.00	1,954,703.65	1,904,719.30	
SBMGNSL3	COTERRA ENERGY INC 4.375% 03-15-2029	230,000.00	237,946.53	216,687.60	
S2162340	COTERRA ENERGY INC COM	5,318.00	146,617.26	130,663.26	
SBKTSYN6	COTTAGE HLTH CR 3.304% DUE 11-01-2049	3,996,000.00	4,011,970.80	2,850,266.88	
SBBS8MJ2	COTY INC COM CL A COM CL A	15,840.00	135,598.04	135,590.40	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party		Description of Investment	Shares/Par	Cost	Current value
(CUSIP)					
SBJPOMF6	COUSINS PPTYS INC		985.00	28,801.40	24,910.65
SBYTBWY9	COVESTRO AG NPV		466.00	28,506.21	18,177.72
S7745638	COVIVIO		114.00	10,752.98	6,746.41
S88J94N4	COX COMMUNICATIONS INC 144A 4.5 DUE	06-30-2043 BE0	350,000.00	331,584.07	285,050.50
C22535AAA3	CR ACCEP AUTO LN 3.33% DUE 02-15-2028		1.00	-	1.00
C22535WAG2	CR AGRICOLE 5 A 1.907% DUE 06-16-2026		529,000.00	532,734.49	482,733.66
C225313AJ4	CR AGRICOLE 5 A FLTG RT 8.125% DUE	12-29-2049	1,326,000.00	1,346,772.47	1,344,457.92
SBMBT195	CR SUISSSE AG NEW 1% DUE 05-05-2023		770,000.00	737,537.50	753,914.70
SBYYCFP9	CR SUISSSE GROUP 3.75% DUE 03-26-2025		2,010,000.00	1,943,035.33	1,815,331.50
C225401AR9	CR SUISSSE GROUP AG 5.25% DUE 12-29-2049		400,000.00	414,400.00	262,644.00
SBK6VPN4	CR SUISSSE GROUP AG 6.375% DUE 12-29-2999		1,200,000.00	1,200,000.00	864,000.00
SBJDSY12	CR SUISSSE GROUP AG FLTG RT 2.593% DUE	09-11-2025	2,669,000.00	2,669,000.00	2,364,787.38
C225401AF5	CR SUISSSE GROUP AG FLTG RT 3.869% DUE	01-12-2029	1,965,000.00	2,027,470.19	1,579,290.15
C225401AV0	CR SUISSSE GROUP AG FLTG RT 6.442% DUE	08-11-2028	1,315,000.00	1,248,864.00	1,199,358.90
SBY4K810	CR SUISSSE GROUP FDG GUERNSEY LTD 4.875%	05-15-2045	1,975,000.00	2,191,544.44	1,364,902.75
SBQ7W2W6	CRANE HLDGS CO COM		783.00	74,995.90	78,652.35
C22535BAA1	CREDIT ACCEP AUTO LN TR 2021-4 ASSET BACKED NT CL A 144A 1.26%	10-15-2030	431,000.00	430,939.27	403,916.54
S2232050	CREDIT ACCEP CORP MICH COM		46.00	21,844.94	21,822.40
SBMFZNS2	CREDIT AGRICOLE SA 7.5%-FR PERP	GBP100000144A	100,000.00	146,096.16	116,535.76
S7262610	CREDIT AGRICOLE SA EUR3		3,048.00	37,785.98	31,980.03
S7171589	CREDIT SUISSSE AG CHF0.04(REGD)		9,088.00	85,061.75	27,150.05
SBP2P502	CREDIT SUISSSE AG NEW YORK 1.25% 08-07-2026		1,200,000.00	1,197,276.00	969,936.00
SBN74JQ4	CREDIT SUISSSE AG NEW YORK BRH MEDIUM TER4.75% DUE 08-09-2024 REG		2,873,000.00	2,872,425.40	2,745,697.37
SBWCW3H43	CREDIT SUISSSE GROUP AG 6.5% 08/08/2023		1,500,000.00	1,683,375.00	1,451,415.00
S7135251	CREDITO EMILIANO EUR1		7.00	43.32	49.53
SBX8Z1C6	CRH AMER INC 5.125% DUE 05-18-2045		5,350,000.00	5,298,579.14	4,777,550.00
S4182249	CRH ORD EUR 0.32		3,024.00	91,561.82	119,444.75
SBJFFLV0	CRODA INTL ORD GBPO.10609756		352.00	19,485.73	27,962.71
SBJJP138	CROWDSTRIKE HLDGS INC CL A CL A		1,923.00	316,776.23	202,472.67
SBK9P2V1	CROWLEY CONRO LLC 4.181% DUE 08-15-2043		306,851.05	306,851.05	301,794.14
SBTGOQX1	CROWN CASTLE INC COM		2,932.00	473,508.42	397,696.48
SBPTML44	CROWN CASTLE INTERNATIONAL CORP 2.9%	03-15-2027	4,117,000.00	4,108,333.48	3,752,892.52
SBMG11F2	CROWN CASTLE INTL 2.25% DUE 01-15-2031		425,000.00	432,556.50	341,049.75
SBK9Z6H4	CROWN CASTLE INTL 3.1% DUE 11-15-2029		1,100,000.00	1,097,921.00	961,906.00
SBF28NQ3	CROWN CASTLE INTL 3.65% DUE 09-01-2027		1,200,000.00	1,218,140.34	1,117,704.00
SBFWK3V4	CROWN CASTLE INTL 3.8% DUE 02-15-2028		3,800,000.00	3,988,789.76	3,534,266.00
SBYP2P36	CROWN CASTLE INTL 4% DUE 03-01-2027		87,000.00	94,685.58	82,982.34
SBK9Z6Q3	CROWN CASTLE INTL 4% DUE 11-15-2049		1,094,000.00	1,086,222.30	835,564.38
SBDSBSN7	CROWN CASTLE INTL 4.45% DUE 02-15-2026		417,000.00	412,364.41	407,867.70
SBKPR168	CROWN CASTLE INTL CORP 2.1% DUE 04-01-2031		860,000.00	766,900.01	678,187.40
SBJ686B3	CROWN CASTLE INTL CORP 4.3%	02-15-2029	1,350,000.00	1,540,557.10	1,278,504.00
SBNKBIX9	CROWN CASTLE INTL CORP NEW 1.05% DUE	07-15-2026 REG	1,403,000.00	1,364,300.81	1,215,489.05
SBKPR157	CROWN CASTLE INTL CORP NEW 2.9% DUE	04-01-2041 REG	2,682,000.00	2,121,656.26	1,843,982.28
SBMGQ590	CROWN CASTLE INTL CORP NEW 3.3% DUE	07-01-2030 REG	511,000.00	489,037.36	448,009.03
SBMGQ582	CROWN CASTLE INTL CORP NEW 4.15% DUE	07-01-2050 REG	2,484,000.00	2,162,717.31	1,928,552.76
SBJ686C4	CROWN CASTLE INTL CORP NEW 5.2%	02-15-2049	843,000.00	840,141.91	761,035.11
SBMGFFV8	CROWN CASTLE INTL FIXED 3.25% DUE	01-15-2051	833,000.00	775,641.90	546,189.77
C994JL0996	CROWN EUROPE SMALL BUYOUTS III PLC		1.00	1.01	15,452,818.74
C994JL1994	CROWN EUROPEAN BUYOUT OPPORTUNITIES II PLC		1.00	1.02	4,722,549.13
S2427986	CROWN HLDGS INC COM		788.00	72,574.80	64,781.48
SBDR6MR2	CSAIL 2016-C7 COM1 3.502% DUE 11-15-2049		386,000.00	391,567.56	358,686.60
C12596WAC8	CSAIL 2019-C16 FLTG RT 3.329% DUE	06-15-2052	327,000.00	336,807.39	289,477.80
C12661PAC3	CSL FIN PLC GTD SR NT 144A 4.25%	04-27-2032	600,000.00	597,870.00	566,802.00
C12661PAB5	CSL FINANCE PLC CSLAU 4.05 04/27/29	4.05% 04-27-2029	1,070,000.00	1,064,931.35	1,010,582.90
S6185495	CSL LTD NPV		2,064.00	320,781.26	402,778.14
C22944BEA2	CSMC MTG BACKED TR VAR RT 7.04432% DUE	08-25-2037	1.00	-	1.00
C12651PAC5	CSMC TR 2017-L5TK 0% 04-05-2033		1.00	3,921,878.44	-
C126408HR7	CSX CORP 3.35%	09-15-2049	183,000.00	152,580.74	132,515.79
C126408HS5	CSX CORP 3.8% DUE 04-15-2050		235,000.00	181,015.80	183,184.85
SB8MZYR3	CSX CORP 4.1 DUE 03-15-2044		582,000.00	619,914.42	490,346.64
SBNM7QY5	CSX CORP 4.1% DUE 11-15-2032		453,000.00	452,719.14	426,055.56
SBDSNGT1	CSX CORP 4.25% DUE 11-01-2066		269,000.00	250,327.53	213,195.95
SB623ZB1	CSX CORP 4.4 DUE 03-01-2043	REG	291,000.00	296,482.31	253,298.04
SBNDW393	CSX CORP 4.5%	11-15-2052	6,173,000.00	6,132,517.82	5,417,671.72
SBR30B13	CSX CORP 4.5% DUE 08-01-2054		1,630,000.00	1,616,084.14	1,389,754.30
SB56PH80	CSX CORP 4.75% DUE 05-30-2042		405,000.00	421,282.14	372,357.00
C126408HN6	CSX CORP 4.75% DUE 11-15-2048		54,000.00	53,541.77	49,209.12
SB89GDM7	CSX CORP 5.5% DUE 04-15-2041		1,501,000.00	1,699,335.82	1,517,270.84
SBG48SK7	CSX CORP 6% DUE 10-01-2036		1,295,000.00	1,799,572.11	1,360,255.05
S2160753	CSX CORP COM STK		21,221.00	649,394.88	657,426.58
C126408HJ5	CSX CORP FIXED 3.8% DUE 03-01-2028		4,625,000.00	4,522,792.82	4,417,106.25
C126408HK2	CSX CORP FIXED 4.3% DUE 03-01-2048		3,143,000.00	3,130,605.62	2,692,419.52
C126408HL0	CSX CORP FIXED 4.65% DUE 03-01-2068		103,000.00	109,789.62	87,797.20
S5881857	CTS EVENTIM AG & C NPV		1,757.00	53,871.78	111,759.44
SB65W913	CUBESMART		1,492.00	60,426.00	60,053.00
SBKTRSK7	CUBESMART L P 3.0% DUE	02-15-2030	500,000.00	498,115.00	416,795.00
SBDIJTT8	CUBESMART L P 3.125% DUE 09-01-2026		100,000.00	99,504.00	92,689.00
SBJSBH05	CUBESMART L P 4.375% DUE 02-15-2029		625,000.00	623,519.55	580,537.50
S2239556	CULLEN / FROST BANKERS INC COM		3,229.00	389,968.00	431,717.30
S2240202	CUMMINS INC		1,513.00	319,935.00	366,584.77
S2241205	CURTISS WRIGHT CORP COM		255.00	33,524.85	42,582.45
SBH458J4	CVS CAREMARK CORP 5.3 DUE	12-05-2043	2,302,000.00	2,551,689.57	2,169,082.52
SBMXRPN9	CVS HEALTH CORP 1.75% DUE 08-21-2030		1,261,000.00	1,048,308.05	994,323.72
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040		570,000.00	569,763.58	393,408.30
SBK5RA58	CVS HEALTH CORP 3% DUE 08-15-2026		187,000.00	186,788.69	174,902.97
SBK5KKM6	CVS HEALTH CORP 3.25% DUE 08-15-2029		480,000.00	476,829.66	430,507.20
SBM6CF53	CVS HEALTH CORP 4.125% DUE 04-01-2040	REG	2,369,000.00	2,359,152.78	1,982,639.79
SBKP3KRO	CVS HEALTH CORP 4.25% DUE	04-01-2050	265,000.00	201,097.90	213,317.05
SBF3V2P3	CVS HEALTH CORP 4.3% DUE 03-25-2028		4,268,000.00	4,179,579.76	4,135,350.56
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038		22,302,000.00	23,833,671.35	20,535,458.58
SBYPFCH8	CVS HEALTH CORP 4.875% DUE 07-20-2035		2,136,000.00	2,190,525.66	2,035,821.60
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048		15,661,000.00	16,510,917.47	14,129,510.81
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045		6,693,000.00	7,063,864.82	6,115,327.17
SB3TDF49	CVS HEALTH CORP 6.943% DUE	01-10-2030	445,862.43	525,279.43	456,246.57
S2577609	CVS HEALTH CORP COM		13,643.00	1,120,424.93	1,271,391.17
SBNGSF14	CVS HEALTH CORPORATION 2.125% DUE	09-15-2031 BE0	960,000.00	954,528.62	763,305.60

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party		Description of Investment	Shares/Par	Cost	Current value
(CUSIP)					
S6220501		CYBERAGENT INC	1,036.00	11,606.47	9,170.85
SBQT3XY6		CYBER-ARK SOFTWARE LTD COM ILS0.01	1,049.00	141,996.51	136,002.85
C994JL2992		CYPRESS ESCROW AGENT LLC	1.00	1.00	77,507.00
		Czech koruna	0.01	0.01	0.01
S2250687		D R HORTON INC COM	2,161.00	132,469.30	192,631.54
S6250906		DAI NIPPON PRINTING NPV	535.00	11,294.08	10,745.01
SBLGVJD9		DAIEI KANKYO CO LT NPV	1,400.00	14,558.89	20,202.36
S6250025		DAIFUKU CO LTD NPV	3,044.00	172,923.16	142,573.96
SB601Q54		DAI-ICHI LIFE HOLD NPV	18,561.00	288,958.35	421,172.71
SB0J7D91		DAIICHI SANKYO COM NPV	12,323.00	293,555.53	396,928.65
S6250724		DAIKIN INDUSTRIES NPV	600.00	71,874.22	91,856.46
SBP6VLQ4		DAIMLER TRUCK HOLD NPV	1,136.00	25,249.08	35,092.81
S6250508		DAITO TRUST CONST NPV	149.00	19,706.99	15,290.16
S6251363		DAIWA HOUSE INDS NPV	12,845.00	344,116.36	295,850.20
SB026WY0		DAIWA HOUSE REIT INVESTMENT CO	6.00	14,658.19	13,341.92
S6251448		DAIWA SECS GROUP INC	56,815.00	238,985.69	251,037.51
SBP4DPJ3		DALLAS FT WORTH TEX INTL ARPT REV 4.507%11-01-2051	535,000.00	536,457.75	485,671.93
SBLGYGD7		DANAHER CORP 2.6% DUE 10-01-2050	890,000.00	804,966.99	569,288.50
SBP6PYV2		DANAHER CORP 2.8% SNR 10/12/2051 USD1000	774,000.00	592,593.31	517,806.00
S2250870		DANAHER CORP COM	4,848.00	1,156,248.30	1,286,756.16
SBP83MD2		DANAHER CORP SR NT 2.8% 12-10-2051	1,252,000.00	1,193,776.96	837,588.00
		Danish krone	67,240.15	67,240.15	67,240.15
SB1Y9TB3		DANONE EURO.25	3,751.00	232,358.39	197,080.25
S4588825		DANSKE BANK A/S DKK10	7,168.00	140,544.78	141,243.92
C23636AAZ4		DANSKE BK A/S 1.621% DUE 09-11-2026	200,000.00	200,000.00	175,602.00
C23636ABD2		DANSKE BK A/S VAR RT 3.773% DUE 03-28-2025	680,000.00	680,000.00	658,450.80
C23636ABC4		DANSKE BK A/S VAR RT 4.298% DUE 04-01-2028	3,864,000.00	3,876,253.56	3,566,433.36
S2289874		DARDEN RESTAURANTS INC COM	833.00	94,712.10	115,228.89
S2250289		DARLING INGREDIENTS INC COMSTK	3,389.00	250,570.52	212,117.51
SBMT9L19		DASSAULT AVIATION EURO.80	60.00	8,325.23	10,130.34
SBM8H5Y5		DASSAULT SYSTEMES EURO.10	18,187.00	810,896.60	650,140.55
SBKT9Y49		DATADOG INC COM USD0.00001 CL A	3,829.00	384,780.20	281,431.50
SBMQ5W17		DAVIDE CAMPARI MIL EURO.01	10,439.00	56,994.57	105,661.48
C994JL3990		DAVIDSON KEMPNER INSTITUTIONAL PARTNERS LP	70,000,000.00	70,000,000.00	111,682,249.00
SBMW7NB4		DAVITA INC 4.625% DUE 06-01-2030	400,000.00	428,000.00	322,472.00
S2898087		DAVITA INC COM	388.00	29,507.40	28,971.96
S6175203		DBS GROUP HLDGS NPV	31,613.00	537,593.39	799,517.56
S0242493		DCC ORD EURO.25 (CDI)	2,742.00	148,791.24	134,572.76
SBDG06C8		DCP MIDSTREAM OPER 5.375% DUE 07-15-2025	2,149,000.00	2,156,316.00	2,130,432.64
SBKR3FX9		DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	5,142,000.00	4,813,860.26	4,802,268.06
SBLB2G81		DCP MIDSTREAM OPER 5.625% DUE 07-15-2027	1,668,000.00	1,719,319.98	1,660,043.64
SBK77J84		DCP MIDSTREAM OPER FIXED 5.125% 05-15-2029	1,327,000.00	1,276,741.96	1,283,328.43
SBP6MDL6		DCP MIDSTREAM OPER LP GTD SR NT 3.25% 02-15-2032	510,000.00	510,000.00	421,453.80
S2267278		DECKERS OUTDOOR CORP COM	180.00	46,483.20	71,848.80
S2261203		DEERE & CO COM	1,900.00	626,919.45	814,644.00
SBQ87K56		DEERE JOHN CAP 3.9% DUE 06-07-2032	255,000.00	255,457.30	238,654.50
SBMTPOC3		DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.15% DUE 09-15-2027	910,000.00	908,443.90	893,428.90
SBPLM7H5		DEERE JOHN CAP CORP MEDIUM TERM TRANCHE # TR 00493 4.85% 10-11-2029	318,000.00	317,720.16	318,213.06
S2462192		DEFAULTED HOLLINGER INC SR SEC2 NT 144A 0.0% DUE 12-31-2040	233,981.33	-	225,791.98
SBLCY4N7		DEFAULTED SVB FINANCIAL GROUP 4.25%12-31-2049	1,100,000.00	1,100,000.00	726,451.00
SBLDBR50		DEFAULTED SVB FINL GROUP 4.57% 04-29-2033	2,090,000.00	2,090,000.00	1,844,738.50
SBMGSDK2		DEFINITIVE HEALTHCARE CORP CL A COM CL ACOM	500.00	12,065.60	5,495.00
SBZCNB42		DELIVERY HERO SE NPV	424.00	32,879.90	20,263.58
SBF3NP38		DELL INC 6.5% DUE 04-15-2038	222,000.00	267,744.60	220,039.74
SBL59DD2		DELL INTL L L C / EMC CORP FIRST LIEN NTS.3% 10-01-2029	271,000.00	307,365.00	265,509.54
SBL97D09		DELL INTL L L C / EMC CORP FIRST LIEN NTS.85% 07-15-2025	900,000.00	1,032,853.85	910,980.00
SBL982B6		DELL INTL L L C / EMC CORP FIRST LIEN NT6.1% 07-15-2027	176,000.00	206,009.76	181,037.12
SBL98272		DELL INTL L L C / EMC CORP 4.9% DUE 10-01-2026	600,000.00	685,284.00	591,606.00
SBL982D8		DELL INTL L L C / EMC CORP 5.45% DUE 06-15-2023	924,000.00	923,899.89	924,120.12
C24703TAD8		DELL INTL L L C / EMC CORP 6.02% DUE 06-15-2026	1,527,000.00	1,650,196.02	1,560,471.84
SBL98216		DELL INTL L L C / EMC CORP 8.1% 07-15-2036 USD	560,000.00	769,357.12	630,184.80
SBL59DF4		DELL INTL L L C / EMC CORP 8.35% 07-15-2046	470,000.00	553,455.87	539,202.80
SBHKD356		DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK	1,786.00	87,924.78	71,832.92
SB1XXGL5		DELPHI FINANCIAL GROUP INC FLTGT RT DUE 05-15-2037	38,625.00	965,238.75	859,406.25
SBFZP598		DELTA AIR LINES 3.8% 04-19-2023	420,000.00	416,220.00	417,849.60
SBMVT184		DELTA AIR LINES 7.375% DUE 01-15-2026	600,000.00	677,703.84	613,548.00
SBLH1392		DELTA AIR LINES INC DEL 2.0% 12-10-2029 REG	425,257.55	430,573.26	362,842.50
SBK8VSF5		DELTA AIR LINES INC DEL 2.9% DUE 10-28-2024	1,400,000.00	1,384,923.08	1,328,516.00
SB1W9D46		DELTA AIR LINES INC DEL COM NEW COM NEW	4,382.00	132,068.30	143,992.52
SBYT32P6		DELTA AIR LINES PASS THRU TR 2015-1AA 3.625% DUE 07-30-2027	1,112,465.66	1,094,465.96	1,016,571.12
S6260734		DELTA ELECTRONIC TWO10 2308	6,417.00	32,754.96	59,815.86
SBZ01RF1		DEMANT A/S DKK0.20	5,904.00	52,726.68	163,151.50
S6640381		DENSO CORP NPV	1,044.00	45,321.16	51,715.37
SBYNPPC6		DENTSPLY SIRONA INC COM	1,428.00	50,237.04	45,467.52
S6416281		DENTSU GROUP INC NPV	521.00	21,793.00	16,367.01
S2141941		DESCARTES SYSTEMS COM NPV	1,712.00	117,791.19	119,263.21
S5750355		DEUTSCHE BANK AG NPV(REGD)	5,072.00	55,023.39	57,313.83
C251526CP2		DEUTSCHE BK AG N Y BRANCH 2.311% 11-16-2027	4,563,000.00	4,562,634.74	3,881,515.95
SBM9YRS3		DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG	200,000.00	195,940.00	147,352.00
SBNYJYB2		DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO	5,613,000.00	5,483,339.16	3,996,175.35
C251526CE7		DEUTSCHE BK AG N Y FLTGT RT 2.129% DUE 11-24-2026	386,000.00	340,401.62	340,760.80
SBM9BXW0		DEUTSCHE BK AG N Y FLTGT RT 2.222% DUE 09-18-2024	1,885,000.00	1,837,432.90	1,819,835.55
SBM8TGN7		DEUTSCHE BK AG N Y FLTGT RT 3.547% DUE 09-18-2031	1,200,000.00	1,235,857.81	968,772.00
SBMQXLT2		DEUTSCHE BK FLTGT RT 29/05/2019	800,000.00	763,000.00	672,408.00
S7021963		DEUTSCHE BOERSE AG NPV(REGD)	473.00	66,511.60	81,476.22
S5287488		DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	1,440.00	11,617.00	11,933.56
S4617859		DEUTSCHE POST AG NPV(REGD)	5,845.00	275,729.97	219,455.54
S2952767		DEUTSCHE TELEKOM 9.25% DUE 06-01-2032	1,125,000.00	1,547,445.36	1,410,266.25
S5842359		DEUTSCHE TELEKOM NPV(REGD)	13,742.00	181,898.01	273,347.71
SB157195		DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	3,629,000.00	4,458,395.88	4,294,885.21
SBFN08Q3		DEVON ENERGY CORP 4.75% DUE 05-15-2042	2,366,000.00	2,462,820.92	2,016,376.18
SB3QJ7W10		DEVON ENERGY CORP 5.6 DUE 07-15-2041	4,474,000.00	4,752,708.41	4,201,086.00
SBYQ1PX2		DEVON ENERGY CORP 5.85% DUE 12-15-2025	520,000.00	560,348.08	530,405.20
S28641X2		DEVON ENERGY CORP 7.95% DUE 04-15-2032	327,000.00	449,462.47	374,271.12
SBVNCYY2		DEVON ENERGY CORP FIXED 5% DUE 06-15-2045	2,190,000.00	2,099,315.08	1,892,992.20
SBNXFS75		DEVON ENERGY CORP NEW 4.5% 1-15-2030 BEO	2,198,000.00	2,288,184.42	2,053,987.04

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	SBMHBL28	DEVON ENERGY CORP NEW 5.25% 09-15-2024 BEO	167,000.00	171,713.08	167,056.78
	SBNXFS86	DEVON ENERGY CORP NEW 5.25% 10-15-2027 BEO	74,000.00	47,642.72	73,479.78
	SBNXFS53	DEVON ENERGY CORP NEW 5.875% 06-15-2028 BEO	785,000.00	830,071.75	792,952.05
	S2480677	DEVON ENERGY CORP NEW COM	4,456.00	270,240.71	274,088.56
	S2864925	DEVON FING CORP U 7.875% DUE 09-30-2031	3,430,000.00	4,044,839.65	3,896,274.20
	S0267043	DEVRO ORD GBP0.10	14,228.00	76,649.54	52,713.78
	SB0796X4	DEXCOM INC COM	4,352.00	344,860.07	492,820.48
	SB033YN6	DEXUS PROPERTY GROUP NPV	2,592.00	20,652.03	13,622.68
	SBGOWN97	DH EUROPE FIN II S 2.2% DUE 11-15-2024	474,000.00	473,876.32	451,541.88
	SBKTXT84	DH EUROPE FIN II S 2.6% DUE 11-15-2029	1,148,000.00	1,031,840.63	1,007,783.28
	SBGOWND1	DH EUROPE FIN II S FIXED 3.25% 11-15-2039	1,245,000.00	1,229,052.24	1,003,544.70
	SBMDWQX1	DIAGEO CAP PLC 1.375% DUE 09-29-2025/04-29-2020 REG	1,330,000.00	1,321,533.83	1,217,694.80
	SBMDWR05	DIAGEO CAP PLC 2.0% DUE 04-29-2030/04-29-2020 REG	205,000.00	163,573.60	169,166.00
	SB8NXVQ4	DIAGEO CAP PLC 3.875% DUE 04-29-2043	134,000.00	126,258.75	110,819.34
	SBQTGFH2	DIAGEO CAP PLC 5.2% DUE 10-24-2025	1,210,000.00	1,208,402.80	1,223,612.50
	SBQTGFJ4	DIAGEO CAP PLC 5.3% DUE 10-24-2027	509,000.00	508,322.98	520,966.59
	SBQTGFK5	DIAGEO CAP PLC 5.5% DUE 01-24-2033	1,214,000.00	1,207,818.44	1,273,765.22
	SB1FN4V9	DIAGEO CAP PLC NT 5.875 DUE 09-30-2036 REG	201,000.00	229,975.87	213,218.79
	S0237400	DIAGEO ORD PLC	30,950.00	1,077,380.87	1,358,886.22
	C252778AE8	DIAMOND SPORTS GROUP, LLC FIRST PRIORITYTERM LOAN SENIOR SECURED 05-25-26	208,201.13	190,484.24	193,887.30
	C252778AG3	DIAMOND SPORTS GROUP, LLC TERM LOAN (SECOND LIEN) 08-24-2026	2,932.49	2,932.49	362.90
	SBJR45C4	DIAMONDBACK ENERGY FIXED 3.25% DUE 12-01-2026	1,550,000.00	1,585,272.65	1,446,103.50
	SBPG3235	DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053	3,307,000.00	3,345,800.05	3,223,365.97
	SBMW23V9	DIAMONDBACK ENERGY INC 3.125% DUE 03-24-2031 BEO	1,885,000.00	1,828,127.01	1,567,113.60
	SBJR45B3	DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029	180,000.00	175,267.05	158,324.40
	SBQ1KV76	DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	4,624,000.00	4,106,962.30	3,440,949.60
	SBQWR7X2	DIAMONDBACK ENERGY INC 6.25% 03-15-2033	6,305,000.00	6,324,613.77	6,422,399.10
	SB7Y8YR3	DIAMONDBACK ENERGY INC COM	1,185.00	156,751.80	162,084.30
	C25278XQ2	DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051	4,671,000.00	4,716,787.46	3,586,580.64
	SB234WN9	DIASORIN ITALIA SPA	61.00	12,805.70	8,489.33
	SBP2CXW1	DICKS SPORTING GOODS INC 4.1% 01-15-2052	2,929,000.00	2,683,009.69	1,915,097.36
	S2969637	DICKS SPORTING GOODS INC OC-COM OC-COM	370.00	27,861.00	44,507.30
	S4247494	DIETEREN GROUP	60.00	9,366.74	11,475.07
	SBPWBG2	DIGITAL REALTY TRUST LP GTD NT 5.55% 01-15-2028	1,085,000.00	1,077,872.23	1,094,059.75
	SB03GQ54	DIGITAL RLTY TR INC COM	1,962.00	249,814.83	196,729.74
	SBYQ7PNO	DIGNITY HEALTH 5.267% DUE 11-01-2064	550,000.00	559,624.74	479,253.50
	SB2PLN50	DILLARDS INC 7% DUE 12-01-2028	4,000,000.00	3,367,093.04	3,952,440.00
	S6270948	DISCO CORPORATION NPV	70.00	12,266.89	20,027.28
	SBK5BP68	DISCOVER BANK 2.7% DUE 02-06-2030	1,000,000.00	997,910.00	804,690.00
	C25466AAP6	DISCOVER BANK 4.65% 09-13-2028	3,230,000.00	3,596,279.86	3,032,227.10
	SBNVTSF6	DISCOVER CARD 1.03% DUE 09-15-2028	312,000.00	311,852.92	276,127.58
	SBPLHNJ4	DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG	359,000.00	358,955.45	347,985.49
	SBP7LTN6	DISCOVER FINANCIAL SERVICES 6.7% DUE 11-29-2032 BEO	2,995,000.00	3,008,098.14	3,057,685.35
	SB1YLC43	DISCOVER FINL SVCS COM STK	1,928.00	182,552.79	188,616.24
	SBLS7VP4	DISCOVER FINL SVCS DEPY SHS REPSTG 1/100TH SH 6.125% 09-23-2025	700,000.00	700,000.00	681,002.00
	C25470DBJ7	DISCOVERY 3.625% DUE 05-15-2030	495,000.00	426,615.75	409,666.95
	C25470DAR0	DISCOVERY 3.95% DUE 03-20-2028	200,000.00	220,967.33	177,996.00
	C25470DBF5	DISCOVERY 4.125% DUE 05-15-2029	2,665,000.00	2,935,200.85	2,315,165.45
	C25470DDA1	DISCOVERY 6.35% DUE 06-01-2040	4,687,000.00	5,134,720.75	4,252,608.84
	SBP4X032	DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055	3,287,000.00	3,143,202.08	1,987,550.29
	C25470DAS8	DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017	160,000.00	134,276.80	129,716.80
	C25470DAT6	DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047	3,072,000.00	3,243,507.73	2,303,047.68
	C25470DBG3	DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049	565,000.00	646,001.72	429,524.30
	SBMDNBL7	DISCOVERY FIXED 4.65% DUE 05-15-2050	1,417,000.00	1,503,550.55	978,452.67
	SB9WGB72	DISH DBS CORP 5% DUE 03-15-2023	2,360,000.00	2,321,286.29	2,349,804.80
	S2303581	DISH NETWORK CORP CL A COM STK	1,665.00	27,505.80	23,376.60
	SBFMNDT1	DISH NETWORK CORP NT CONV 2.375% 03-15-2024 BEO	1,480,000.00	1,335,809.80	1,334,471.60
	SBJJUT18	DISNEY WALT CO 2% DUE 09-01-2029	501,000.00	504,989.73	421,731.78
	SBMFKW57	DISNEY WALT CO 2.65% DUE 01-13-2031	3,675,000.00	3,465,807.32	3,147,490.50
	SBJJUT84	DISNEY WALT CO 2.75% DUE 09-01-2049	1,921,000.00	1,886,759.03	1,278,617.60
	SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG	4,042,000.00	4,319,231.73	3,275,960.16
	SBMDHP21	DISNEY WALT CO 3.6% DUE 01-13-2051 REG	42,000.00	46,271.79	32,541.60
	SBMDWGW0	DISNEY WALT CO 3.8% DUE 05-13-2060 REG	1,000,000.00	998,649.46	770,470.00
	SBN459D7	DISNEY WALT CO NEW 4.125 DUE 06-01-2044	219,000.00	262,729.89	190,413.93
	SBJQX566	DISNEY WALT CO SR NT 4.95% 10-15-2045	45,000.00	44,743.70	42,574.05
	SBJQX544	DISNEY WALT CO SR NT 5.4% 10-01-2043	1,491,000.00	1,605,778.87	1,503,106.92
	SBK24PT3	DISNEY WALT CO SR NT 6.15% 02-15-2041	835,000.00	1,012,827.67	908,137.65
	SBK24PP9	DISNEY WALT CO SR NT 6.15% 03-01-2037	1,905,000.00	2,089,849.40	2,056,161.75
	SBJQX577	DISNEY WALT CO SR NT 6.2% 12-15-2034	2,121,000.00	2,359,602.78	2,323,534.29
	SBKMDXP2	DISNEY WALT CO SR NT 6.4% 12-15-2035	10,538,000.00	13,200,083.90	11,578,205.98
	SBJQX511	DISNEY WALT CO SR NT 6.55% 03-15-2033	3,442,000.00	4,578,277.02	3,813,632.74
	C254687EH5	DISNEY WALT CO SR NT 6.65% 11-15-2037	4,053,000.00	4,730,228.12	4,579,606.29
	SBKMDXR4	DISNEY WALT CO SR NT 7.3% 04-30-2028	390,000.00	478,923.90	429,811.20
	SBK24PH1	DISNEY WALT CO SR NT 7.43% 10-01-2026	1,307,000.00	1,632,141.34	1,421,009.61
	SBK24PV5	DISNEY WALT CO SR NT 7.75% 12-01-2045	90,000.00	121,494.60	113,786.10
	SBNG7113	DNB ASA NOK	31,611.00	608,855.46	623,973.09
	C25601B2A2	DNB BK ASA MED VAR RT .856% DUE 09-30-2025	1,258,000.00	1,258,082.31	1,156,554.88
	SBFY7B7	DOCUSIGN INC COM	1,319.00	78,546.45	73,098.98
	SB04NJM9	DOLBY LABORATORIES INC CL A COM STK	427.00	30,492.07	30,120.58
	SB5B1S13	DOLLAR GEN CORP NEW COM	2,087.00	451,954.05	513,923.75
	S2272476	DOLLAR TREE INC COM STK	1,422.00	222,372.36	201,127.68
	C256746AH1	DOLLAR TREE INC FIXED 4.2% DUE 05-15-2028	1,650,000.00	1,646,988.69	1,585,930.50
	SB4TP9G2	DOLLARAMA INC COM STK NPV	5,568.00	185,929.26	325,421.54
	SBJSJG73	DOMINION ENERGY 4.6% DUE 03-15-2049	135,000.00	106,714.80	115,585.65
	SBPOXMZ6	DOMINION ENERGY 4.85% DUE 08-15-2052	1,021,000.00	949,426.71	889,934.23
	SBKSC7R3	DOMINION ENERGY FIXED 1.45% DUE 04-15-2026	975,000.00	974,685.91	869,846.25
	SBG43IQ5	DOMINION ENERGY FIXED 4.25% DUE 06-01-2028	1,210,000.00	1,224,795.57	1,155,949.30
	SBKMKKK7	DOMINION ENERGY GAS HLDGS LLC FORMERLY 2.5% DUE 11-15-2024	1,100,000.00	1,099,285.00	1,049,323.00
	SBMGQV9R	DOMINION ENERGY INC 3.3% DUE 04-15-2041	5,918,000.00	5,947,079.64	4,403,761.34
	SBM6KKK7	DOMINION ENERGY INC 3.375% DUE 04-01-2030 REG	500,000.00	496,148.37	441,635.00
	SBP4Y5S3	DOMINION ENERGY INC 5.375% DUE 11-15-2032 BEO	6,866,000.00	6,829,273.62	6,846,569.22
	S2542049	DOMINION ENERGY INC COM STK NPV	6,136.00	457,367.15	376,259.52
	SBKKJVP8	DOMINION ENERGY INC STEP CPN DUE 08-15-2024	2,320,000.00	2,456,532.22	2,235,946.40
	SBZ03LH7	DOMINION RES INC 2.85% DUE 08-15-2026	825,000.00	793,203.56	762,910.50
	SBZ02806	DOMINION RES INC 3.9% DUE 10-01-2025	682,000.00	679,604.05	665,250.08
	SB0BSGX7	DOMINION RES INC 5.95% DUE 06-15-2035	1,830,000.00	2,019,734.69	1,849,141.80

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party (CUSIP)	Description of Investment	Shares/Par	Cost	Current value	
C25746UBY4	DOMINION RES INC FLTGT RT 5.75% DUE 10-01-2054	3,300,000.00	3,300,000.00	3,104,475.00	
SB4XHF58	DOMINION RESOURCES INC 4.9% 08-01-2041	340,000.00	339,990.91	302,103.60	
S801SD70	DOMINOS PIZZA INC COM	240.00	92,726.40	83,136.00	
S2276467	DONALDSON INC COM	822.00	38,642.22	48,391.14	
SBN13P03	DOORDASH INC CL A COM USD0.00001 CLASS A	3,670.00	224,241.71	179,169.40	
SBMDX9Z7	DOUBLEVERIFY HLDGS INC COM	3,875.00	103,816.99	85,095.00	
SB1G3M58	DOUGLAS EMMETT INC COM REIT	1,120.00	24,864.00	17,561.60	
S2278407	DOVER CORP COM USD1.00	962.00	114,689.64	130,264.42	
SBQS83F3	DOW CHEM CO 4.25% DUE 10-01-2034	257,000.00	260,660.78	231,567.28	
SBDSVF47	DOW CHEM CO 4.625% DUE 10-01-2044	498,000.00	511,860.67	416,437.56	
SB76L298	DOW CHEM CO 5.25% DUE 11-15-2041	168,000.00	214,521.60	157,350.48	
SBNFXB8H	DOW CHEM CO 7.375% DUE 11-01-2029	1,606,000.00	1,901,644.44	1,787,879.50	
SBG48TR1	DOW CHEM CO NT 9.4 DUE 05-15-2039	3,048,000.00	4,452,281.55	4,039,910.64	
SBFZDDH6	DOW CHEMICAL CO 4.375% DUE 11-15-2042	1,577,000.00	1,557,863.57	1,310,613.16	
SBQ72LX0	DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO	2,745,000.00	2,754,767.47	3,002,920.20	
SBHXCFF84	DOW INC COM USD0.01 WI	4,929.00	270,624.35	248,372.31	
S6278306	DOWA HOLDINGS CO LTD	1,900.00	76,602.38	59,759.75	
SBGL9DP3	DOWDUPONT INC 5.319% DUE 11-15-2038	2,105,000.00	2,153,335.91	2,049,385.90	
SBMD22Y4	DOXIMITY INC COM USD0.001 CL A	6,135.00	243,091.30	205,890.60	
SBNZFS28	DPL INC 4.125% 07-01-2025	5,730,000.00	6,101,432.64	5,407,229.10	
SBK6LFM3	DPL INC 4.35% 04-15-2029	2,525,000.00	2,653,970.16	2,269,848.75	
SBMYRS94	DR AUTO .87% DUE 10-15-2027	310,000.00	309,989.12	297,533.28	
C262108AE3	DR AUTO 1.02% DUE 06-15-2027	300,000.00	299,949.36	294,018.59	
SBJN59B8	DR. ING. H.C. F. NON-VTG PRF NPV	287.00	26,501.32	29,022.00	
SBLLDDH12	DRAFTKINGS INC NEW CL A	2,524.00	30,717.08	28,748.36	
SBLOP090	DRIVEN BRANDS HLDGS INC COM	362.00	9,795.72	9,886.22	
SBG0T321	DROPOBOX INC CL A CL A	1,867.00	39,319.02	41,783.46	
SB1WT5G2	DSV A S DKK1	459.00	36,332.16	72,230.82	
C26253WAC2	DT AUTO OWNER TR 2021-4 ASSET BACKED NT CL B 144A 1.02% 05-15-2026	274,000.00	273,973.06	262,360.57	
SBN7L880	DT MIDSTREAM INC COM USD0.01 WI	6,145.00	292,099.85	339,572.70	
C23345NAB1	DT MIDSTREAM INC TERM LOAN B DUE 06-26-2028 BEO	638,924.80	635,730.18	639,723.46	
SBMT59P8	DTD 05/15/2014 2.5% DUE 05-15-2024 REG	13,041,000.00	12,963,311.34	12,655,882.97	
SBDMJH7	DTD 06/30/2018 2.75% DUE 06-30-2025 REG	1,700,000.00	1,696,692.39	1,637,976.57	
SBYJBQ69	DTD 09/30/2019 1.625% DUE 09-30-2026 REG	1,500,000.00	1,543,450.62	1,373,789.07	
SBKZ7NF1	DTD 10/31/2019 1.5% DUE 10-31-2024 REG	7,600,000.00	7,380,675.43	7,201,890.64	
SBKZ7NK6	DTD 10/31/2019 1.625% DUE 10-31-2026 REG	3,100,000.00	3,010,222.59	2,832,382.83	
SBZ56W56	DTD 11/15/2015 2.25% DUE 11-15-2025 REG	12,600,000.00	12,355,968.47	11,933,578.19	
SBGSLD30	DTD 11/30/2018 2.875% DUE 11-30-2025 REG	3,900,000.00	3,888,493.49	3,755,882.83	
SBJSR5G9	DTD 11/30/2019 1.5% DUE 11-30-2024 REG	8,700,000.00	8,525,435.24	8,235,433.57	
SBZ56W01	DTD 604 2.375% DUE 08-15-2024 REG	11,913,000.00	11,808,118.38	11,496,510.33	
SBY2NTH1	DTD 822 2.625% DUE 03-31-2025 REG	1,700,000.00	1,696,430.68	1,638,242.20	
SBDSJ3M5	DTD 832 2.875% DUE 05-31-2025 REG	1,700,000.00	1,788,910.94	1,644,351.57	
C23345GAB6	DTE ELEC 3.11% DUE 12-01-2036	1,918,000.00	1,917,396.02	1,628,919.04	
SBLP53Z2	DTE ELEC CO 2.95% DUE 03-01-2050	3,424,000.00	3,373,530.25	2,359,307.20	
C23338VAR7	DTE ELEC CO 3.65% DUE 03-01-2052 BEO	873,000.00	868,454.96	683,393.13	
SBF08MX5	DTE ELEC CO 3.75% DUE 08-15-2047	880,000.00	879,569.27	696,828.00	
SBKV02T0	DTE ELEC CO FIXED 3.25% DUE 04-01-2051	499,000.00	495,022.17	361,096.36	
SBJ68680	DTE ELECTRIC CO 3.95% 03-01-2049	1,942,000.00	2,033,719.74	1,604,694.02	
SBJMJ836	DTE ENERGY CO 3.4% DUE 06-15-2029	695,000.00	720,904.85	619,390.95	
SBJN4WG1	DTE ENERGY CO 4.22% 11-01-2024	4,545,000.00	4,545,318.15	4,473,370.80	
S22802Z0	DTE ENERGY CO COM	1,291.00	151,227.74	151,731.23	
SBMD07L75	DTE ENERGY CO FIXED 1.05% DUE 06-01-2025	1,285,000.00	1,262,480.28	1,165,122.35	
SBK5R4B4	DTE ENERGY CO REMARKETABLE SR NT 2016 SER C STEP UP 10-01-2024	3,630,000.00	3,636,382.93	3,466,613.70	
SBKVF9W2	DUKE ENERGY 3.2% DUE 08-15-2049	510,000.00	470,973.42	361,406.40	
SBN4FCZ0	DUKE ENERGY 3.4% DUE 04-01-2032	250,000.00	249,367.57	221,782.50	
SBYV3C76	DUKE ENERGY 3.75% DUE 06-01-2045	391,000.00	325,544.05	306,199.92	
SBZ58832	DUKE ENERGY 3.875% DUE 03-15-2046	1,856,000.00	2,075,122.09	1,472,067.84	
SBFY53G1	DUKE ENERGY 3.95% 03-15-2048	332,000.00	382,189.73	268,156.40	
SB8GF9H4	DUKE ENERGY 4 DUE 09-30-2042	129,000.00	147,008.21	107,085.48	
SBLCNDN9	DUKE ENERGY 4% DUE 04-01-2052	270,000.00	267,691.62	218,770.20	
SBSPCB84	DUKE ENERGY 4.15% DUE 12-01-2044	3,804,000.00	4,210,082.66	3,198,707.52	
SBYV3CD2	DUKE ENERGY 4.2% DUE 08-15-2045	1,552,000.00	1,569,373.93	1,306,504.64	
SB799H27	DUKE ENERGY 4.25% DUE 12-15-2041	2,746,000.00	3,098,276.01	2,388,910.16	
SBJZD6S6	DUKE ENERGY 4.375% DUE 03-30-2044	3,756,000.00	3,905,924.46	3,261,860.64	
SB4327Z1	DUKE ENERGY 5.3% DUE 02-15-2040	2,172,000.00	2,207,995.33	2,158,164.36	
SB87JR82	DUKE ENERGY 6% DUE 01-15-2038	1,125,000.00	1,191,837.13	1,184,400.00	
SB2QWHG8	DUKE ENERGY 6.05% DUE 04-15-2038	1,490,000.00	1,754,474.85	1,577,165.00	
SB1YBZM2	DUKE ENERGY 6.1% DUE 06-01-2037	4,159,000.00	4,526,676.60	4,356,344.55	
SBKP32K7	DUKE ENERGY CAROLINAS LLC 2.55% DUE 04-15-2031 BEO	1,370,000.00	1,377,076.17	1,148,142.20	
SBP4DY96	DUKE ENERGY CAROLINAS LLC 2.85% DUE 03-15-2032 BEO	321,000.00	321,150.49	272,503.32	
SBKP32L8	DUKE ENERGY CAROLINAS LLC 3.45% DUE 04-15-2051 BEO	365,000.00	363,699.34	270,319.00	
SBMCG9G8	DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO	641,000.00	640,249.52	484,474.21	
SBDMGM1J6	DUKE ENERGY CORP 2.65% DUE 09-01-2026	541,000.00	500,955.18	500,343.85	
SBF46Z58	DUKE ENERGY CORP 3.15% DUE 08-15-2027	1,250,000.00	1,247,678.52	1,155,287.50	
SB0381P3	DUKE ENERGY CORP 3.75% DUE 09-01-2046	2,258,000.00	2,203,621.05	1,684,603.48	
SBF46ZJ2	DUKE ENERGY CORP 3.95% DUE 08-15-2047	2,502,000.00	2,581,014.31	1,908,325.44	
SBJN4JZ9	DUKE ENERGY CORP 4.2% DUE 06-15-2049	1,835,000.00	1,789,499.05	1,464,495.15	
SBNG9CG1	DUKE ENERGY CORP 4.3% DUE 03-15-2028	2,103,000.00	2,093,340.54	2,031,897.57	
SBNG9CH2	DUKE ENERGY CORP 4.5% DUE 08-15-2032	1,280,000.00	1,167,859.20	1,207,065.60	
SBNG9CJ4	DUKE ENERGY CORP 5% DUE 08-15-2052	5,763,000.00	5,558,470.37	5,191,137.51	
S2026587	DUKE ENERGY CORP 6.45% DUE 10-15-2032	900,000.00	952,018.85	971,505.00	
SBPLKVZ2	DUKE ENERGY CORP FIXED 5% DUE 12-08-2025	1,915,000.00	1,914,368.05	1,913,946.75	
SB7VD3F2	DUKE ENERGY CORP NEW COM NEW COM NEW	7,022.00	719,383.01	723,195.78	
SBNR5LF0	DUKE ENERGY CORP NEW SR NT 2.55% 06-15-2031	189,000.00	188,750.52	154,755.09	
SBNR5LG1	DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041	2,154,000.00	2,148,932.83	1,580,648.28	
SBNR5LJ4	DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051	493,000.00	414,828.57	347,348.08	
SBDRYRQ0	DUKE ENERGY FIXED 3.7% DUE 12-01-2047	1,300,000.00	1,496,757.79	1,005,160.00	
SBG4T6C8	DUKE ENERGY FLA 3.112% DUE 09-01-2038	469,000.00	468,975.76	375,603.34	
SBYYPR55	DUKE ENERGY FLA 3.2% DUE 01-15-2027	740,000.00	730,986.67	700,609.80	
SBYQHWN5	DUKE ENERGY FLA 3.4% DUE 10-01-2046	455,000.00	384,592.73	328,555.50	
C26444HAF8	DUKE ENERGY FLA 4.2% DUE 07-15-2048	5,512,000.00	6,427,215.62	4,661,388.16	
SBMBZTJ9	DUKE ENERGY FLA FIXED 1.75% DUE 06-15-2030	877,000.00	801,646.87	701,170.27	
SBP0P0F6	DUKE ENERGY FLA FIXED 2.4% DUE 12-15-2031	1,602,000.00	1,601,263.71	1,308,994.20	
SBYZMHH4	DUKE ENERGY FLA FIXED 3.8% DUE 07-15-2028	690,000.00	732,731.95	656,486.70	
SBP8K042	DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051	5,689,000.00	5,674,051.06	3,862,546.55	
SBM9B9B1	DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO	570,000.00	567,292.90	610,931.70	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	SBYQHP07	DUKE ENERGY IND 3.75% DUE 05-15-2046	882,000.00	835,275.88	690,182.64
	SB5490M9	DUKE ENERGY IND 4.2% DUE 03-15-2042	600,000.00	711,198.00	488,922.00
	SB8WX683	DUKE ENERGY IND 4.9 DUE 07-15-2043	118,000.00	148,422.57	109,803.72
	SB4M4CP6	DUKE ENERGY IND 6.35% DUE 08-15-2038	904,000.00	1,248,549.96	979,700.96
	SB4NTXW4	DUKE ENERGY IND 6.45% DUE 04-01-2039	865,000.00	862,813.32	934,139.45
	SB16B2T7	DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050	1,188,000.00	1,139,528.39	751,410.00
	SBKDP7D3	DUKE ENERGY IND LLC 3.25% DUE 10-01-2049	2,458,000.00	2,407,791.06	1,721,681.52
	SBMHCS22	DUKE ENERGY OH INC 2.125% DUE 06-01-2030	340,000.00	339,832.83	279,157.00
	SBYQHN7	DUKE ENERGY OH INC 3.7% DUE 06-15-2046	398,000.00	382,772.57	295,710.02
	SBH2RW77	DUKE ENERGY OHIO INC 3.65% 02-01-2029	540,000.00	539,829.96	504,014.40
	SBH2RWQ4	DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG	130,000.00	129,777.31	107,478.80
	SBMTV8X6	DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050	356,000.00	347,095.11	215,718.20
	SBMNZ0Y1	DUKE UNIV 2.682% DUE 10-01-2044	400,000.00	294,756.00	291,172.00
	SB24DLN9	DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047	580,000.00	550,171.80	471,511.00
	SB1F9ZT7	DUN & BRADSTREET HLDGS INC COM	1,667.00	24,752.24	20,437.42
	SBKOVN47	DUPONT DE NEMOURS INC COMMON STOCK	3,458.00	196,708.73	237,322.54
	SBYXD7B3	DXC TECHNOLOGY CO COM	1,630.00	50,008.40	43,195.00
	SB1V2RD9	DYNATRACE INC COM	5,636.00	261,051.56	215,858.80
	S4942904	E.ON SE NPV	12,616.00	121,785.58	125,676.96
	C26928BAL3	E.W. SCRIPPS COMPANY, THE B-1 TERM LOAN 05-01-2026 BEO	192,532.50	191,569.87	189,163.18
	S2191399	EAGLE MATLS INC COM	1,980.00	246,490.20	263,043.00
	S6298542	EAST JAPAN RAILWAY CO NPV	2,429.00	176,652.90	138,437.08
	S2487407	EAST WEST BANCORP INC COM	3,014.00	216,631.60	198,622.60
	SBPDZ5W3	EASTERN GAS TRANSMISSION & STORAGE 3.0% SNR NTS 11-15-2029 USD1000	342,000.00	364,050.08	296,541.36
	SBNNL6V3	EASTERN GAS TRANSMISSION & STORAGE 4.6% SNR NTS 12-15-2044 USD1000	740,000.00	841,040.26	611,040.20
	S2455761	EASTGROUP PPTY INC REIT	274.00	44,799.33	40,568.44
	SBMNQYY0	EASTMAN CHEM CO 4.65% DUE 10-15-2044	394,000.00	425,737.77	327,165.78
	SB9G88B5	EASTMAN CHEM CO 4.8% DUE 09-01-2042	466,000.00	546,305.28	395,922.92
	S2298386	EASTMAN CHEM CO COM	1,738.00	153,278.93	141,542.72
	SB1P8LJ7	EASTN GAS TRANSM & FIXED 3.9% DUE 11-15-2049	600,000.00	602,341.97	424,320.00
	SBPDZ5Q7	EASTN GAS TRANSM & FIXED 4.8% DUE 11-01-2043	528,000.00	589,313.61	457,897.44
	SB7KR2P8	EASJET ORD GPPO.27285714	15,790.00	131,185.35	61,653.85
	SBGLPFR7	EATON CORP OHIO 4.15 DUE 11-02-2042 REG	2,473,000.00	2,408,548.17	2,116,863.27
	SBP5LKJ8	EATON CORP OHIO 4.15% 03-15-2033	1,285,000.00	1,279,794.29	1,200,948.15
	SBPBR47	EATON CORP OHIO 4.7% 08-23-2052	1,320,000.00	1,284,860.25	1,208,103.60
	SB8KQN82	EATON CORP PLC COM USD0.50	2,725.00	344,691.35	427,688.75
	S2979199	EATON VANCE MUN BD FD	299,744.00	3,383,168.54	3,114,340.16
	C278642AV5	EBAY INC 1.9% DUE 03-11-2025	500,000.00	517,160.00	468,355.00
	S2293819	EBAY INC COM USD0.001	7,058.00	320,520.37	292,695.26
	SBMFR6L2	EBAY INC FIXED 3.65% DUE 05-10-2051	1,200,000.00	1,198,953.32	870,036.00
	SBPKC1L8	ECOLAB INC 2.7% DUE 12-15-2051	1,454,000.00	1,450,515.01	913,286.48
	SBN912T7	ECOLAB INC 2.75% 08-18-2055 BEO	856,000.00	893,508.92	516,715.84
	S23042Z7	ECOLAB INC COM STK USD1	1,662.00	246,956.58	241,920.72
	SBQ69778	ECOLAB INC NT 5.25% 01-15-2028	1,300,000.00	1,292,226.00	1,327,170.00
	SBLSCL7L	ECOPETROL S A 4.625% 11-02-2031	740,000.00	740,000.00	567,210.00
	SB198498	ECOPETROL S A 5.875% 11-02-2051	1,090,000.00	1,090,000.00	736,622.00
	SBMQXLW5	ECOPETROL S A 5.875% DUE 05-28-2045	1,658,000.00	1,578,478.17	1,159,522.30
	SB62G1B5	EDENRED EUR2	5,420.00	160,040.75	294,315.14
	SB0NJJ17	EDF EURO.5	1,452.00	16,189.73	18,595.77
	SBHSRZC8	EDINBURGH WORLDWID	218,758.00	590,548.47	463,659.79
	SBM6QS89	EDISON INTERNATIONAL 4.95% DUE 04-03-2025 BEO	930,000.00	928,847.08	919,128.30
	SBMCDH43	EDISON INTERNATIONAL 5.375% 12-31-2049	1,230,000.00	1,230,000.00	1,017,849.60
	SBP9RH53	EDISON INTL 5.0% 12-31-2049	2,412,000.00	2,421,610.32	2,020,532.40
	SBKC1V30	EDISON INTL 5.75% DUE 06-15-2027	5,684,000.00	6,435,579.17	5,709,350.64
	SBM9B9D3	EDISON INTL 6.95% DUE 11-15-2029	5,860,000.00	5,912,937.49	6,149,073.80
	S2829515	EDISON INTL COM	2,566.00	155,084.83	163,248.92
	SB39GNW2	EDP RENOVAVEIS SA EUR5	694.00	16,599.53	15,243.02
	SBWXC158	EDUCATION MGMT CORP NEW COM 144A COM COMMON STOCK	1,581,513.00	0.03	49,889.93
	S2567116	EDWARDS LIFESCIENCES CORP COM	6,585.00	544,922.37	491,306.85
	SB13X013	EIFFAGE EUR4	201.00	16,983.37	19,718.43
	SBMXSH71	EIG PEARL HOLDINGS 4.387% SNR SEC 30/11/46 USD	400,000.00	282,100.00	306,876.00
	S6307200	EISAI CO NPV	607.00	34,319.33	40,041.90
	S2836399	EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO	1,300,000.00	1,545,031.38	1,464,151.00
	S2781637	EL PASO NAT GAS CO 7.5% DUE 11-15-2026	270,000.00	327,180.32	287,293.50
	S2787237	EL PASO NAT GAS CO 8.375% DUE 06-15-2032	649,000.00	782,884.95	739,950.86
	SB82B6J7	EL PASO PIPELN 4.7% DUE 11-01-2042	158,000.00	155,785.74	131,369.10
	SB3V36S8	EL PASO PIPELN 7.5% DUE 11-15-2040	2,245,000.00	2,703,484.05	2,479,175.95
	SBF5L3T2	ELANCO ANIMAL HEALTH INC COM	2,966.00	59,408.98	36,244.52
	SBK6ZH22	ELANCO ANIMAL HEALTH INC CORP 4.9% 08-28-2028	4,675,000.00	4,903,523.27	4,446,766.50
	SBFXCLC6	ELASTIC N V COM USD0.01	508.00	34,503.36	26,162.00
	S6308913	ELBIT SYSTEMS LTD ILS1	64.00	8,554.92	10,382.20
	S2310194	ELECTR ARTS COM	1,877.00	244,742.03	229,331.86
	SBP81612	ELECTROLUX AB SER'B'NPV	530.00	10,592.81	7,160.94
	SBM8C3M4	ELECTRONIC ARTS INC 1.85% DUE 02-15-2031	1,371,000.00	1,265,540.49	1,082,404.50
	SBM8C3L3	ELECTRONIC ARTS INC 2.95% 02-15-2051	183,000.00	182,070.73	119,544.75
	SB7FNMQ2	ELEMENT FLEET MGMT COM NPV	8,036.00	112,875.18	109,424.11
	SB1JC2K1	ELEMENT SOLUTION INC COM	1,533.00	28,007.91	27,885.27
	SBSPHGL4	ELEVANCE HEALTH INC	2,314.00	947,862.95	1,187,012.58
	SBNTB0C6	ELEVANCE HEALTH INC 5.35% DUE 10-15-2025BEO	1,700,000.00	1,699,558.00	1,721,199.00
	SBPCTRK8	ELEVANCE HEALTH INC 5.5% 10-15-2032	1,505,000.00	1,495,729.20	1,545,680.15
	SB17WN5	ELEVANCE HLTH INC 4.65% DUE 08-15-2044	670,000.00	683,609.45	601,331.70
	SBNTB0H1	ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052	5,500,000.00	5,609,749.20	5,939,285.00
	S2516152	ELI LILLY & CO COM	6,504.00	1,886,107.04	2,379,423.36
	SB09M9F4	ELIA GROUP NPV	80.00	9,468.60	11,338.47
	SBVSS790	ELIS SA EUR1.00	2,441.00	52,871.43	36,003.28
	S5701513	ELISA OYI NPV	343.00	14,470.64	18,105.66
	C26863LAA2	ELP COML MTG TR 2021-ELP COML MTG PASSTHRU CTF CL A 5.386% 11-15-2038	1,400,000.00	1,394,468.91	1,344,040.60
	CLX2023039	EMBECTA CORP TERM LOAN B 01-26-2029	819,891.30	814,928.74	779,921.60
	SBMDTR73	EMBRACER GROUP AB SER'B'NPV	1,615.00	20,934.22	7,329.85
	C290876AD3	EMERA INC 6.75% DUE 06-15-2076	347,000.00	385,500.67	332,259.44
	S2650050	EMERA INC COM NPV	5,368.00	225,950.76	205,021.59
	SBMG4F59	EMERA US FIN LP .833% 06-15-2024 BEO	1,345,000.00	1,340,302.20	1,259,189.00
	SBDRHY79	EMERA US FIN LP 3.55% DUE 06-15-2026	2,670,000.00	2,664,463.69	2,501,683.20
	SBYMYD32	EMERA US FIN LP 4.75% DUE 06-15-2046	3,685,000.00	3,612,705.72	2,874,373.70
	SBMG4F71	EMERA US FIN LP FIXED 2.639% DUE 06-15-2031	509,000.00	507,245.58	398,949.11
	C291011BS2	EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO	1,776,000.00	1,772,142.45	1,154,204.64

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	(CUSIP)				
	S2313405	EMERSON ELECTRIC CO COM	4,007.00	321,651.89	384,912.42
	SBLGVPM0	EMIRATE OF ABU DH A 3.875% SNR MTN 16/04/50 USD	700,000.00	675,036.41	591,360.00
	S2314000	EMPIRE CO CLASS'A/N/VTG COM NPV	3,315.00	63,320.77	87,245.21
	S7635610	EMS-CHEMIE HLDG AG CHF0.01 (REGD)	17.00	9,875.22	11,502.38
	SBFXCN31	ENABLE MIDSTREAM 4.95% DUE 05-15-2028	1,507,000.00	1,569,134.67	1,449,281.90
	SBDDVVR5	ENABLE MIDSTREAM 5% DUE 05-15-2044	530,000.00	547,896.82	435,479.80
	SBYXD3D7	ENABLE MIDSTREAM PARTNERS LP 4.4% DUE 03-15-2027 REG	1,286,000.00	1,302,019.76	1,225,107.90
	S7383072	ENAGAS SA EUR1.50	600.00	13,883.90	9,941.43
	SB3N4NM2	ENBRIDGE ENERGY 5.5% DUE 09-15-2040	414,000.00	482,847.46	388,957.14
	SBYN7R04	ENBRIDGE ENERGY 5.875% DUE 10-15-2025	1,000,000.00	1,208,460.00	1,017,290.00
	SBZZZMT0	ENBRIDGE ENERGY 7.375% DUE 10-15-2045	827,000.00	1,081,059.71	930,523.86
	SB3D20S1	ENBRIDGE ENERGY 7.5% DUE 04-15-2038	208,000.00	259,327.79	229,465.60
	SBM9XBP5	ENBRIDGE INC 1.6% DUE 10-04-2026 BEO	180,000.00	179,991.00	157,806.00
	SBLOMHZ6	ENBRIDGE INC 4.0% DUE 11-15-2049 BEO	639,000.00	599,068.14	488,573.01
	S2466149	ENBRIDGE INC COM NPV	40,982.00	1,591,299.27	1,600,625.44
	SBYMLKX1	ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	2,559,000.00	2,527,404.88	2,125,658.94
	C29250NBC8	ENBRIDGE INC FIXED 5.75% DUE 07-15-2080	1,065,000.00	1,065,000.00	962,642.85
	SBPP3Z50	ENBRIDGE INC SR NT 2.5% DUE 02-14-2025	843,000.00	842,528.48	796,694.01
	SB29R1C4	ENCANA CORP 6.5% DUE 02-01-2038	745,000.00	922,280.38	741,453.80
	SB02DZ90	ENCANA CORP 6.5% DUE 08-15-2034	934,000.00	945,518.56	950,242.26
	SBYXZYI7	ENCOMPASS HEALTH CORP COM USD0.01	1,451.00	69,101.72	86,784.31
	SBNV5144	ENDEAVOUR GROUP LT NPV	3,237.00	10,401.45	14,093.00
	S5271782	ENDESA SA EUR1.2	765.00	18,728.88	14,398.04
	C29278GAP3	ENEL FIN INTL N V 2.25% DUE 07-12-2031	1,310,000.00	968,460.10	956,719.20
	SBMX7DB5	ENEL FIN INTL NV 144A 5.5% 15/06/2052	790,000.00	779,634.48	662,383.40
	S7144569	ENEL SPA EUR1	20,193.00	118,256.23	108,401.44
	SB627LW9	ENEOS HOLDINGS INC	7,795.00	34,639.75	26,466.79
	C92212WAE0	ENERGI ASA SR NT 144A 8.0% DUE 11-15-2032/11-15-2022	2,295,000.00	2,273,312.25	2,372,089.05
	S4103596	ENERGIAS DE PORTUGAL SA EUR1(REGD)	8,948.00	34,806.87	44,463.66
	SB8HDKR4	ENERGY TRANSFER 3.6% DUE 02-01-2023	359,000.00	373,146.73	358,274.82
	SBL3BQ53	ENERGY TRANSFER 3.75% DUE 05-15-2030	2,280,000.00	2,280,694.70	2,013,354.00
	SBNR4655	ENERGY TRANSFER 4.2% DUE 09-15-2023	2,200,000.00	2,199,507.03	2,181,872.00
	SBYQ2KJ6	ENERGY TRANSFER 4.75% DUE 01-15-2026	3,200,000.00	3,079,506.96	3,126,080.00
	SBDWGZV2	ENERGY TRANSFER 4.9% DUE 02-01-2024	500,000.00	420,495.00	495,055.00
	SBWBXR55	ENERGY TRANSFER 4.9% DUE 03-15-2035	838,000.00	806,467.93	749,037.92
	SBNR46T6	ENERGY TRANSFER 4.95% DUE 06-15-2028	650,000.00	679,031.37	628,751.50
	SBH83HT2	ENERGY TRANSFER 5.15% DUE 02-01-2043	1,840,000.00	1,811,408.29	1,536,197.60
	SBXVMC65	ENERGY TRANSFER 5.15% DUE 03-15-2045	6,500,000.00	6,563,466.39	5,413,850.00
	SBNR46V8	ENERGY TRANSFER 5.8% DUE 06-15-2038	804,000.00	817,518.90	742,083.96
	SBDWGZW3	ENERGY TRANSFER 5.95 DUE 10-01-2043	722,000.00	735,955.39	670,932.94
	SBFXCN75	ENERGY TRANSFER 6% DUE 06-15-2048	332,000.00	363,596.16	299,792.68
	SBJCYMJS	ENERGY TRANSFER 6.25% DUE 04-15-2049	5,494,000.00	5,934,230.31	5,148,866.92
	SBG48VD1	ENERGY TRANSFER 6.625% DUE 10-15-2036	1,999,000.00	2,146,957.11	2,016,351.32
	SBG48VF3	ENERGY TRANSFER 7.5% DUE 07-01-2038	1,503,000.00	1,787,195.71	1,607,007.60
	SBDHTRM1	ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	2,279,000.00	2,294,178.47	1,909,847.58
	SBHHM202	ENERGY TRANSFER FIXED 5.5% DUE 06-01-2027	2,630,000.00	2,890,298.45	2,617,244.50
	SB4LTG94	ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041	7,876,000.00	7,962,797.83	7,483,066.36
	SBYQ24Q1	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	3,123,000.00	3,274,054.40	2,904,233.85
	SBMHR7W8	ENERGY TRANSFER L P 0.0% DUE 12-31-2049 REG	4,260,000.00	4,231,099.40	3,558,804.00
	SBN2CHF8	ENERGY TRANSFER L P 6.5% 12-31-2049	1,010,000.00	957,725.00	877,195.10
	SBNLZ353	ENERGY TRANSFER L P 6.75% 12-31-2099 USD	1,960,000.00	1,962,709.22	1,695,400.00
	SBMHR7V7	ENERGY TRANSFER L P NTS PERP 0% 12-31-2049 USD	740,000.00	712,057.80	541,606.00
	SBPLKW07	ENERGY TRANSFER LP 5.55% DUE 02-15-2028 BEO	600,000.00	599,844.00	595,950.00
	SBPLKW30	ENERGY TRANSFER LP 5.75% DUE 02-15-2033 BEO	8,762,000.00	8,813,339.43	8,633,899.56
	SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050	5,424,000.00	4,617,623.15	4,395,663.84
	SBJVKHH7	ENERGY TRANSFER OPER L P 5.875% DUE 01-15-2024	300,000.00	329,883.56	300,825.00
	SB0C2CQ3	ENGIE COMSTK	13,459.00	200,355.66	192,306.82
	SBQFMQ93	ENHABIT INC COM	1,718.00	41,965.25	22,608.88
	S7145056	ENI SPA EUR1	54,976.00	777,427.14	779,531.36
	SBULTMW5	ENOVIS CORPORATION COM USD0.001	334.00	18,650.56	17,875.68
	SB655QW4	ENPHASE ENERGY INC COM	1,246.00	234,951.04	330,140.16
	C29359UAC3	ENSTAR GROUP LTD 3.1% 09-01-2031	435,000.00	434,256.15	317,963.25
	SB5VQMV6	ENTAIN PLC EURO.01	19,805.00	173,464.50	314,826.73
	S2599700	ENTEGRIIS INC COM	992.00	94,713.77	65,065.28
	SBNG44B5	ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052	804,000.00	815,675.27	565,107.48
	SBYQ0F54	ENTERGY ARK INC 3.5% DUE 04-01-2026	865,000.00	867,224.09	832,700.90
	SBYX3337	ENTERGY ARK INC 4% DUE 06-01-2028	192,000.00	204,744.21	181,927.68
	SB5V7D9	ENTERGY ARK INC 4.95% DUE 12-15-2044	263,000.00	275,543.27	234,411.90
	SBM99P28	ENTERGY ARK LLC 2.65% DUE 06-15-2051	1,332,000.00	1,327,006.17	821,937.24
	SBDBWV33	ENTERGY CORP NEW 2.95% DUE 09-01-2026	400,000.00	372,276.00	372,620.00
	SBMFYH09	ENTERGY CORP NEW 3.75% DUE 06-15-2050	1,179,000.00	1,164,991.57	876,032.37
	S2317087	ENTERGY CORP NEW COM	1,358.00	142,182.60	152,775.00
	SBMX50N8	ENTERGY LA LLC 1.6% DUE 12-15-2030	2,127,000.00	1,795,597.18	1,636,790.31
	SB036VT1	ENTERGY LA LLC 4.0% 03-15-2033	604,000.00	603,242.18	546,239.48
	SBJGSC8	ENTERGY LA LLC 4.2% 04-01-2050	487,000.00	483,851.08	397,499.14
	SBM9B7L7	ENTERGY LA LLC 4.75% 09-15-2052	220,000.00	218,805.40	199,075.80
	SBSPPW6	ENTERGY LA LLC 4.95% DUE 01-15-2045	957,000.00	1,009,062.33	850,256.22
	SBNIJZXN0	ENTERGY LA LLC 5% DUE 07-15-2044	1,000,000.00	1,104,425.00	925,020.00
	SBMW23W0	ENTERGY LA LLC COLL TR MTG BD 2.35% 06-15-2032	351,000.00	349,415.18	280,417.41
	SBJN50H1	ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051	673,000.00	691,451.20	438,876.76
	SBNNKRL7	ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041	448,000.00	445,348.80	334,947.20
	SBFZJOC8	ENTERGY LOUISIANA LLC 4.2% 09-01-2048	1,632,000.00	1,957,603.06	1,349,402.88
	C29365TAL8	ENTERGY TEX INC 1.5% 09-01-2026	198,000.00	197,620.93	172,836.18
	SBL820M3	ENTERGY TEX INC 1.75% DUE 03-15-2031	939,000.00	848,718.51	737,406.09
	SBKTPNZ1	ENTERGY TEX INC 3.55% DUE 09-30-2049	420,000.00	466,905.30	304,890.60
	SBJ2NY30	ENTERGY TEX INC 4.0% 03-30-2029	635,000.00	692,036.63	600,862.40
	SBJ2NY41	ENTERGY TEX INC 4.5% 03-30-2039	613,000.00	639,775.51	537,000.26
	C29366NAB2	ENTERGY TEX RESTORATION FDG II LLC 3.697% 12-15-2036	1,457,000.00	1,456,979.95	1,306,113.08
	SBL397H6	ENTERPRISE PRODS 3.7% DUE 01-31-2051	1,591,000.00	1,596,894.76	1,156,847.92
	SBFY5JK8	ENTERPRISE PRODS 4.15% DUE 10-16-2028	2,060,000.00	2,332,226.16	1,953,333.20
	SBKB02C4	ENTERPRISE PRODS 4.2% DUE 01-31-2050	828,000.00	883,922.62	653,689.44
	SB8D1HN7	ENTERPRISE PRODS 4.45 DUE 02-15-2043	629,000.00	624,084.00	532,064.81
	SB9M5X40	ENTERPRISE PRODS 4.85% DUE 03-15-2044	2,998,000.00	3,097,771.68	2,641,777.64
	SBRHVCC0	ENTERPRISE PRODS 4.95% DUE 10-15-2054	2,079,000.00	2,282,532.25	1,775,341.26
	SBIT1608	ENTERPRISE PRODS 5.1% DUE 02-15-2045	8,454,000.00	9,240,383.35	7,682,910.66
	SB56MMZ3	ENTERPRISE PRODS 5.7% DUE 02-15-2042	3,282,000.00	3,520,168.23	3,182,686.68

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of investment	Shares/Par	Cost	Current value	
(CUSIP)					
SBOHFPV3	ENTERPRISE PRODS 5.75% DUE 03-01-2035	400,000.00	378,623.59	388,148.00	
SB3P4VB5	ENTERPRISE PRODS 5.95% DUE 02-01-2041	4,775,000.00	5,483,194.98	4,791,378.25	
SB4RMRV6	ENTERPRISE PRODS 6.125% DUE 10-15-2039	1,567,000.00	1,679,836.15	1,616,344.83	
S2829429	ENTERPRISE PRODS 6.875% DUE 03-01-2033	650,000.00	848,153.03	712,614.50	
SB57FW28	ENTERPRISE PRODS 7.55% DUE 04-15-2038	3,562,000.00	4,046,787.38	4,007,641.82	
SBL39936	ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060	3,372,000.00	3,276,811.34	2,463,583.20	
SBYZ5166	ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	2,615,000.00	2,659,519.10	2,290,347.75	
SBYMLL16	ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026	2,990,000.00	2,973,508.51	2,886,097.50	
SBFY1219	ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048	2,160,000.00	2,162,429.16	1,738,605.60	
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	1,293,000.00	1,294,344.14	1,120,009.53	
SBYW668	ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078 REG	2,790,000.00	2,636,487.20	2,149,527.60	
SBF47Q58	ENTERPRISE PRODS OPER LLC CORP 5.25% 08-16-2077	656,000.00	681,091.40	536,444.00	
SB5LMZ03	ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042	1,647,000.00	1,677,656.36	1,467,921.69	
SBMHBC36	ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053	1,128,000.00	1,118,905.00	755,748.72	
SBK635F3	ENVISTA HLDGS CORP COM	1,084.00	39,056.52	36,498.28	
SBP830S3	ENVIVA INC COM USD0.001	201.00	12,166.97	10,646.97	
SBLBMLZ3	EOG RES INC 4.375% DUE 04-15-2030	1,905,000.00	1,904,413.98	1,848,269.10	
SBLB9JH2	EOG RES INC 4.95% DUE 04-15-2050	1,010,000.00	1,034,406.46	969,458.60	
SBWCNSZ0	EOG RES INC FIXED 3.9% DUE 04-01-2035	370,000.00	357,230.34	331,723.50	
S2318024	EOG RESOURCES INC COM	4,870.00	572,053.24	630,762.40	
SB4423T8	EPAM SYS INC COM STK	367.00	110,210.10	120,280.58	
SBMD58R8	EPIROC AB SER'A'NPV	1,660.00	15,623.83	30,246.27	
SBMD58W3	EPIROC AB SER'B'NPV	940.00	9,093.37	15,124.62	
SBWC4YR8	EPR PPTYS 4.5% DUE 04-01-2025	1,050,000.00	1,069,015.00	996,061.50	
SBDRYQ07	EPR PPTYS 4.75% DUE 12-15-2026	100,000.00	98,429.00	90,034.00	
SB8XXZP1	EPR PPTYS COM SH BEN INT COM SH BEN INT	3,560.00	156,865.62	134,283.20	
SBFYK668	EQM MIDSTREAM 4.75% DUE 07-15-2023	440,000.00	436,150.00	438,605.20	
SBJ7W9K4	EQT AB NPV	718.00	16,488.05	15,201.38	
SBYW6490	EQT CORP 3.9% DUE 10-01-2027	1,082,000.00	1,083,679.71	998,988.96	
SBKKL217	EQT CORP 6.125% 02-01-2025 REG	1,380,000.00	1,445,682.49	1,382,842.80	
SBKKL239	EQT CORP 7% DUE 02-01-2030	840,000.00	972,504.63	870,525.60	
S2319414	EQT CORP COM	4,244.00	167,403.22	143,574.52	
SBLFGV39	EQT CORPORATION 5.678% DUE 10-01-2025 BEO	610,000.00	610,000.00	609,286.30	
SBLFGTQ8	EQT CORPORATION 5.7% DUE 04-01-2028 BEO	130,000.00	129,517.70	129,208.30	
S2563125	EQTY LIFESTYLE PPTYS INC REIT	1,187.00	82,567.72	76,680.20	
S2319157	EQTY RESDNTL EFF 5/15/02	4,832.00	362,806.60	285,088.00	
SBLDBLM5	EQUIFAX INC 2.35% DUE 09-15-2031 BEO	1,950,000.00	1,945,259.56	1,516,807.50	
S2319146	EQUIFAX INC COM	813.00	142,535.16	158,014.68	
SBMDWPD4	EQUIFAX INC FIXED 3.1% DUE 05-15-2030	400,000.00	399,411.85	337,856.00	
SBNH5XR5	EQUIFAX INC FIXED 5.1% DUE 12-15-2027	2,110,000.00	2,094,238.30	2,087,423.00	
SBLR4H58	EQUINIX INC 2.15% DUE 07-15-2030	1,455,000.00	1,450,704.06	1,163,330.70	
C29444UBJ4	EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	1,636,000.00	1,516,155.50	1,042,459.20	
SBVLZK12	EQUINIX INC COM PAR \$0.001	959.00	640,315.48	628,173.77	
C29444UBM7	EQUINIX INC FIXED 2.95% 09-15-2051	1,133,000.00	1,129,591.63	712,011.19	
SBMFR6Q7	EQUINIX INC SR NT 2% 05-15-2028	610,000.00	595,257.44	515,730.60	
C29444UBT2	EQUINIX INC SR NT 3.4% 02-15-2052	3,068,000.00	3,043,801.46	2,116,183.68	
C29444UBU9	EQUINIX INC SR NT 3.9% 04-15-2032	1,730,000.00	1,627,901.64	1,537,329.90	
SBM9PS72	EQUINOR ASA 2.375% DUE 05-22-2030 REG	146,000.00	145,346.48	124,568.66	
SBM8MLY2	EQUINOR ASA 2.875% DUE 04-06-2025	1,985,000.00	1,984,444.20	1,904,150.95	
SBJV9CD5	EQUINOR ASA 3.25% DUE 11-18-2049	220,000.00	154,222.22	161,081.80	
SBM9PS94	EQUINOR ASA FIXED 1.75% DUE 01-22-2026	142,000.00	141,651.49	129,993.90	
SBM8MM72	EQUINOR ASA FIXED 3.7% DUE 04-06-2050	135,000.00	134,084.87	108,013.50	
S7133608	EQUINOR ASA NOK2.50	22,200.00	484,497.07	792,808.85	
SBKRM9R6	EQUITABLE HLDGS INC COM	2,557.00	67,479.23	73,385.90	
SBFMWBV6	EQUITRANS MIDSTREAM CORP COM NPV WI	9,720.00	78,591.06	65,124.00	
C29478JAA8	EQUUS 2021-EQAZ MTG TR COMLT MTG PASSTHRU CTF CL A 5.4388% 10-15-2038	494,990.08	492,872.32	476,595.47	
S5959378	ERICSSON SER'B'NPV	9,564.00	67,660.81	55,899.77	
S2311711	ERIE INDYTY CO CL A	167.00	29,670.89	41,536.24	
SBNH7PZ4	ERP OPER LTD 4.5% DUE 07-01-2044	1,033,000.00	1,110,016.20	886,902.81	
SBF4G280	ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	190,000.00	171,978.75	147,704.10	
S5289837	ERSTE GROUP BANK AG NPV	869.00	28,203.35	27,730.47	
SBN13P81	ERSTE GROUP BK AG CONV 4.25% 31/12/2049	200,000.00	251,492.80	168,988.38	
SBJLTMN5	ESAB CORPORATION COM USD0.001 WI	333.00	14,542.11	15,624.36	
C006ESC917	ESC ADELPHIA COMMUNICATIONS	63,730.00	1,528,458.00	-	
SB84J4J5	ESC CB LEHMAN BROS SUB NTS D07/19/07 6.500 J117 ESCROW	370,000.00	342,301.80	37.00	
C524ESCR44	ESC CB LEHMAN BROS SUB NTS D07/19/07 6.875% J137 ESCROW	1,415,000.00	1,350,075.66	-	
C524ESC7N4	ESC CB LEHMAN BRTH HLD SUB D05/09/08 7.5MN38	20,990,000.00	20,078,115.83	-	
C525ESC810	ESC CVPR LEHMAN BRTH HLD INC ESCROW	500.00	128.00	18,229.72	
C524ESCUB4	ESC GCB LEHMAN BROTHERS HLD D10/24/06 ESCROW	7,000,000.00	6,538,210.00	65,382.10	
C524ESCWH9	ESC GCB LEHMAN BRTH HLD IN D05/01/07 6 MN32 ESCROW	6,200,000.00	5,863,748.46	-	
C525ESC2P3	ESC MNLEHMAN BRTHRS HLDGRR VAR D122106M122308GL ESCROW	800,000.00	663,947.92	2,800.00	
C459679999	ESCR POSITION FOR INTL HYDRONCORP COM STK	52,400.00	-	-	
S6321642	ESPRIT HOLDINGS HKD0.10	53,948.00	52,617.48	5,806.10	
SBHNCRK0	ESR GROUP LIMITED USD0.001	4,828.00	14,720.31	10,132.37	
SBLFP912	ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020	344,000.00	351,371.65	237,332.48	
SBLCF3J9	ESSENTIAL UTILS INC COM	1,545.00	64,982.70	73,742.85	
SBMBVXG2	ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052	279,000.00	276,583.80	262,954.71	
SBMG9DS3	ESSEX PORTFOLIO L FIXED 1.65% DUE 01-15-2031	426,000.00	422,667.04	318,971.76	
SBMF2NC7	ESSEX PORTFOLIO L FIXED 1.7% DUE 03-01-2028	435,000.00	430,205.92	363,546.90	
SBYX30X6	ESSEX PORTFOLIO L P 4.5% 03-15-2048	68,000.00	84,031.46	55,403.68	
SBNH5115	ESSEX PORTFOLIO L P SR NT 2.55% 06-15-2031	172,000.00	170,911.24	136,552.52	
S2316619	ESSEX PPTY TR REIT	435.00	111,129.45	92,185.20	
S7212477	ESSILORLUXOTTICA EUR 0.18	2,891.00	197,623.14	522,053.06	
SBF1K7P7	ESSITY AB SER'B'NPV	1,526.00	40,263.22	40,026.47	
S2320524	ESTEE LAUDER COMPANIES INC CL A USD0.01	1,578.00	389,383.66	391,517.58	
SBWNTNSN1	ETSY INC COM	845.00	60,679.45	101,214.10	
S7042395	EURAZEO SE NPV	150.00	9,674.53	9,301.08	
	Euro	31,098,768.51	31,098,768.51	31,098,768.51	
SBNDPVY1	EUROFINS SCIENTIFI EURO.01	3,102.00	71,036.67	222,009.49	
S2320148	EURONET WORLDWIDE INC COM	320.00	33,185.60	30,201.60	
SBNBNSG0	EURONEXT EURL.60	206.00	20,142.26	15,205.07	
SBHJVQ59	EUROPEAN ASSETS TRUST PLC	206,723.00	258,535.41	227,779.09	
S0019772	EUROPEAN OPP TST ORD GBPO.01	235,736.00	2,302,460.46	2,030,338.78	
C994IL4998	EUROPEAN SECONDARY DEVELOPMENT FUND IV	1.00	1.02	45,031.55	
C994IL5995	EUROPEAN SECONDARY DEVELOPMENT FUND V, L.P.	1,563,624.64	1,594,350.00	17,904,487.58	
S81BHXX2	EVERCORE INC	1,061.00	97,112.64	115,733.88	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party		Description of Investment	Shares/Par	Cost	Current value
(CUSIP)					
S2556868	EVEREST RE GROUP COM		915.00	233,137.61	303,112.05
SBM9XD71	EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052		852,000.00	756,502.56	537,807.96
SBKG1F8	EVERGY INC 2.45% DUE 09-15-2024		447,000.00	446,705.99	424,989.72
SBK5W958	EVERGY INC 2.9% DUE 09-15-2029		1,250,000.00	1,212,229.82	1,083,225.00
SBFMXGR0	EVERGY INC COM NPV		1,486.00	90,556.84	93,513.98
SBMC45B9	EVERGY KANS CENT 3.45% DUE 04-15-2050		1,820,000.00	1,813,133.65	1,319,136.00
SBMHTDD7	EVERGY METRO INC 2.25% DUE 06-01-2030		500,000.00	499,869.00	412,135.00
SBPDYTS4	EVERSOURCE ENERGY 2.9% 03-01-2027		3,068,000.00	3,072,114.51	2,829,463.00
SBPJPK62	EVERSOURCE ENERGY 3.375% 03-01-2032		65,000.00	61,833.62	56,717.70
SBQ851G1	EVERSOURCE ENERGY 4.2% DUE 06-27-2024		1,728,000.00	1,730,982.83	1,708,698.24
SBMWPNV8	EVERSOURCE ENERGY 4.6% DUE 07-01-2027		1,929,000.00	1,931,650.73	1,905,196.14
SBVVN4Q8	EVERSOURCE ENERGY COM		3,937.00	335,382.75	330,078.08
SBKY69L7	EVERSOURCE ENERGY FIXED 1.4% DUE 08-15-2026		147,000.00	146,836.83	129,333.54
SBKP8M27	EVERSOURCE ENERGY FIXED 1.65% DUE 08-15-2030		293,000.00	220,177.78	228,583.95
SB19BWC6	EVERSOURCE ENERGY FIXED 3.45% DUE 01-15-2050		1,150,000.00	912,648.66	845,135.00
SBJXSCH4	EVOLUTION AB NPV		449.00	33,435.32	43,755.90
SB3X0F91	EVOLUTION MINING NPV		15,385.00	51,534.81	31,091.35
SB5ZQ9D3	EVONIK INDUSTRIES NPV		505.00	14,503.95	9,666.28
S2719951	EXACT SCIENCES CORP COM		1,165.00	44,316.60	57,679.15
S2576941	EXELIXIS INC COM STK		9,953.00	206,090.20	159,646.12
SBD073L3	EXELON CORP 3.4% DUE 04-15-2026		3,275,000.00	3,206,270.96	3,116,621.00
SBM5M651	EXELON CORP 4.05% DUE 04-15-2030		500,000.00	505,804.62	467,035.00
SBD073T1	EXELON CORP 4.45% DUE 04-15-2046		1,041,000.00	1,056,828.39	885,724.44
C30161NAY7	EXELON CORP 4.7% DUE 04-15-2050		738,000.00	681,140.22	650,266.56
SB0978H5	EXELON CORP 4.95% DUE 06-15-2035		400,000.00	366,796.00	383,872.00
SB0LK7L8	EXELON CORP 5.625% DUE 06-15-2035		4,976,000.00	5,407,868.86	5,086,666.24
S2670519	EXELON CORP COM		7,853.00	332,712.64	339,485.19
SBP961L1	EXELON CORP SR NT 144A 3.35% 03-15-2032		2,625,000.00	2,606,977.17	2,295,037.50
SBPGMMB9	EXELON CORP SR NT 144A 4.1% 03-15-2052		5,375,000.00	5,449,152.19	4,338,968.75
SB4LVKD2	EXELON GENERATION SR NT 6.25 DUE 10-01-2039		1,371,000.00	1,650,614.29	1,406,783.10
C30166BAB8	EXETER AUTOMOBILE RECEIVABLES TR SER 22-4A CLS A2 RT 3.99% DUE 08-15-2024		10,853.12	10,852.91	10,833.75
SBMJ1825	EXOR NV EURO.01		261.00	14,197.32	19,025.12
SBLT2Z1F	EXPEDIA GROUP INC 3.25% DUE 02-15-2030		2,730,000.00	2,727,796.54	2,323,803.30
SB748CK2	EXPEDIA GROUP INC COM USD0.001		1,241.00	141,267.66	108,711.60
SBNXL6B3	EXPEDIA GROUP INC SR NT 2.95% 03-15-2031		351,000.00	350,712.13	283,499.19
SBFFJZR8	EXPEDIA INC FIXED 3.8% DUE 02-15-2028		500,000.00	515,299.48	459,820.00
S2325507	EXPEDITORS INTL WASH INC COM		1,116.00	106,923.96	115,974.72
SB19NLV4	EXPERIAN ORD USD0.10		12,951.00	311,593.43	438,230.51
C302155BG0	EXPORT IMPORT BK UNITED STATES WASHINGTON2.537% DUE 07-13-2025 REG		997,107.04	1,030,410.43	965,170.05
C302154DR7	EXPORT-IMPORT BANK KOREA 4.25% 09-15-2027 REG		1,480,000.00	1,473,547.20	1,446,330.00
C302154DS5	EXPORT-IMPORT BANK KOREA 4.5% 09-15-2032 REG		373,000.00	371,750.45	364,618.69
SBGPYWR9	EXPRESS SCRIPTS 3.4% DUE 03-01-2027		219,000.00	233,176.31	204,458.40
C30220L2B9	EXPT FIN AUSTRALIA MEDIUM TERM NTS TRANCHE # TR 00770 4.625% 10-26-2027		648,000.00	645,369.12	655,335.36
SBMHVCL4	EXTRA SPACE STORAGE INC 2.35% 03-15-2032		349,000.00	348,291.53	265,194.63
SB02HWR9	EXTRA SPACE STORAGE INC COM		887.00	143,534.34	130,548.66
SBMXLV11	EXTRA SPACE STORAGE L P 3.9% 04-01-2029		310,000.00	309,661.83	278,882.20
SBMDSC20	EXXON MOBIL CORP 2.61% DUE 10-15-2030		257,000.00	265,477.16	225,036.91
SBK81HN6	EXXON MOBIL CORP 2.995% DUE 08-16-2039		1,131,000.00	1,094,831.24	871,978.38
SBJP4010	EXXON MOBIL CORP 3.095% DUE 08-16-2049		1,054,000.00	1,080,903.32	760,977.46
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG		8,081,000.00	7,630,130.77	6,116,185.66
SB168H47	EXXON MOBIL CORP 3.482% DUE 03-19-2030		320,000.00	320,000.00	298,892.80
SBW9RTS6	EXXON MOBIL CORP 3.567% DUE 03-06-2045		220,000.00	193,820.00	173,619.60
SBYYDOG8	EXXON MOBIL CORP 4.114% DUE 03-01-2046		1,434,000.00	1,541,632.21	1,229,482.92
SB168H58	EXXON MOBIL CORP 4.227% DUE 03-19-2040		10,462,000.00	10,082,753.74	9,457,648.00
S2326618	EXXON MOBIL CORP COM		41,305.00	3,321,711.92	4,555,941.50
SB168H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050		2,783,000.00	2,723,347.29	2,471,888.43
S2041308	F N B CORP PA COM		2,317.00	25,278.47	30,236.85
S0346607	F&C INVESTMENT TST ORD GBP0.25		5,377.00	56,331.85	58,470.67
SBM9XCNO	F&G ANNUITIES & LIFE INC COM		121.00	2,380.14	2,421.21
S2427599	F5 INC COM STK NPV		403.00	61,590.49	57,834.53
S2329770	FACTSET RESH SYS INC COM STK		254.00	91,127.58	101,907.34
SBMVXV53	FACTSET RESH SYS INC SR NT 2.9% 03-01-2027		2,190,000.00	2,165,577.14	1,996,995.30
SBMVXV64	FACTSET RESH SYS INC SR NT 3.45% 03-01-2032		1,000,000.00	997,841.74	845,830.00
S2330299	FAIR ISAAC CORPORATION COM		518.00	276,481.43	310,064.44
C303901BF8	FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030		600,000.00	600,000.00	546,876.00
C303901BB7	FAIRFAX FINANCIAL HLDGS LTD 4.85% 04-17-2028		700,000.00	698,355.00	663,922.00
C303901BJ0	FAIRFAX FINL HLDGS LTD 3.375% DUE 03-03-2031		2,830,000.00	2,835,572.60	2,316,638.00
S2566351	FAIRFAX FINL HLDGS SUB-VTG COM NPV		1,631.00	810,687.93	965,479.29
SB16GSL1	FANNIE MAE 0.75% 10-08-2027		3,700,000.00	3,377,589.77	3,180,150.00
C3140K0YM4	FANNIE MAE FN B05215 3% 01-01-2050		2,472,441.77	2,607,653.43	2,197,894.86
C3140MHUK3	FANNIE MAE FN BV4185 2.5% 03-01-2052		219,575.79	210,175.20	187,730.91
C3140MHUN7	FANNIE MAE FN BV4188 2.5% 03-01-2052		352,528.95	337,160.88	299,667.09
C3140QMSH8	FANNIE MAE FN CB2319 2.5% 12-01-2051		1,128,677.92	1,089,879.60	965,985.87
C3140QNVF6	FANNIE MAE FN CB3313 4% 04-01-2052		684,931.19	690,496.26	645,477.95
C3140QKKA5	FANNIE MAE POOL FN CB0288 2.00% 2% 04-01-2046		1,237,202.13	1,040,071.37	1,011,664.39
C3136B3QC7	FANNIE MAE SR 18-85 CL FE FRN DUE 12-25-2048		752,898.46	735,958.24	737,938.95
S6356934	FANUC CORP NPV		462.00	84,669.60	69,451.44
SBG4TC86	FARMERS EXCHANGE FLTGT RT 6.151% DUE 11-01-2053		3,280,000.00	3,338,276.57	3,177,073.60
S6332439	FAST RETAILING CO LTD NPV		941.00	571,553.21	574,320.59
S2332262	FASTENAL CO COM		3,903.00	194,212.07	184,689.96
SBPMRNZ9	FASTIGHETS AB BALD SER'B'NPV		1,520.00	13,086.12	7,078.11
C9941L6993	FCOI II HOLDINGS, LP		2,572,977.44	2,572,977.44	1,460,278.94
SB4RZH61	FED EXPRESS CORP 7.6% DUE 07-01-2097		157,000.00	207,560.15	173,020.28
C31424EAC6	FED GOVT UTD ARAB EMIRATES MED TERM 2.875% 10-19-2041		745,000.00	723,456.00	572,405.85
SBH7R4B1	FED HOME LN MTG 0% DUE 12-14-2029		738,000.00	641,816.46	543,212.28
SBP9LCW4	FED HOME LN MTG 2.45% DUE 04-25-2032		507,000.00	472,896.33	428,817.38
C3132DVL29	FED HOME LN MTG 2.5% DUE 09-01-2051		1,314,561.01	1,273,789.08	1,130,192.93
C3133KKUD9	FED HOME LN MTG 2.5% DUE 12-01-2050		1,745,353.93	1,713,953.39	1,433,915.82
SB1PPCL1	FED HOME LN MTG 2.92000007629% DUE 06-25-2032		966,000.00	922,190.39	849,226.89
C3133KHK62	FED HOME LN MTG 3% DUE 02-01-2050		1,367,863.06	1,396,214.09	1,221,084.71
SBMY4Y48	FED HOME LN MTG 3% DUE 06-25-2032		966,000.00	928,265.63	854,810.02
C3137FYH6	FED HOME LN MTG FLTGT RT 3.65% DUE 09-25-2028		1,389,000.00	1,627,408.83	1,332,420.85
SB1N4K12	FED RLTY INVT TR 3.2% DUE 06-15-2029		700,000.00	698,866.00	607,551.00
SBH54XL7	FED RLTY INVT TR 3.95% DUE 01-15-2024		230,000.00	237,530.17	227,083.60
SBM9WSH3	FEDERAL HOME LN BKS .5% DUE 04-14-2025		3,700,000.00	3,497,911.14	3,394,750.00
SBJXM4R0	FEDERAL HOME LN BKS 1.5% DUE 08-15-2024 REG		2,900,000.00	2,825,836.93	2,761,931.00

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	(CUSIP)				
	SBJR3P43	FEDERAL HOME LN BKS 3.0% DUE 03-12-2027 REG	200,000.00	200,382.64	191,090.00
	SBGSCXBI	FEDERAL HOME LN BKS 3.25% DUE 11-16-2028 REG	3,100,000.00	3,138,820.83	2,983,502.00
	SBQZPMC0	FEDERAL HOME LN BKS CONS BD 2.875% DUE 09-13-2024	400,000.00	420,619.56	387,932.00
	SBYWBOX1	FEDERAL HOME LN BKS CONS BD 3.25 DUE 03-08-2024 REG	400,000.00	400,671.38	392,264.00
	SBMGHHG3	FEDERAL HOME LN BKS CONS BD DTD 10/28/2022 4.5% 10-03-2024	900,000.00	897,615.00	900,423.00
	SBMV9TT1	FEDERAL HOME LN MTG CORP .25% DUE 08-24-2023 REG	-	-	-
	SBN928Z5	FEDERAL HOME LN MTG CORP .25% DUE 11-06-2023	400,000.00	398,162.71	384,836.00
	SBMXL9L7	FEDERAL HOME LN MTG CORP 0.375% DUE 07-21-2025 REG	1,200,000.00	1,095,436.24	1,086,768.00
	C3133LPTET	FEDERAL HOME LN MTG CORP 1.5% 02-01-2031	3,347,755.15	3,444,526.19	3,015,398.15
	SBLGFC1	FEDERAL HOME LN MTG CORP 1.5% DUE 02-12-2025 REG	400,000.00	408,975.83	376,728.00
	C3137H5CE5	FEDERAL HOME LN MTG CORP 2.5% 05-25-2049	344,189.87	318,832.76	297,473.57
	C3128FESV2	FEDERAL HOME LN MTG CORP FHLMC #D7-3232 8% 07-01-2026	4,581.94	4,607.80	4,614.68
	C3132DMTH8	FEDERAL HOME LN MTG CORP FR SD0552 2.0% DUE 03-01-2051 REG	1,290,629.75	1,046,620.06	1,056,124.49
	SBGLJWX4	FEDERAL HOME LN MTG CORP MULTICLASS SER K085 CL A2 VAR 10-25-2028 REG	116,000.00	132,421.25	113,101.77
	C3137FCAZ7	FEDERAL HOME LN MTG CORP MULTICLASS SER 4742 CL PA 3.0% 10-15-2047	573,989.67	576,024.25	519,380.11
	C3137H74U4	FEDERAL HOME LN MTG CORP MULTICLASS SR 22-P014 CL A1 VAR RT 03-29-2037	959,556.31	892,050.09	770,944.87
	C31326FM21	FEDERAL HOME LN MTG CORP POOL #281277 3.38% 03-01-2043 BEO	97,859.29	98,103.94	99,730.13
	C31326FV70	FEDERAL HOME LN MTG CORP POOL #281538 2.368% 07-01-2043 BEO	38,718.19	38,814.99	38,862.76
	C3128QFNF5	FEDERAL HOME LN MTG CORP POOL #841073 2.98% 09-01-2045 BEO	710,799.30	720,128.54	719,875.58
	C31288QFY1	FEDERAL HOME LN MTG CORP POOL #841083 2.817% 05-01-2049 BEO	193,090.01	200,345.97	187,349.52
	C31288QL65	FEDERAL HOME LN MTG CORP POOL #841249 3.47% 03-01-2049 BEO	322,367.76	326,598.83	320,560.91
	C31288QRC6	FEDERAL HOME LN MTG CORP POOL #841383 4.069% DUE 04-01-2052 BEO	754,697.13	764,779.41	757,219.21
	C31288QRD4	FEDERAL HOME LN MTG CORP POOL #841384 ADJ RT DUE 04-01-2052 BEO	367,936.29	372,851.70	371,027.29
	C31288QUY6	FEDERAL HOME LN MTG CORP POOL #841499 3.569% 10-01-2052	2,209,921.11	2,107,539.61	2,119,613.94
	C31300LSY4	FEDERAL HOME LN MTG CORP POOL #848954 6.268% 02-01-2043 BEO	93,118.54	93,351.33	94,048.59
	C31300MD91	FEDERAL HOME LN MTG CORP POOL #849128 2.557% 09-01-2043 BEO	30,496.63	30,572.88	30,521.46
	C31300MEU3	FEDERAL HOME LN MTG CORP POOL #849147 2.673% 10-01-2043 BEO	74,470.68	74,656.85	74,297.84
	C31300ME33	FEDERAL HOME LN MTG CORP POOL #849154 2.553% 10-01-2043 BEO	128,828.59	129,150.66	129,474.32
	C31300MGF4	FEDERAL HOME LN MTG CORP POOL #849198 2.508% 11-01-2043 BEO	63,730.36	63,889.68	63,720.69
	C31300MG31	FEDERAL HOME LN MTG CORP POOL #849218 2.838% 01-01-2044 BEO	133,677.66	134,011.85	133,936.02
	C31300MJU0	FEDERAL HOME LN MTG CORP POOL #849266 2.304% 08-01-2043 BEO	59,609.70	59,756.73	59,916.50
	C3142BAMV1	FEDERAL HOME LN MTG CORP POOL #8C0372 4.119% 09-01-2052 BEO	188,348.00	188,097.85	181,035.96
	C312988ZT4	FEDERAL HOME LN MTG CORP POOL #B70786 4.5% 06-01-2039 BEO	16,035.15	17,844.11	15,981.27
	C312988ZU1	FEDERAL HOME LN MTG CORP POOL #B70787 4.5% 07-01-2039 BEO	19,620.11	21,833.50	19,554.19
	SB3VCTQ4	FEDERAL HOME LN MTG CORP POOL #G01589 5%09-01-2033 BEO	14,082.28	14,432.90	14,158.36
	C3128MIY27	FEDERAL HOME LN MTG CORP POOL #G08727 3.5% 10-01-2046 BEO	215,931.67	195,620.60	200,102.69
	C3133B1BM2	FEDERAL HOME LN MTG CORP POOL #QD3644 2%12-01-2051 BEO	197,758.36	173,965.57	161,211.61
	C3133B3ZD2	FEDERAL HOME LN MTG CORP POOL #QD6140 2%02-01-2047 BEO	191,794.01	168,538.99	156,289.92
	C3133KQAF3	FEDERAL HOME LN MTG CORP POOL #RA8106 6%10-01-2052 BEO	1,075,840.32	1,095,508.03	1,094,598.64
	C3133KYS91	FEDERAL HOME LN MTG CORP POOL #RB5044 3% 04-01-2040	3,336,130.77	3,497,724.61	2,992,471.34
	C3133KYUJ6	FEDERAL HOME LN MTG CORP POOL #RB-5085 2.0% 10-01-2040	52,881.26	43,387.42	44,617.91
	C3133KYUU1	FEDERAL HOME LN MTG CORP POOL #RB-5095 2% DUE 12-01-2040 REG	283,297.31	231,241.43	238,940.79
	C3133KYWA3	FEDERAL HOME LN MTG CORP POOL #RB-5141 2% DUE 01-01-2042 REG	371,756.20	346,830.37	312,940.51
	SBMHJ509	FEDERAL HOME LN MTG CORP POOL #RB5148 2.0% 02-01-2042	118,752.09	96,578.84	100,208.38
	SBNZGBZ5	FEDERAL HOME LN MTG CORP POOL #RB5161 2.5% DUE 06-01-2042 BEO	269,165.21	249,272.22	234,353.66
	C3133KYWE5	FEDERAL HOME LN MTG CORP POOL #RB5145 2.0% 01-01-2042	2,749,780.77	2,476,938.36	2,314,097.31
	C3132D9JA3	FEDERAL HOME LN MTG CORP POOL #SC0257 2.0% 04-01-2042	333,262.07	293,020.08	281,221.60
	C3132D9K37	FEDERAL HOME LN MTG CORP POOL #SC0314 2.5% DUE 09-01-2042	5,055,010.46	4,370,214.52	4,401,238.17
	C3132D9K60	FEDERAL HOME LN MTG CORP POOL #SC0317 2.0% 08-01-2042	5,504,085.96	4,669,872.94	4,632,002.18
	C3132D9K86	FEDERAL HOME LN MTG CORP POOL #SC0319 2%04-01-2042 BEO	584,571.06	478,617.56	492,493.76
	C3132D9LF9	FEDERAL HOME LN MTG CORP POOL #SC0326 2%08-01-2042 BEO	200,729.27	207,729.27	200,394.51
	C3132DMW43	FEDERAL HOME LN MTG CORP POOL #SD0667 2.5% 08-01-2051	199,625.99	191,547.37	170,460.81
	C3132DNH22	FEDERAL HOME LN MTG CORP POOL #SD1149 3%11-01-2048 BEO	201,206.16	184,543.78	180,797.08
	C3132DNYH0	FEDERAL HOME LN MTG CORP POOL #SD1612 5%10-01-2052 BEO	613,075.46	595,784.82	606,095.03
	C3132DWBK8	FEDERAL HOME LN MTG CORP POOL #SD8142 3%04-01-2051 REG	1,637,002.87	1,724,404.67	1,446,649.36
	C3132DWC76	FEDERAL HOME LN MTG CORP POOL #SD8194 2.5% 02-01-2052 BEO	5,552,995.53	4,674,928.10	4,709,885.00
	C3132DWE3	FEDERAL HOME LN MTG CORP POOL #SD8231 4.5% 07-01-2052 BEO	3,184,880.20	3,219,880.36	3,068,862.34
	C3132DWE41	FEDERAL HOME LN MTG CORP POOL #SD8255 3.5% DUE 10-01-2052 BEO	4,291,004.22	3,793,515.92	3,901,466.04
	C3128HJAG1	FEDERAL HOME LN MTG CORP POOL #W30007 6.423% 08-01-2028 BEO	1,370,023.58	1,638,462.56	1,438,362.70
	C3131XXNF4	FEDERAL HOME LN MTG CORP POOL #ZM3990 4%08-01-2047 BEO	2,703,578.75	2,720,898.56	2,581,289.72
	C3132AEQG4	FEDERAL HOME LN MTG CORP POOL #ZT2255 3.5% 06-01-2046 BEO	261,143.17	229,805.99	241,767.74
	SBMYNNM4	FEDERAL HOME LN MTG CORP PREASSIGN 00121.25% DUE 12-04-2023	400,000.00	397,892.53	383,664.00
	C3137H0RQ3	FEDERAL HOME LN MTG CORP SER 005119 CL AB 1.5% 08-25-2049	318,298.48	319,492.09	253,052.32
	SBMH24Y4	FEDERAL HOME LN MTG CORP SER 00K145 CL A2 2.57999992371% 05-25-2032	507,000.00	478,164.38	433,291.57
	C3137H8T24	FEDERAL HOME LN MTG CORP SER 00K607 CL A2 3.11999988556% 08-25-2032	507,000.00	493,727.25	452,550.65
	C3137FXLX4	FEDERAL HOME LN MTG CORP SER 0KSG01 CL A2 1.503% 09-25-2030	1,000,000.00	1,023,085.94	809,380.84
	C3139SUEH0	FEDERAL HOME LN MTG CORP SER 2980 CL QB 6.5% 05-15-2035	73,119.04	74,677.65	77,095.19
	C3137FQZF3	FEDERAL HOME LN MTG CORP SER 4948 CL E 2.5% 10-25-2048	107,547.01	108,628.32	95,698.31
	C3137FBBX3	FEDERAL HOME LN MTG CORP SER K068 CLS A2 3.244% DUE 08-25-2027	433,000.00	445,975.71	411,542.65
	SBFX3C59	FEDERAL HOME LN MTG CORP SER K080 CL A2 FLTGT RT 07-25-2028	103,000.00	117,500.47	100,317.21
	SBJMXQ78	FEDERAL HOME LN MTG CORP SR K091 CL A-2 3.505% 03-01-2029	260,000.00	300,716.41	246,324.32
	C3137FCIK1	FEDERAL HOME LN MTG CORP TRANCHE VAR RT 11-25-2027	214,000.00	220,416.58	203,651.21
	SBPBRRT5	FEDERAL HOME LOAN BANKS 2.5% 11-01-2051	2,339,584.80	2,350,730.43	2,011,456.44
	C3133KYU98	FEDERAL HOME LOAN MORTGAGE CORP 2% 04-01-2041	411,114.87	361,267.58	346,932.85
	C3133KYWR6	FEDERAL HOME LOAN MORTGAGE CORP 2% 05-01-2042	23,854.62	19,380.95	20,118.50
	C3133KYVK2	FEDERAL HOME LOAN MORTGAGE CORP 2% 07-01-2041	417,561.17	349,417.67	352,081.40
	C3133D4KC6	FEDERAL HOME LOAN MORTGAGE CORP 2% 11-01-2041	246,298.91	242,296.56	207,389.15
	C3133D4KR3	FEDERAL HOME LOAN MORTGAGE CORP 2% 11-01-2041	330,468.44	325,098.34	278,261.77
	C3133KYV71	FEDERAL HOME LOAN MORTGAGE CORP 2% 12-01-2041	1,455,463.72	1,322,099.00	1,225,532.79
	C3133KYWP0	FEDERAL HOME LOAN MORTGAGE CORP 2.5% 04-01-2042	162,359.46	151,768.04	141,361.26
	SBMH6ZD2	FEDERAL HOME LOAN MORTGAGE CORP 2.5% 05-01-2042	713,241.58	669,832.70	620,996.95
	C3132DWDY6	FEDERAL HOME LOAN MORTGAGE CORP 2.5% 06-01-2052	4,616,295.20	3,906,539.81	3,914,160.99
	C3132D9KY9	FEDERAL HOME LOAN MORTGAGE CORP 2.5% 09-01-2042	5,350,294.00	4,648,067.91	4,658,332.24
	C3132DNQ22	FEDERAL HOME LOAN MORTGAGE CORP 3% 05-01-2052	7,179,822.47	6,163,428.85	6,311,641.07
	C3132DWBV4	FEDERAL HOME LOAN MORTGAGE CORP 3% 06-01-2051	2,163,369.63	2,255,327.18	1,910,514.75
	C3132DWE9	FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8233 5.0% DUE 06-01-2052 REG	1,625,821.50	1,659,781.33	1,603,267.99
	C3137HBSL0	FEDERAL HOME LOAN MORTGAGE CORP SER 521712 CD 2.5% DUE 12-31-2049 REG	434,143.76	430,735.07	394,719.76
	C3140LQ5B2	FEDERAL NATIONAL MORTGAGE ASSOC 2% 05-01-2051	1,182,469.94	1,195,587.98	966,909.69
	C3140QKRY6	FEDERAL NATIONAL MORTGAGE ASSOC 2% 05-01-2051	5,080,747.31	5,156,050.35	4,154,544.35
	C3140QKWD6	FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 05-01-2036	741,070.91	786,519.39	680,630.75
	C3140QKT73	FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 05-01-2046	191,543.25	168,049.27	163,330.69
	C3140QKQH4	FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 05-01-2051	2,125,274.89	2,207,297.23	1,811,169.21
	C3140LPN81	FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 07-01-2051	859,052.73	895,159.79	730,110.75
	C3140QJGT5	FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 12-01-2035	1,370,941.97	1,471,727.62	1,261,047.01
	C31346V6S7	FEDERAL NATIONAL MORTGAGE ASSOC FHLMC #CA-5381 3% 12-01-2049	2,052,717.95	2,162,570.42	1,824,765.30
	C3140XBXU9	FEDERAL NATIONAL MORTGAGE ASSOC POOL #FM7802 2.5% DUE 06-01-2051 REG	529,288.10	507,579.03	452,929.19

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	C3138AP553	FEDERAL NATL MTG ASSN GTD MTG POOL #A19856 5% 09-01-2041 BEO	32,574.31	34,936.69	32,977.28
	C3138E9AW0	FEDERAL NATL MTG ASSN GTD MTG POOL #AK4520 4% 03-01-2042 BEO	137,422.22	147,949.77	132,399.19
	C3138EKJ55	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2983 6.13% 01-01-2043 BEO	39,491.72	39,590.46	40,013.45
	C3138ELMB6	FEDERAL NATL MTG ASSN GTD MTG POOL #AL3953 6.976% 03-01-2043 BEO	23,676.06	23,735.24	24,155.21
	C3138EMFE6	FEDERAL NATL MTG ASSN GTD MTG POOL #AL4664 3.293% 10-01-2043 BEO	170,777.76	171,204.70	171,795.18
	SBF47H33	FEDERAL NATL MTG ASSN GTD MTG POOL #AL5890 4.5% 03-01-2043 BEO	315,149.94	341,199.06	312,350.64
	C3138EQKN1	FEDERAL NATL MTG ASSN GTD MTG POOL #AL7500 4% 09-01-2045 BEO	82,940.65	89,446.29	80,562.48
	SBFOHNY0	FEDERAL NATL MTG ASSN GTD MTG POOL #AL7667 4.5% 10-01-2045 BEO	491,014.09	531,599.46	486,146.82
	C3138EO6N7	FEDERAL NATL MTG ASSN GTD MTG POOL #AL8076 4% 01-01-2046 BEO	509,052.71	550,492.77	494,456.56
	C3138EREY2	FEDERAL NATL MTG ASSN GTD MTG POOL #AL9150 4.029% 01-01-2046 BEO	515,672.32	520,869.32	517,159.06
	C3138ERVH0	FEDERAL NATL MTG ASSN GTD MTG POOL #AL9615 3% 02-01-2045 BEO	250,493.52	227,831.68	227,831.68
	SBN7P9B2	FEDERAL RLTY INVT TR COM USD0.01	525.00	49,749.00	53,046.00
	SBMWPLY52	FEDEX CORP 2.4% 05-15-2031	1,165,000.00	939,454.02	942,473.35
	SBV9HFH0	FEDEX CORP 3.9% DUE 02-01-2035	400,000.00	398,481.81	341,992.00
	SBF42ZD4	FEDEX CORP 4.05% DUE 02-15-2048	806,000.00	898,319.36	613,462.72
	SBV9HFG9	FEDEX CORP 4.1% DUE 02-01-2045	3,362,000.00	3,219,220.90	2,619,401.44
	SB8HKM13	FEDEX CORP 4.1% DUE 04-15-2043	962,000.00	959,793.49	754,785.20
	SBYYPSG0	FEDEX CORP 4.4% DUE 01-15-2047	2,920,000.00	3,142,548.10	2,327,502.80
	SB9DYOB4	FEDEX CORP 4.55% DUE 04-01-2046	5,585,000.00	6,277,896.71	4,563,950.30
	SBYPJYG3	FEDEX CORP 4.75% DUE 11-15-2045	4,925,000.00	5,150,935.46	4,195,115.00
	SBH2FZM5	FEDEX CORP BOND 5.1 DUE 01-15-2044	498,000.00	651,425.24	445,555.62
	S2142784	FEDEX CORP COM	1,649.00	377,775.58	285,606.80
	SBMWPLYT3	FEDEX CORP NT 3.25% 05-15-2041	1,274,000.00	1,269,277.07	916,744.92
	SBLD6QH0	FEDEX PASS THRU TR FIXED 1.875% DUE 08-20-2035	2,991,733.47	2,988,407.30	2,432,668.24
	SB06G507	FERRARI NV COM EURO.01	309.00	36,287.18	66,022.01
	SB038516	FERROVIAL SA EURO.2	2,769.00	53,442.97	72,314.13
	SBP2NQN6	FHLB 1.1 08-20-2026	1,000,000.00	909,900.00	886,600.00
	SBWG09N3	FHLB 3.375 12-08-2023	200,000.00	202,088.68	197,190.00
	SBSKLJK1	FHLB CONS BD DTD 11/06/2014 2.75 12-13-2024	900,000.00	936,860.13	868,122.00
	C3132DVKM6	FHLMC #S07500 4.0% 07-01-2049	943,033.98	1,017,930.43	912,547.29
	SBMDJ137	FHLMC .125 10-16-2023	400,000.00	398,071.19	385,240.00
	C3128M9PU0	FHLMC GOLD G07335 7 03-01-2039	122,658.50	141,825.91	133,953.34
	SBZ82DW2	FHLMC GOLD G08721 3 09-01-2046	584,714.48	513,787.78	525,934.99
	SBYT4IC5	FHLMC MULTICLASS PREASSIGN 00024 01-15-2033	11,713.45	11,775.09	11,652.32
	C3133TSQG1	FHLMC MULTICLASS PREASSIGN 00343 08-25-2031	108,542.41	108,572.09	107,708.71
	SB28BH63	FHLMC MULTICLASS PREASSIGN 00774 02-25-2045	481,291.19	482,020.74	482,911.46
	C3128HXMV4	FHLMC MULTICLASS SER 264 CL 30 3.0% DUE 07-15-2042 BEO	660,230.60	630,107.59	603,226.07
	C3137FYM52	FHLMC MULTICLASS SER 5091 CL AB 1.5% DUE03-25-2051 REG	661,650.42	663,511.29	529,273.95
	C3137H5YN1	FHLMC MULTICLASS SER 5203 CLS G RT 2.5% DUE 11-25-2048	224,996.69	213,149.22	197,898.46
	SBF2YWP3	FHLMC MULTICLASS SER K067 CL A2 3.194% 07-25-2027	250,000.00	274,101.56	237,192.09
	C3137FNAE0	FHLMC MULTICLASS SER K095 CL A2 2.785% 06-25-2029 REG	865,000.00	892,515.51	783,114.24
	C3137FLYK4	FHLMC MULTICLASS SER K-1511 CL A3 3.542%03-25-2034 REG	1,600,000.00	1,918,704.69	1,453,896.32
	SBGYWC85	FHLMC MULTICLASS SER T-61 CL 1A1 FLT RT 07-25-2044	376,411.56	369,493.51	376,820.46
	SB7QL0W7	FHLMC MULTICLASS SER T-62 CL 1A1 VAR DUE10-25-2044 REG	198,789.07	199,359.56	197,825.16
	SB757Z57	FHLMC MULTICLASS SERIES T-35 CLASS-A 09-25-2031	107,051.29	107,086.41	106,580.29
	C3137FLTS3	FHLMC MULTICLASS SR 4880 CL DA 3.0% 05-15-2050	394,134.97	402,387.16	357,939.95
	C3137H62P9	FHLMC MULTICLASS SR 5202 CL LA 2.5% 05-25-2049	505,286.56	478,127.40	437,168.84
	SBDFKYJ2	FHLMC MULTICLASS TRANCHE 00571 3.9% 04-25-2028	629,000.00	724,627.66	613,676.02
	SBY26DK1	FHLMC MULTICLASS TRANCHE 00627 3.243 04-25-2027	369,000.00	375,947.58	351,357.25
	C3128LL3U8	FHLMC POOL #B80811 ADJ RT 09-01-2042	50,763.39	50,890.29	51,104.92
	C3142B3VN5	FHLMC POOL #B86021 FLT RT 12-01-2052	330,872.29	318,050.99	319,085.92
	C3142BAKD3	FHLMC POOL #B8C0292 ADJ RT 07-01-2052	271,168.57	271,443.98	259,665.15
	C3142BAKE1	FHLMC POOL #B8C0293 ADJ RT 07-01-2052	332,971.73	336,327.46	322,875.62
	C3142BNJM7	FHLMC POOL #B8D0268 ADJ RT 08-01-2052	369,467.36	363,809.89	351,203.78
	C3133KKEA3	FHLMC POOL #RA3729 2.0% DUE 10-01-2050	3,050,521.14	3,163,939.90	2,521,252.58
	C3133KYS4	FHLMC POOL #RB5015 3.0% 09-01-2039	284,977.61	299,983.46	260,654.61
	C3137H64V4	FHLMC SER 5201 CL CA 2.5% DUE 07-25-2048 REG	498,575.43	470,920.08	440,860.31
	C3137H56A0	FHLMC SR 5178 CL TP 2.5 04-25-2049	556,649.11	510,899.51	481,645.22
	C3132DNB77	FHLMC SUPER 30Y FIXED 3.5% 04-01-2052	-	-	-
	C3133B4AC9	FHLMC UMBS 30Y FIXED 3.5% 02-01-2052	547,854.77	566,088.06	498,935.26
	C3133B5NK4	FHLMC UMBS QD-7594 01/02/2052 2.5% 02-01-2052	140,867.77	134,748.81	119,961.43
	SBMWWTGY4	FID NATL 5.625% DUE 07-15-2052	2,411,000.00	2,425,386.94	2,242,157.67
	SB4L0PD4	FIDELITY EMERGING PTG SHS NPV	71,543.00	673,570.83	518,075.69
	SBK1PKQ9	FIDELITY EUROPEAN TRUST PLC	739,049.00	1,774,557.12	2,840,361.87
	S0332855	FIDELITY JAPAN TRUST PLC ORD GBP0.25	277,213.00	248,843.56	549,374.62
	SBM9C8W8	FIDELITY NATL FINL INC NEW 2.45% DUE 03-15-2031	300,000.00	298,926.00	229,713.00
	SBNBRDD4	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK	7,499.00	314,786.45	282,112.38
	SBNGKXP0	FIDELITY NATL FINL INC NEW SR NT 3.2% 09-17-2051	600,000.00	598,660.42	352,506.00
	SBMCMRD9	FIDELITY NATL INFORMATION SVCS INC 4.5% 07-15-2032	639,000.00	638,775.37	628,675.75
	C31620MAZ9	FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048	129,000.00	154,702.15	104,450.01
	S2769796	FIDELITY NATL INFORMATION SVCS INC COM STK	4,138.00	384,579.45	280,763.30
	C316773CH1	FIFTH 3RD BANCORP 8.25% DUE 03-01-2038	2,725,000.00	3,715,150.90	3,382,733.25
	C994JL7991	FIFTH CINVEN FUND (NO.2) LP	1.00	1.02	8,111,859.55
	SBKWBFJ4	FIFTH THIRD BANCORP 2.375% DUE 01-28-2025 REG	693,000.00	692,904.70	657,837.18
	SBQ6C3H9	FIFTH THIRD BANCORP 4.337% 04-25-2033	1,170,000.00	1,167,754.31	1,075,124.70
	SBQHMD89	FIFTH THIRD BANK 5.852% DUE 10-27-2025 BEO	4,095,000.00	4,095,235.85	4,136,154.75
	S503416U	FILMS A/B FRN 3/2005 ITL200000000	1.00	530,903.03	1.07
	SBMHTW22	FIN OF AMER FDG 7.875% DUE 11-15-2025	1,860,000.00	1,882,328.43	961,285.20
	C31774BAE4	FINCO I LLC (AKA FORTRESS INVESTMENT GROUP) TERM LOAN B DUE 06-27-2025 BEO	246,130.30	245,514.99	245,514.97
	SBNGN9Z1	FINCOBANK SPA EURO.33	1,543.00	16,832.40	25,557.82
	S2339177	FINNING INTL INC COM NPV	6,942.00	63,429.38	172,454.87
	SB4NFPK4	FIRST AMERN FINL CORP COM STK	692.00	34,572.32	36,219.28
	S2355582	FIRST CTZNS BANCSHARES INC N C CL A CL A	81.00	51,204.15	61,427.16
	SBDC6HG1	FIRST HAWAIIAN INC COM	846.00	18,738.90	22,029.84
	SYX41484	FIRST HORIZON CORPORATION	42,508.00	-	-
	S2341484	FIRST HORIZON CORPORATION COM	3,635.00	78,438.70	89,057.50
	S2347608	FIRST QUANTUM MINERALS LTD COM NPV	13,480.00	171,484.39	281,448.90
	SB4WHY15	FIRST REP BK SAN FRANCISCO CALIF NEW COM	1,236.00	170,916.46	150,656.04
	SB1HMF22	FIRST SOLAR INC COM	1,490.00	153,999.52	223,187.10
	S2347620	FIRST UN CORP 7.5% DUE 04-15-2035	755,000.00	979,745.76	851,972.20
	SBLSH0D5	FIRSTENERGY CORP 3.4% DUE 03-01-2050	1,236,000.00	898,716.03	817,861.20
	SBDC3P91	FIRSTENERGY CORP 3.9% 07-15-2027	850,000.00	849,778.30	792,650.50
	SBDC3P80	FIRSTENERGY CORP 4.85% 07-15-2047	3,367,000.00	3,628,359.54	3,010,502.04
	S2100920	FIRSTENERGY CORP COM	5,763.00	212,499.76	241,700.22
	SBH3W5T5	FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049	2,106,000.00	2,366,246.03	1,723,023.90
	SBPG3Y72	FIRSTKEY HOMES 2022-SFR3 TR 4.25% 07-17-2026	320,000.00	300,056.35	302,278.82

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party		Description of Investment	Shares/Par	Cost	Current value
(CUSIP)					
SBJMKJ5		FIRSTSERVICE CORP COM NPV	801.00	109,827.76	98,021.19
SBKF0BV2		FISERV INC 3.2% DUE 07-01-2026	585,000.00	589,041.52	548,589.60
C337738AU2		FISERV INC 3.5% DUE 07-01-2029	900,000.00	798,192.00	812,358.00
SBGBNOF4		FISERV INC 4.4% DUE 07-01-2049	1,060,000.00	1,168,295.20	866,719.60
S2342034		FISERV INC COM	4,038.00	361,261.23	408,120.66
C33774LNP9		FISERV INC DISC COM L PAPER 4/2 YRS 3&4 01-23-2023	2,600,000.00	2,588,607.67	2,591,924.40
S6340250		FISHER & PAYKEL ORD DEFD DELIVERY	1,403.00	14,184.19	20,053.60
SB85KFY9		FIVE BELOW INC COM USDO.01	364.00	42,857.36	64,380.68
SBKY7X18		FIVE9 INC COM	460.00	40,654.80	31,215.60
SBKT8CV3		FL PWR & LT CO 3.15% DUE 10-01-2049	1,424,000.00	1,379,074.68	1,038,879.20
SBF3RG04		FL PWR & LT CO 3.7% 12-01-2047	6,856,000.00	7,105,089.25	5,554,731.20
SB84TPY7		FL PWR & LT CO 3.8% DUE 12-15-2042	236,000.00	265,373.61	195,846.96
SBG1V081		FL PWR & LT CO 3.95% 03-01-2048	227,000.00	179,621.53	189,247.63
SBQQCKK5		FL PWR & LT CO 4.05% DUE 10-01-2044	186,000.00	230,307.61	158,741.70
SB4V3Q52		FL PWR & LT CO 5.25% DUE 02-01-2041	2,281,000.00	2,288,226.56	2,281,205.29
SBK7YPM1		FLAGSHIP CR AUTO .7% DUE 04-15-2025	639.64	639.57	638.85
C33851GAD7		FLAGSTAR MTG TR 2.5% DUE 08-25-2051	1,916,164.86	1,952,966.10	1,544,084.87
C33851KAC0		FLAGSTAR MTG TR 2020-2 3% 08-25-2050	272,539.93	278,689.19	226,868.37
S2293552		FLEET FINL GROUP 6.875% DUE 01-15-2028	1,197,000.00	1,252,169.01	1,252,983.69
SB4R28B3		FLEETCOR TECHNOLOGIES INC COM	2,586.00	569,505.97	474,996.48
S6341606		FLETCHER BUILDING NPV	11,591.00	39,149.85	34,601.04
SBLF97B8		FLEX INTERMEDIATE HOLDCO SR SECD NT 144A3.363% 06-30-2031	977,000.00	831,659.94	770,579.44
C33938XAA3		FLEX LTD 4.875% DUE 06-15-2029	1,300,000.00	1,382,477.14	1,224,899.00
SBYQHPF6		FLOOR & DECOR HLDGS INC CL A CL A	688.00	44,651.20	47,905.44
SBPBILF2		FLORIDA GAS TRANSMISSION CO SR NT 144A 2.3% 10-01-2031	2,310,000.00	2,308,313.22	1,778,053.20
SBPG96F2		FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051	325,000.00	324,869.88	222,615.25
SBPLF6T9		FLORIDA PWR & LT CO 1ST MTG BD 2.45% 02-03-2032	10,650,000.00	9,468,379.63	8,933,752.50
SBLE9V59		FLORIDA PWR & LT CO 2.85% DUE 04-01-2025REG	680,000.00	679,306.40	652,058.80
SBGC1M21		FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049	380,000.00	300,602.80	321,449.60
SB8HN579		FLORIDA PWR CORP 3.85% DUE 11-15-2042	2,284,000.00	2,330,844.89	1,842,274.40
SB012FZ6		FLORIDA PWR CORP 5.9% DUE 03-01-2033	129,000.00	123,003.30	132,724.23
SB27YLH2		FLORIDA PWR CORP 6.35% DUE 09-15-2037	1,304,000.00	1,377,967.05	1,409,363.20
SB39XY20		FLORIDA PWR CORP 6.4% DUE 06-15-2038	1,969,000.00	2,396,193.59	2,175,646.55
SBMWM397		FLORIDA ST BRD ADMIN FIN CORP REV 2.154%07-01-2030	600,000.00	600,000.00	490,407.00
S2744243		FLOWERS FOODS INC COM	1,246.00	31,137.54	35,810.04
S2288406		FLOWERVEE CORP COM	864.00	24,563.52	26,507.52
SB28V440		FLUIDRA SA EUR1	8,388.00	167,380.78	129,984.40
SBW7TG89		FLUTTER ENTERTAINMENT PLC ORD EURO.09	3,466.00	238,859.13	472,743.55
SBJYGN55		FMC CORP 4.5% DUE 10-01-2049	494,000.00	571,295.32	394,592.38
S2328603		FMC CORP COM (NEW)	842.00	91,634.86	105,081.60
C3135G0ZR7		FNMA 2.625% 09-06-2024	600,000.00	604,771.45	582,336.00
C3136B1FM1		FNMA REMIC TR 2018-14 CL-KC 3.0% 03-25-2048	552,128.81	548,764.25	513,762.18
C3136BA7B4		FNMA SRS 20 - 45 CL IL 3.0% DUE 07-25-2040	619,840.45	598,315.52	560,858.85
C3140QFA66		FNMA #CA7228 2.5% 10-01-2050	763,417.88	732,404.03	657,713.19
SBN7TTQ9		FNMA .25 11-27-2023	2,800,000.00	2,723,100.94	2,685,256.00
SBKSGBS4		FNMA 0.5% DUE 06-17-2025 REG	7,095,000.00	6,865,680.91	6,458,081.85
SBMXPS34		FNMA 0.625% DUE 04-22-2025 REG	3,411,000.00	3,213,697.30	3,129,899.49
SBMD7Y57		FNMA 0.87% DUE 08-05-2030	3,100,000.00	2,667,620.76	2,471,816.00
SBMYZ0I3		FNMA 1.9% DUE 01-25-2036	825,000.00	610,310.25	555,621.00
C3140KSZM2		FNMA 2% 01-01-2042	30,381.63	24,683.88	25,568.74
SBK8JR11		FNMA 2.5 02-05-2024	400,000.00	413,641.04	390,508.00
C3140QMT61		FNMA 2.5% DUE 12-01-2051	541,168.47	522,608.09	463,162.33
C3140QHNG6		FNMA 2.5% MBS 01/03/2051 USD'CA9390F' POOL #CA9390 2.5% DUE 03-01-2051 BEO	5,534,697.86	4,614,121.93	4,691,507.89
C3140QEY22		FNMA 2.5% MBS 01/09/2050 USD'CA7028F' POOL #CA7028 2.5% DUE 09-01-2050 BEO	3,644,324.96	3,600,893.07	3,140,852.98
S2392620		FNMA 30 YEAR PASS-THROUGHS 0% 30 YEARS SETTLES FEBRUARY	3,800,000.00	3,889,730.47	3,887,281.25
C01F060618		FNMA 30 YEAR PASS-THROUGHS 0% 30 YEARS SETTLES JANUARY	9,175,000.00	9,365,788.64	9,317,396.00
S2166803		FNMA 30 YEAR PASS-THROUGHS 0% 30 YEARS SETTLES JANUARY	3,200,000.00	3,285,421.88	3,278,144.00
C3140QA2T6		FNMA 4% MBS 01/05/2049 USD'CA3485F' POOL#CA3485 4% DUE 05-01-2049 BEO	217,962.06	238,668.47	210,441.66
S2479471		FNMA BD 6.25 05-15-2029	400,000.00	506,552.82	447,524.00
C3140HRYE7		FNMA BL0708 3.945% 12-01-2028	1,592,171.10	1,783,231.62	1,550,725.98
SBL70F48		FNMA BOND 1.625% 01-07-2025	1,600,000.00	1,595,043.47	1,512,176.00
C31359MGK3		FNMA DTD 11/03/2000 6.625 11-15-2030	200,000.00	276,429.81	233,856.00
SBY5WT97		FNMA FANNIE MAE 2.125 04-24-2026	3,100,000.00	3,002,128.58	2,903,956.00
SBK749R4		FNMA FIXED 1.75% 07-02-2024	400,000.00	407,265.99	383,072.00
C3140X8Y35		FNMA FNMA # FMS229 2.5% 12-01-2050	1,694,700.90	1,788,703.85	1,447,921.23
C313637TC4		FNMA POOL #109547 3.78% 09-01-2033 BEO	1,674,369.19	1,952,471.44	1,559,031.39
C31374CR32		FNMA POOL #310206 3.5% 12-01-2043 BEO	1,061,992.35	991,635.35	994,140.97
C31381RTQ7		FNMA POOL #468659 5.86% 07-01-2029 BEO	836,639.92	1,025,145.34	848,690.65
C31384YQV1		FNMA POOL #537868 8.5% DUE 05-01-2030 REG	10,866.29	10,980.88	11,475.66
SB121F35		FNMA POOL #648588 8% DUE 05-01-2032 REG	7,460.34	7,924.69	7,640.28
C31407XU22		FNMA POOL #844000 ADJ RT DUE 11-01-2035 BEO	11,124.06	11,100.80	10,835.08
C31412GQ38		FNMA POOL #924874 7% 10-01-2037 BEO	2,893.41	3,292.05	3,052.57
C31412MBF4		FNMA POOL #928938 7% 12-01-2037 BEO	7,213.08	8,208.44	7,656.62
C31412TZM8		FNMA POOL #934648 7% DUE 11-01-2038 BEO	13,615.21	15,509.43	14,634.71
C31413TUG5		FNMA POOL #955183 7% 11-01-2037 BEO	12,500.60	14,224.25	13,095.91
C31414KEZ9		FNMA POOL #968252 7% 02-01-2038 BEO	2,583.78	2,940.91	2,684.97
C31415WQA4		FNMA POOL #991549 7% 11-01-2038 BEO	9,184.95	10,462.80	9,669.14
C31415XH20		FNMA POOL #992249 7% 11-01-2038 BEO	7,805.71	8,891.68	8,295.92
C31417DVE0		FNMA POOL #A86912 3.5% 11-01-2042 BEO	220,035.47	195,006.43	206,083.39
C31419MCB5		FNMA POOL #AE9965 4.5% 06-01-2041 BEO	23,086.20	24,889.80	22,874.09
C3138ETVB9		FNMA POOL #AL8709 4% 05-01-2044 BEO	136,578.23	145,981.60	131,724.21
C3138L3J71		FNMA POOL #AM2985 5.09 DUE 03-01-2043 REG	1,403,803.42	1,734,684.26	1,435,940.99
C3138LFPN2		FNMA POOL #AN3128 3.0% 10-01-2036 REG	374,516.49	417,058.80	324,939.52
C3138LGT63		FNMA POOL #AN4172 3.37% DUE 02-01-2032 BEO	1,776,917.15	2,069,206.14	1,638,703.04
C3138LLET8		FNMA POOL #AN7345 3.21% 11-01-2037	1,810,580.60	2,060,949.96	1,582,353.49
C3138MFHB6		FNMA POOL #AQ0225 3% 11-01-2042 BEO	402,851.89	374,211.64	365,310.91
C3138W9BH2		FNMA POOL #AS0039 3% 07-01-2043 BEO	311,105.51	287,269.63	282,061.37
C3138WJYN2		FNMA POOL #AS8816 4% 02-01-2047 BEO	276,945.91	296,375.38	268,376.48
C3138WKUZ6		FNMA POOL #AS9599 4% 04-01-2047 BEO	84,178.96	89,466.44	80,372.79
C3138WPJV7		FNMA POOL #AT2075 2.511% 06-01-2043 BEO	49,442.07	49,565.68	50,082.18
C3138X3EH1		FNMA POOL #AU3735 3% DUE 08-01-2043 REG	430,166.69	397,181.05	390,007.25
C3138XZE31		FNMA POOL #AW9153 5% 07-01-2044 BEO	21,794.84	24,573.69	22,031.71
C3138Y7DK5		FNMA POOL #AX5505 4.5% 02-01-2046 BEO	12,524.73	13,918.10	12,433.89
SBYZNF40		FNMA POOL #BC9003 3% 11-01-2046 BEO	408,017.32	369,128.17	366,633.58
C3140FALK6		FNMA POOL #BD3029 3% 09-01-2046 BEO	813,509.60	860,159.29	730,998.23
C3140FMR81		FNMA POOL #BE2310 3% 01-01-2047 BEO	362,237.03	312,882.24	325,496.62

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party		Description of Investment	Shares/Par	Cost	Current value
(CUSIP)					
C3140FXD74	FNMA POOL #BF0125 4% 07-01-2056 BEO		3,592,727.98	3,820,152.22	3,459,821.55
C3140FXE57	FNMA POOL #BF0144 3.5% 10-01-2056 BEO		141,540.46	145,385.26	132,119.92
C3140FXG55	FNMA POOL #BF0219 3.5% 09-01-2057 BEO		1,367,804.84	1,451,770.44	1,263,724.12
C3140FXJH6	FNMA POOL #BF0263 3.5% 05-01-2058 BEO		1,598,649.56	1,703,163.69	1,493,977.48
C3140FXKV3	FNMA POOL #BF0307 3% 01-01-2043 BEO		476,871.85	487,173.04	432,650.78
C3140FXK92	FNMA POOL #BF0319 4% 07-01-2048 BEO		1,573,307.53	1,674,835.03	1,503,710.40
C3140FXLJ9	FNMA POOL #BF0328 4.5% 07-01-2048 BEO		399,147.21	436,629.62	396,208.50
C3140FXNS7	FNMA POOL #BF0400 4% 08-01-2059 BEO		304,701.19	343,074.51	293,528.45
C3140FXRS3	FNMA POOL #BF0496 3% 07-01-2060 BEO		2,970,273.23	3,195,420.04	2,694,775.43
C3140FXS89	FNMA POOL #BF0513 3% 02-01-2055 BEO		240,460.47	254,474.82	216,374.20
C3140FXTM4	FNMA POOL #BF0555 3% 05-01-2050 BEO		1,258,408.17	1,156,654.08	1,130,772.32
C3140GNG80	FNMA POOL #BH0222 4% 04-01-2047 BEO		58,607.36	62,529.02	56,835.78
C3140GRAV6	FNMA POOL #BH2719 4% 04-01-2047 BEO		17,868.45	18,856.80	17,060.52
C3140H25Z7	FNMA POOL #BJ1763 4% 10-01-2047 BEO		69,230.00	74,076.10	67,137.32
C3140H26A1	FNMA POOL #BJ1764 4% 10-01-2047 BEO		54,472.73	58,115.59	52,770.61
C3140HSA09	FNMA POOL #BL0900 4.08% DUE 02-01-2034 BEO		1,243,000.00	1,518,384.44	1,167,314.25
C3140HSFV8	FNMA POOL #BL1079 4.48% DUE 06-01-2042 BEO		1,899,601.38	2,266,907.10	1,792,736.15
C3140HYEL8	FNMA POOL #BL6438 2.05% 06-01-2035 BEO		1,900,000.00	1,882,187.50	1,451,038.87
C3140J7P22	FNMA POOL #BM3139 4% 10-01-2037 BEO		136,297.45	141,110.46	132,826.64
C3140J9XD8	FNMA POOL #BM5175 4% 12-01-2048 BEO		258,159.41	278,045.77	250,350.98
C3140J9XG1	FNMA POOL #BM5178 4.5% 11-01-2048 BEO		198,418.75	225,949.36	197,882.37
C3140JAGG7	FNMA POOL #BM5598 3% 02-01-2043 BEO		2,167,610.69	1,976,590.00	1,937,158.23
C3140JAWQ7	FNMA POOL #BM6054 ADJ RT DUE 06-01-2045 BEO		188,946.55	190,909.81	189,066.51
C3140JBRB4	FNMA POOL #BM6781 2% DUE 09-01-2051 BEO		1,285,543.10	1,316,878.22	1,064,570.70
C3140JBK00	FNMA POOL #BM6885 1.615% 12-01-2051 BEO		174,655.89	160,874.44	156,010.11
C3140JBWC6	FNMA POOL #BM6942 3.5% 07-01-2048 BEO		241,955.95	216,021.29	226,497.23
C3140JBZF6	FNMA POOL #BM7041 3.5% 02-01-2046 BEO		557,974.53	500,956.50	522,325.17
C3140JMH62	FNMA POOL #BN4752 4.0% DUE 05-01-2049		32,810.84	34,728.22	31,456.43
C3140LWV53	FNMA POOL #BT7824 3.5% 05-01-2052 BEO		506,774.16	487,690.94	458,152.09
C3140LXFK6	FNMA POOL #BT8269 ADJ RT DUE 08-01-2052 BEO		161,333.95	159,247.95	153,666.86
C3140M2594	FNMA POOL #BU1443 2% 01-01-2042 BEO		1,919,624.51	1,712,964.93	1,615,528.08
C3140MFCN3	FNMA POOL #BV2186 2% DUE 02-01-2042 REG		88,951.53	72,269.64	74,860.31
C3140MGR60	FNMA POOL #BV3208 2% 03-01-2047 BEO		300,516.83	264,736.54	244,788.91
C3140MMXV5	FNMA POOL #BV7891 ADJ RT DUE 07-01-2052 BEO		626,575.74	625,474.34	601,388.39
C3140MMXZ6	FNMA POOL #BV7895 ADJ RT DUE 07-01-2052 BEO		706,827.12	712,735.74	690,318.90
C3140MMX37	FNMA POOL #BV7897 4.315% 08-01-2052 BEO		727,166.05	737,107.79	709,322.84
C3140MM3B2	FNMA POOL #BV7993 ADJ RT 08-01-2052		602,834.80	609,828.62	588,951.51
C3140MM3D8	FNMA POOL #BV7995 ADJ RT 08-01-2052		648,572.31	659,592.97	639,589.03
C3140MSNU5	FNMA POOL #BW1302 ADJ RT DUE 11-01-2052 BEO		447,853.06	432,738.02	438,495.12
C3140MW572	FNMA POOL #BW5041 ADJ RT DUE 08-01-2052 BEO		821,914.07	838,159.71	809,783.38
C3140MX6C3	FNMA POOL #BW6266 ADJ RT DUE 08-01-2052 BEO		410,347.95	404,545.37	390,202.02
C3140MYA93	FNMA POOL #BW6331 4.227% 09-01-2052 BEO		187,524.35	188,388.72	181,391.02
C3140Q9U92	FNMA POOL #CA2407 4% DUE 09-01-2033 REG		190,033.40	194,940.12	186,717.39
C3140QAMZ0	FNMA POOL #CA3075 4% 02-01-2049		441,309.45	479,441.35	425,883.95
C3140QEDC3	FNMA POOL #CA6398 2.5% 07-01-2050		3,293,747.06	3,449,186.01	2,829,901.18
C3140QFA90	FNMA POOL #CA7321 2.5% 10-01-2050		3,509,879.14	3,706,898.54	3,000,952.88
C3140QGGP6	FNMA POOL #CA8305 2% 12-01-2040 BEO		2,514,453.28	2,062,637.45	2,128,842.46
C3140QHP66	FNMA POOL #CA9444 2.5% DUE 03-01-2036 REG		-	-	-
C3140QKLU0	FNMA POOL #CB0338 2.5% DUE 05-01-2036 REG		-	-	-
C3140QKQY7	FNMA POOL #CB0470 2.5% 05-01-2041		797,213.05	676,634.58	698,057.64
C3140QKRUA	FNMA POOL #CB0498 2% 05-01-2051 BEO		1,948,442.60	1,752,076.13	1,588,974.85
C3140QMT79	FNMA POOL #CB2373 2.5% DUE 12-01-2051 REG		1,643,974.84	1,588,747.54	1,407,005.88
C3140QNE32	FNMA POOL #CB2853 2% 02-01-2052 BEO		312,148.42	273,014.37	254,372.14
C3140QN6W7	FNMA POOL #CB3584 3.0% DUE 05-01-2052		4,431,262.84	3,776,959.19	3,894,866.23
C3140QPQU4	FNMA POOL #CB4066 4.5% DUE 07-01-2052		1,149,441.11	1,166,413.31	1,118,980.07
C3140QQGE9	FNMA POOL #CB4696 5.5% 09-01-2052 BEO		491,802.58	519,197.52	509,922.09
C3140QQWU5	FNMA POOL #CB5158 6.5% 11-01-2052 BEO		219,197.34	230,910.70	232,939.52
C3140QQ4K8	FNMA POOL #CB5325 6.5% 12-01-2052 BEO		153,396.03	164,199.66	163,088.61
C3140XSDP5	FNMA POOL #FM1909 3.5% 08-01-2049 BEO		739,079.41	785,849.28	684,110.27
C3140XS4C4	FNMA POOL #FM2618 4% 12-01-2049 BEO		260,006.37	284,767.92	250,918.13
C3140X6S77	FNMA POOL #FM3241 3% 03-01-2050 BEO		269,956.99	284,720.25	240,017.95
C3140X7V30	FNMA POOL #FM4233 2% 09-01-2050 BEO		5,972,466.36	6,197,285.45	4,938,975.55
C3140X9A39	FNMA POOL #FM5425 3.5% 06-01-2049 BEO		1,960,381.95	2,094,392.44	1,813,363.87
C3140X9NG6	FNMA POOL #FM5790 4% 03-01-2040 BEO		2,953,147.06	3,182,665.49	2,862,957.33
C3140X9VJ1	FNMA POOL #FM6016 3.5% 03-01-2040 BEO		2,940,419.38	3,092,034.76	2,807,131.23
C3140XAFJ6	FNMA POOL #FM6468 4% 06-01-2049 BEO		2,056,116.67	2,213,056.19	1,961,446.09
C3140XBKE9	FNMA POOL #FM7492 2.5% 06-01-2036 BEO		930,385.48	989,697.57	854,505.22
C3140XBKT6	FNMA POOL #FM7505 3.5% 06-01-2049 BEO		352,888.98	374,696.41	326,642.81
C3140XCMJ4	FNMA POOL #FM8460 2.5% 08-01-2041 BEO		372,783.38	355,949.88	327,731.38
C3140XCQ68	FNMA POOL #FM8576 3% 02-01-2050 BEO		779,638.48	674,143.65	700,562.53
C3140XCW38	FNMA POOL #FM8765 2.5% 09-01-2051 BEO		604,735.57	579,742.97	516,881.90
C3140XC6J2	FNMA POOL #FM8972 4% 06-01-2049 BEO		2,207,429.49	2,390,232.26	2,107,620.17
C3140XDJH0	FNMA POOL #FM9263 2% 10-01-2041 BEO		840,132.68	700,460.62	713,349.97
C3140XDND9	FNMA POOL #FM9412 2.5% 11-01-2051 BEO		1,997,482.53	2,033,868.12	1,713,300.75
C3140XEAS3	FNMA POOL #FM9916 4% 06-01-2038 BEO		237,725.16	250,502.89	231,671.49
C3140XFHB0	FNMA POOL #F50225 2% 01-01-2047 BEO		280,002.22	246,314.44	228,170.85
C3140XFWU1	FNMA POOL #F50658 3.5% 04-01-2050 BEO		686,023.62	726,649.08	641,552.86
C3140XGK57	FNMA POOL #F51204 3% 02-01-2048 BEO		297,189.40	261,526.68	270,150.60
C3140XGTG4	FNMA POOL #F51450 2.5% 02-01-2042 BEO		497,491.21	473,938.11	436,769.98
C3140XGU98	FNMA POOL #F51507 3% 02-01-2052 BEO		7,186,983.28	6,156,100.37	6,315,118.55
C3140XGVF3	FNMA POOL #F51513 2% 02-01-2042 BEO		48,839.69	39,680.34	41,102.77
C3140XGZP3	FNMA POOL #F51681 2% 03-01-2047 BEO		1,387,273.43	1,128,785.38	1,130,017.08
C3140XG7B9	FNMA POOL #F51789 3.5% 07-01-2047 BEO		2,721,860.67	2,479,019.67	2,549,272.08
C3140XHCP0	FNMA POOL #F51877 3% 05-01-2052 BEO		4,483,527.03	3,818,003.48	3,941,674.67
C3140XHDY0	FNMA POOL #F51918 3% 02-01-2050 BEO		3,246,953.54	2,978,065.19	2,917,626.63
C3140XHEN3	FNMA POOL #F51940 2.5% 12-01-2047 BEO		1,175,513.54	1,080,278.57	1,032,397.15
C3140XHFN2	FNMA POOL #F51972 2% 04-01-2042 BEO		432,055.92	353,678.28	366,044.40
C3140XHG76	FNMA POOL #F52021 3.5% 07-01-2049 BEO		1,703,837.32	1,571,523.71	1,577,114.16
C3140XHP68	FNMA POOL #F52244 3% 02-01-2045 BEO		433,813.51	403,582.13	393,313.61
C3140XHQE0	FNMA POOL #F52252 3% 07-01-2050 BEO		2,467,937.00	2,275,515.03	2,217,622.96
C3140XHU39	FNMA POOL #F52401 4% 03-01-2035 BEO		2,718,825.79	2,692,062.35	2,663,313.68
C3140XH5J2	FNMA POOL #F52648 3% 10-01-2049 BEO		5,091,896.30	4,678,179.72	4,616,527.76
C3140XJAK9	FNMA POOL #F52709 3% 02-01-2047 BEO		1,127,261.99	1,044,126.43	1,022,023.22
C3140XJB1J	FNMA POOL #F52740 3.5% DUE 06-01-2049 REG		3,059,511.49	2,745,672.54	2,831,959.86
C3140XJIE8	FNMA POOL #F52836 4% 01-01-2027 BEO		1,451,647.44	1,452,611.42	1,422,764.74
C3140XJFW8	FNMA POOL #F52880 3.5% 04-01-2050 BEO		919,822.16	806,281.61	851,410.25

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	C3140XJIV6	FNMA POOL #F52975 2% DUE 08-01-2042 BEO	473,666.24	391,958.81	398,630.62
	C3140XJKU6	FNMA POOL #F53006 2% DUE 04-01-2041 BEO	214,107.07	179,649.21	180,585.68
	C3140XJKX0	FNMA POOL #F53009 2% 05-01-2042 BEO	258,667.83	211,784.28	217,931.70
	C3140XJNQ2	FNMA POOL #F53098 3% 02-01-2044 BEO	454,997.28	395,065.61	412,519.71
	C3140XJV59	FNMA POOL #F53324 2.5% 12-01-2040 BEO	767,799.43	675,423.56	668,707.92
	C3140XJV83	FNMA POOL #F53338 3.0% 12-01-2043	419,546.63	380,279.69	380,378.65
	C31418CCH5	FNMA POOL #MA2771 3% 10-01-2046 BEO	590,446.04	541,549.73	530,559.21
	C31418CDL5	FNMA POOL #MA2806 3% DUE 11-01-2046 REG	714,489.79	653,813.98	642,021.64
	C31418CEF7	FNMA POOL #MA2833 3% 12-01-2046 BEO	1,673,079.52	1,533,743.36	1,503,385.04
	C31418CFD1	FNMA POOL #MA2863 3% DUE 01-01-2047 BEO	258,402.19	238,254.89	232,193.38
	C31418CGD0	FNMA POOL #MA2895 3% 02-01-2047 BEO	286,064.78	261,771.62	257,050.25
	SBGPFTM6	FNMA POOL #MA3591 4.5% 02-01-2039 BEO	1,188,994.93	1,300,277.41	1,171,087.16
	C31418DMG4	FNMA POOL #MA3958 3% 03-01-2040 BEO	3,285,412.63	3,445,576.51	2,947,148.19
	C31418DRV6	FNMA POOL #MA4099 2.5% 08-01-2035 BEO	1,576,493.69	1,641,967.14	1,450,121.67
	C31418DSN3	FNMA POOL #MA4124 2.5% 09-01-2035 BEO	909,268.81	955,479.19	836,381.66
	C31418DUA8	FNMA POOL #MA4176 2% 11-01-2040 BEO	42,066.83	34,514.52	35,488.27
	C31418DU67	FNMA POOL #MA4204 2% 12-01-2040 BEO	436,653.84	364,353.02	368,269.97
	SBNNLD34	FNMA POOL #MA4208 2% 12-01-2050 BEO	1,860,329.71	1,660,634.95	1,525,137.18
	C31418DV25	FNMA POOL #MA4232 2% 01-01-2041 BEO	1,831,779.56	1,520,037.62	1,544,959.79
	C31418DY71	FNMA POOL #MA4333 2% 05-01-2041 BEO	2,034,103.56	1,769,835.59	1,716,129.36
	C31418DZX3	FNMA POOL #MA4357 3% 06-01-2051 BEO	1,573,529.46	1,657,369.08	1,389,577.07
	C31418DZ62	FNMA POOL #MA4364 2% 06-01-2041 BEO	143,270.65	116,944.67	120,841.04
	C31418DZV3	FNMA POOL #MA4387 2% 07-01-2041 BEO	2,230,252.31	1,909,905.71	1,880,578.52
	C31418D3R1	FNMA POOL #MA4407 2% 08-01-2041 BEO	161,300.94	136,002.03	135,973.59
	C31418D5F5	FNMA POOL #MA4445 1.5% 10-01-2041 BEO	1,737,402.70	1,619,292.23	1,410,483.04
	C31418D6K3	FNMA POOL #MA4473 1.5% 11-01-2041 BEO	4,951,405.95	4,376,362.08	4,019,612.50
	C31418EAW0	FNMA POOL #MA4520 2% 01-01-2042 BEO	557,102.15	476,846.38	468,978.63
	C31418EBJ8	FNMA POOL #MA4540 2% 02-01-2042 BEO	5,965,747.49	5,362,729.09	5,017,688.20
	C31418ECG3	FNMA POOL #MA4570 2% 03-01-2042 BEO	1,712,978.37	1,571,683.77	1,444,613.60
	SBNZGCO7	FNMA POOL #MA4587 2.5% 04-01-2042 BEO	1,168,754.72	1,099,985.37	1,017,548.88
	C31418EDL1	FNMA POOL #MA4606 2% 05-01-2042 BEO	403,051.58	327,463.66	339,913.73
	C31418EDM9	FNMA POOL #MA4607 2.5% 05-01-2042 BEO	601,565.37	567,199.61	523,809.13
	C31418ED8	FNMA POOL #MA4631 2.5% 06-01-2042 BEO	573,354.63	530,980.12	499,244.81
	C31418EJ50	FNMA POOL #MA4783 4% 10-01-2052 BEO	3,329,942.06	3,159,282.53	3,123,725.67
	C31418EJ68	FNMA POOL #MA4784 4.5% 10-01-2052 BEO	984,206.82	926,846.02	948,339.87
	C31418ELY4	FNMA POOL #MA4842 5.5% 12-01-2052 BEO	2,835,973.58	2,790,775.25	2,844,586.63
	C31418EM23	FNMA POOL #MA4876 6% 12-01-2052 BEO	3,885,544.77	3,953,238.24	3,946,276.42
	SBJJRDD8	FNMA PRIN STRIP PRIN PMT ON 6.625% 2030 DEB 11-15-2030 (UNDDATE) BEO	2,168,000.00	1,840,870.48	1,548,797.52
	C3136B0VP8	FNMA REMIC SR 18-8 CL-KL 2.5% 03-25-2047	329,047.62	312,556.69	291,336.42
	C3136ATY24	FNMA REMIC SER 2016-M10 CL AQ2 FLTGT RT DUE 11-25-2045	1,194,000.00	1,362,293.67	1,045,994.89
	C3136AVFH7	FNMA REMIC SR 2017-13 CL PA 3.0% 08-25-2046	328,034.76	335,005.49	299,255.04
	C31359P2N5	FNMA REMIC TR 1997-43 CL-ZC PRIN 7% 12-18-2026	70,006.50	67,408.44	71,023.16
	SB8B4FC3	FNMA REMIC TR 2004-38 CL-FK FLTGT RATE 05-25-2034	58,211.34	58,330.75	57,005.96
	C3136ADY52	FNMA REMIC TR 2013-43 CL-BP 1.75% DUE 05-25-2043 REG	242,398.03	238,799.95	204,881.05
	SBYT47M1	FNMA REMIC TR 2013-5 CL-BI 3.5% 03-25-2040	11,714.09	9,379.33	34.21
	C3136BAUL6	FNMA REMIC TR 2020-48 CL-AB 2.0% 07-25-2050	271,914.41	278,903.47	227,697.29
	C3136BJVY8	FNMA REMIC TR 2021-78 CL-ND 1.5% 11-25-2051	659,215.47	661,790.53	537,436.35
	C3136BME6	FNMA REMIC TR 2022-11 CL-A 2.5% 07-25-2047	1,048,824.29	997,530.24	940,384.55
	C3136AASN1	FNMA REMIC TR SR 12-151 CL NX 1.5% 01-25-2043	212,692.57	203,403.88	177,913.71
	C3136ATLW2	FNMA REMIC TR SR 16-48 CL MA 2.0% 06-25-2038	859,625.25	853,178.07	770,210.15
	C3136BJVQ5	FNMA REMIC TRUST REMIC SER 21-78 CL PA 2.5% DUE 11-25-2051 REG	395,154.94	366,969.29	340,582.49
	C3136ABZ63	FNMA SER 13-11 CLS AP 1.5 01-25-2043	738,309.81	718,813.80	652,930.53
	C3136ALW56	FNMA SER 14-74 CL ZA FIXED 3.0% 11-25-2044	(31,613.50)	(27,977.95)	(26,543.50)
	C3136ATEP5	FNMA SER 16-57 CLS PC 1.75 06-25-2046	1,662,209.44	1,624,030.56	1,376,843.95
	SBKQDQ63	FNMA SER 19-25 CL PA 3.0% DUE 12-31-2040 BEO	553,034.24	578,555.38	508,479.35
	SBYT45Z0	FNMA SER 2012-28 CL B 6.5 06-25-2039	2,596.29	2,987.67	2,626.73
	C3136BJXJ8	FNMA SER 2018-M4 CL A2 VAR RT DUE 03-25-2028 REG	1,603,988.81	1,817,269.18	1,511,165.02
	C3136BATZ7	FNMA SER 20-48 CL-DA 2.0% DUE 07-25-2050 REG	820,619.72	837,801.44	680,598.83
	C3136BHAA7	FNMA SER 21-27 CL EC 1.5% 05-25-2051	1,133,294.97	1,134,357.41	906,203.30
	C3136BMN38	FNMA SER 22-28 CLS CA RT 2.0% DUE 01-25-2048	418,488.78	391,548.57	373,645.31
	SBQT6505	FNMA SER 22-M13 CLS A2 RT 2.59318% 06-25-2032	367,000.00	327,347.34	313,760.07
	C31395QDZ0	FNMA SER 414 CL A35 3.5 10-25-2042	500,412.24	492,769.23	468,025.97
	C3137B26P0	FNMA SER 4205 CL PA 1.75% DUE 05-15-2043 REG	191,842.66	188,994.99	164,697.96
	SB87SPJ6	FNMA SERIES 2006-118 CLASS-A2 12-25-2036	38,002.18	38,002.18	37,304.52
	SBFY2PB1	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY	3,800,000.00	3,691,492.19	3,661,452.00
	SB3KZBN5	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY	9,200,000.00	8,647,281.25	8,631,716.00
	SB3L6WH8	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES MARCH	10,100,000.00	9,572,906.25	9,477,597.60
	SBN4NPB1	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY	7,170,000.00	6,614,325.00	6,519,057.21
	C3136AQQT0	FNMA SR 15-84 CL PA 1.7% DUE 08-25-2033	846,997.64	840,082.70	773,723.54
	C3136AV7G8	FNMA SR 2017-M7 CL A2 VAR RT 02-25-2027	175,480.46	177,221.57	165,722.61
	SBZ1GVK8	FNMA TRANCHE 00689 1.875 09-24-2026	3,300,000.00	3,154,582.95	3,045,570.00
	SBKRPXM4	FNMA TRANCHE 1.625% DUE 10-15-2024	1,400,000.00	1,356,016.82	1,330,854.00
	SBGKLN05	FNMA TRANCHE 2.875% 09-12-2023	900,000.00	909,530.31	887,445.00
	SBMZMR58	FNMA TRANCHE 862 0.375% 08-25-2025	900,000.00	860,549.72	812,034.00
	SBN96M70	FNMA TRANCHE 871 5% 11-07-2025	1,300,000.00	1,257,436.81	1,169,467.00
	SBFPMGV8	FOMENTO ECONOMICO 4.375% DUE 05-10-2043	376,000.00	367,390.14	309,523.20
	SBKKBH26	FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050	4,301,000.00	4,107,794.60	3,025,108.35
	C34528LAD7	FORD CR AUTO LEASE 3.23% DUE 05-15-2025	775,000.00	774,906.38	759,150.68
	C34528LAE5	FORD CR AUTO LEASE 3.37% DUE 07-15-2025	392,000.00	391,974.21	382,176.09
	C34533GAE9	FORD CR AUTO OWNER .79% DUE 11-15-2025	709,000.00	708,983.69	681,090.51
	C34528SA8	FORD CR AUTO OWNER 1.53% DUE 05-15-2034	841,000.00	840,712.97	728,310.67
	C34528EAA9	FORD CR AUTO OWNER 3.88% DUE 11-15-2034	1,374,000.00	1,373,598.79	1,307,666.48
	SBLP9P54	FORD CR AUTO OWNER SR 22-B CL A3 3.74% 09-15-2026	113,000.00	112,993.89	110,626.57
	SBMGY872	FORD CR AUTO OWNER TR 1.35% SER 20-A CL A4 07-15-2025 REG	664,000.00	663,806.05	643,703.88
	C34533YAE0	FORD CR AUTO OWNER TR 2020-C ASSET BACKED NT CL A-4 .51% DUE 08-15-2026 REG	256,000.00	255,942.35	237,622.23
	C34528GAK2	FORD CR AUTO OWNER TR SER 20-A CL A3 1.04% 08-15-2024	113,602.91	113,582.79	112,508.06
	C34528QH00	FORD CR FLOORPLAN MASTER OWNER TR A SER 20-2 CL A 1.06% DUE 09-15-2027 REG	2,542,000.00	2,541,181.47	2,282,764.60
	SBHWCD92	FORD CR FLOORPLAN MASTER OWNER TR SER 18-4 CL A 4.06% 11-15-2030 REG	1,250,000.00	1,473,876.95	1,177,685.84
	SBLFGTF7	FORD CREDIT AUTO OWNER TRUST SER 22-C CL A4 4.59% DUE 12-15-2027 BEO	651,000.00	650,848.12	646,874.78
	SBPCJ6P6	FORD CREDIT AUTO OWNER TRUST SER 22-D CL A4 5.3% DUE 03-15-2028 REG	186,000.00	185,971.11	188,614.61
	SBMXKFT4	FORD CREDIT AUTO OWNER TRUST SR 2022-A CL A3 1.35% 06-15-2026	271,000.00	262,118.40	257,624.24
	SBN31P16	FORD FNDTN 2.815% DUE 06-01-2070	3,255,000.00	3,277,166.97	1,933,828.05
	SBNG5117	FORD MOTOR CREDIT 2025 NEW ISSUE F 2.3% 02-10-2025	5,613,000.00	5,310,450.12	5,100,813.75
	SBP99SM2	FORD MOTOR CREDIT CO LLC 2.9% DUE 02-10-2029 BEO	348,000.00	347,993.04	277,811.88
	SBQ96IV5	FORD MOTOR CREDIT CO LLC 7.35% DUE 11-04-2027 BEO	4,887,000.00	4,887,000.00	5,007,708.90
	SBQ5C2N6	FORD MOTOR CREDIT COMPANY LLC 3.664 DUE 09-08-2024 REG	1,230,000.00	1,203,149.98	1,174,723.80

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	SBPLHQR3	FORD MTR CO DEL 3.25% 02-12-2032	1,790,000.00	1,787,807.19	1,347,064.50
	SBNDY3J9	FORD MTR CO DEL 6.1% 08-19-2032A	389,000.00	342,320.00	360,338.48
	SBG48VR5	FORD MTR CO DEL 7.4% DUE 11-01-2046	190,000.00	225,509.63	187,127.20
	S2445643	FORD MTR CO DEL 7.45% DUE 07-16-2031	500,000.00	606,806.11	512,835.00
	S2615468	FORD MTR CO DEL COM PAR 50.01 COM PAR 50.01	26,767.00	308,011.02	311,300.21
	SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043	372,000.00	343,882.73	268,967.16
	SBKP4Z59	FORD MTR CR CO LLC 2.7% DUE 08-10-2026 BEO	7,901,000.00	7,901,310.54	6,861,544.44
	SBMW5436	FORD MTR CR CO LLC 3.375% DUE 11-13-2025BEO	537,000.00	543,748.97	486,258.87
	SBMX50B6	FORD MTR CR CO LLC 4.0% DUE 11-13-2030 BEO	200,000.00	190,433.13	164,246.00
	SBKVKF69	FORD MTR CR CO LLC 4.125% DUE 08-17-2027	340,000.00	336,941.35	303,786.60
	SBCVYH69	FORD MTR CR CO LLC 4.375% DUE 08-06-2023	1,150,000.00	1,160,041.67	1,137,108.50
	SBMYXY0	FORD MTR CR CO LLC 4.95% 05-28-2027	1,425,000.00	1,401,297.27	1,330,978.50
	SBMYNYX9	FORD MTR CR CO LLC 5.125% DUE 06-16-2025	1,950,000.00	2,050,388.77	1,878,474.00
	S6086253	FORTESCUE METALS GRP LTD NPV	4,157.00	28,163.00	57,819.12
	SB5B2106	FORTINET INC COM	4,440.00	220,882.26	217,071.60
	SBMHLYG3	FORTINET INC NT 1% 03-15-2026	600,000.00	597,691.33	525,558.00
	C34959EAB5	FORTINET INC NT 2.2% 03-15-2031	1,416,000.00	1,411,871.50	1,092,387.36
	SBFXCNG4	FORTIS INC 3.055% DUE 10-04-2026	319,000.00	332,082.01	296,670.00
	S2347200	FORTIS INC COM NPV	9,783.00	353,065.65	391,190.04
	SBF1XM51	FORTIVE CORP 4.3% DUE 06-15-2046	680,000.00	720,421.69	530,236.80
	SBYT3MK1	FORTIVE CORP COM MON STOCK	4,700.00	297,623.51	301,975.00
	C994J24999	FORTRESS CREDIT OPPORTUNITIES FUND III (A)	543,584.75	543,584.75	7,273,553.00
	C994J25996	FORTRESS REAL ESTATE OPPORTUNITIES REOC FUND LP	1.00	1.00	4,435,153.00
	SBMD14K1	FORTRESS TRANS & INFRASTRUCTURE SR NT 144A 5.5% 05-01-2028	1,100,000.00	1,104,786.57	937,574.00
	S5579550	FORTUM OYJ EUR3.40	1,070.00	21,103.08	17,746.02
	SB3MC7D6	FORTUNE BRANDS INNOVATIONS INC USD0.01	871.00	43,473.47	49,742.81
	C35039KAB2	FOUNDATION BUILDING MATERIALS HOLDING COMPANY LLC TERM LOAN 01-31-2028	544,342.52	543,480.30	516,444.97
	C994J50999	FOURTH CINVEN FUND TRUST	1.00	1.02	92,400.13
	SBM6QSM3	FOX CORP 3.5% DUE 04-08-2030	2,425,000.00	2,421,261.74	2,151,654.00
	SBILV907	FOX CORP 4.709% 01-25-2029	800,000.00	800,000.00	776,192.00
	SBMPRYX0	FOX CORP 5.476% DUE 01-25-2039	2,265,000.00	2,355,234.14	2,066,246.25
	SBM63802	FOX CORP 5.576% DUE 01-25-2049	1,830,000.00	2,191,635.80	1,648,335.90
	SBJIMG12	FOX CORP CL A CL A	3,461.00	123,579.98	105,110.57
	SBJJMGY5	FOX CORP CL B CL B	3,484.00	97,647.14	99,119.80
	SB29NF31	FRANCO NEVADA CORP COM NPV	5,712.48	490,439.81	778,148.87
	SBMWK1B9	FRED HUTCHINSON 4.966% DUE 01-01-2052	244,000.00	244,000.00	228,784.16
	SBKSD4J7	FREDDIE MAC .25% DUE 09-08-2023 REG	500,000.00	500,244.39	484,665.00
	SBNBT170	FREDDIE MAC 0.375% DUE 09-23-2025	900,000.00	859,059.96	810,657.00
	C3133B7F50	FREDDIE MAC FR QD9170 2.5% 03-01-2052	467,367.58	446,993.28	397,264.78
	C3132DM55K	FREDDIE MAC SD0857 01/01/2052 2.5% 01-01-2052	1,314,473.16	1,259,840.37	1,120,593.39
	SBFFPC41	FREEPORT-MCMORAN 5.45% DUE 03-15-2043	3,362,000.00	3,441,244.79	3,031,952.46
	SBLCCHW5	FREEPORT-MCMORAN FIXED 4.125% DUE 03-01-2028	1,666,000.00	1,637,553.64	1,546,781.04
	S2352118	FREEPORT-MCMORAN INC	9,784.00	332,713.72	371,792.00
	SBK9Z6T6	FREEPORT-MCMORAN INC 5.25% DUE 09-01-2029	539,000.00	531,290.22	519,816.99
	SBNS4039	FREEPORT-MCMORAN INC 5.4% DUE 11-14-2034/11-14-2014 REG	1,346,000.00	1,423,849.11	1,267,366.68
	C3029WAG2	FRESB 2019-SB68 FLTG RT 2.48% DUE 08-25-2039	905,024.09	936,526.47	842,871.20
	SB02ZQ06	FRESB MTG TR MULTIFAMILY MTG PASS THRU SR 18-SB53 CL A10F FLTG 06-25-2028	2,226,389.34	2,409,408.21	2,139,790.14
	S5129074	FRESENIUS MEDICAL CARE NPV	5,348.00	237,655.84	174,482.97
	S4352097	FRESENIUS SE&KGAA NPV	1,044.00	62,628.08	29,247.99
	SB57K7M9	FRESHPET INC COM	481.00	25,709.45	25,382.37
	S2350684	FRKLN RES INC COM	1,902.00	45,990.36	50,174.76
	SBPOV999	FRONTIER COMMUNICATIONS PARENT INC COM NPV	1,632.00	39,365.80	41,583.36
	C994JL8999	FS EQUITY PARTNERS V LP	1.00	1.00	2,064,433.00
	C994J26994	FS EQUITY PARTNERS VI, LP	10,461.00	10,461.00	7,551,592.00
	C994J27992	FS EQUITY PARTNERS VII, LP	19,043,212.00	19,043,212.00	47,412,408.60
	SBP08QK0	FS KKR CAP CORP 1.65% 10-12-2024	405,000.00	404,376.30	364,378.50
	SBLBR846	FS KKR CAP CORP SR NT 3.125% 10-12-2028	700,000.00	698,035.22	566,636.00
	S2351449	FTI CONSULTING INC COM	224.00	37,862.72	35,571.20
	S6356365	FUJI ELECTRIC HOLDINGS CO Y50	4,906.00	195,848.85	187,026.27
	S6036582	FUJI MEDIA HOLDINGS INC NPV	13,700.00	162,470.57	111,514.65
	S6356525	FUJIFILM HOLDINGS CORP NPV	868.00	37,229.37	43,582.55
	S6356945	FUJITSU NPV	474.00	33,170.53	63,280.23
	SB1TK1Y8	FUKUOKA FINANCIAL NPV	3,600.00	72,739.12	81,988.71
	SBVZN904	FUTURE PLC PLC	5,792.00	162,720.92	88,274.39
	SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	4,335,000.00	4,639,632.15	3,734,689.20
	S6465874	GALAXY ENTERTAINME NPV	16,253.00	115,813.85	107,451.66
	C36321PAA8	GALAXY PIPELINE ASSETS BIDCO LTD 1.75% 09/30/2027 1.75% DUE 09-30-2027 BEO	715,363.44	715,363.44	662,505.23
	SBM8MRZ5	GALAXY PIPELINE ASSETS BIDCO LTD SR SECDBD CL D 144A 2.16% 03-31-2034	414,247.68	414,247.68	352,607.63
	S2359506	GALLAGHER ARTHUR J & CO COM	1,393.00	216,207.53	262,636.22
	C363576AB5	GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051	555,000.00	435,629.04	390,547.95
	SB1FW751	GALP ENERGIA SGPS EUR1	1,824.00	23,716.33	24,547.43
	SB0LLFT5	GAMESTOP CORP NEW CL A	1,788.00	62,261.33	33,006.48
	SBFFK455	GAMING & LEISURE PPTYS INC COM	1,680.00	76,510.40	87,511.20
	S2360326	GAP INC COM	1,299.00	11,457.18	14,652.72
	SB3Z5T14	GARMIN LTD COMMON STOCK	1,030.00	98,519.50	95,058.70
	S2372763	GARTNER INC COM	523.00	122,005.44	175,801.22
	SB09GZ51	GATES INDL CORP PL COM USD0.01	1,330.00	14,510.30	15,175.30
	SBKPPLY5	GATX CORP 1.9% 06-01-2031	500,000.00	496,240.00	373,590.00
	SBLH1J61	GATX CORP 3.1% DUE 06-01-2051	229,000.00	223,720.82	138,187.76
	SBVFB424	GATX CORP 3.25% DUE 03-30-2025	1,000,000.00	1,087,860.00	954,470.00
	SB1JJYL3	GDR ANTHOUSA LTD SPONSORED GDR	4,126.00	35,561.99	36,625.06
	SB2Q3BC5	GE CAP EU FDG UNLI 6.025% GTD SNR 01/03/38 EUR	180,000.00	213,827.97	223,631.37
	SBMXTBC6	GE CAP FDG LLC 4.55% 05-15-2032	608,000.00	606,011.84	578,420.80
	SB8N04F5	GE CAP UK FDG UNLI 8% GTD SNR 14/01/2039GBP	80,000.00	112,874.72	109,838.26
	S4557104	GEA GROUP AG NPV	1,404.00	36,631.98	57,239.61
	SB1WGG93	GERBERIT AG CHFD.10 (REGD)	645.00	85,475.34	303,607.33
	S7742468	GECCINA SA EUR7.50	111.00	16,053.41	11,271.92
	SBJN4XN5	GEN DIGITAL INC COM USD0.01	3,896.00	86,023.68	83,491.28
	SBMFFM41	GEN DYNAMICS CORP 3.625% DUE 04-01-2030	660,000.00	654,684.66	616,077.00
	SBMFFM22	GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040	2,026,000.00	2,111,964.65	1,859,908.52
	SB7XWZ20	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	183,000.00	214,995.28	202,652.37
	SBK80Y32	GEN MOTORS FINL CO FIXED 2.75% DUE 06-20-2025	2,240,000.00	2,110,102.40	2,099,305.60
	SB665KZ5	GEN MTRS CO COM	9,847.00	323,181.55	331,253.08
	SB031B07	GEN MTRS FINL CO 5.25% DUE 03-01-2026	1,190,000.00	1,366,388.36	1,174,149.20
	SB6197Q2	GENERAC HLDGS INC COM STK	416.00	91,511.68	41,874.56
	SBMFFN04	GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG	160,000.00	157,832.67	143,075.20

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value	
(CUSIP)					
S2365161	GENERAL DYNAMICS CORP COM	2,991.00	662,389.45	742,097.01	
SBMWWSK3	GENERAL ELEC CO 4.25% DUE 05-01-2040	150,000.00	131,001.00	121,212.00	
C369604BQ5	GENERAL ELEC CO VAR RT VAR DUE 12-31-2049	3,300,000.00	3,382,982.11	3,267,825.00	
SBL59CR9	GENERAL ELECTRIC CO COM USD0.01(POST REV SPLIT)	7,492.00	494,957.55	627,754.68	
S2367026	GENERAL MILLS INC COM	10,108.00	670,378.14	847,555.80	
SBMHP841	GENERAL MILS INC 2.25% 10-14-2031	380,000.00	316,682.01	305,941.80	
SBMDM3F2	GENERAL MILS INC 3.0% 02-01-2051	861,000.00	845,855.01	591,834.18	
SBMHXQW9	GENERAL MOTORS CO 5.6% DUE 10-15-2032 BEO	763,000.00	760,776.44	713,504.19	
SBP6H979	GENERAL MOTORS FINANCIAL 3.1% 01-12-2032	187,000.00	186,474.51	147,421.45	
SBJ2L586	GENERAL MOTORS FINANCIAL CO INC 5.1% 01-17-2024	150,000.00	167,778.00	149,553.00	
SBP9DLV2	GENERAL MTRS CO 4.875% DUE 10-02-2023	1,450,000.00	1,475,402.76	1,448,970.50	
SBTN21T1	GENERAL MTRS CO 5% DUE 04-01-2035	612,000.00	562,608.05	528,969.96	
SBD93QC4	GENERAL MTRS CO 5.15% DUE 04-01-2038	1,673,000.00	1,598,661.24	1,456,731.29	
SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045	2,813,000.00	2,945,389.02	2,300,049.45	
SB9D93Q1	GENERAL MTRS CO 5.4% 04-01-2048	744,000.00	710,626.96	613,420.56	
SBQHM3X4	GENERAL MTRS CO 5.4% DUE 10-15-2029	4,004,000.00	4,000,461.39	3,837,793.96	
SBGLRQ81	GENERAL MTRS CO 5.95% DUE 04-01-2049	4,339,000.00	4,823,979.57	3,797,145.68	
SBMDX5X7	GENERAL MTRS CO 6.125% DUE 10-01-2025	1,426,000.00	1,562,221.44	1,455,275.78	
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043	4,354,000.00	4,685,690.18	4,055,794.54	
SBYXXG0	GENERAL MTRS CO 6.6% DUE 04-01-2036	700,000.00	699,529.05	689,318.00	
SBYXXXH1	GENERAL MTRS CO 6.75% DUE 04-01-2046	2,616,000.00	2,944,702.22	2,530,116.72	
SBMWBR18	GENERAL MTRS FINL CO INC 1.7% 08-18-2023	2,689,000.00	2,659,760.92	2,627,690.80	
SBNNMP08	GENERAL MTRS FINL CO INC 3.8% 04-07-2025	705,000.00	704,874.27	681,403.65	
SBDFKQ41	GENERAL MTRS FINL CO INC 3.85% 01-05-2028	981,000.00	937,004.24	899,527.95	
SBLNPMQ8	GENERAL MTRS FINL CO INC 5.7% 12-31-2049	1,116,000.00	1,136,593.52	948,086.64	
SBPKSWJ2	GENERAL MTRS FINL CO INC 6.05% 10-10-2025	3,912,000.00	3,906,836.16	3,983,667.84	
SBMD6484	GENERAL MTRS FINL CO INC SR NT FLTG RATEDED 11-17-2023 REG	2,600,000.00	2,562,092.00	2,588,118.00	
S4595739	GENMAB AS DKK1	1,165.00	456,432.69	491,724.85	
SB23DBK6	GENPACT LIMITED COM STK USD0.01	1,204.00	50,507.80	55,769.28	
S2366799	GENTEX CORP COM	1,565.00	44,007.80	42,677.55	
SBDRTPV2	GENTING SING LTD NPV	165,472.00	99,687.94	117,824.16	
SBNDQFR7	GENUINE PARTS CO 1.75% 02-01-2025	2,275,000.00	2,253,834.31	2,126,692.75	
S2367480	GENUINE PARTS CO COM	929.00	121,522.49	161,190.79	
SBVOMDD6	GEORGE WASH UNIV 4.3% DUE 09-15-2044	1,176,000.00	1,176,000.00	997,894.80	
S2956662	GEORGE WESTON COM NPV	1,466.00	120,532.89	181,758.25	
SBLSGZC6	GEORGETOWN UNIV 2.943% DUE 04-01-2050	542,000.00	542,096.67	349,476.18	
SBHZ59L1	GEORGETOWN UNIV 4.315% DUE 04-01-2049	325,000.00	359,183.47	271,245.00	
SBJ791C1	GEORGETOWN UNIV 5.215% 10-01-2118	700,000.00	700,000.00	614,775.00	
SBMX3VB7	GEORGIA POWER CO 4.7% 05-15-2032	2,704,000.00	2,695,497.98	2,610,766.08	
SBL71S56	GEORGIA PWR CO 2.1% 07-30-2023	635,000.00	624,376.45	624,065.30	
SBK4W603	GEORGIA PWR CO 2.65% DUE 09-15-2029	1,885,000.00	1,883,459.46	1,610,374.35	
SB9LV101	GEORGIA PWR CO 4.3% DUE 03-15-2043	791,000.00	709,979.40	664,281.80	
SBMW7ZC9	GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO	4,467,000.00	4,359,735.29	4,216,222.62	
SBLR77M1	GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051	1,375,000.00	1,294,368.78	952,861.25	
SB1Y47Y7	GERRESHEIMER AG NPV (BR)	520.00	36,109.00	34,852.12	
SB06K6R3	GESTAMP AUTOMOCION EURO.5	17,321.00	111,633.33	66,807.82	
S7698356	GETINGE AB SER B'NPV	4,597.00	99,829.90	95,429.83	
SB292JQ9	GETLINK SE	7,701.00	63,129.30	123,077.92	
SBKDT649	GFL ENVIRON INC COM NPV SUB VTG SHS	3,649.00	100,893.65	106,484.71	
S2254645	GILDAN ACTIVEWEAR COM NPV	7,477.00	208,643.02	204,618.00	
C375558BF9	GILEAD SCIENCES 3.65% DUE 03-01-2026	1,252,000.00	1,233,570.69	1,209,907.76	
C375558BJ1	GILEAD SCIENCES 4% DUE 09-01-2036	2,096,000.00	2,104,365.41	1,856,154.72	
C375558BK8	GILEAD SCIENCES 4.15% DUE 03-01-2047	280,000.00	296,139.09	231,996.80	
SBSNBJW0	GILEAD SCIENCES 4.5% DUE 02-01-2045	3,573,000.00	3,598,720.43	3,148,027.38	
C375558BG7	GILEAD SCIENCES 4.6% DUE 09-01-2035	1,065,000.00	1,157,689.29	1,013,826.75	
C375558BD4	GILEAD SCIENCES 4.75% DUE 03-01-2046	4,556,000.00	4,632,326.94	4,131,654.16	
SBKHDRD3	GILEAD SCIENCES 4.8% DUE 04-01-2044	2,781,000.00	3,290,461.64	2,581,212.96	
SB650304	GILEAD SCIENCES 5.65% DUE 12-01-2041	776,000.00	779,297.35	797,425.36	
S2369174	GILEAD SCIENCES INC	12,516.00	794,422.95	1,074,498.60	
SBMDWCG6	GILEAD SCIENCES INC 2.6% DUE 10-01-2040	6,309,000.00	5,984,665.42	4,444,185.78	
SBMDWBN6	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	1,724,000.00	1,482,204.59	1,121,048.24	
SBNGKXF0	GINKGO BIOWORKS HOLDINGS INC COM USD0.0001 CL A	6,103.00	16,881.46	10,314.07	
CLX1983522	GIP II BLUE HOLDING, L.P. INITIAL TERM LOAN 09-29-2028	717,654.57	706,889.76	710,327.32	
SS980613	GIVAUDAN SA CHF10	23.00	54,917.67	70,426.93	
SB4PHOC5	GIENSIDIGE FORSIKR NOK2	482.00	9,102.56	9,404.16	
SB88GFC2	GLAXOSMITHKLINE 6.375% DUE 05-15-2038	856,000.00	1,122,565.06	968,949.20	
SBMFSDD6	GLENORE FOG LLC 2.5% DUE 09-01-2030	356,000.00	354,751.73	289,670.08	
SB4T3BW6	GLENORE PLC ORD USD0.01	117,795.00	421,160.06	782,726.62	
SBN75WK1	GLOBAL PAYMENTS INC 5.4% DUE 08-15-2032 BEO	500,000.00	496,735.00	479,640.00	
SBP6LOG7	GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO	4,882,000.00	4,794,600.63	4,444,914.54	
SBMHYKD1	GLOBAL PMTS INC 2.15% 01-15-2027	1,310,000.00	1,278,883.80	1,145,608.10	
SBJXV2Y0	GLOBAL PMTS INC 2.65% DUE 02-15-2025	495,000.00	510,597.16	466,601.85	
SBMXLND7	GLOBAL PMTS INC 2.9% 11-15-2031	380,000.00	324,469.69	300,181.00	
SBLSDCM6	GLOBAL PMTS INC 2.9% 15/05/2030	142,000.00	143,238.27	116,812.04	
SBK0WR29	GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG	1,784,000.00	1,775,718.34	1,526,729.36	
SBJXV303	GLOBAL PMTS INC 4.15% DUE 08-15-2049	1,447,000.00	1,490,548.13	1,037,397.71	
SBP6LOC3	GLOBAL PMTS INC 4.95% DUE 08-15-2027	1,470,000.00	1,468,868.10	1,430,118.90	
SBN77TOQ6	GLOBAL PMTS INC 5.3% DUE 08-15-2029	270,000.00	269,862.30	262,793.70	
S2712013	GLOBAL PMTS INC COM	1,871.00	208,653.92	185,827.72	
SBLCWGV3	GLOBAL PMTS INC FIXED 2.9% DUE 05-15-2030	900,000.00	897,421.52	740,358.00	
SBKLCXD97	GLOBAL SMALLER COMPANIES TRUST PLC ORD GBP0.025	182,237.00	283,800.20	315,666.60	
SBMWV7F63	GLOBALFOUNDRIES INC	414.00	18,812.16	22,310.46	
SBP40HF4	GLOBANT SA USD1.20	272.00	48,560.16	45,739.52	
SBK6YKG1	GLOBE LIFE INC COM	2,594.00	252,737.92	312,706.70	
SB7D65M0	GLOBUS MED INC CL A NEW COM STK	523.00	28,440.74	38,843.21	
SBKDJ821	GLP CAP L P / GLP 4% DUE 01-15-2030	2,303,000.00	2,408,513.21	2,020,951.59	
SBL57VT8	GLP CAP L P / GLP 4% DUE 01-15-2031	880,000.00	882,073.79	747,903.20	
SBG08VZ7	GLP CAP L P / GLP 5.25% DUE 06-01-2025	800,000.00	817,184.00	787,928.00	
SBYP9PM6	GLP CAP L P / GLP 5.375% DUE 04-15-2026	700,000.00	740,643.76	690,235.00	
SBG08VY6	GLP CAP L P / GLP 5.75% DUE 06-01-2028	300,000.00	300,000.00	295,137.00	
C361841AL3	GLP CAP L P / GLP FING II INC 5.3% 01-15-2029	673,000.00	682,695.56	637,270.43	
SBPNXM93	GLP CAPITAL LP/FIN II 3.25% 01-15-2032	435,000.00	422,841.59	348,087.00	
SB8RBZV7	GLP J-REIT REIT	11.00	14,212.40	12,613.59	
C36261XAC9	GLS AUTO RECEIVABLES ISSUER TR AUTOMOBILE RECEIVABLES .77% 09-15-2025	171,531.81	171,529.26	169,308.02	
SBPDY4Q7	GM FINANCIAL SECURITIZED TERM SER 22-4 CL A3 4.82% DUE 08-16-2027 REG	532,000.00	531,912.81	532,227.83	
C36261RAE8	GM FINL AUTOMOBILE .54% DUE 02-20-2025	850,000.00	843,923.83	825,613.07	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	SBM9JWP0	GM FINL AUTOMOBILE 3.54% DUE 05-20-2026	452,000.00	451,913.08	440,637.30
	C380130AE4	GM FINL AUTOMOBILE 4.11% DUE 08-20-2026	600,000.00	599,915.88	589,507.27
	SBLPJQZ5	GM FINL CNSMR .5% DUE 02-17-2026	802,000.00	801,783.54	748,926.95
	SBDPY4P6	GM FINL CNSMR 4.88% DUE 08-16-2028	580,000.00	579,978.66	580,990.67
	C36265WAE3	GM FINL CONSUMER AUTOMOBILE RECEIVABLES AUTO NT CL A-4 3.71% 12-16-2027	363,000.00	362,973.86	352,110.73
	SBPPODD3	GM FINL CONSUMER AUTOMOBILE RECEIVABLES CL A-4 3.25% 04-17-2028	621,000.00	620,916.41	591,851.44
	S8KBNZG7	GM FINL CONSUMER AUTOMOBILE RECEIVABLES SER 20-1 CL A3 1.84% 09-16-2024	59,222.52	59,208.57	58,869.71
	C36261LAD3	GM FINL CONSUMER AUTOMOBILE RECEIVABLES SER 21-1 CL A4 .54% DUE 05-17-2027 REG	185,000.00	184,964.33	170,118.60
	C36263HAA6	GM FINL REVOLVING 1.17% DUE 06-12-2034	324,000.00	323,935.56	281,790.25
	C36265UAA5	GM FINL REVOLVING RECEIVABLES TR 5.91% 10-11-2035	489,000.00	488,903.08	498,610.85
	S806CMQ9	GMO PAYMENT GATEWAY NPV	1,801.00	138,452.67	149,053.93
	S4501093	GN STORE NORD DKK4	4,123.00	49,398.68	94,526.90
	C38380RUQ1	GNMA 1.75% 07-16-2062	2,307,206.21	2,364,165.37	1,884,089.95
	C38378GPE2	GNMA 2012-141 REMIC PASSTHRU CTF CL WA 11-16-2041	106,184.42	112,538.89	104,664.31
	C38382MUU1	GNMA 2021-008 SER 21-8 CL CY 5.0% 01-20-2051	121,416.47	119,822.88	122,511.51
	C38380RTV2	GNMA 2021-021 REMIC PASSTHRU CTF CL MX-AF 1.75% DUE 06-16-2063	2,701,942.42	2,714,924.40	2,092,166.70
	C38380RTZ3	GNMA 2021-022 REMIC PASSTHRU CTF 1.35% 10-16-2062	2,754,463.50	2,763,931.95	2,208,730.65
	C38382NJU2	GNMA 2021-027 REMIC PASSTHRU CTF 5% 02-20-2051	332,104.38	325,254.72	335,121.85
	C38382NLJ4	GNMA 2021-027 REMIC PASSTHRU CTF 5.0005%02-20-2051	168,483.42	165,429.66	168,497.50
	C38380RVK3	GNMA 2021-031 REMIC PASS THRU 1.25% 01-16-2061	2,886,738.44	2,877,830.16	2,292,745.33
	S8QZHMN7	GNMA 2021-097 REMIC PASS THRU CTF CL FA FLTQ RT DUE 06-20-2051 REG	2,084,997.15	2,079,133.08	1,765,342.05
	C3617YNVK3	GNMA 3% 01-20-2047	82,254.61	78,039.06	73,281.87
	C3617YSME6	GNMA 3% 03-20-2046	255,272.16	242,189.47	227,427.52
	C3617YNNWV6	GNMA 3% 10-20-2046	77,238.95	73,280.44	68,890.83
	C3617YNTB6	GNMA 3% 12-20-2046	107,867.66	102,339.44	96,101.49
	C36207KFFJ4	GNMA GNMA # 434069 7.5% 11-15-2028	1,283.29	1,278.54	1,293.72
	C36207QMC8	GNMA GNMA # 438755 7.5% 10-15-2028	9,824.94	9,788.61	9,852.15
	C36208E6R9	GNMA GNMA # 449180 7% 10-15-2027	2,523.74	2,559.06	2,542.14
	C36208MBU8	GNMA GNMA # 454651 7% 09-15-2028	1,690.68	1,709.63	1,711.42
	C36208YV31	GNMA GNMA # 464846 7.5% 09-15-2028	652.99	650.61	661.51
	C36209AKN9	GNMA GNMA # 465701 7.5% 04-15-2028	304.50	303.40	305.19
	C36209DBR4	GNMA GNMA # 468148 7.5% 08-15-2028	4,369.29	4,353.27	4,461.01
	C36209HHY4	GNMA GNMA # 471947 7.5% 06-15-2028	1,812.13	1,805.55	1,849.34
	C36209KVQ8	GNMA GNMA # 474123 7.5% 04-15-2028	1,019.69	1,040.30	1,019.69
	C36209KW20	GNMA GNMA # 474165 7.5% 04-15-2028	10,332.64	10,541.53	10,426.31
	C36209NFQ0	GNMA GNMA # 476375 7.5% 06-15-2028	2,231.42	2,223.30	2,253.92
	C36209TBQ1	GNMA GNMA # 480747 7.5% 07-15-2028	28,020.40	27,918.11	28,519.96
	C36209T3X5	GNMA GNMA # 481514 7% 09-15-2028	1,664.96	1,634.95	1,679.45
	C36209VYS7	GNMA GNMA # 483221 7.5% 10-15-2028	504.24	502.39	512.66
	C36210DEL1	GNMA GNMA # 488939 7.5% 12-15-2028	4,980.73	4,962.62	5,020.16
	C3622AB3S9	GNMA GNMA # 786309 3% 11-15-2047	1,242,887.13	1,105,004.34	1,126,192.67
	S87354S5	GNMA II JUMBOS 0% 30 YEARS SETTLES JANUARY	400,000.00	387,625.00	378,381.60
	S8MVLWK9	GNMA II JUMBOS 2.5 30 YEARS SETTLES JAN	1,800,000.00	1,584,562.50	1,557,536.40
	C36216AJU5	GNMA POOL #158771 SER 2028 7% DUE 08-15-2028 REG	1,658.46	1,628.69	1,696.91
	C36203HAY7	GNMA POOL #349323 SER 2023 8% DUE 03-15-2023 REG	22.87	22.92	22.84
	C36203LDW9	GNMA POOL #352117 8% 07-15-2023 BEO	649.60	651.24	650.03
	C36204P4F6	GNMA POOL #376222 8% 06-15-2025 BEO	6,622.67	6,724.73	6,677.22
	C36205XV35	GNMA POOL #403934 9% 08-15-2024 BEO	324.00	328.69	325.17
	C36205XWP5	GNMA POOL #403954 9% 09-15-2024 BEO	1,123.72	1,140.36	1,128.90
	C36206FTE2	GNMA POOL #410149 7% 10-15-2025 BEO	338.15	342.08	338.18
	C36206LT74	GNMA POOL #414674 7% 10-15-2025 BEO	653.74	661.32	654.51
	C36206PXC9	GNMA POOL #417475 7% 11-15-2025 BEO	9,523.91	9,635.60	9,577.35
	C36207UTN8	GNMA POOL #442557 7.5% 05-15-2028	457.60	455.97	464.61
	C36208EX32	GNMA POOL #448998 7% 06-15-2028 BEO	1,901.69	1,922.75	1,935.68
	C36208RX58	GNMA POOL #458900 SER 2028 7.5% DUE 06-15-2028 REG	3,283.83	3,271.91	3,372.82
	C36208TPN4	GNMA POOL #460429 SER 2028 7% DUE 07-15-2028 REG	1,363.23	1,338.88	1,374.45
	C36208UAM9	GNMA POOL #460912 SER 2028 7% DUE 09-15-2028 REG	3,767.84	3,810.07	3,883.14
	C36208WED1	GNMA POOL #462832 SER 2028 7.5% DUE 07-15-2028 REG	102.72	102.34	102.80
	C36209KWT1	GNMA POOL #474158 7.5% 04-15-2028 BEO	189.36	188.75	191.99
	C36209PSP3	GNMA POOL #477626 7% DUE 07-15-2028 BEO GN 477626	182.03	178.78	186.20
	C36202FKP0	GNMA POOL #4802 5% 09-20-2040 BEO	234,026.30	248,388.30	238,448.64
	C36209UR24	GNMA POOL #482105 7% 08-15-2028 BEO	60.35	59.30	61.30
	S880Q7V3	GNMA POOL #4834 4.5% 10-20-2040 BEO	266,025.56	287,093.44	265,941.59
	C36209WBE1	GNMA POOL #483437 7.5% 08-15-2028 BEO	3,064.13	3,052.90	3,071.34
	C36209WVP6	GNMA POOL #483837 7.5% 11-15-2028 BEO	6,404.82	6,381.06	6,562.15
	C36202FMC7	GNMA POOL #4855 5% 11-20-2040 BEO	6,096.58	6,585.59	6,211.79
	C36210CA60	GNMA POOL #487929 SER 2028 7% DUE 09-15-2028 REG	12,561.02	12,701.79	12,739.85
	C36210FCP9	GNMA POOL #490678 7% 10-15-2028 BEO	370.73	364.01	375.12
	S2223430	GNMA POOL #780601 SER 2027 7% DUE 07-15-2027 REG	11,501.40	11,595.93	11,696.72
	C36225BDE5	GNMA POOL #781001 SER 2029 7.5% DUE 03-15-2029 REG	21,064.87	20,986.75	21,789.29
	C3622A23F7	GNMA POOL #784398 4.5% 08-15-2047 BEO	52,528.24	54,875.60	51,595.07
	C3622ABMK5	GNMA POOL #785862 3% 10-20-2050 BEO	1,170,008.12	1,111,690.53	1,051,661.56
	C3617G1E38	GNMA POOL #BE6454 3.5% 01-20-2048 BEO	307,441.68	309,074.98	287,145.99
	C3617GGS10	GNMA POOL #BF9523 4% 04-20-2048 BEO	121,766.50	124,934.35	116,984.85
	C3617GGTU9	GNMA POOL #BF9563 4% 04-20-2048 BEO	86,290.87	88,778.48	82,902.32
	C3617J2XW8	GNMA POOL #BK2493 4.5% 03-20-2049 BEO	54.95	57.96	52.20
	C3617J2YE7	GNMA POOL #BK2509 4.5% 04-20-2049 BEO	63.60	67.18	61.76
	C3617YBBM7	GNMA POOL #CL3644 3% 02-20-2048 BEO	103,627.93	92,301.71	92,323.60
	C3617YEN63	GNMA POOL #CL6713 3% 12-20-2047 BEO	26,382.96	23,499.39	23,504.79
	C3617YXFM5	GNMA POOL #CN0172 3% 12-20-2046 BEO	27,477.71	24,474.47	24,480.49
	C3617F5Q37	GNMA POOL #CN5874 3% 01-20-2048 BEO	110,157.99	98,118.06	98,141.03
	C3617F6FX1	GNMA POOL #CN6482 3% 01-20-2048 BEO	45,576.83	40,595.41	40,604.90
	C3617FJYQ7	GNMA POOL #CO7019 3% 01-20-2047 BEO	39,810.86	35,459.66	35,468.21
	C3617FKFV4	GNMA POOL #CO7380 3% 05-20-2047 BEO	253,685.43	225,958.40	226,012.87
	C3617FMNZ2	GNMA POOL #CO9408 3% 02-20-2048 BEO	26,712.49	23,792.90	23,798.04
	C3617FMXA6	GNMA POOL #CO9673 3% 12-20-2046 BEO	91,911.60	81,865.95	81,885.14
	C3618A0596	GNMA POOL #CP9544 3% 07-20-2047 BEO	130,094.85	115,875.89	115,902.95
	C36179TUD5	GNMA POOL #MA5080 5% 03-20-2048 BEO	606,825.36	632,236.17	608,678.48
	S8D5J4S8	GNMA POOL #MA5265 4.5% 06-20-2048 BEO	310,785.54	330,986.32	305,207.28
	C36179X1K0	GNMA POOL #MA8430 6% 11-20-2052 BEO	3,892,737.42	3,950,672.30	3,948,291.45
	C38380RG53	GNMA REMIC SER 2021-052 CL AK 2.0% DUE 12-31-2049	2,378,839.92	2,452,528.19	1,962,124.59
	C38380H3A8	GNMA REMIC SER-17-167 CL-BQ 2.5% DUE 08-20-2044	309,828.96	297,677.86	284,072.62
	C38383RU96	GNMA REMIC TRUST SER 22-84 CL A 2.5% DUE 01-20-2052	986,281.28	881,835.63	826,304.75
	C38382NXF9	GNMA SER 21-23 CL MG 1.5% DUE 02-20-2051	785,875.17	801,838.26	650,919.40
	C38382NFF9	GNMA SER 21-27 CL Q 5.0% DUE 12-31-2049	286,554.38	281,539.67	286,575.65
	C38383TLM3	GNMA SER 22-107 CLS C RT 2.5% DUE 06-20-2051	1,459,196.62	1,328,153.92	1,234,125.80

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
	Identity of issues, borrower, lessor or similar party (CUSIP)	Description of Investment	Shares/Par	Cost	Current value
	C38383HAG4	GNMA SER 22-205 CL A 2% 09-20-2051E 09-20-2051	495,000.00	401,955.47	399,588.37
	C36206AR21	GNMA, POOL # 405605 SERIES 2026 8.0% DUE 04-15-2026	774.13	779.04	781.13
	C36206KHF1	GNMA, POOL # 413430 SERIES 2025 7.0% DUE 09-15-2025	3,689.14	3,731.40	3,707.69
	C36208VXW0	GNMA, POOL # 462493 SERIES 2028 7.5% DUE 01-15-2028	1,810.17	1,803.74	1,841.17
	SBYZBFN3	GNMAII POOL #4696 SER 2040 4.5% DUE 05-20-2040 REG	52,677.38	54,208.28	52,660.75
	C36202FHY5	GNMAII POOL #4747 SER 2040 5% DUE 07-20-2040 BEO	8,990.96	9,518.44	9,160.86
	C3620ACVP6	GNMAII POOL #726122 SER 2039 5% DUE 12-20-2039 REG	11,144.01	12,606.68	11,351.96
	C3617GGQ81	GNMAII POOL #BF9479 SER 2048 4% DUE 03-20-2048 BEO	79,479.27	81,652.54	76,358.20
	C3617GGSX4	GNMAII POOL #BF9534 SER 2048 4% DUE 04-20-2048 BEO	83,169.89	85,489.54	79,903.89
	C3617JLTL5	GNMAII POOL #BL7755 SER 2049 4% DUE 05-20-2049 REG	183.52	191.15	174.75
	C3622AACB8	GNMAII POOL #C784666 SER 2049 5% DUE 01-20-2049 REG	1,005,261.96	1,069,033.27	1,008,128.94
	C3622AACCC6	GNMAII POOL #C784667 SER 2049 4.5% DUE 02-20-2049 REG	348,030.50	364,996.98	341,783.73
	C3617YSP86	GNMAII POOL #G2 CK9447 SER 2047 3% DUE 04-20-2047 REG	201,450.98	190,465.61	179,477.86
	C3617YM4G4	GNMAII POOL #G2 CM2623 3.0% 06-20-2043	417,784.24	373,590.51	375,972.42
	C3617F96J6	GNMAII POOL #G2 CN9873 3.0% 08-20-2043	136,094.08	121,697.88	122,473.43
	C36179MAA26	GNMAII POOL #MA0025 5 DUE 04-20-2042 REG	-	-	-
	SBF5Q3Z3	GNMAII POOL #MA4511 SER 2047 4% DUE 06-20-2047 REG	1,484,059.47	1,562,252.14	1,426,777.80
	SBMDX601	GNMAII POOL #MA5194 5.0% 05-01-2048	251,616.23	273,632.64	252,386.70
	SBMCTMP7	GNMAII POOL #MA5266 SER 2048 5% DUE 06-01-2048 REG	798,327.59	847,075.18	800,772.12
	SBF29DJ9	GNMAII POOL #MA5332 5.0% 07-01-2048	150,626.38	164,747.61	151,087.61
	SBGKLMW0	GNMAII POOL #MA5400 SER 2048 5% DUE 08-20-2048 REG	233,120.30	248,203.16	233,693.61
	SBHZZT981	GNMAII POOL #MA5653 5.0% DUE 12-20-2048 REG	198,812.42	210,616.91	199,301.36
	SBNGFT80	GNMAII POOL #MA7535 3.0% 08-20-2051	1,629,897.99	1,709,703.99	1,457,581.38
	SBMX3594	GNMAII POOL #MA7705 2.5% DUE 11-20-2051	4,990,571.33	5,135,437.25	4,332,344.17
	C36179WTY4	GNMAII POOL #MA7767 SER 2051 2.5% 12-20-2051	1,865,215.11	1,730,861.33	1,616,999.07
	C36179WZW7	GNMAII POOL #MA7989 3.5% DUE 04-20-2052 REG	1,721,579.14	1,693,065.48	1,580,083.08
	C36179XDE3	GNMAII POOL #MA8201 4.5% DUE 08-20-2052 REG	1,733,859.85	1,748,140.97	1,681,168.84
	SBQWP5M1	GNMAII POOL #MA8202 5.0% DUE 08-20-2052 REG	841,107.60	857,141.22	833,170.59
	C36179XFG6	GNMAII POOL #MA8267 4.0% DUE 09-20-2052 REG	1,787,878.03	1,710,077.41	1,690,918.83
	C36179XNG7	GNMAII POOL #MA8491 SER 2052 5.5% DUE 12-20-2052 REG	785,000.00	796,652.34	789,268.30
	C3622AAVF1	GNMAII POOL 784780 5.0% 03-20-2049	78,964.69	84,344.18	79,158.89
	SBWFRFC6	GODADDY INC CL A CL A	1,081.00	71,940.55	80,880.42
	SBZJQNP3	GOLD FIELDS OROGEN 6.125% GTD SNR 15/05/29 USD	400,000.00	483,000.00	407,008.00
	SBPG8J50	GOLDEN ST T08 SECURITIZATION CORP CALIF 3.0% 06-01-2046	440,000.00	440,000.00	396,381.04
	SBNG9530	GOLDEN ST TOBACCO 2.746% MUN 06/01/2034 USD	275,000.00	274,584.55	218,485.30
	SBZ12537	GOLDMAN SACHS 3.5% DUE 11-16-2026	1,290,000.00	1,287,914.47	1,212,716.10
	SBYS8YX7	GOLDMAN SACHS 3.75% DUE 05-22-2025	650,000.00	647,907.00	629,674.50
	SBLNNX58	GOLDMAN SACHS 3.8% DUE 03-15-2030	1,723,000.00	1,712,542.73	1,551,371.97
	SBDFDPG5	GOLDMAN SACHS 3.85% DUE 01-26-2027	788,000.00	777,511.49	750,837.92
	SBYNNJP8	GOLDMAN SACHS 4.25% DUE 10-21-2025	1,280,000.00	1,276,550.51	1,253,056.00
	SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044	2,880,000.00	2,886,083.33	2,555,971.20
	SBYS8YT3	GOLDMAN SACHS 5.15% DUE 05-22-2045	3,695,000.00	3,793,548.74	3,356,722.75
	SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041	1,747,000.00	2,040,978.06	1,829,074.06
	SB9CMD63	GOLDMAN SACHS 6.75% DUE 10-01-2037	7,565,000.00	8,330,708.75	8,053,850.30
	SBG48W61	GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO	6,762,000.00	8,130,083.65	6,905,083.92
	C38141GYB4	GOLDMAN SACHS FIXED 2.615% 04-22-2032	3,116,000.00	3,123,628.52	2,490,961.56
	SBMC9515	GOLDMAN SACHS FLTG RT .855% DUE 02-12-2026	1,590,000.00	1,590,000.00	1,438,695.60
	C38148YAA6	GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038	6,634,000.00	6,516,636.96	5,458,388.86
	SBNG4S11	GOLDMAN SACHS GROUP INC 3.436% 02-24-2043	12,298,000.00	11,245,616.25	9,110,973.30
	SBM9Y727	GOLDMAN SACHS GROUP INC .657% DUE 09-10-2024 BEO	868,000.00	868,000.00	835,476.04
	SBMDWXS5	GOLDMAN SACHS GROUP INC .925% DUE 10-21-2024 BEO	1,288,000.00	1,288,469.89	1,236,917.92
	SBMCWLGO	GOLDMAN SACHS GROUP INC 1.093% DUE 12-09-2026 REG	1,220,000.00	1,220,000.00	1,078,370.20
	SBNVTRK5	GOLDMAN SACHS GROUP INC 1.431% 03-09-2027	670,000.00	670,000.00	586,732.40
	SBNS5VG9	GOLDMAN SACHS GROUP INC 1.757% 01-24-2025	-	-	-
	SBN11JM7	GOLDMAN SACHS GROUP INC 1.992% DUE 01-27-2032 REG	1,130,000.00	1,091,080.19	864,382.20
	SBNW0354	GOLDMAN SACHS GROUP INC 2.383% 07-21-2032	7,379,000.00	7,392,245.69	5,741,673.69
	SBKT1TF1	GOLDMAN SACHS GROUP INC 2.6% DUE 02-07-2030	1,585,000.00	1,548,831.14	1,322,524.00
	SBNS5V92	GOLDMAN SACHS GROUP INC 2.64% DUE 02-24-2028 BEO	3,807,000.00	3,804,872.35	3,393,902.43
	C38141GVN8	GOLDMAN SACHS GROUP INC 2.65% 10-21-2032	10,418,000.00	10,010,362.52	8,250,639.28
	SBNW0019	GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	4,459,000.00	3,886,712.00	3,055,306.80
	SBNS5VC5	GOLDMAN SACHS GROUP INC 3.102% 02-24-2033	4,480,000.00	4,244,590.56	3,663,654.40
	SBMCY329	GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	3,955,000.00	3,558,261.24	2,854,956.30
	SBF0KZ43	GOLDMAN SACHS GROUP INC 3.272% 09-29-2025 REG	2,166,000.00	2,262,724.34	2,086,941.00
	C38141GWV2	GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029	4,795,000.00	4,535,943.57	4,372,512.55
	C38141GWZ3	GOLDMAN SACHS GROUP INC 4.223% 05-01-2029	4,425,000.00	4,504,917.03	4,129,985.25
	C38141GXA7	GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039	3,743,000.00	3,865,295.39	3,237,470.42
	SBPCNRC2	GOLDMAN SACHS GROUP INC 4.482% DUE 08-23-2028 BEO	4,420,000.00	4,420,000.00	4,234,271.60
	SBQPP9D7	GOLDMAN SACHS GROUP INC 5.7% DUE 11-01-2024 BEO	500,000.00	500,473.85	506,025.00
	SBBM55R1	GOLDMAN SACHS GROUP INC 6.45 05 01 6.45 DUE 05-01-2036 BEO	2,850,000.00	3,547,666.43	2,987,911.50
	S2407966	GOLDMAN SACHS GROUP INC COM	2,251.00	642,154.76	772,948.38
	SBMD9ZH9	GOLDMAN SACHS GROUP INC DEP SHS REPTSG 1/25TH PERP 3.65% 12-29-2049	500,000.00	500,000.00	404,875.00
	SBNDCK10	GOLDMAN SACHS GROUP INC DEP SHS REPTSG 1/25TH PFD 3.8% 12-31-2049	2,400,000.00	2,400,000.00	1,969,704.00
	SBMDWFX4	GOLDMAN SACHS GROUP INC FLTG DUE 10-21-2027 BEO	986,000.00	983,915.06	861,783.72
	C38141GZR8	GOLDMAN SACHS GROUP INC NT FXD/FLTG 3.615% 03-15-2028	8,129,000.00	8,129,000.00	7,561,514.51
	C38141GXD1	GOLDMAN SACHS GROUP INC SR NT FLTG 05-15-2026	1,636,000.00	1,655,474.03	1,620,834.28
	SB03FYZ4	GOODMAN GROUP NPV	4,154.00	33,388.17	48,903.73
	SBNCHP82	GOODMAN HK FINANCE 4.375% DUE 19/06/2024	200,000.00	213,620.00	195,682.00
	SBMH6W86	GOODYEAR TIRE & RUBR CO SR NT 5.25% 07-15-2031	104,000.00	106,523.44	85,075.12
	C3617YNXE5	GOVERNMENT NATIONAL MORTGAGE A FNR 2018-78 VA 3% 03-20-2047	33,295.92	31,589.51	29,663.96
	C3617YLEN0	GOVERNMENT NATIONAL MORTGAGE A G2 CM10413% 12-20-2046	28,600.78	25,474.81	25,510.64
	C3617Y5N88	GOVERNMENT NATIONAL MORTGAGE A G2 CM32463% 09-20-2047	289,534.79	274,696.15	257,955.88
	C3617YNY95	GOVERNMENT NATIONAL MORTGAGE A G2 CM33773% 11-20-2047	28,100.06	26,659.92	25,036.53
	C3617YQYG2	GOVERNMENT NATIONAL MORTGAGE A G2 CM34363% 03-20-2048	43,121.38	40,911.40	38,428.89
	C3617FKD38	GOVERNMENT NATIONAL MORTGAGE A G2 C073223% 04-20-2047	178,444.94	158,941.47	159,017.33
	C3617FSXH8	GOVERNMENT NATIONAL MORTGAGE A G2 CP33803% 11-20-2047	69,675.98	60,536.45	62,074.98
	C38383GS44	GOVERNMENT NATIONAL MORTGAGE A GNR 2022-31 GH 2.5% 12-20-2049	969,842.16	888,170.63	861,097.63
	C38383PHZ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2022-50 DC 2.5% 08-20-2051	445,603.19	415,873.10	393,928.92
	C38382NFU6	GOVERNMENT NATIONAL MORTGAGE A SER 21-27CL BD 5% 02-20-2051	304,159.77	299,644.90	304,187.84
	SBNBR141	GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7650 3% 10-20-2051	827,920.24	867,684.71	739,929.50
	SBP94RT5	GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8045 4% 05-20-2052	1,258,250.26	1,265,131.31	1,190,013.54
	C36179XBU9	GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8151 4.5% 07-20-2052	2,328,642.02	2,319,452.09	2,257,875.92
	S7097328	GPE BRUXELLES LAM NPV	240.00	20,836.25	19,102.92
	SB02V104	GPO AERO PACIFICO COM NPV SER 'B'	2,945.00	34,038.16	42,186.39
	S6365866	GPT GROUP NPV (STAPLED SECURITIES)	4,616.00	17,990.16	13,147.43
	SBP6NH40	GRAB HLDS LTD	3,900.00	22,473.75	12,558.00
	S2380443	GRACO INC COM	1,121.00	65,018.00	75,398.46

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	C997210042	GRAHAM ABSOLUTE RETURN LTD. SERIES C	733,002.68	78,805,956.12	108,209,648.62
	SBYP8NF2	GRAINGER W W INC 3.75% DUE 05-15-2046	408,000.00	399,646.96	320,957.28
	S2380863	GRAINGER W W INC COM	397.00	168,485.65	220,831.25
	SB3F1XM1	GRAND CANYON ED INC COM STK	210.00	18,599.70	22,188.60
	SBLBJMB7	GRAND CANYON UNIV 4.125% 10-01-2024	3,570,000.00	3,570,000.00	3,352,515.60
	SB2Q8249	GRAPHIC PACKAGING HLDG CO COM STK	4,318.00	90,812.39	96,075.50
	S6235000	GREAT EASTERN HLDG NPV	2,800.00	30,406.93	38,622.13
	S2384951	GREAT WEST LIFE CO NPV	5,612.00	137,773.72	129,639.92
	C39530MAA6	GREENKO PWR II LTD GTD SR NT 144A 4.3% 12-13-2028	382,000.00	382,000.00	320,368.12
	SBYY3DX6	GRIFOLS SA	13,164.00	149,084.21	151,310.75
	SBK1KW7	GROCERY OUTLET HLDG CORP COM	585.00	24,324.30	17,076.15
	S2421041	GRUPO FINANCIERO BANORTE S A B DE C V	7,500.00	47,852.31	53,846.75
	SBZ1N3D6	GRUPO TELEVIS A 6.125% DUE 01-31-2046	2,725,000.00	2,711,150.98	2,726,280.75
	SBG49450	GRUPO TELEVIS A 6.625% DUE 01-15-2040	1,653,000.00	1,732,047.12	1,712,078.22
	SBVY55G2	GS MTG SECS SER 14-GC18 CL A4 4.074% DUE 01-10-2047	792,000.00	847,868.91	775,138.61
	SBKVGJ32	GS MTG SECS TR 2.9106% DUE 02-13-2053	741,000.00	763,227.04	636,388.76
	C36250PAC9	GS MTG SECS TR 2015-GC32 COML MTG PASSTHRU CTF CL 3.498% 07-10-2048	207,868.66	197,938.06	198,150.10
	SMBLBLCA	GS MTG SECS TR 2020-GC47 COML MTG PASSTHRU CTF CL 2.37719988823 05-12-2053	198,000.00	175,832.81	163,134.48
	C36197XAK0	GS MTG SECS TR 3.135% DUE 06-10-2046	140,000.00	144,513.00	138,579.68
	C36198FAE2	GS MTG SECS TR 4.243% DUE 08-10-2046	252,000.00	269,140.86	246,498.43
	SBPOSW57	GSK CNSMR 3.625% DUE 03-24-2032	4,551,000.00	4,486,521.57	4,012,343.64
	SBPOSW46	GSK CNSMR FIXED 3.375% DUE 03-24-2027	522,000.00	520,856.82	486,577.08
	SBPOSVZ0	GSK CONSUMER HEALTHCARE CAP US LLC GTD SR NT 3.375% 03-24-2029	2,620,000.00	2,499,087.85	2,364,366.60
	SBPOSVV6	GSK CONSUMER HEALTHCARE CAP US LLC GTD SR NT 4% 03-24-2052	880,000.00	807,295.69	691,565.60
	SBN75WP6	GSK PLC ORD GBPO.3125	43,139.00	929,262.37	745,998.09
	S2725378	GUANGDONG ALLIANCE COM	14,414.00	-	-
	SBFXC911	GUARDANT HEALTH INC COM	648.00	24,779.52	17,625.60
	SBYMXNV6	GUARDIAN LIFE INS 4.85% DUE 01-24-2077	1,160,000.00	1,213,749.67	954,239.20
	SB7JY5G3	GUIDEWIRE SOFTWARE INC COM USD0.0001	557.00	40,126.28	34,845.92
	S6392949	GWA GROUP LTD NPV	8,763.00	18,855.87	12,182.39
	SBNNTGF1	GXO LOGISTICS INC COM	702.00	31,147.74	29,968.38
	C994129998	H&F EFS AIV I, L.P.	12,169.59	-	8,937,041.00
	C994130996	H&F Flashdance AIV I, L.P.	2,023,434.88	-	5,439,173.66
	C994129998	H&F Wand AIV I, L.P.	19,221.75	-	14,115,963.24
	SBDFXP32	HACKENSACK 4.211% 07-01-2048	520,000.00	520,000.00	435,765.20
	SBYK1SH0	HACKENSACK 4.5% DUE 07-01-2057	730,000.00	723,910.00	624,383.60
	SBMW4TR3	HACKENSACK MERIDIAN HEALTH INC 2.875% 09-01-2050	500,000.00	500,000.00	320,935.00
	SB05LZ02	HAKUHODO DY HLDGS NPV	24,060.00	237,032.48	242,523.78
	SBMX86B7	HALEON PLC ORD GBPO.01	248.00	848.47	976.55
	SBMZ42G0	HALEON PLC ORD GBPO.01	26,397.00	105,260.21	98,602.70
	SBJRL90	HALLIBURTON CO 2.92% DUE 03-01-2030	160,000.00	159,968.55	137,803.20
	SBSTFVQ3	HALLIBURTON CO 4.5 DUE 11-15-2041	760,000.00	741,915.21	636,036.40
	SBRC5XW4	HALLIBURTON CO 4.75% DUE 08-01-2043	1,823,000.00	1,842,811.10	1,565,045.50
	SBYNR6K7	HALLIBURTON CO 4.85% DUE 11-15-2035	4,918,000.00	4,885,422.86	4,562,576.14
	SBYNR4N6	HALLIBURTON CO 5% DUE 11-15-2045	916,000.00	872,575.32	817,062.84
	SB3D2F31	HALLIBURTON CO 6.7% DUE 09-15-2038	219,000.00	297,902.79	233,307.27
	SB63S808	HALLIBURTON CO 7.45% DUE 09-15-2039	550,000.00	717,066.44	622,765.00
	S2405302	HALLIBURTON CO COM	6,113.00	205,406.35	240,546.55
	S0405207	HALMA ORD GBPO.10	961.00	23,378.41	22,819.18
	S6405870	HAMAMATSU PHOTONIC NPV	8,138.00	364,360.34	389,800.00
	SB0RNR5	HANA FINANCIAL GRP KRW5000	1,484.00	51,522.30	49,349.31
	SB1BJSL9	HANESBRANDS INC COM STK	2,307.00	23,715.96	14,672.52
	S6030506	HANG LUNG PROPERTIES HKD1	4,879.00	10,741.13	9,539.27
	S6408374	HANG SENG BANK NPV	13,543.00	223,516.44	225,226.48
	SB775KQ0	HANKOOK TIRE & TECHNOLOGY CO LTD	814.00	26,361.12	20,052.27
	S6408664	HANKYU HANSHIN HOLDINGS INC NPV	551.00	19,380.53	16,369.85
	S4511809	HANNOVER RUECK SE ORD NPV(REGD)	555.00	52,811.71	109,876.06
	S2020415	HANOVER INS GROUP INC COM	235.00	32,881.20	31,755.55
	C994120997	HARBOURVEST INTERNATIONAL PRIVATE EQUITYPARTNERS IV-DIRECT FUND LP	1.00	1.00	1.00
	C9941L9997	HARBOURVEST INTERNATIONAL PRIVATE EQUITYPARTNERS V-DIRECT FUND LP	1.00	1.02	27,256.50
	C9941M0995	HARBOURVEST INTERNATIONAL PRIVATE EQUITYPARTNERS V-PARTNERSHIP FUND L.P.	1.00	1.02	682,779.65
	SB1VZ0M2	HARGREAVES LANSLOW ORD GBPO.004	857.00	19,051.62	8,826.44
	S2411053	HARLEY DAVIDSON COM USD0.01	7,789.00	273,107.14	324,022.40
	SBMVMRV8	HARLEY-DAVIDSON MOTORCYCLE TR MOTORCYCLECONT BACKED NT .37% 04-15-2026	198,356.83	198,310.03	192,261.23
	C41284NAD2	HARLEY-DAVIDSON MOTORCYCLE TR MOTORCYCLECONT BACKED NT .53% 09-15-2028	233,000.00	232,979.57	216,007.22
	SBXVMC76	HARRIS CORP DEL 3.832% DUE 04-27-2025	700,000.00	700,000.00	680,792.00
	C413875AW5	HARRIS CORP DEL 4.4% DUE 06-15-2028	1,141,000.00	1,145,221.56	1,099,159.53
	SBX1DG11	HARRIS CORP DEL 4.854% DUE 04-27-2035	1,051,000.00	1,126,836.03	983,189.48
	SBX1DFF8	HARRIS CORP DEL 5.054% DUE 04-27-2045	223,000.00	272,967.65	201,308.79
	SB4LWT05	HARRIS CORP DEL 6.15% DUE 12-15-2040	278,000.00	390,766.18	286,801.48
	S2895602	HARRIS CORP DEL 7% DUE 01-15-2026	1,820,000.00	2,009,506.66	1,916,405.40
	SBKTSYK3	HARTFORD 3.447% DUE 07-01-2054	1,070,000.00	1,070,000.00	756,115.50
	SBG48WM7	HARTFORD FINL SVCS 5.95% DUE 10-15-2036	201,000.00	275,687.22	199,840.23
	SBFN0JK4	HARTFORD FINL SVCS 6.1% DUE 10-01-2041	2,337,000.00	2,876,269.64	2,362,169.49
	SB7N8YL8	HARTFORD FINL SVCS 6.625 DUE 04-15-2042	70,000.00	80,363.64	72,417.10
	SBFM1RF9	HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018	390,000.00	386,446.74	324,764.70
	S2476193	HARTFORD FINL SVCS GROUP INC COM	2,196.00	142,893.72	166,522.68
	SBM9SW79	HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051	492,000.00	494,780.70	312,282.24
	S2414580	HASBRO INC COM	877.00	72,317.42	53,505.77
	S2415204	HAWAIIAN ELEC INDS INC COM	2,772.00	113,328.10	116,008.20
	S0416102	HAYS PLC ORD GBPO.01	123,259.00	222,214.51	171,546.38
	SBMFQC33	HAYWARD HLDGS INC COM	671.00	9,427.55	6,307.40
	SB4MGBG6	HCA HEALTHCARE INC COM	2,696.00	425,906.63	646,932.16
	SBND8HZ5	HCA INC 3.5% DUE 07-15-2051 BEO	4,990,000.00	4,564,115.23	3,323,971.10
	SBLF2KK7	HCA INC 3.5% DUE 09-01-2030	749,000.00	677,247.59	646,768.99
	SBKKDGV1	HCA INC 4.125% 06-15-2029	3,070,000.00	3,214,879.95	2,810,032.40
	SBYXYJ57	HCA INC 4.5% DUE 02-15-2027	4,667,000.00	4,663,955.13	4,502,208.23
	SBJJD6P9	HCA INC 5.125% 06-15-2039	1,090,000.00	1,081,360.88	974,906.90
	SBRK9CV0	HCA INC 5.25% DUE 04-15-2025	639,000.00	676,881.62	635,517.45
	SBZ57YX1	HCA INC 5.25% DUE 06-15-2026	300,000.00	300,000.00	296,754.00
	SBJJD6M6	HCA INC 5.25% DUE 06-15-2049	5,729,000.00	6,611,303.32	4,921,841.19
	SBVFB628	HCA INC 5.375% DUE 02-01-2025	1,115,000.00	1,119,441.80	1,114,643.20
	SBYZLW87	HCA INC 5.375% DUE 09-01-2026	1,385,000.00	1,452,945.50	1,373,352.15
	SBFZXWB6	HCA INC 5.5% DUE 06-15-2047	2,199,000.00	2,419,869.56	1,964,322.72
	SBYZLW98	HCA INC 5.625% DUE 09-01-2028	2,788,000.00	2,853,627.18	2,779,078.40
	SBFMYT03	HCA INC 5.875% DUE 02-01-2029	207,000.00	244,920.70	207,757.62

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value	
(CUSIP)					
SBYQ2966	HCA INC 5.875% DUE 02-15-2026	1,023,000.00	1,056,069.31	1,030,222.38	
SB453WJ4	HCP INC 6.75% DUE 02-01-2041	900,000.00	891,668.61	929,583.00	
SB911C97	HEALTH CARE REIT INC 5.125 DUE 03-15-2043	1,100,000.00	1,090,968.13	936,782.00	
SBPQWHP8	HEALTHCARE REALTY TRUST INC COM USD0.01 CL A	21,930.00	481,483.84	422,591.10	
SBNNHGV1	HEALTHCARE TR AMER FIXED 2.05% DUE 03-15-2031	800,000.00	794,667.30	585,264.00	
SBJBLRK3	HEALTHPEAK OP LLC	3,704.00	92,095.72	92,859.28	
SBMV9TR9	HEALTHPEAK PPTYS INC SR NT 2.125% 12-01-2028	337,000.00	286,136.59	283,939.35	
S2237561	HEICO CORP NEW CL A CL A	957.00	103,989.40	114,696.45	
S2419217	HEICO CORP NEW COM	300.00	39,414.00	46,092.00	
S5120679	HEIDELBERGCEMENT NPV	349.00	30,018.34	19,845.22	
SB0CCH46	HEINEKEN HOLDING EUR1.6 A	816.00	61,296.80	62,746.62	
S7792559	HEINEKEN NV EUR1.60	8,015.00	620,625.55	751,726.36	
C994J28990	HELLMAN & FRIEDMAN CAPITAL PARTNERS VI CAYMAN LP	1.00	1.00	1.00	
C994J29998	HELLMAN & FRIEDMAN CAPITAL PARTNERS VII	32,568.00	1,176.66	864110.76	
C994J30996	HELLMAN & FRIEDMAN CAPITAL PARTNERS VIII	48,693,892.13	46,670,457.25	125454356.8	
SBYVWH8S0	HELLOFRESH SE NPV	6,656.00	81,638.59	145,837.25	
SBM20JP6	HELMERICH & PAYNE INC SR NT 2.9% 09-29-2031	2,630,000.00	2,567,911.49	2,136,690.90	
SBK6QWFO	HELVETIA HOLDING AG	357.00	28,409.13	41,595.98	
SBLSNGB0	HENDERSON EURO FOC ORD GBP0.05	559,980.00	991,376.87	995,244.03	
SBP6QR38	HENDERSON EUROTST ORD GBP0.005	987,066.00	1,524,063.08	1,481,208.94	
S6420538	HENDERSON LAND DEVELOPMENT HKD2	3,500.00	17,127.85	12,219.81	
S0906506	HENDERSON SML COS ORD GBP0.25	86,823.00	1,117,620.43	877,290.95	
S5076705	HENKEL AG & CO KGAA NON-VTG PRF NPV	448.00	47,630.02	31,087.89	
S5002465	HENKEL AG & CO KGAA NPV(BR)	250.00	24,228.85	16,075.45	
S5687431	HENNES & MAURITZ SER'B'NPV	1,760.00	38,623.49	18,958.91	
S2416962	HENRY SCHEIN INC COMMON STOCK	915.00	68,194.95	73,081.05	
S0422864	HERALD INV TRUST ORD GBP0.25	99,168.00	1,310,489.30	2,125,733.57	
S5253973	HERMES INTL NPV	79.00	50,887.46	121,831.93	
SBMWPO9N	HERSHEY CO 1.7% DUE 06-01-2030	940,000.00	938,315.94	755,205.40	
SBMWPOF1	HERSHEY CO 2.65% DUE 06-01-2050	550,000.00	548,321.89	361,724.00	
SBK7G3Y5	HERSHEY CO 3.125% DUE 11-15-2049	385,000.00	384,638.49	277,284.70	
SBYYGSH4	HERSHEY CO 3.375% DUE 08-15-2046	115,000.00	84,412.30	85,903.85	
S2422806	HERSHEY COMPANY COM STK USD1	3,175.00	658,829.62	735,234.75	
SBNM5672	HERTZ GLOBAL HLDGS INC NEW COM NEW	1,547.00	28,203.67	23,808.33	
C42806MAI8	HERTZ VEH FING III 1.99% DUE 06-25-2026	1,063,000.00	1,062,811.10	978,290.10	
C42806MAN9	HERTZ VEH FING III 2.33% DUE 06-26-2028	943,000.00	941,730.91	826,600.31	
C42806MBA6	HERTZ VEH FING III 3.73% DUE 09-25-2026	456,000.00	455,987.92	435,435.82	
C42806MBJ7	HERTZ VEH FING III 3.89% DUE 09-25-2028	971,000.00	970,757.74	904,000.79	
C42806MAE9	HERTZ VEH FING III LLC 2021-2 RENT CAR AST BKD NT 1.68% 12-27-2027	508,000.00	507,920.91	440,995.68	
SB07XTG1	HESS CORP 4.3% DUE 04-01-2027	2,589,000.00	2,757,217.13	2,481,297.60	
SB4TV238	HESS CORP 5.6% DUE 02-15-2041	6,624,000.00	6,877,772.91	6,258,355.20	
SB07XTT4	HESS CORP 5.8% DUE 04-01-2047	2,637,000.00	3,063,219.19	2,530,755.27	
SB55GWZ6	HESS CORP 6% DUE 01-15-2040	5,520,000.00	5,781,968.00	5,469,326.40	
S2023748	HESS CORP COM STK	1,885.00	203,089.90	267,330.70	
SB6YB851	HEWLETT PACKARD CO 6% DUE 09-15-2041	2,482,000.00	2,747,124.51	2,391,555.92	
SBYVYW50	HEWLETT PACKARD ENTERPRISE CO COM	8,885.00	123,791.74	141,804.60	
SB0CT8F6	HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	749,000.00	952,280.25	752,415.44	
SBNZFHC1	HEXAAGON AB SER'B'NPV	4,776.00	32,203.86	49,962.47	
S2416779	HEXCEL CORP NEW COM	557.00	27,833.29	32,779.45	
SBNNJZP4	HF SINCLAIR HF SINCLAIR CORPORATIONS.875% DUE 04-01-2026	3,690,000.00	4,181,673.57	3,702,915.00	
SBMZQ9C1	HF SINCLAIR CORPORATION COM USD0.01	1,653.00	67,176.54	85,774.17	
S2420640	HIGHWOODS PPTYS INC COM	688.00	23,213.12	19,250.24	
S6416322	HIKARI TSUSHIN INC NPV	49.00	8,672.31	6,914.85	
SB0LCW08	HIKMA PHARMACEUTIC ORD GBP0.10	400.00	12,877.20	7,467.60	
SBM9T1V9	HILL CITY FDG TR PRE CAPITALIZED TR SEC 144A 0.046% 08-15-2041	1,600,000.00	1,512,618.60	1,112,848.00	
SBYVMW06	HILTON WORLDWIDE HLDGS INC COM NEW COM NEW	1,835.00	209,997.40	231,870.60	
C994J31994	HIPEP V - ASIA PACIFIC & REST OF WORLD PARTNERSHIP FUND	1.00	1.00	2,881,344.00	
C994J32992	HIPEP VI - ASIA PACIFIC FUND LP	1.00	1.00	38,447,684.00	
C994JIM1993	HIPEP VI-EUROPEAN SMALL-MEDIUM BUYOUT FUND L.P.	1.00	1.02	19,652,063.66	
C994J33990	HIPEP VII ASIA PACIFIC FUND LP	19,578,801.00	19,578,801.00	54,824,480.24	
C994JIM2991	HIPEP VII Europe Fund LP	2,375,000.46	2,415,109.31	25,607,717.23	
S6428725	HIROSE ELECTRIC NPV	372.00	50,382.56	46,801.32	
SBVZHXQ9	HISCOX ORD GBP0.065 (DI)	5,273.00	56,668.81	69,105.82	
S6429405	HITACHI CONSTRUCTION MACHINERY NPV	349.00	7,880.23	7,826.68	
S6429104	HITACHI NPV	10,133.00	340,887.10	513,849.73	
SBJ3WD21	HK ELEC INVS&HK EL UNITS (STAPLED)	6,388.00	6,425.44	4,231.41	
SB4TXDZ3	HKT TRUST AND HKT HKD0.0005 SHARE STAPLED	9,133.00	13,547.74	11,198.38	
SB0ORD53	HLTH CARE REIT INC 6.5% DUE 03-15-2041	671,000.00	759,743.32	673,912.14	
SBMXNK76	HLTH CARE SVC CORP 3.2% DUE 06-01-2050	1,775,000.00	1,735,981.02	1,235,116.00	
SBJN4573	HOAG MEM HOSP 3.803% DUE 07-15-2052	2,676,000.00	2,676,000.00	2,108,126.04	
S7110753	HOLCIM LTD CHF2 (REGD)	5,876.00	317,433.49	304,088.71	
SB0QQ1Q5	HOLMEN AB SER'B'NPV	226.00	11,579.92	8,977.53	
S2433530	HOLOGIC INC COM	7,515.00	551,535.05	562,197.15	
SBNRQN35	HOME DEPOT INC 1.375% DUE 03-15-2031	730,000.00	646,187.49	567,239.20	
SBNRQN46	HOME DEPOT INC 2.375% 03-15-2051	918,000.00	897,562.55	557,363.70	
SBMQ5M95	HOME DEPOT INC 2.7% DUE 04-15-2030 REG	835,000.00	760,009.72	730,942.30	
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049	3,082,000.00	3,134,297.60	2,207,451.68	
SBMQ5MC8	HOME DEPOT INC 3.3% DUE 04-15-2040 REG	957,000.00	960,578.55	766,777.11	
SBK8T2Z9	HOME DEPOT INC 3.35% DUE 04-15-2050 REG	3,075,000.00	3,146,196.07	2,298,101.25	
SB0GLXQ4	HOME DEPOT INC 3.9% DUE 06-15-2047	1,704,000.00	1,774,884.80	1,412,513.76	
SBN72M58	HOME DEPOT INC 4.0% DUE 09-15-2025 BEO	410,000.00	409,852.40	405,387.50	
SB9N1194	HOME DEPOT INC 4.2% DUE 04-01-2043	2,795,000.00	2,740,741.17	2,461,360.85	
SBYQF318	HOME DEPOT INC 4.25% DUE 04-01-2046	3,339,000.00	3,482,601.34	2,917,417.86	
SBR30B4C	HOME DEPOT INC 4.4 DUE 03-15-2045 REG	1,490,000.00	1,615,921.42	1,337,871.00	
SBPLYZY4	HOME DEPOT INC 4.5% 09-15-2032	553,000.00	555,432.08	543,339.09	
SBHQFF46	HOME DEPOT INC 4.5% DUE 12-06-2048	425,000.00	476,104.51	390,830.00	
SB00DL53	HOME DEPOT INC 4.875 DUE 02-15-2044	770,000.00	759,728.56	741,748.70	
SBPLZ008	HOME DEPOT INC 4.95% DUE 09-15-2052 BEO	579,000.00	562,157.30	561,896.34	
SB3LQNX1	HOME DEPOT INC 5.4% DUE 09-15-2040	690,000.00	820,240.57	710,306.70	
SB8060P5	HOME DEPOT INC 5.875% DUE 12-16-2036	450,000.00	502,665.11	483,835.50	
SBFNOJP9	HOME DEPOT INC 5.95% DUE 04-01-2041	1,435,000.00	1,890,572.35	1,557,635.10	
S2434209	HOME DEPOT INC COM	10,324.00	2,670,292.60	3,260,938.64	
SBPOTWX8	HOME DEPOT INC SR NT 2.75% 09-15-2051	215,000.00	206,238.29	143,002.95	
SBYYTFB6	HOMESERVE ORD GBP0.0269230769	22,626.00	149,277.58	325,785.32	
C43813KAD4	HONDA AUTO .46% DUE 04-19-2027	970,000.00	969,742.08	923,648.63	
C43813DAC2	HONDA AUTO .82% DUE 07-15-2024	160,835.14	160,822.48	158,499.73	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value	
(CUSIP)					
SBN4D890	HONDA AUTO RECEIVABLES OWNER TR SER 22-2 CL A4 3.76% DUE 12-18-2028	273,000.00	272,940.08	265,332.97	
S6435145	HONDA MOTOR CO NPV	31,829.00	880,867.83	731,407.24	
SBMFS1P4	HONEYWELL INTERNATIONAL 5% 02-15-2033 BEO	1,571,000.00	1,555,572.78	1,604,619.40	
SBLLPDD8	HONEYWELL INTERNATIONAL INC 4.95% DUE 02-15-2028 BEO	1,855,000.00	1,854,795.95	1,887,462.50	
S2020459	HONEYWELL INTL INC COM STK	6,274.00	1,062,315.30	1,344,518.20	
S6436557	HONG KONG & CHINA GAS HKD0.25	27,979.00	46,610.62	26,599.04	
	Hong Kong dollar	138,730.41	138,730.41	138,730.41	
S6267359	HONG KONG EXCHANGES & CLEAR	8,102.00	301,793.96	350,033.55	
S6434915	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)	2,720.00	18,021.08	12,512.00	
SBQPVOZ6	HORIZON THERAPEUTICS PLC COM USD0.0001	2,451.00	196,394.15	278,923.80	
C44055UAD7	HORIZON THERAPEUTICS USA, INC. FLTG RT TBL 03-15-2028	691,264.24	689,536.09	690,400.16	
S2437264	HORMEL FOODS CORP COM	1,916.00	86,813.96	87,273.80	
SBKPG1M1	HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051	2,507,000.00	2,412,580.71	1,744,270.32	
SB3FF8W8	HOSHIZAKI CORP	262.00	10,478.95	9,243.32	
SB8FL2Q4	HOSPITALITY PPTYS 4.5% DUE 06-15-2023	570,000.00	572,071.79	562,099.80	
SBDH6XQ8	HOT HOTELS & 3.875% DUE 04-01-2024	300,000.00	298,725.00	293,016.00	
SBKPLD2	HOT HOTELS & FIXED 3.5% DUE 09-15-2030	1,300,000.00	1,264,196.82	1,076,296.00	
S2567503	HOT HOTELS & RESORTS INC REIT	4,829.00	79,689.08	77,505.45	
SB5VR4H9	HOWARD HUGHES CORP COM STOCK	254.00	15,577.82	19,410.68	
SBMZQ0D9	HOWARD UNIV 5.209% DUE 10-01-2052	376,000.00	376,000.00	296,539.92	
SBLLFMH7	HOWMET AEROSPACE FIXED 6.875% DUE 05-01-2025	1,168,000.00	1,173,840.00	1,199,594.40	
SBKJL8V2	HOWMET AEROSPACE INC COM USD1.00 WI	2,605.00	82,916.50	102,663.05	
S6441506	HOYA CORP NPV	881.00	57,727.22	84,831.60	
SBJK0GC6	HP INC 2.2% DUE 06-17-2025	1,295,000.00	1,311,347.88	1,213,000.60	
SBQ74Q42	HP INC 5.5% DUE 01-15-2033	1,675,000.00	1,670,460.30	1,579,809.75	
SBYK4D52	HP INC COM	7,154.00	244,689.86	192,227.98	
SBMQ7GF5	HP INC FIXED 4.75% DUE 01-15-2028	935,000.00	931,366.00	909,670.85	
SBPNXL4	HP INC NT 1.45% 06-17-2026	630,000.00	629,046.19	552,894.30	
SBKPHXY0	HP INCORPORATION NT 4% 04-15-2029	1,200,000.00	1,197,339.78	1,100,964.00	
SBG48WG1	HSBC BK USA N A 7 DUE 01-15-2039	4,400,000.00	6,157,478.66	4,781,832.00	
SBG48WF0	HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035	95,000.00	118,674.48	90,948.25	
S0540528	HSBC HLDGS ORD USD0.50(UK REG)	199,313.00	1,289,347.41	1,236,409.50	
SBN44R18	HSBC HLDGS PLC .976% DUE 05-19-2025 REG	1,200,000.00	1,198,404.00	1,110,300.00	
SBNHPSG8	HSBC HLDGS PLC 1.589% DUE 05-24-2027 REG	1,430,000.00	1,430,000.00	1,233,103.30	
SBMXNKB0	HSBC HLDGS PLC 2.099% DUE 06-04-2026	700,000.00	700,000.00	638,022.00	
SBMH1T1	HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG	559,000.00	559,000.00	429,172.25	
SBK5DTK6	HSBC HLDGS PLC 2.633% DUE 11-07-2025	440,000.00	440,090.13	414,651.60	
SBN44R07	HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG	4,948,000.00	4,948,000.00	3,828,910.84	
SBDOQRM9	HSBC HLDGS PLC 3.9% DUE 05-25-2026	1,300,000.00	1,295,411.00	1,241,331.00	
SB036V02	HSBC HLDGS PLC 4.583% 06-19-2029	2,501,000.00	2,481,420.79	2,304,871.58	
SBM6CFD1	HSBC HLDGS PLC 4.95% DUE 03-31-2030	500,000.00	499,521.77	479,935.00	
C404280BL2	HSBC HLDGS PLC 6% 12-31-2049	540,000.00	540,000.00	496,249.20	
SBGQZ5W7	HSBC HLDGS PLC 6.1% DUE 01-14-2042	330,000.00	329,787.35	346,467.00	
C404280AT6	HSBC HLDGS PLC 6.375% DUE 03-29-2049	2,500,000.00	2,500,000.00	2,426,175.00	
SBNF0J19	HSBC HLDGS PLC 6.5% DUE 09-15-2037	2,930,000.00	3,693,351.04	3,004,158.30	
SBG5GXL6	HSBC HLDGS PLC 7.625% DUE 05-17-2032	920,000.00	1,220,162.93	950,240.40	
SBJLD4R5	HSBC HLDGS PLC FIXED 3.973% 05-22-2030	640,000.00	640,000.00	560,448.00	
SBNGQJ3	HSBC HLDGS PLC FIXED 4.762% DUE 03-29-2033	7,243,000.00	6,746,442.27	6,277,508.10	
C404280BP3	HSBC HLDGS PLC FIXED 6.5% DUE 12-31-2049	2,015,000.00	2,004,858.33	1,858,857.65	
SBMYH4K8	HSBC HLDGS PLC FLTG RT 2.206% DUE 08-17-2029	3,260,000.00	3,234,068.73	2,638,187.60	
SBM9VW59	HSBC HLDGS PLC FLTG RT 2.251% DUE 11-22-2027	870,000.00	870,000.00	754,690.20	
SBM9VVR8	HSBC HLDGS PLC FLTG RT 2.871% DUE 11-22-2032	800,000.00	800,000.00	614,624.00	
SBQ1KVR4	HSBC HLDGS PLC FLTG RT 2.999% DUE 03-10-2026	4,495,000.00	4,396,857.22	4,230,828.85	
SBQ889N0	HSBC HLDGS PLC FLTG RT 7.336% DUE 11-03-2026	1,295,000.00	1,295,000.00	1,347,641.75	
SBMGHHF2	HSBC HLDGS PLC FLTG RT 7.39% DUE 11-03-2028	5,633,000.00	5,684,526.01	5,921,522.26	
SBP4X3C2	HSBC HLDGS PLC FLTG RT 8.113% DUE 11-03-2033	9,474,000.00	9,639,270.98	10,052,577.18	
C404280CQ0	HSBC HLDGS PLC PERP SUB CONTINGENT CONV 4.7% 12-29-2049	1,800,000.00	1,800,000.00	1,430,856.00	
SBPLQ067	HSBC HLDGS PLC SUB NT 6.5% 05-02-2036	1,450,000.00	1,532,329.03	1,411,169.00	
SBMG8951	HSBC HLDGS PLC SUB NT 6.5% 09-15-2037	5,153,000.00	5,902,894.81	4,941,675.47	
SBMVVWV2	HSBC HOLDINGS PLC 2.251%-FRN SNR 22/11/27 USD	1,119,000.00	1,119,000.00	970,687.74	
SBJR20Y5	HSBC HOLDINGS PLC 3.803% 03-11-2025	3,775,000.00	3,673,067.30	3,677,038.75	
SBF243H2	HSBC HOLDINGS PLC 4.041% 03-13-2028	1,515,000.00	1,581,015.60	1,400,526.60	
SBYXLZ26	HSBC HOLDINGS PLC 4.75%-FR SUB PERP EUR200000	2,400,000.00	2,873,705.89	2,197,937.54	
SBQ74Q75	HSBC HOLDINGS PLC 4.755% 06-09-2028	4,234,000.00	4,234,000.00	4,016,414.74	
SBMV45F5	HSBC HOLDINGS PLC 4.762%-FRN SUB 29/03/33 USD	1,865,000.00	1,835,287.47	1,616,395.50	
SBP42FB1	HSBC HOLDINGS PLC 5.402% DUE 08-11-2033	11,302,000.00	11,141,029.73	10,530,977.56	
SBFM4XM7	HSBC HOLDINGS PLC 5.875%-FRN SUB PERP GBP1000	500,000.00	682,620.13	535,645.42	
S6158163	HSBC HOLDINGS PLC ORD USD0.50(HONGKONG REG)	5,065.00	43,901.22	31,506.38	
SBN44LY74	HUARONG FIN. 19 3.625% GTD SNR 30/09/30 USD	400,000.00	374,666.36	305,108.00	
SBK956K6	HUARONG FIN. 19 4.5% GTD SNR 29/05/2029 USD	400,000.00	395,947.81	333,112.00	
SBDFG653	HUBBELL INC COM	358.00	62,334.96	84,015.44	
SBRA4T3B3	HUBSPOT INC COM	760.00	283,240.40	219,738.80	
SBJSRNY3	HUDSON PAC PPTYS L 4.65% DUE 04-01-2029	500,000.00	493,315.00	428,395.00	
SB64B9P8	HUDSON PACIFIC PROPERTIES INC COM	923.00	14,611.09	8,980.79	
S6805317	HULIC COMPANY LTD	925.00	8,200.35	7,290.92	
SBLL97DH6	HUMANA INC 2.15% 02-03-2032	885,000.00	881,031.18	693,379.80	
SBLLFWG1	HUMANA INC 3.7% 03-23-2029	725,000.00	715,401.84	663,251.75	
SB8VGK80	HUMANA INC 4.625 DUE 12-01-2042	1,580,000.00	1,599,635.42	1,387,287.40	
SBQZJCM9	HUMANA INC 4.95% DUE 10-01-2044	630,000.00	632,212.00	572,997.60	
SBQ69789	HUMANA INC 5.75% DUE 03-01-2028	2,075,000.00	2,071,328.50	2,124,198.25	
SBP8JTQ2	HUMANA INC 5.875% DUE 03-01-2033	2,460,000.00	2,447,896.80	2,554,045.80	
SB6TR0Y7	HUMANA INC 8.15% DUE 06-15-2038	3,906,000.00	5,245,850.06	4,569,551.28	
S2445063	HUMANA INC COM	1,177.00	545,759.63	602,847.63	
SBY2KXV4	HUMANA INC FIXED 3.95% DUE 03-15-2027	810,000.00	809,140.51	777,267.90	
	Hungarian forint	821,795.11	821,795.11	821,795.11	
S2445416	HUNT J B TRANS SVCS INC COM	557.00	88,412.61	97,118.52	
S2445966	HUNTINGTON BANCSHARES INC COM	9,799.00	119,294.28	138,165.90	
SBM8PW71	HUNTINGTON BANCSHARES INC SR NT FIXED/FLTG 4.443% 08-04-2028	3,001,000.00	2,865,890.73	2,855,661.57	
SB405SC9	HUNTINGTON INGALLS INDS INC COM	263.00	55,061.68	60,668.84	
SBP38XT5	HUNTINGTON NATL BK FLTG RT 5.699% DUE 11-18-2025	900,000.00	900,000.00	902,979.00	
SBLD59B2	HUNTINGTON NATL BK MD 4.008% DUE 05-16-2025 BEO	543,000.00	543,000.00	531,982.53	
SB0650B9	HUNTSMAN CORP COM STK	1,325.00	38,345.50	36,411.00	
SBL5F9D2	HUNTSMAN INTERNATIONAL L 2.95% 06-15-2031	511,000.00	510,684.55	396,530.89	
SBFY8TQ3	HUNTSMAN INTL LLC 4.5% 05-01-2029	800,000.00	829,516.75	721,080.00	
SB12PJ24	HUSQVARNA AB SER'B/NPV	1,011.00	8,649.98	7,094.80	
SBYVNV652	HYATT HOTELS CORP 4.375% 09-15-2028	1,400,000.00	1,398,163.77	1,287,636.00	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value	
(CUSIP)					
SB5882X4	HYATT HOTELS CORP COM CL A COM CL A	335.00	25,141.75	30,300.75	
SBYYXY9	HYDRO ONE LTD COM NPV	6,601.00	126,771.37	176,698.97	
C44934KAC8	HYUNDAI AUTO .38% DUE 01-15-2026	160,000.00	159,964.69	152,822.02	
C44935FAE4	HYUNDAI AUTO 1.03% DUE 12-15-2027	344,000.00	343,990.88	313,203.53	
C448977AD0	HYUNDAI AUTO 2.22% DUE 10-15-2026	694,000.00	693,973.28	662,857.92	
C448978AE6	HYUNDAI AUTO LEASE SECURITIZATION T NT CL A-4 144A 4.48% 08-17-2026	533,000.00	532,966.85	527,158.01	
SBMDZ9D1	HYUNDAI AUTO RECEIVABLES TR 2022-C NT CLA-3 5.39% 06-15-2027	459,000.00	458,997.80	464,136.55	
SBMDZF93	HYUNDAI AUTO RECEIVABLES TRUST SER 22-CL A4 5.52% DUE 10-16-2028	431,000.00	430,943.93	439,995.71	
S6451055	HYUNDAI MOTOR CO KRW5000 005380	115.00	20,599.94	13,732.70	
SBYT4657	I/O FEDERAL NATIONAL MORTGAGE ASSN REMICFLTG RT DUE 03-25-2042	232,938.99	30,516.19	15,568.48	
C3136A65W0	I/O FEDERAL NATL MTG ASSN GTD REMIC PASS THR TR SER 2012-74 CL 0A 0 03-25-2042	21,176.26	2,328.42	18,897.16	
C31397CTW9	I/O FHLMC MULTICLASS 3242 CL SC FLTG 11-15-2036	211,714.02	33,077.16	18,795.23	
C313782DY3	I/O FHLMC MULTICLASS SER 4203 CL PS 09-15-2042	125,824.32	9,832.36	8,697.15	
SBYT48L8	I/O FNMA 407 CL 22 5% 01-25-2039	6,297.92	2,913.16	1,133.25	
C3140HSW56	I/O FNMA POOL #BLL1567 3.59% DUE 02-01-2029 BEO	1,766,000.00	1,998,132.42	1,684,798.01	
C31398GUS6	I/O FNMA REMIC TR 2009-106 CL-SN VAR RATE 01-25-2040	0.07	0.01	0.01	
SBYT47X2	I/O FNMA REMIC TR 2013-10 CL-YI 02-25-2028	211,831.70	9,378.00	9,230.09	
SBYT48R4	I/O FNMA SER 407 CL C10 5% 01-25-2038	129,112.37	17,824.62	20,885.46	
SB9NWP11	I/O FNMA SERIES 2012-145 CLASS EI 3 01-25-2028 REG	296,345.71	13,546.22	13,530.25	
C38376GYG9	I/O GNMA 2010-155 REMIC PASSTHRU CL I/O DUE 06-16-2039	1.00	-	-	
SBJZZH37	IA FINANCIAL CORP COM NPV	2,159.00	92,240.49	126,310.15	
SBJF8Q81	IAA SPINCO INC	890.00	30,179.90	35,600.00	
SBNDYF48	IAC INC COM NEW	517.00	39,943.42	22,954.80	
SB288C92	IBERDROLA SA EURO.75	64,977.00	689,500.45	757,959.53	
S6456102	IBIDEN CO LTD NPV	2,672.00	95,745.42	96,900.38	
SBBLTV2	IBM CORP 4.15% DUE 07-27-2027 BEO	3,225,000.00	3,220,834.95	3,146,503.50	
S9JYTBCL	ICE_CDS BOFAGBZU 06/20/2023 BUY NEWELL RUBBERMAID INC SWPCOH3Z0	(2,000,000.00)	-	(4,703.20)	
S9JYTBUC	ICE_CDS BOFAGBZU 06/20/2023 BUY NEWELL RUBBERMAID INC SWPCOH3Z0	2,000,000.00	-	-	
S9H8XCCL	ICE_CDS BOFAGBZU 06/20/2023 SELL F 4.346 12/08/26 SWPCOGXR7	(1,000,000.00)	-	-	
S9H8XCUC	ICE_CDS BOFAGBZU 06/20/2023 SELL F 4.346 12/08/26 SWPCOGXR7	1,000,000.00	-	17,394.10	
S9K6TYCL	ICE_CDS BOFAGBZU 06/20/2024 SELL AT&T INC 2.45% 06/30/2 SWPCOHWO3	(2,400,000.00)	-	-	
S9K6TYCU	ICE_CDS BOFAGBZU 06/20/2024 SELL AT&T INC 2.45% 06/30/2 SWPCOHWO3	2,400,000.00	-	4,111.68	
S9KYLL4L	ICE_CDS BOFAGBZU 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPCOKOC7	(4,600,000.00)	-	-	
S9KYLL4U	ICE_CDS BOFAGBZU 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPCOKOC7	4,600,000.00	-	1,668.88	
S9L18CKL	ICE_CDS BOFAGBZU 06/20/2026 SELL DEVON ENERGY CORPORATI SWPCOK8B1	(300,000.00)	-	(180.90)	
S9L18CKU	ICE_CDS BOFAGBZU 06/20/2026 SELL DEVON ENERGY CORPORATI SWPCOK8B1	300,000.00	-	-	
S9KXFL2L	ICE_CDS BOFAGBZU 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPCOJY5	(4,600,000.00)	-	-	
S9KXFL2U	ICE_CDS BOFAGBZU 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPCOJY5	4,600,000.00	-	30,680.62	
S9L88RQL	ICE_CDS BOFAGBZU 06/20/2026 SELL VERIZON COMMUNICATIONS SWPCOKHX3	(400,000.00)	-	-	
S9L88RQU	ICE_CDS BOFAGBZU 06/20/2026 SELL VERIZON COMMUNICATIONS SWPCOKHX3	400,000.00	-	393.80	
S9L6PGFL	ICE_CDS BOFAGBZU 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPCOKW17	(300,000.00)	-	(4,131.57)	
S9L6PGFU	ICE_CDS BOFAGBZU 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPCOKW17	300,000.00	-	-	
S9L2N35L	ICE_CDS BOFAGBZU 12/20/2023 SELL AT&T INC 3.8% 02/15/20 SWPCOKH54	(2,500,000.00)	-	-	
S9L2N35U	ICE_CDS BOFAGBZU 12/20/2023 SELL AT&T INC 3.8% 02/15/20 SWPCOKH54	2,500,000.00	-	3,939.00	
S9L88RAL	ICE_CDS BOFAGBZU 12/20/2023 SELL BOEING CO 2.6% 10/30/2 SWPCOKGD8	(1,100,000.00)	-	-	
S9L88RAU	ICE_CDS BOFAGBZU 12/20/2023 SELL BOEING CO 2.6% 10/30/2 SWPCOKGD8	1,100,000.00	-	1,933.03	
S9L88QML	ICE_CDS BOFAGBZU 12/20/2024 SELL BOEING CO 2.6% 10/30/2 SWPCOL123	(900,000.00)	-	(1,015.38)	
S9L88QMU	ICE_CDS BOFAGBZU 12/20/2024 SELL BOEING CO 2.6% 10/30/2 SWPCOL123	900,000.00	-	-	
S9L88QKL	ICE_CDS BOFAGBZU 12/20/2024 SELL CONSTELLATION EN GEN L SWPCOI12	(1,000,000.00)	-	-	
S9L88QKU	ICE_CDS BOFAGBZU 12/20/2024 SELL CONSTELLATION EN GEN L SWPCOI12	1,000,000.00	-	11,826.60	
S9L88POL	ICE_CDS BOFAGBZU 12/20/2025 SELL AT&T INC 3.8% 02/15/20 SWPCTJ989	(400,000.00)	-	-	
S9L88POU	ICE_CDS BOFAGBZU 12/20/2025 SELL AT&T INC 3.8% 02/15/20 SWPCTJ989	400,000.00	-	486.68	
S9L8AYTL	ICE_CDS BOFAGBZU 12/20/2026 SELL AMERICAN INTL GROUP 6. SWPCOKIE4	(1,100,000.00)	-	-	
S9L8AYTU	ICE_CDS BOFAGBZU 12/20/2026 SELL AMERICAN INTL GROUP 6. SWPCOKIE4	1,100,000.00	-	8,669.76	
S9L2DZEL	ICE_CDS BOFAGBZU 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPCOKBG6	(3,900,000.00)	-	(39,943.41)	
S9L2DZEU	ICE_CDS BOFAGBZU 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPCOKBG6	3,900,000.00	-	-	
S9L3GLCL	ICE_CDS BOFAGBZU 12/20/2026 SELL DEVON ENERGY CORPORATI SWPCOKIK9	(1,000,000.00)	-	(3,593.80)	
S9L3GLCU	ICE_CDS BOFAGBZU 12/20/2026 SELL DEVON ENERGY CORPORATI SWPCOKIK9	1,000,000.00	-	-	
S9L88REL	ICE_CDS BOFAGBZU 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPCOKK76	(1,000,000.00)	-	-	
S9L88REU	ICE_CDS BOFAGBZU 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPCOKK76	1,000,000.00	-	4,953.80	
S9L2482L	ICE_CDS BOFAGBZU 12/20/2026 SELL GENERAL ELECTRIC CO 2. SWPCOKBE1	(300,000.00)	-	-	
S9L2482U	ICE_CDS BOFAGBZU 12/20/2026 SELL GENERAL ELECTRIC CO 2. SWPCOKBE1	300,000.00	-	1,497.27	
S9L4MV6L	ICE_CDS BOFAGBZU 12/20/2026 SELL GENERAL MOTORS CO 4.87 SWPCOKFP2	(1,900,000.00)	-	-	
S9L4MV6U	ICE_CDS BOFAGBZU 12/20/2026 SELL GENERAL MOTORS CO 4.87 SWPCOKFP2	1,900,000.00	-	205,342.12	
S9L5DBAL	ICE_CDS BOFAGBZU 12/20/2026 SELL HESS CORP 3.5% 07/15/2 SWPCOKIL7	(3,600,000.00)	-	(14,334.84)	
S9L5DBAU	ICE_CDS BOFAGBZU 12/20/2026 SELL HESS CORP 3.5% 07/15/2 SWPCOKIL7	3,600,000.00	-	-	
S9L88P2L	ICE_CDS BOFAGBZU 12/20/2026 SELL SOUTHWEST AIRLINES CO SWPCOKJ26	(1,150,000.00)	-	-	
S9L88P2U	ICE_CDS BOFAGBZU 12/20/2026 SELL SOUTHWEST AIRLINES CO SWPCOKJ26	1,150,000.00	-	1,640.36	
S9L26M6L	ICE_CDS BOFAGBZU 12/20/2026 SELL VERIZON COMMUNICATIONS SWPCOKE65	(3,100,000.00)	-	(70.06)	
S9L26M6U	ICE_CDS BOFAGBZU 12/20/2026 SELL VERIZON COMMUNICATIONS SWPCOKE65	3,100,000.00	-	-	
S9L88P6L	ICE_CDS BOFAGBZU 12/20/2026 SELL WILLIAMS COMPANIES INC SWPCOKKL5	(1,200,000.00)	-	-	
S9L88P6U	ICE_CDS BOFAGBZU 12/20/2026 SELL WILLIAMS COMPANIES INC SWPCOKKL5	1,200,000.00	-	10,582.80	
S9L8UKRL	ICE_CDS BOFAGBZU 12/20/2027 SELL VERIZON COMMUNICATIONS SWPCOL936	(3,800,000.00)	(33,772.15)	(19,316.92)	
S9L8UKRU	ICE_CDS BOFAGBZU 12/20/2027 SELL VERIZON COMMUNICATIONS SWPCOL936	3,800,000.00	-	-	
S9K6TYJL	ICE_CDS BOFAGBZU 20/06/2023 SELL VODAFONE GROUP PLC 1% SWPCOH011	(800,000.00)	-	-	
S9K6TYJU	ICE_CDS BOFAGBZU 20/06/2023 SELL VODAFONE GROUP PLC 1% SWPCOH011	800,000.00	-	3,241.88	
S9L88NZL	ICE_CDS BOFAGBZU 20/06/2024 SELL ROLLS-ROYCE PLC 2.125% SWPCOI0F5	(2,400,000.00)	-	(30,468.11)	
S9L88NZU	ICE_CDS BOFAGBZU 20/06/2024 SELL ROLLS-ROYCE PLC 2.125% SWPCOI0F5	2,400,000.00	-	-	
S9K6TYGL	ICE_CDS BOFAGBZU 20/06/2024 SELL VODAFONE GROUP PLC 1% SWPCOI1T4	(1,300,000.00)	-	-	
S9K6TYGU	ICE_CDS BOFAGBZU 20/06/2024 SELL VODAFONE GROUP PLC 1% SWPCOI1T4	1,300,000.00	-	12,333.52	
S9L88RSL	ICE_CDS BOFAGBZU 20/06/2028 SELL BRITISH TELECOMMUNICAT SWPCDZL2	(800,000.00)	-	(27,278.49)	
S9L88RSU	ICE_CDS BOFAGBZU 20/06/2028 SELL BRITISH TELECOMMUNICAT SWPCDZL2	800,000.00	-	-	
S9L88P8L	ICE_CDS BOFAGBZU 20/06/2028 SELL SYNGENTA FINANCE NV 1. SWPCOK698	(1,000,000.00)	-	(48,234.26)	
S9L88P8U	ICE_CDS BOFAGBZU 20/06/2028 SELL SYNGENTA FINANCE NV 1. SWPCOK698	1,000,000.00	-	-	
S9L88RIL	ICE_CDS BOFAGBZU 20/06/2028 SELL TELEFONICA EMISIONES S SWPCOK383	(1,600,000.00)	-	(24,655.87)	
S9L88RIU	ICE_CDS BOFAGBZU 20/06/2028 SELL TELEFONICA EMISIONES S SWPCOK383	1,600,000.00	-	-	
S9L88N8L	ICE_CDS BOFAGBZU 20/06/2028 SELL TESCO PLC 6.125% 02/24 SWPCOK3K6	(1,000,000.00)	-	(22,063.05)	
S9L88N8U	ICE_CDS BOFAGBZU 20/06/2028 SELL TESCO PLC 6.125% 02/24 SWPCOK3K6	1,000,000.00	-	-	
S9L88RCL	ICE_CDS BOFAGBZU 20/06/2028 SELL VOLKSWAGEN INTL FIN NV SWPCOKJ39	(1,000,000.00)	-	(26,411.13)	
S9L88RCU	ICE_CDS BOFAGBZU 20/06/2028 SELL VOLKSWAGEN INTL FIN NV SWPCOKJ39	1,000,000.00	-	-	
S9K6X2ZL	ICE_CDS BOFAGBZU 20/12/2024 SELL BRITISH TELECOMMUNICAT SWPCOIMQ7	(1,300,000.00)	-	-	
S9K6X2ZU	ICE_CDS BOFAGBZU 20/12/2024 SELL BRITISH TELECOMMUNICAT SWPCOIMQ7	1,300,000.00	-	8,753.40	
S9K6581L	ICE_CDS BOFAGBZU 20/12/2024 SELL ROLLS-ROYCE PLC 2.125% SWPCOIMN4	(500,000.00)	-	(10,294.37)	
S9K6581U	ICE_CDS BOFAGBZU 20/12/2024 SELL ROLLS-ROYCE PLC 2.125% SWPCOIMN4	500,000.00	-	-	
S9K99NGL	ICE_CDS BOFAGBZU 20/12/2027 SELL TESCO PLC 6.125% 02/24 SWPCDITG0	(1,000,000.00)	-	(16,423.06)	
S9K99NGU	ICE_CDS BOFAGBZU 20/12/2027 SELL TESCO PLC 6.125% 02/24 SWPCDITG0	1,000,000.00	-	-	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value	
(CUSIP)					
S9J7TAEL	ICE_CDX BOFAGB2U 06/20/2024 SELL CDX.EM.31 SWPCOHY94	(430,000.00)	-	(626.04)	
S9J7TAEU	ICE_CDX BOFAGB2U 06/20/2024 SELL CDX.EM.31 SWPCOHY94	430,000.00	-	-	
S9L5XM1L	ICE_CDX BOFAGB2U 06/20/2027 SELL CDX.NA.IG.38 SWPCOKSK9	(8,500,000.00)	-	-	
S9L5XM1U	ICE_CDX BOFAGB2U 06/20/2027 SELL CDX.NA.IG.38 SWPCOKSK9	8,500,000.00	3,160.84	91,771.10	
S9L8BB7L	ICE_CDX BOFAGB2U 12/20/2025 SELL CDX.EM.34 SWPCOJ14	(460,000.00)	-	(21,888.64)	
S9L8BB7U	ICE_CDX BOFAGB2U 12/20/2025 SELL CDX.EM.34 SWPCOJ14	460,000.00	-	-	
S9L23BUL	ICE_CDX BOFAGB2U 12/20/2026 SELL CDX.EM.36 SWPCOKC00	(736,000.00)	-	(28,571.45)	
S9L23BUU	ICE_CDX BOFAGB2U 12/20/2026 SELL CDX.EM.36 SWPCOKC00	736,000.00	-	-	
S9L98WQL	ICE_CDX BOFAGB2U 12/20/2027 SELL CDX.NA.HY.39 SWPCOLDAS	(1,600,000.00)	(72,481.67)	-	
S9L98WQU	ICE_CDX BOFAGB2U 12/20/2027 SELL CDX.NA.HY.39 SWPCOLDAS	1,600,000.00	-	11,762.88	
S9L94CBL	ICE_CDX BOFAGB2U 12/20/2027 SELL CDX.NA.IG.39 SWPCOLB90	(20,900,000.00)	(1,409.18)	-	
S9L94CBU	ICE_CDX BOFAGB2U 12/20/2027 SELL CDX.NA.IG.39 SWPCOLB90	20,900,000.00	38,783.49	172,960.04	
S9L65WBL	ICE_CDX BOFAGB2U 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPCOKS45	(20,100,000.00)	-	-	
S9L65WBU	ICE_CDX BOFAGB2U 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPCOKS45	20,100,000.00	17,081.97	145,193.87	
S9L94BXL	ICE_CDX BOFAGB2U 20/12/2027 SELL ITRAXX EUROPE CROSSOVE SWPCOLB33	(1,100,000.00)	(38,226.34)	-	
S9L94BXU	ICE_CDX BOFAGB2U 20/12/2027 SELL ITRAXX EUROPE CROSSOVE SWPCOLB33	1,100,000.00	-	13,511.63	
S9L97J6L	ICE_CDX MSNYUS33 12/20/2027 BUY CDX.NA.IG.39 Z9SV4ZF37	(11,372,000.00)	(33,621.39)	(94,110.12)	
S9L97J6U	ICE_CDX MSNYUS33 12/20/2027 BUY CDX.NA.IG.39 Z9SV4ZF37	11,372,000.00	-	-	
S9L64KZL	ICE_CDX SBSIU33 06/20/2027 BUY CDX.NA.HY.38 OWS074344-OWZ07434	(21,700,800.00)	(131,379.39)	(481,631.90)	
S9L64KZU	ICE_CDX SBSIU33 06/20/2027 BUY CDX.NA.HY.38 OWS074344-OWZ07434	21,700,800.00	7,467.38	-	
S9L5XQJL	ICE_CDX SBSIU33 06/20/2027 BUY CDX.NA.IG.38 OWS074161-OWZ07416	(22,040,000.00)	(181,380.74)	(237,957.06)	
S9L85YNL	ICE_CDX SBSIU33 06/20/2027 BUY CDX.NA.IG.38 OWS074161-OWZ07416	(5,900,000.00)	(42,584.68)	(63,699.94)	
S9L8VJEL	ICE_CDX SBSIU33 06/20/2027 BUY CDX.NA.IG.38 OWS074161-OWZ07416	(5,850,000.00)	(65,270.26)	(63,160.11)	
S9L8SYMML	ICE_CDX SBSIU33 06/20/2027 BUY CDX.NA.IG.38 OWS074161-OWZ07416	(4,920,000.00)	(35,511.30)	(53,119.27)	
S9L8VJDL	ICE_CDX SBSIU33 06/20/2027 BUY CDX.NA.IG.38 OWS074161-OWZ07416	(4,850,000.00)	(54,112.95)	(52,363.51)	
S9L8VJDU	ICE_CDX SBSIU33 06/20/2027 BUY CDX.NA.IG.38 OWS074161-OWZ07416	4,850,000.00	-	-	
S9L8VJEU	ICE_CDX SBSIU33 06/20/2027 BUY CDX.NA.IG.38 OWS074161-OWZ07416	5,850,000.00	-	-	
S9L8SYMU	ICE_CDX SBSIU33 06/20/2027 BUY CDX.NA.IG.38 OWS074161-OWZ07416	4,920,000.00	-	-	
S9L8SYNU	ICE_CDX SBSIU33 06/20/2027 BUY CDX.NA.IG.38 OWS074161-OWZ07416	5,900,000.00	-	-	
S9L5XQJU	ICE_CDX SBSIU33 06/20/2027 BUY CDX.NA.IG.38 OWS074161-OWZ07416	22,040,000.00	-	-	
S9LX4FDL	ICE_CDX SBSIU33 12/20/2027 BUY CDX.NA.HY.39 OWS075747-OWZ07574	(4,130,000.00)	(64,606.97)	(30,362.93)	
S9LX4E2L	ICE_CDX SBSIU33 12/20/2027 BUY CDX.NA.HY.39 OWS075747-OWZ07574	(1,610,000.00)	(23,358.42)	(11,836.40)	
S9LX4EZU	ICE_CDX SBSIU33 12/20/2027 BUY CDX.NA.HY.39 OWS075747-OWZ07574	1,610,000.00	-	-	
S9LX4FDU	ICE_CDX SBSIU33 12/20/2027 BUY CDX.NA.HY.39 OWS075747-OWZ07574	4,130,000.00	-	-	
S9L99VQL	ICE_CDX SBSIU33 12/20/2027 BUY CDX.NA.HY.39 3505538	(28,000,000.00)	-	(205,850.40)	
S9L99VQU	ICE_CDX SBSIU33 12/20/2027 BUY CDX.NA.HY.39 3505538	28,000,000.00	1,298,188.89	-	
S9L9G60L	ICE_CDX SBSIU33 12/20/2027 BUY CDX.NA.IG.39 OWS075507-OWZ07550	(11,080,000.00)	(1,963.27)	(91,693.65)	
S9L9G59L	ICE_CDX SBSIU33 12/20/2027 BUY CDX.NA.IG.39 OWS075507-OWZ07550	(8,860,000.00)	(1,569.91)	(73,321.82)	
S9LX4FGL	ICE_CDX SBSIU33 12/20/2027 BUY CDX.NA.IG.39 OWS075507-OWZ07550	(5,740,000.00)	(55,243.52)	(47,501.94)	
S9L9G59U	ICE_CDX SBSIU33 12/20/2027 BUY CDX.NA.IG.39 OWS075507-OWZ07550	8,860,000.00	-	-	
S9L9G60U	ICE_CDX SBSIU33 12/20/2027 BUY CDX.NA.IG.39 OWS075507-OWZ07550	11,080,000.00	-	-	
S9LX4FGU	ICE_CDX SBSIU33 12/20/2027 BUY CDX.NA.IG.39 OWS075507-OWZ07550	5,740,000.00	-	-	
S9L9TAAAL	ICE_CDX SBSIU33 12/20/2027 BUY CDX.NA.IG.39 3505381	(16,500,000.00)	(67,000.66)	(136,547.40)	
S9L9TAAU	ICE_CDX SBSIU33 12/20/2027 BUY CDX.NA.IG.39 3505381	16,500,000.00	17,089.31	-	
S6455530	ICL GROUP LTD	1,706.00	7,765.68	12,304.86	
S2451918	ICU MED INC COM	134.00	21,662.44	21,102.32	
SBDVQB59	IDA PWR CO SEC2 4.2% DUE 03-01-2048	179,000.00	201,537.49	147,268.67	
S2296937	IDACORP INC COM	830.00	82,970.82	89,515.50	
SBNRRQX9	IDAHO ENERGY RES AUTH TRANSMISSION FACS REV 2.861% 09-01-2046 BEO TAXABLE	2,855,000.00	2,855,000.00	1,969,187.72	
S81FF8P7	IDEMITSU KOSAN CO NPV	3,702.00	96,034.79	86,135.44	
S2456612	IDEX CORP COM	508.00	89,535.00	115,991.64	
S2459202	IDEXX LABS INC COM	615.00	207,367.46	250,895.40	
SBD86DD1	IDP EDUCATION LTD NPV	503.00	12,478.19	9,271.35	
C994J34998	IFM GLOBAL INFRASTRUCTURE (US), L P CLASS A	199,415,116.13	199,415,116.13	205,581,171.11	
S806QFB7	IG GROUP HLDGS ORD GBPO.00005	10,023.00	73,266.03	94,283.14	
S2469375	IGM FINANCIAL INC COM NPV	1,664.00	45,542.41	46,421.79	
S6439567	IGO LTD	1,699.00	17,561.26	15,508.30	
S8FDTB53	IIDA GROUP LTD	500.00	8,775.92	7,582.70	
C452151LF8	IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C	12,185,000.00	12,647,960.29	11,655,647.05	
C44965TAA5	ILFC E-CAP TR I ENHANCED CAP ADVANTAGED PFD 144A SECS DUE 12-21-2065 BEO	3,440,000.00	2,502,964.81	1,954,057.60	
C44965UAA2	ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2005 BEO	180,000.00	131,400.00	116,663.40	
S2457552	ILL TOOL WKS INC COM	4,009.00	663,296.57	883,182.70	
SBPCPXK8	ILLUMINA INC 5.75% DUE 12-13-2027	375,000.00	374,486.25	378,933.75	
SBPCPXL9	ILLUMINA INC 5.8% DUE 12-12-2025	1,090,000.00	1,089,945.50	1,100,605.70	
S2613990	ILLUMINA INC COM	1,052.00	193,231.90	212,714.40	
SBN CBD46	IMCD NV EURO.16	145.00	31,402.86	20,605.13	
S8011GL4	IMERYS EUR2	406.00	27,945.13	15,746.25	
S0454492	IMPERIAL BRANDS PLC GBPO.10	11,107.00	271,078.24	276,698.28	
C45276QAA2	IMPERIAL FD MTG TR FLTG RT 5.39% DUE 08-25-2067	861,448.24	855,256.58	847,756.05	
S2454241	IMPERIAL OIL COM NPV	4,531.00	147,910.46	220,539.10	
C453140AF2	IMPERIAL TOB FIN 4.25% DUE 07-21-2025	6,825,000.00	6,881,785.40	6,517,397.25	
C8265QOXQ0	IN DEFAULT PVTPL SIGMA FIN INC NT 0 DUE 12-31-2040	93,840,528.99	-	59,119.53	
S8YPJ106	IN MICH PWR CO 4.55% DUE 03-15-2046	966,000.00	1,120,725.12	810,435.36	
S8LNB363	IN UNIV HLTH INC 2.852% DUE 11-01-2051	219,000.00	219,000.00	137,983.14	
S861TVQ0	INCHCAPE ORD GBPO.10	17,308.00	155,333.51	170,722.32	
S2471950	INCYTE CORP COM	2,509.00	176,418.04	201,522.88	
S8KPC2F9	INDIANA MICH PWR CO 3.25% DUE 05-01-2051BEO	345,000.00	283,125.93	236,845.95	
S8FXV4T1	INDIANA MICH PWR CO 4.25% 08-15-2048	500,000.00	497,398.24	407,285.00	
S8FZPKG0	INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048	1,040,000.00	1,040,000.00	858,176.80	
C994JQ4993	INDIGO CAPITAL V L P.	1.00	1.02	1.07	
SBP9D190	INDITEX (IND.DE DISENO TEXTIL SA) EURO.03 (POST SUBO)	14,587.00	370,210.89	386,864.23	
S8KPMPPK5	INDONESIA(REF OF) 6.5% BDS 15/02/2031 IDR	20,622,000,000.00	1,464,004.95	1,294,678.77	
S83ZR761	INDONESIA(REF OF) 7% SMR 15/05/27 IDR1000000	49,053,000,000.00	3,626,583.52	3,231,369.33	
C455780CD6	INDONESIA(REPUBLIC OF) T BOND 3.5% 01-11-2028	270,000.00	269,223.66	256,818.60	
	Indonesian rupiah	2,207,190.44	2,207,190.44	2,207,190.44	
C456472AB5	INDUSTRIAS PENOLES 4.15% DUE 09-12-2029	885,000.00	938,330.10	820,713.60	
C456472AC3	INDUSTRIAS PENOLES 5.65% DUE 09-12-2049	2,000,000.00	1,985,770.32	1,881,680.00	
S81VSK10	INDUSTRIVARDEN AB SER A NPV	314.00	10,488.41	7,639.43	
S81VSK54	INDUSTRIVARDEN AB SER C NPV	371.00	8,008.57	9,008.40	
S80LDBX7	INDUTRADE AB NPV	658.00	14,825.98	13,331.14	
S5889505	INFINEON TECHNOLOG ORD NPV (REGD)	5,227.00	130,424.97	158,597.22	
S8MJ6DW5	INFORMA PLC (GB) ORD GBPO.001	21,149.00	159,236.82	157,627.09	
S8MG95P4	INFORMATICA INC CL A CL A	556.00	10,708.56	9,057.24	
S2398822	INFOSYS LIMITED ADR	4,655.00	107,508.13	83,836.55	
C994J35995	INFRASTRUCTURE INVESTMENTS FUND	152,372,439.74	152,372,439.74	159,109,952.86	
S8ZOP4R4	INFRASTRUTTURE WIRELESS ITALIA SPA NPV 144A	810.00	8,123.45	8,138.14	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	(CUSIP)				
	SBLGYFQ3	INFREONEER HLDGS INC NPV	13,300.00	118,623.19	100,900.38
	SBJFFD47	ING GROEP N V 3.55% 04-09-2024	2,115,000.00	2,167,062.11	2,070,352.35
	C456837BB8	ING GROEP N V 4.017% DUE 03-28-2028	400,000.00	400,000.00	374,108.00
	C456837BC6	ING GROEP N V 4.252% 03-28-2033	990,000.00	990,000.00	876,932.10
	C456837AR4	ING GROEP N V 5.75% 12-31-2049	500,000.00	500,000.00	443,675.00
	C456837AY9	ING GROEP N V CONV BD 3.875% DUE 12-31-2049 BEO	2,300,000.00	2,109,750.00	1,679,092.00
	SBZ57390	ING GROEP N.V. EURO.01	9,415.00	117,304.72	114,428.44
	C456837AZ6	ING GROEP NV 4.25% DUE 12-31-2049	1,200,000.00	1,200,000.00	825,132.00
	SBL5GZ82	INGERSOLL RAND INC COM	2,717.00	113,733.62	141,963.25
	SBF2J270	INGERSOLL-RAND 4.3% DUE 02-21-2048	385,000.00	383,772.75	298,086.25
	SBRZ2H86	INGERSOLL-RAND 4.65% DUE 11-01-2044	155,000.00	169,359.40	131,157.90
	SBHPRH47	INGERSOLL-RAND LUXEMBOURG FIN S A 4.5% 03-21-2049	485,000.00	544,462.55	398,553.60
	SB7K24P7	INGREDION INC COM	441.00	37,934.82	43,187.13
	SBPBQGL4	INOVA HEALTH SYS FNDTN TAXABLE BD SER 2022A 3/A4 DUE 05-15-2052/04-21-2022 REG	390,000.00	390,000.00	324,054.90
	SB10RB15	INPEX CORPORATION NPV	17,406.00	196,673.26	184,158.37
	CLX1937684	INSTANT BRANDS HOLDINGS INC. TERM LOAN 04-07-2028	887,500.00	878,625.00	585,750.00
	SB1XGNW4	INSULET CORP COM STK	460.00	94,194.20	135,419.40
	S6271026	INSURANCE AUSTRALIA GROUP LTD	5,940.00	29,925.23	19,134.00
	SB04YIV1	INTACT FINL CORP COM NPV	3,546.00	353,205.94	510,093.26
	S2248693	INTEGRA LIFESCIENCES HLDG CORP COM DESP	480.00	26,731.20	26,913.60
	SBL59332	INTEL CORP 2.8% DUE 08-12-2041/08-12-2021 BEO	3,354,000.00	3,350,317.23	2,353,568.88
	C458140BK5	INTEL CORP 3.1% DUE 02-15-2060	730,000.00	726,641.59	457,293.90
	C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049	5,211,000.00	5,400,783.58	3,563,333.91
	SBFMFJQ6	INTEL CORP 3.734% 12-08-2047 BEO	2,591,000.00	2,579,210.16	1,956,982.30
	SBM8PSB7	INTEL CORP 4.0% 08-05-2029 BEO	2,205,000.00	2,199,531.60	2,107,142.10
	C458140AY6	INTEL CORP 4.1% DUE 05-11-2047	406,000.00	422,626.32	329,448.70
	C458140BM1	INTEL CORP 4.75% DUE 03-25-2050	520,000.00	697,807.50	455,369.20
	C458140AT7	INTEL CORP 4.9% 07-29-2045	170,000.00	167,803.60	159,713.30
	SBQHM3Q7	INTEL CORP 4.9% 08-05-2052	8,091,000.00	8,061,204.48	7,222,269.33
	SBQHM3T0	INTEL CORP 5.05% DUE 08-05-2062 BEO	2,692,000.00	2,675,263.41	2,390,603.68
	S2463247	INTEL CORP COM	27,842.00	1,047,630.96	735,864.06
	C458140BW9	INTEL CORP SR NT 3.05% 08-12-2051	1,214,000.00	1,197,737.38	793,203.32
	C458140BX7	INTEL CORP SR NT 3.2% 08-12-2061	1,390,000.00	1,401,541.89	881,301.70
	CLS137LAF2	INTELSAT JACKSON HOLDINGS SA TERM LOAN 11-27-2023 BEO	683.84	673.58	672.94
	SB1WT4X2	INTERACTIVE BROKERS GROUP INC CL COM	618.00	35,683.32	44,712.30
	S5704608	INTERAMERICAN GRD400 (COM REGD)	900.00	-	-
	SBMCS5783	INTERCONTINENTAL 2.1% DUE 06-15-2030	1,100,000.00	1,066,901.00	900,988.00
	SBZ1MY18	INTERCONTINENTAL 3.75% DUE 12-01-2025	1,500,000.00	1,660,912.50	1,461,855.00
	SBF4Q3X2	INTERCONTINENTAL 4.25% DUE 09-21-2048	810,000.00	761,309.41	681,858.00
	SBMTQL09	INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040	275,000.00	274,009.65	192,472.50
	SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	1,330,000.00	1,098,525.04	895,582.10
	SBMTQL54	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG	2,005,000.00	1,998,242.54	1,257,977.10
	SBMTWJB4	INTERCONTINENTAL EXCHANGE INC 4.35% 06-15-2029	1,095,000.00	1,099,057.34	1,061,361.60
	SBMTWJ81	INTERCONTINENTAL EXCHANGE INC 4.6% 03-15-2033	2,495,000.00	2,494,035.38	2,402,585.20
	SBMTWJ58	INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062	4,307,000.00	4,270,517.32	4,107,112.13
	SBF5SD59	INTERCONTINENTAL EXCHANGE INC COM	3,748.00	352,066.23	384,507.32
	SBMTWJ25	INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052	3,149,000.00	2,922,844.04	2,925,515.47
	SBHJYC05	INTERCONTL HOTELS ORD GBP0.208521303	6,086.00	349,117.78	347,301.14
*	SB8J5PR3	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	250,000.00	230,967.50	208,210.00
*	SBKSCT25	INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	1,393,000.00	1,408,082.08	1,205,961.89
*	C459200KC4	INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	1,132,000.00	1,190,272.71	941,642.88
*	S2005973	INTERNATIONAL BUSINESS MACHS CORP COM	6,165.00	850,398.56	686,586.85
	SBF037N5	INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048	341,000.00	315,567.59	285,106.69
	SB1YKG04	INTERNATIONAL PERSONAL FINANCE PLC ORD GBP0.10	22,908.00	82,177.82	20,143.47
	S2466321	INTERPUBLIC GROUP COMPANIES INC COM	2,725.00	74,677.56	90,769.75
	SBF5HW37	INTERPUBLIC GROUP COS INC 5.4% 10-01-2048	1,177,000.00	1,276,094.18	1,084,205.32
	SBMFBP73	INTERPUBLIC GROUP OF COMPANIES INCO 3.375% DUE 03-01-2041 BEO	3,883,000.00	3,938,351.23	2,750,794.86
	SBKZCC26	INTERSTATE PWR & LT CO 3.5% DUE 09-30-2049	383,000.00	384,578.75	275,039.96
	SBFZFB12	INTERSTATE PWR & LT CO 4.1% 09-26-2028	500,000.00	554,985.00	476,840.00
	S3163836	INTERTEK GROUP ORD GBP0.01	6,964.00	110,869.35	337,928.04
	S4076836	INTESA SANPAOLO NPV	124,782.00	274,308.13	276,734.75
*	SBMXWZR8	INTL BUSINESS 3.43% DUE 02-09-2052	750,000.00	749,859.84	532,350.00
*	SBNMKMC5	INTL BUSINESS 4.9% DUE 07-27-2052	3,858,000.00	3,804,347.03	3,544,190.28
	SBL6L2B8	INTL BUSINESS FIXED 2.85% DUE 05-15-2040	3,723,000.00	3,736,640.85	2,708,743.11
	S2464165	INTL FLAVORS & FRAGRANCES INC COM	1,706.00	192,692.70	178,857.04
	SBN8KPX0	INTL PAPER CO 4.8% DUE 06-15-2044	640,000.00	684,543.80	560,268.80
	SB6ZWB98	INTL PAPER CO 6 DUE 11-15-2041	2,005,000.00	2,438,604.57	2,010,213.00
	S2465254	INTL PAPER CO COM	4,884.00	218,891.30	169,132.92
	SBD1LVH6	INTST PWR & LT CO 3.7% DUE 09-15-2046	200,000.00	140,796.00	145,500.00
	SBFGCN94	INTST PWR & LT CO 4.7% DUE 10-15-2043	297,000.00	357,185.00	243,097.47
	S2459020	INTUIT COM	2,318.00	894,146.67	902,211.96
	S2871301	INTUITIVE SURGICAL INC COM NEW STK	3,499.00	746,662.46	928,459.65
	S0453530	INVECO ASIA TRUST ORD GBP0.10	23,778.00	60,607.12	95,246.52
	SB28XP76	INVECO LTD COM STK USD0.20	2,487.00	41,088.34	44,741.13
	SB1FL3C7	INVECO PERP UK SM ORD GBP0.20	26,223.00	151,544.42	131,852.46
	S246404X1	INVESTMENT AB SER'B'NPV	357.00	8,048.96	6,753.17
	SBMV7PN1	INVESTOR AB SER'A'NPV	1,263.00	29,989.04	23,497.53
	SBMV7PQ4	INVESTOR AB SER'B'NPV	4,531.00	50,956.47	81,996.77
	SBN4LCV4	INVITATION HOMES 4.15% 04-15-2032	2,352,000.00	2,346,046.40	2,060,422.56
	SB8D1GW9	INVITATION HOMES INC COM	4,183.00	142,031.19	123,984.12
	SBMWH1M1	INVITATION HOMES OPER PARTNERSHIP SR NT 2% 08-15-2031	357,000.00	337,826.28	264,487.02
	SBDI0JL56	IONIS PHARMACEUTICALS INC COM	941.00	35,202.81	35,541.57
	SBDFKM54	IPALCO ENTERPRISES FIXED 3.7% DUE 09-01-2024	1,940,000.00	1,956,172.22	1,881,004.60
	SBL9YNL1	IPALCO ENTERPRISES INC 4.25% DUE 05-01-2030 REG	1,100,000.00	1,099,229.16	980,408.00
	S2698782	IPG PHOTONICS CORP COM	230.00	21,438.30	21,774.10
	SB57K5S1	IPH LTD NPV	4,089.00	14,608.53	24,207.90
	SB0R7JF1	IPSEN SA EUR1	932.00	93,269.83	99,965.05
	SBDR73G1	IQVIA HLDGS INC COM USD0.01	2,189.00	463,133.15	448,504.21
	C44988LAF4	IRB HOLDING CORP TERM LOAN B 02-05-2025	952,499.88	950,118.63	942,974.88
	SBLP5857	IRISH CONTL GROUP UTS1 ORD EURO.065&UP TO 10	14,072.00	40,334.63	64,278.51
	SBVFTF03	IRON MTN INC NEW COM	1,929.00	91,029.51	96,160.65
	S6451271	ISRAEL DISCOUNT BK ILS0.10	15,943.00	75,503.73	83,499.12
	SBKSPF53	ISRAEL ELEC CORP 144A 5.0% 12/11/2024	265,000.00	260,031.25	262,217.50
	SBNGV1J3	ISRAEL ELEC CORP LTD 3.75% 144A 22/02/2032	3,325,000.00	3,312,008.36	2,914,030.00
	S6467104	ISUZU MOTORS NPV	36,705.00	426,304.47	430,350.79
	SBMDHQ70	ITC HLDGS CORP 2.95% DUE 05-14-2030	3,017,000.00	2,818,882.28	2,559,381.44

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	SBN7PJG7	ITC HLDGS CORP 3.65% DUE 06-15-2024	2,873,000.00	2,843,115.27	2,802,467.85
	SB8TPVX2	ITC HLDGS CORP 5.3% DUE 07-01-2043	1,757,000.00	1,903,307.38	1,579,051.04
	SBPLXQGO	ITC HLDGS CORP SR NT 144A 4.95% 09-22-2027	580,000.00	580,046.70	573,741.80
	S6455789	ITO EN LTD NPV	129.00	9,973.13	4,683.09
	S6467803	ITOCHU CORP NPV	7,464.00	151,410.97	234,535.18
	S6200194	ITOCHU TECHNO-SOLUTIONS CORPORATION NPV	300.00	7,456.56	6,980.18
	SBZBY209	ITT INC COM	556.00	36,946.20	45,091.60
	S3398649	ITV ORD GBP0.10	154,177.00	234,212.73	139,391.38
	SBD73C40	IVANHOE MINES LTD COM STK	12,198.00	88,545.93	96,327.25
	SBKPGF52	IVECO GROUP NV EURO 01	4,843.00	21,834.87	28,727.59
	SB4RWSR9	J P MORGAN MTG FLTG RT 5.322% DUE 09-25-2035	534,770.73	525,832.14	517,149.37
	C46652VAGO	J P MORGAN MTG TR 2021-4 MTG PASSTHRU CTF CL A-4 2.5% 08-25-2051	1,247,510.86	1,282,285.23	1,082,987.59
	C46653PAF4	J P MORGAN MTG TR FLTG RT 2.5% DUE 10-25-2051	808,177.89	828,797.92	697,826.66
	C46653KAC2	JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052	2,153,000.00	1,993,105.03	1,468,195.29
	S2471789	JABIL INC COM USD0.001	6,874.00	406,866.38	468,806.80
	S2469193	JACK HENRY & ASSOC INC COM	485.00	84,637.35	85,146.60
	SBQFHHND1	JACKSON FINL INC SR NT 4% 11-23-2051	1,045,000.00	1,034,611.28	669,134.40
	SBNGCOD3	JACOBS SOLUTIONS INC COM JACOBS SOLUTIONS INC	854.00	104,085.52	102,539.78
	SB60QWJ2	JAMES HARDIE INDUSTRIES PLC	2,341.00	57,219.22	41,911.30
	SBL9XSX4	JAMF HLDG CORP COM	426.00	10,824.66	9,073.80
	SBYPZJQ6	JANUS HENDERSON GROUP PLC ORD USD1.50	912.00	21,650.88	21,450.24
	SB8BRV46	JAPAN AIRLINES CO NPV	500.00	15,857.90	10,212.59
	S6743882	JAPAN EXCHANGE GROUP INC NPV	1,210.00	18,960.89	17,401.00
	S6513342	JAPAN METROPOLITAN FUND INVEST	17.00	17,056.60	13,489.71
	SBYT8165	JAPAN POST BANK CO NPV	32,294.00	249,856.99	276,081.94
	SBYT8143	JAPAN POST HOLD CO NPV	55,929.00	473,533.29	470,296.16
	SBYT8154	JAPAN POST INSURAN NPV	482.00	8,405.39	8,478.70
	S6397580	JAPAN REAL ESTATE INVESTMENT CO	3.00	17,081.53	13,119.10
	S6474535	JAPAN TOBACCO INC NPV	24,992.00	514,430.51	504,026.01
		Japanese yen	772,209.64	772,209.64	772,209.64
	S6242260	JARDINE CYCLE & CARRIAGE SGD1	300.00	6,600.99	6,397.26
	S6472119	JARDINE MATHESON HLDGS USD0.25(SINGAPORE REG)	9,140.00	527,838.04	465,226.00
	CG5080AAF9	JAZZ PHARMACEUTICALS INC INITIAL DOLLAR TERM LOAN DUE 05-05-2028 BEO	621,758.06	618,649.27	615,540.48
	S84Q52N4	JAZZ PHARMACEUTICALS PLC COM USD0.0001	407.00	60,691.84	64,839.17
	SBD3BX01	JBG SMITH PROPERTIES COM USD0.01 WI	762.00	18,348.96	14,462.76
	SBMQ7H18	JBS USA LUX S A / 5.75% DUE 04-01-2033	4,535,000.00	4,450,603.65	4,348,248.70
	SBMQ7H29	JBS USA LUX S A / JBS USA FOOD CO / SR NT 144A 6.5% 12-01-2052	6,770,000.00	6,690,399.35	6,469,005.80
	S7136663	JCDECAUX SE NPV	5,851.00	162,297.69	110,652.19
	C47215PAF3	JD COM INC FIXED 4.125% DUE 01-14-2050	400,000.00	396,268.65	295,300.00
	SBM8Q5M0	JD SPORTS FASHION ORD GBP0.0005	6,215.00	12,895.34	9,431.00
	SBMC42Z3	JDE PEETS N.V.	242.00	7,024.14	6,978.58
	SBYQ8H04	JEFFERIES FINANCIAL GROUP INC 4.85% 01-15-2027	735,000.00	873,268.20	727,054.65
	SBGOQ4Z2	JEFFERIES FINL GROUP INC COM	1,396.00	37,747.84	47,854.88
	SBMTVQ54	JEFFERIES GROUP LLC / JEFFERIES 2.625% 10-15-2031	365,000.00	361,627.40	279,100.90
	SB1Y1SQ7	JERONIMO MARTINS EUR1	6,845.00	137,373.97	147,421.50
	SBYTGNE3	JERSEY CENT PWR & 4.3% DUE 01-15-2026	1,152,000.00	1,170,778.31	1,113,292.80
	SBL9ZK50	JETBLUE 2019-18.8% DUE 11-15-2027	72,171.66	82,923.11	71,008.97
	S2852760	JETBLUE AWYS CORP COM	2,118.00	17,791.20	13,724.64
	SBKD14V2	JETBLUE AWYS CORP FIXED 2.75% DUE 11-15-2033	238,116.61	238,116.61	195,412.78
	S6543792	JFE HOLDINGS INC NPV	3,885.00	47,031.44	45,226.12
	SBPH08Y8	JOHN DEERE CAPITAL CORP 2.35% 03-08-2027	432,000.00	431,796.96	394,636.32
	SB7KGYQ0	JOHN SEVIER COMB CYCLE 4.626 1-15-42	1,693,399.00	2,005,913.97	1,599,991.11
	SB5NOP84	JOHN WOOD GROUP PL ORD GBP0.0428571	19,450.00	138,471.10	31,620.25
	SBLBKJ19	JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060	565,000.00	565,000.00	356,040.40
	SBP4XYT6	JOHNS HOPKINS UNIV TAXABLE BD 2022 SER AA.705% 07-01-2032	525,000.00	525,000.00	521,277.75
	SBMGYMW4	JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG	2,978,000.00	2,905,643.80	2,051,514.42
	SBMGYMY7	JOHNSON & JOHNSON 2.25% 09-01-2050	200,000.00	127,448.00	125,478.00
	SBMGYMZ8	JOHNSON & JOHNSON 2.45% DUE 09-01-2060 REG	1,410,000.00	1,396,116.11	868,419.00
	SBFXCN97	JOHNSON & JOHNSON 3.4% 01-15-2038	4,733,000.00	4,732,797.72	4,049,649.46
	SBFXCNB9	JOHNSON & JOHNSON 3.5% 01-15-2048	250,000.00	249,144.37	204,842.50
	SBD31B74	JOHNSON & JOHNSON 3.55% DUE 03-01-2036	1,660,000.00	1,641,112.17	1,475,922.60
	SBF01Z57	JOHNSON & JOHNSON 3.625% DUE 03-03-2037	2,185,000.00	2,244,839.03	1,944,955.90
	SBD319Y7	JOHNSON & JOHNSON 3.7% DUE 03-01-2046	150,000.00	149,102.38	126,933.00
	SBF01Z35	JOHNSON & JOHNSON 3.75% DUE 03-03-2047	1,263,000.00	1,281,631.54	1,075,760.25
	SBQY7CZ7	JOHNSON & JOHNSON 4.375 DUE 12-05-2033	315,000.00	389,350.76	311,238.90
	SB8MT8C9	JOHNSON & JOHNSON 4.5 DUE 09-01-2040 REG	233,000.00	292,688.97	223,670.68
	S2475833	JOHNSON & JOHNSON COM USD1	25,343.00	3,891,613.88	4,476,840.95
	SBYP53M0	JOHNSON CTLIS INTL 4.5% DUE 02-15-2047	35,000.00	41,262.92	29,156.40
	SBDH2HN1	JOHNSON CTLIS INTL 5.125% DUE 09-14-2045	4,025,000.00	4,005,776.14	3,688,550.25
	SBDG08S8	JOHNSON CTLIS INTL 6% DUE 01-15-2036	240,000.00	276,223.52	249,648.00
	SBY7QL61	JOHNSON CTLIS INTL PLC COM USD0.01	4,709.00	223,738.45	301,376.00
	SBDG08W2	JOHNSON CTLIS INTL PLC SR NT STEP UP 07-02-2044 12-23-2016	510,000.00	482,272.56	440,385.00
	SBDG0907	JOHNSON CTLIS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016	1,034,000.00	1,072,330.11	867,526.00
	SBP4JH17	JOHNSON ELEC HLDGS HKD0.05	9,602.00	23,248.38	12,093.31
	SBZ4BQC7	JOHNSON MATTHEY	443.00	18,293.43	11,334.46
	S2040640	JONES LANG LASALLE INC COM STK	330.00	55,941.60	52,592.10
*	SBLGSH92	JPM CHASE 2.963% 01-25-2033	694,000.00	694,000.00	566,144.38
*	C998349070	JPM GLOBAL EMERGING MARKETS DISCOVERY FUND	1,317,674.03	23,757,083.21	24,640,504.32
*	SBWTNW30	JPMBB COML MTG 2.9124% DUE 10-15-2048	903,207.43	900,566.27	857,099.98
*	SBY7VYP0	JPMBB COML MTG 3.8218% DUE 07-15-2048	353,000.00	351,786.56	337,238.95
*	C990945396	JPMCB MORTGAGE PRIVATE PLACEMENT FUND	10,815,100.40	307,677,035.72	514,149,872.97
*	C48128KAU5	JPMCC COML MTG 3.48979997635% DUE 07-15-2050	2,100,000.00	2,386,125.00	1,943,221.58
*	S0174002	JPMORG JAPANESE INV TRUST ORD GBP0.25	325,388.00	1,535,702.35	1,784,826.28
*	S0235761	JPMORG MID CAP IT ORD GBP0.25	15,645.00	235,916.27	165,234.09
*	SBLHM7P9	JPMORGAN CHASE & 1.561% DUE 12-10-2025	2,538,000.00	2,539,550.89	2,350,010.34
*	C48128BAN1	JPMORGAN CHASE & 3.65% DUE 09-01-2121	2,010,000.00	2,010,000.00	1,710,650.70
*	SBF348B0	JPMORGAN CHASE & 3.882% DUE 07-24-2038	3,818,000.00	3,900,789.02	3,183,601.12
*	SBYR8P32	JPMORGAN CHASE & 4.95% DUE 06-01-2045	2,959,000.00	3,050,759.28	2,662,449.02
*	SBJQ3687	JPMORGAN CHASE & 6.75 DUE 01-29-2049	390,000.00	390,000.00	387,336.30
*	C46647PCP9	JPMORGAN CHASE & CO 1.47% 09-22-2027	1,500,000.00	1,492,987.36	1,298,250.00
*	C46647PBX3	JPMORGAN CHASE & CO 1.953% 02-04-2032	3,110,000.00	3,110,000.00	2,387,920.20
*	SBLB0Y92	JPMORGAN CHASE & CO 2.069% DUE 06-01-2029	1,695,000.00	1,617,696.62	1,417,613.25
*	C46647PBF2	JPMORGAN CHASE & CO 2.301% DUE 10-15-2025	1,100,000.00	1,091,002.00	1,035,859.00
*	SBMF03Y3	JPMORGAN CHASE & CO 2.522% DUE 04-22-2031	1,030,000.00	1,030,000.00	844,476.40
*	C46647PCR5	JPMORGAN CHASE & CO 2.545% DUE 11-08-2032	174,000.00	147,836.60	137,948.94
*	C46647PCC8	JPMORGAN CHASE & CO 2.58% 04-22-2032	7,765,000.00	6,770,157.22	6,227,918.25

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
	Identity of issues, borrower, lessor or similar party (CUSIP)	Description of Investment	Shares/Par	Cost	Current value
*	SBMF05B4	JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	3,604,000.00	3,732,887.58	2,626,919.56
*	SBMF0547	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	4,758,000.00	4,873,327.58	3,177,725.46
*	SBKVKPW5	JPMORGAN CHASE & CO 3.157% 04-22-2042	7,689,000.00	7,292,956.36	5,628,271.11
*	SBFNJ8R1	JPMORGAN CHASE & CO 3.509% DUE 01-23-2029	3,500,000.00	3,500,000.00	3,182,865.00
*	SBD0G1Q1	JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	11,526,000.00	11,823,282.50	9,094,359.78
*	SBLL1XY3	JPMORGAN CHASE & CO 4.0% DUE 12-31-2049 REG	2,100,000.00	2,100,000.00	1,793,463.00
*	SBZ027V0	JPMORGAN CHASE & CO 4.25% 10-01-2027	3,675,000.00	3,815,066.26	3,540,789.00
*	SBPQCMV9	JPMORGAN CHASE & CO 4.565% 06-14-2030	438,000.00	438,000.00	413,839.92
*	C46647PDC7	JPMORGAN CHASE & CO 4.586% 04-26-2033	3,375,000.00	3,375,339.50	3,135,847.50
*	SBJVB6H3	JPMORGAN CHASE & CO 4.6% DUE 12-31-2049	600,000.00	600,000.00	532,746.00
*	SBN101H3	JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO	6,215,000.00	6,049,565.92	5,933,522.65
*	SB7FRRL4	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	3,155,000.00	3,759,382.01	3,117,266.20
*	SB9L4NM6	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	1,360,000.00	1,533,439.88	1,358,558.40
*	SBD035K4	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	1,977,000.00	2,005,750.10	1,943,193.30
*	SBDRGF7	JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049	2,416,000.00	2,392,016.11	1,874,067.04
*	SBF348D2	JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	1,520,000.00	1,549,078.54	1,211,956.80
*	SBZ7NF45	JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	3,432,000.00	3,453,748.15	2,829,992.88
*	S2190385	JPMORGAN CHASE & CO COM	25,759.00	2,871,096.08	3,454,281.90
*	S890106	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO	6,516,000.00	8,000,876.49	7,088,886.72
*	C46647PCB0	JPMORGAN CHASE & CO NT FIXED TO FLTG RATE 1.578% 04-22-2027	429,000.00	373,384.44	378,172.08
*	C46647PDA1	JPMORGAN CHASE & CO NT FIXED TO FLTG RATE 4.323% 04-26-2028	663,000.00	647,131.25	633,072.18
*	SBK72803	JPMORGAN CHASE & CO NT FIXED/FLTG 697% 03-16-2024	1,500,000.00	1,505,900.91	1,484,700.00
*	SBY20Z52	JPMORGAN CHASE & CO NT FIXED/FLTG RATE DUE 05-01-2028/10-25-2017 REG	6,000,000.00	6,796,860.00	5,548,020.00
*	SBK5W969	JPMORGAN CHASE & CO 2.739% DUE 10-15-2030	1,850,000.00	1,850,000.00	1,556,830.50
*	SBMV5T55	JPMORGAN CHASE & CO 2.956% DUE 05-13-2031	3,810,000.00	3,641,966.31	3,149,879.40
*	SBMCPMR7	JPMORGAN CHASE & CO 3.328% DUE 04-22-2052	4,194,000.00	4,178,457.57	2,904,261.12
*	SBNGQ6H1	JPMORGAN CHASE & CO 4.851% DUE 07-25-2028	3,540,000.00	3,540,000.00	3,461,376.60
*	SBNG8Z25	JPMORGAN CHASE & CO 5.717% DUE 09-14-2033 BEO	6,100,000.00	6,083,544.05	5,999,716.00
*	C46647PBD7	JPMORGAN CHASE & FIXED 3.702% 05-06-2030	3,217,000.00	3,376,179.84	2,887,868.73
*	SBK6YKL6	JPMORGAN CHASE & FIXED 5% 12-31-2049	100,000.00	101,969.53	91,496.00
*	SBMGRWS0	JPMORGAN CHASE & FLTG RT 1.04% DUE 02-04-2027	1,735,000.00	1,735,000.00	1,513,076.15
*	SBM9BPB3	JPMORGAN CHASE & FLTG RT 1.045% DUE 11-19-2026	3,138,000.00	2,865,029.58	2,765,958.72
*	C46647PBR6	JPMORGAN CHASE & FLTG RT 2.182% DUE 06-01-2028	531,000.00	531,083.21	464,481.63
*	SBNDQ298	JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	753,000.00	753,405.89	496,309.83
*	SB9D9KY6	JPMORGAN CHASE & FLTG RT 3.22% DUE 03-01-2025	3,100,000.00	3,100,000.00	3,013,541.00
*	C46647PAR7	JPMORGAN CHASE & FLTG RT 4.005% DUE 04-23-2029	2,700,000.00	2,700,000.00	2,500,848.00
*	C46647PAY2	JPMORGAN CHASE & FLTG RT 4.023% DUE 12-05-2024	1,150,000.00	1,239,608.00	1,133,348.00
*	C46647PAV8	JPMORGAN CHASE & FLTG RT 4.203% DUE 07-23-2029	480,000.00	480,000.00	448,118.40
*	SBQQ93W5	JPMORGAN CHASE & FLTG RT 5.546% DUE 12-15-2025	7,683,000.00	7,683,000.00	7,680,464.61
*	SBMT50Z3	JPMORGAN EUROPEAN DISCOVERY TRUST PLC GBPO.05	534,157.00	2,143,929.48	2,547,661.32
*	SBPR9Y24	JPMORGAN EUROPEAN GTH & INCOME PLC ORD GBPO.005	2,279,288.00	1,915,955.34	2,352,426.53
*	S0316581	JPMORGAN JAPAN SMALL CAP GROWTH & INCOME PLC GBPO.10	168,611.00	699,472.92	655,115.69
*	SBLL5F34	JPMORGAN US NPV	95,435.00	414,490.81	448,863.21
	S6470986	JSR CORP NPV	436.00	6,791.24	8,551.81
	C480914AA8	IT INTL FINL SVCS B V SR NT 144A 6.875% 10-24-2032	643,000.00	634,165.18	683,554.01
	SB4R2R50	JULIUS BAER GRUPPE CHF0.02 (REGD)	533.00	21,382.34	31,028.30
	S2431846	JUNIPER NETWORKS INC COM	4,222.00	124,534.98	134,935.12
	SB53P200	JUPITER FUND MGT ORD GBPO.02	32,390.00	131,761.81	51,741.45
	SBYQ7HZ6	JUST EAT TAKEAWAY.COM N.V.	2,130.00	141,495.00	44,896.54
	SBJV2FB3	KAISA GROUP HLDGS 10.875% SNR 23/07/2023USD	1,500,000.00	1,545,750.00	202,245.00
	SBYW5T25	KAISA GROUP HLDGS 8.5% GTD SNR 30/06/2022 USD	1,800,000.00	1,814,727.27	246,762.00
	SBNOYRY5	KAISA GROUP HLDGS 9.75% GTD SNR 28/09/23USD	1,300,000.00	1,310,937.33	175,903.00
	SBMF8YV4	KAISER FNDTN HOSPS 2.81% DUE 06-01-2041	3,760,000.00	3,761,224.28	2,741,190.40
	SBMF0DM1	KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG	3,567,000.00	3,635,531.31	2,430,589.47
	SBKS7M84	KAISER FNDTN HOSPS 3.266% DUE 11-01-2049	1,010,000.00	1,011,282.48	730,179.50
	SBFOYLL4	KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	2,842,000.00	2,821,840.50	2,419,536.70
	S6481320	KAJIMA CORP NPV	4,619.00	52,904.71	53,770.77
	S6689533	KAKAKU.COM INC NPV	4,422.00	78,556.64	70,781.49
	S6483489	KANSAI ELECTRIC POWER CO NPV	1,697.00	18,543.38	16,449.76
	SB0VLN03	KANSAS CITY POWER & LIGHT CO 4.2% 03-15-2048	786,000.00	755,630.84	626,677.80
	SBJXCLN5	KANSAS CITY SOUTHN 2.875% DUE 11-15-2029	1,185,000.00	1,224,655.53	1,026,447.00
	SB0GLCS9	KANSAS CITY SOUTHN 3.125% DUE 06-01-2026	800,000.00	832,681.00	747,864.00
	SBY7RQX6	KANSAS CITY SOUTHN 4.95% DUE 08-15-2045	945,000.00	1,207,016.71	858,050.55
	S6483809	KAO CORP NPV	1,145.00	72,390.66	45,602.14
	S6888794	KASIKORN BANK PLC THB10 (ALIEN MKT)	4,100.00	15,438.93	17,460.66
	S6484686	KAWASAKI KISEN KAISHA LTD NPV	2,300.00	45,658.10	48,581.61
	S80315J3	KAYNE ANDERSON ENERGY INFRASTRUCTURE FUND, INC	18,429.00	166,645.10	157,752.24
	S4497749	KBC GROEP NV NPV	627.00	41,203.38	40,203.48
	SB1HHB18	KBR INC COM	924.00	44,482.47	48,787.20
	S6248990	KDDI CORP NPV	10,487.00	292,683.15	316,489.71
	S6487425	KEISEI ELEC RY CO NPV	312.00	9,865.71	8,879.15
	SBD318B8	KELLOGG CO 4.5% DUE 04-01-2046	542,000.00	656,461.53	464,672.86
	S2486813	KELLOGG CO COM USD0.25	1,688.00	116,235.68	120,253.12
	SB52KRV2	KEMPER CORP DEL COM	420.00	18,585.00	20,664.00
	SBMGDH50	KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO	3,108,000.00	3,085,707.28	2,206,990.80
	SBYTXJ37	KENTUCKY UTILS CO 4.375% DUE 10-01-2045	638,000.00	657,547.21	542,619.00
	SB1VQ5C0	KEPPEL CORP NPV	3,510.00	15,754.07	18,999.85
	S5505072	KERING	1,421.00	931,339.91	721,125.41
	S4519579	KERRY GROUP 'A' ORD EURO.125	400.00	39,222.60	35,962.06
	S4490005	KESKO OYJ SEB'EUR2	17,847.00	514,463.03	392,753.52
	SBKW8W0	KEURIG DR PEPPER FIXED 3.2% DUE 05-01-2030	691,000.00	671,629.18	604,092.93
	SBNC5VP5	KEURIG DR PEPPER INC 0.75% 03-15-2024	505,000.00	504,991.92	479,643.95
	SBLOMLQ5	KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO	480,000.00	531,752.35	362,793.60
	SBD3W133	KEURIG DR PEPPER INC COM	5,792.00	203,393.90	206,542.72
	SBNTX3Z6	KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052	1,056,000.00	1,041,877.89	890,704.32
	SBLKFRJ9	KEYBANK NATIONAL ASSOCIATION OH TRANCHE # TR 798 11/15/2022 5.85 11-15-2027	1,930,000.00	1,926,776.90	1,990,138.80
	SBD96MRO	KEYBANK NATL ASSN 3.4% DUE 05-20-2026	501,000.00	513,995.29	470,519.16
	SBMCS6H4	KEYBANK NATL ASSN CLEVELAND OHIO GLOBAL 4.15% 08-08-2025	500,000.00	499,110.00	489,265.00
	SBMGRFV4	KEYBANK NATL ASSN VAR RT 4.805911% DUE 01-03-2024	1,345,000.00	1,328,443.05	1,336,513.05
	SBJ9TC26	KEYCORP 2.55% 10-01-2029 BEO	500,000.00	521,115.00	422,460.00
	S2490911	KEYCORP NEW COM	6,312.00	110,700.94	109,955.04
	SBPLPQT9	KEYCORP NEW DEP SHS REPGT 1/40TH INT PERP NON CUM H	33,330.00	833,250.00	817,584.90
	S6490995	KEYENCE CORP NPV	469.00	135,387.75	182,772.97
	SB3SGMV5	KEYERA CORP COM	4,441.00	112,713.22	96,984.53
	SBQZIOQ9	KEYSIGHT TECHNOLOGIES INC COM	1,213.00	165,623.02	207,507.91
	SBMGNVJ2	KEYSPAN GAS EAST CORP SR NT 144A 3.586% 01-18-2052	1,145,000.00	1,145,000.00	762,833.35

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value	
(CUSIP)					
S6490809	KIKKOMAN CORP NPV	350.00	15,046.23	18,409.19	
S2495529	KILROY RLTY CORP COM	774.00	39,621.06	29,930.58	
SBD2BMT4	KILROY RLTY L P 3.45% DUE 12-15-2024	1,244,000.00	1,211,583.64	1,191,975.92	
SBPRW702	KILROY RLTY L P 4.25% DUE 08-15-2029	2,600,000.00	2,578,738.60	2,286,752.00	
SBM7Y514	KILROY RLTY L P 4.375% DUE 10-01-2025	1,100,000.00	1,093,884.00	1,067,682.00	
SBF2YLV2	KIMBERLY-CLARK 3.9% DUE 05-04-2047	279,000.00	330,354.44	229,753.71	
S2491839	KIMBERLY-CLARK CORP COM	2,304.00	288,236.17	312,768.00	
SBMDP7W6	KIMCO REALTY CORP 2.25% 12-01-2031	1,710,000.00	1,702,750.37	1,316,409.30	
S2491594	KIMCO REALTY CORPORATION	4,136.00	78,933.92	87,600.48	
SBKBNMB2	KIMCO RLTY CORP 3.7% DUE 10-01-2049	122,000.00	99,622.21	83,794.48	
SBF7TVZ6	KIMCO RLTY CORP 4.45% 09-01-2047	440,000.00	413,415.60	342,104.40	
SBILVK60	KIMCO RLTY CORP 4.6% DUE 02-01-2033	273,000.00	271,443.90	251,981.73	
SBWGCGR0	KIMCO RLTY CORP RT 4.25% DUE 04-01-2045	186,000.00	163,424.24	142,200.72	
C494550BW5	KINDER MORGAN 5.4% DUE 09-01-2044	365,000.00	447,578.79	329,602.30	
SBIZXT76	KINDER MORGAN 5.5 DUE 03-01-2044	2,183,000.00	2,140,749.80	1,993,079.00	
SB6R37R9	KINDER MORGAN 5.625% DUE 09-01-2041	1,625,000.00	1,663,473.77	1,486,550.00	
SB64QOM7	KINDER MORGAN 6.375% DUE 03-01-2041	1,743,000.00	1,834,561.45	1,737,282.96	
SB1PKMT4	KINDER MORGAN 6.5% DUE 02-01-2037	3,026,000.00	3,117,366.55	3,076,382.90	
SB354PJ8	KINDER MORGAN 6.55% DUE 09-15-2040	150,000.00	208,720.69	151,236.00	
SB1254W6	KINDER MORGAN 6.95% DUE 01-15-2038	3,572,000.00	3,999,489.62	3,807,930.60	
S2187310	KINDER MORGAN 7.3% DUE 08-15-2033	1,766,000.00	2,097,766.84	1,918,370.48	
SB7W14K7	KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	128,000.00	123,367.43	110,448.64	
SB83Z569	KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	8,659,000.00	8,121,226.78	7,443,189.81	
SBGB6GD3	KINDER MORGAN INC 4.3% 03-01-2028	295,000.00	342,002.35	283,182.30	
SBTN2150	KINDER MORGAN INC 4.3% DUE 06-01-2025	2,289,000.00	2,383,552.79	2,248,576.26	
SBFXCNC0	KINDER MORGAN INC 5.2% 03-01-2048	3,605,000.00	3,978,529.40	3,162,269.95	
BSWSG9S2	KINDER MORGAN INC 5.3% DUE 12-01-2034	2,940,000.00	2,595,429.43	2,761,542.00	
SBMZNPK5	KINDER MORGAN INC 5.45% DUE 08-01-2052	6,680,000.00	6,467,199.74	6,016,742.80	
BSXSNP73	KINDER MORGAN INC 5.55% DUE 06-01-2045	960,000.00	1,044,616.28	882,028.80	
SB3NQ4P8	KINDER MORGAN INC DEL COM	24,306.00	407,227.22	439,452.48	
SBNZYL29	KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050	1,298,000.00	1,228,590.50	844,660.52	
SBZ9P8B7	KINDER MORGAN INC FLTG RT 5.35914% DUE 01-15-2023	685,000.00	695,829.85	684,636.95	
S3319521	KINGFISHER ORD GRPO.157142857	4,860.00	17,067.92	13,802.63	
S4491235	KINGSPAN GROUP ORD EURO.13	372.00	18,864.81	20,081.12	
SBNKF607	KINNEVIK AB SER 8 NPV	584.00	14,618.59	8,026.18	
SB03Z841	KINROSS GOLD CORP COM NPV	26,146.00	107,084.55	106,517.52	
S6492968	KINTETSU GROUP HOLDINGS CO LTD NPV	414.00	18,987.40	13,664.56	
S2493534	KIRBY CORP COM	396.00	23,581.80	25,482.60	
S6493745	KIRIN HOLDINGS CO NPV	28,182.00	477,640.38	429,527.47	
S6487362	KKEIO CORPORATION NPV	248.00	12,074.24	9,097.12	
SBG1FRR1	KKR & CO INC CL A CL A	3,878.00	180,074.71	180,016.76	
C48254EAB7	KKR APPLE BIDCO LLC TERM LOAN DUE 09-22-2028	495,000.00	493,762.50	487,575.00	
C994JV6992	KKR ASIAN FUND	1.00	1.00	219,809.00	
C994J36993	KKR ASIAN FUND II LP	7,772,059.00	7,772,059.00	7,893,464.78	
SBQ3S6P9	KKR GROUP FIN CO XII LLC SR NT 144A 4.85% 05-17-2032	1,100,000.00	1,096,117.00	1,034,363.00	
SBLL1XW1	KLA CORP 3.3% 03-01-2050	424,000.00	420,839.73	308,633.84	
SBQ5J5W0	KLA CORP 4.65% 07-15-2032	1,530,000.00	1,532,893.02	1,504,862.10	
SBQ5J5X1	KLA CORP 4.95% 07-15-2052	2,913,000.00	2,821,290.24	2,743,609.05	
C482480AH3	KLA CORP 5% DUE 03-15-2049	2,136,000.00	2,231,012.15	2,006,003.04	
SBQ5J0D6	KLA CORP 5.25% 07-15-2062	1,213,000.00	1,192,145.60	1,175,020.97	
S2480138	KLA CORPORATION COM USD0.001	1,159.00	375,640.58	436,977.77	
C482480AG5	KLA-TENCOR CORP FIXED 4.1% 03-15-2029	479,000.00	497,645.99	464,668.32	
S7582556	KLEPIERRE EURL.40	518.00	15,025.86	11,902.55	
SBFOLK00	KNIGHT-SWIFT TRANSN HLDGS INC CL A CLASSA COMMON STOCK USD0.01	1,059.00	47,707.95	55,502.19	
SBD2P9X9	KNORR BREMSE AG	175.00	19,676.15	9,532.68	
S6149457	KOBAYASHI PHARMACEUTICALS NPV	129.00	10,686.59	8,828.45	
SB14RJ87	KOBE BUSSAN CO LTD NPV	363.00	11,326.06	10,426.84	
SB60DR09	KOEI TECMO HOLDINGS CO LTD	284.00	6,031.08	5,148.57	
S2496113	KOHL'S CORP COM	849.00	35,938.17	21,437.25	
S6496324	KOITO MFG CO LTD NPV	504.00	13,177.58	7,589.89	
S6496584	KOMATSU NPV	2,328.00	53,350.12	50,743.32	
SBD0Q398	KON AHOLD DELHAIZE EURO.01	18,959.00	460,137.02	543,080.42	
S6496681	KONAMI GROUP CORP NPV	225.00	9,910.75	10,180.38	
SB09M9D2	KONE CORPORATION NPV ORD 'B'	836.00	43,901.32	43,094.28	
SS208241	KONGSBERG GRUPPEN NOK1.25	215.00	7,640.32	9,070.55	
SB3C8RK1	KONINKLUJE 6.875% DUE 03-11-2038	3,832,000.00	5,108,316.21	4,077,094.72	
SB0HZL93	KONINKLUJE DSM NV EUR1.50	429.00	43,039.27	52,332.29	
S5956078	KONINKLUJE KPN	56,641.00	156,248.96	174,700.83	
S5986622	KONINKLUJE PHILIP EURO.20	8,479.00	269,128.81	126,725.18	
S6194468	KOSE CORPORATION NPV	100.00	14,380.04	10,928.80	
C50076QAE6	KRAFT FOODS GROUP 5% DUE 06-04-2042	1,893,000.00	2,051,885.03	1,720,509.84	
C50076QAR7	KRAFT FOODS GROUP 6.875% DUE 01-26-2039	1,997,000.00	2,099,162.84	2,182,880.76	
SBVRY499	KRAFT HEINZ CO COM	4,778.00	175,030.78	194,512.38	
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	15,283,000.00	13,872,279.45	12,526,099.63	
SBD7YG30	KRAFT HEINZ FOODS 4.375% GTD SNR 01/06/46 USD	264,000.00	251,168.42	216,377.04	
C50077LAM8	KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	7,818,000.00	7,926,011.31	7,248,615.06	
SBKSYG16	KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039	748,000.00	745,636.36	658,389.60	
SBKSYG05	KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049	3,004,000.00	2,648,600.62	2,622,612.16	
SBNBSB00	KROGER CO 1.7% DUE 01-15-2031 BEO	436,000.00	416,555.09	337,477.08	
SBCFOW68	KROGER CO 3.85% DUE 08-01-2023	700,000.00	755,391.00	694,540.00	
S2563567	KROGER CO 7.7% DUE 06-01-2029	500,000.00	708,020.00	553,875.00	
S2497406	KROGER CO COM	9,460.00	463,245.39	421,726.80	
S6497509	KUBOTA CORP NPV	7,458.00	114,529.97	102,703.30	
SB142560	KUEHN&NAGEL INTL CHF1 (REGD)	137.00	19,654.07	31,865.97	
S6497963	KURITA WATER INDS NPV	252.00	6,953.33	10,427.98	
SBF1TGW4	KUWAIT (STATE OF) 3.5% SNR MTN 20/03/2027 USD	800,000.00	792,208.00	776,200.00	
SBF29F82	KWG GROUP HLDGS LT 5.875% GTD SNR 10/11/24 USD	300,000.00	307,500.00	127,719.00	
SBFZBBB0	KY UTILS CO 4.65 DUE 11-14-2043	2,583,000.00	2,592,272.88	2,218,977.81	
SBQP9KH0	KYNDRYL HLDGS INC 4.1% 10-15-2041	2,530,000.00	2,505,676.32	1,501,226.10	
SBP6JW21	KYNDRYL HLDGS INC COM	1,384.00	12,921.20	15,390.08	
SBQP9KF8	KYNDRYL HLDGS INC GTD SR NT 3.15% 10-15-2031	1,170,000.00	1,167,259.42	783,911.70	
S6499260	KYOCERA CORP NPV	2,273.00	124,463.82	112,870.48	
S6499550	KYOWA KIRIN CO LTD NPV	651.00	11,336.92	14,900.30	
S4538002	L E LUNDBERGFORETA SER 8 NPV	183.00	6,814.62	7,799.83	
SBLL3VP9	L3HARRIS 2.9% DUE 12-15-2029	2,120,000.00	2,040,002.11	1,817,200.40	
SBMQ60W7	L3HARRIS TECHNOLOGIES INC 3.85% DUE 12-15-2026	361,000.00	355,593.91	345,292.89	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value	
(CUSIP)					
SBMBM688	L3HARRIS TECHNOLOGIES INC 4.4% DUE 06-15-2028	354,000.00	390,188.82	341,571.06	
SBK9DTN5	L3HARRIS TECHNOLOGIES INC COM	1,309.00	301,010.45	272,546.89	
SBG0SC10	LA FRANCAISE DES EURO.40	253.00	10,614.47	10,147.14	
SBNHP707	LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039	1,534,000.00	1,535,673.80	1,421,288.50	
SBKMJWX1	LAB CORP AMER 2.3% DUE 12-01-2024	1,020,000.00	1,024,941.70	965,970.60	
SBVJDNW9	LAB CORP AMER 3.6% DUE 02-01-2025	875,000.00	873,687.50	847,743.75	
SBVIDNV8	LAB CORP AMER 4.7% DUE 02-01-2045	276,000.00	312,875.05	239,236.80	
S2586122	LAB CORP AMER HLDGS COM NEW	670.00	157,331.83	157,771.60	
C505861AC8	LAFARGE S A 7.125% DUE 07-15-2036	6,375,000.00	7,557,323.10	6,741,052.50	
SBYND5J7	LAFARGEHOLCIM FIN 3.5% DUE 09-22-2026	1,175,000.00	1,104,135.49	1,095,346.75	
SBKY6M63	LAM RESH CORP 2.875% DUE 06-15-2050	1,572,000.00	1,554,043.79	1,063,285.08	
SBKY6M52	LAM RESH CORP 3.125% DUE 06-15-2060	470,000.00	468,673.62	311,013.10	
C512807AT5	LAM RESH CORP 4.875% DUE 03-15-2049	1,784,000.00	1,942,875.38	1,711,944.24	
S2502247	LAM RESH CORP COM	929.00	402,294.16	390,458.70	
SB1640M4	LAM RESH CORP FIXED 1.9% DUE 06-15-2030	1,480,000.00	1,501,808.53	1,206,140.80	
SBSPHGN6	LAMAR ADVERTISING CO NEW CL A CL A	577.00	51,653.04	54,468.80	
SBDQZFJ3	LAMB WESTON HLDGS INC COM USD5	3,133.00	249,563.56	279,964.88	
SBYWOPQ6	LAND SECURITIES GP ORD GBPO.1066666666	1,697.00	19,589.23	12,684.77	
C994JV7990	LANDMARK CAPITAL PARTNERS IX LP	858,077.00	858,077.00	1.03	
S2503994	LANDSTAR SYS INC COM	1,540.00	173,101.64	250,866.00	
SBKV8626	LAS VEGAS SANDS 2.9% DUE 06-25-2025	2,090,000.00	2,120,648.61	1,930,658.40	
SBKM8MD8	LAS VEGAS SANDS 3.5% DUE 08-18-2026	1,680,000.00	1,676,052.97	1,510,605.60	
S802T2J7	LAS VEGAS SANDS CORP COM STK	2,210.00	70,079.10	106,234.70	
S6506267	LASERTEC CORP NPV	182.00	14,952.81	29,994.24	
S2506658	LATTICE SEMICONDUCTOR CORP COM	3,704.00	179,797.85	240,315.52	
SB081VQ7	LAZARD LTD CL A	625.00	19,737.50	21,668.75	
S9K24VJL	LCH_IRS BOFAGBZU 12/15/2026 USD P 1.25% / R 3MLIBOR SWU0SU928	(5,600,000.00)	-	-	
S9K24VJU	LCH_IRS BOFAGBZU 12/15/2026 USD P 1.25% / R 3MLIBOR SWU0SU928	5,600,000.00	-	593,484.64	
S9L9223L	LCH_IRS BOFAGBZU 15/03/2033 EUR P 1.75% / R 6MEURIB SWU01KS77	(2,900,000.00)	-	-	
S9L9223U	LCH_IRS BOFAGBZU 15/03/2033 EUR P 1.75% / R 6MEURIB SWU01KS77	2,900,000.00	303,163.50	384,815.33	
S9L94ELL	LCH_IRS BOFAGBZU 15/03/2053 EUR P 1.5% / R 6MEURIB SWU01KS93	(2,100,000.00)	-	-	
S9L94ELU	LCH_IRS BOFAGBZU 15/03/2053 EUR P 1.5% / R 6MEURIB SWU01KS93	2,100,000.00	360,195.19	460,682.05	
S9L62YQL	LCH_OIS BOFAGBZU 06/15/2027 USD P 1DSOFR / R 1.75% SWU01HSP9	(24,900,000.00)	-	(2,213,657.31)	
S9L62YQU	LCH_OIS BOFAGBZU 06/15/2027 USD P 1DSOFR / R 1.75% SWU01HSP9	24,900,000.00	-	-	
S9L8U62L	LCH_OIS BOFAGBZU 15/03/2033 GBP P 2% / R 1DSONIA SWU01KSC6	(2,850,000.00)	-	-	
S9L8U62U	LCH_OIS BOFAGBZU 15/03/2033 GBP P 2% / R 1DSONIA SWU01KSC6	2,850,000.00	509,763.66	483,150.24	
S9L8U86L	LCH_OIS BOFAGBZU 15/03/2053 GBP P 2% / R 1DSONIA SWU01KSD4	(2,300,000.00)	-	-	
S9L8U86U	LCH_OIS BOFAGBZU 15/03/2053 GBP P 2% / R 1DSONIA SWU01KSD4	2,300,000.00	699,328.21	724,988.25	
S9KZ5JTL	LCH_OIS BOFAGBZU 15/12/2023 JPY P 0 / R 1DTONAR SWU01AJX2	(180,000,000.00)	-	-	
S9KZ5JTU	LCH_OIS BOFAGBZU 15/12/2023 JPY P 0 / R 1DTONAR SWU01AJX2	180,000,000.00	-	1,078.54	
S9L88K4L	LCH_OIS BOFAGBZU 15/12/2024 JPY P 0 / R 1DTONAR SWU01AIY0	(540,000,000.00)	-	-	
S9L88K4U	LCH_OIS BOFAGBZU 15/12/2024 JPY P 0 / R 1DTONAR SWU01AIY0	540,000,000.00	-	18,620.58	
S9L3RSFL	LCH_OIS BOFAGBZU 20/03/2028 JPY P 0.3% / R 1DTONAR SWU01E1X3	(39,100,000.00)	-	-	
S9L3RSFU	LCH_OIS BOFAGBZU 20/03/2028 JPY P 0.3% / R 1DTONAR SWU01E1X3	39,100,000.00	-	4,068.48	
S9L88SBL	LCH_OIS BOFAGBZU 20/03/2029 JPY P 0.45% / R 1DTONAR SWU01E238	(144,900,000.00)	-	-	
S9L88SBU	LCH_OIS BOFAGBZU 20/03/2029 JPY P 0.45% / R 1DTONAR SWU01E238	144,900,000.00	-	12,808.35	
SBJK36K3	LEAR CORP 5.25% 05-15-2049	700,000.00	689,274.81	578,774.00	
SB570P91	LEAR CORP COM NEW COM NEW	579.00	51,442.73	71,807.58	
SB9G6L89	LEG IMMOBILIEN SE	176.00	21,941.76	11,431.70	
C52476DAAS	LEGACY MTG AST TR FLTG RT 1.75% DUE 04-25-2061	1,165,781.84	1,165,954.63	1,055,282.51	
S0560399	LEGAL & GENERAL GP ORD GBPO.025	212,169.00	678,362.50	636,769.22	
SBMYT7V6	LEGGETT & PLATT 3.5% DUE 11-15-2051	1,082,000.00	1,078,883.27	756,869.82	
S2510682	LEGGETT & PLATT INC COM	885.00	30,665.25	28,523.55	
SB11ZKR9	LEGRAND SA EUR4	4,511.00	176,455.65	360,210.80	
CBG999NK53	LEHMAN SWAP BANKRUPTCY RECEIVABLE	549,846.31	109,969.26	-	
SB1258P7	LEHMAN XS TR SER 2007-9 MTG PASSTHRU CTFCL WF-A1 VAR 04-25-2037 REG	1.00	-	1.10	
SB0V82B8	LEIDOS HLDGS INC COM	910.00	88,179.00	95,722.90	
SB162PL7	LEIDOS INC 2.3% GTD SNR NTS 02-15-2031 USD	1,965,000.00	1,924,755.03	1,506,644.10	
SB1NB3J6	LEIDOS INC FIXED 4.375% DUE 05-15-2030	840,000.00	833,183.54	760,401.60	
S6512004	LENDLEASE CORP LTD NPV (STAPLED)	1,660.00	17,656.23	8,825.72	
S2511920	LENNAR CORP CL A CL A	1,825.00	123,060.16	165,162.50	
S2578293	LENNAR CORP CL B CL B	950.00	78,530.30	71,041.00	
SBFN4WD0	LENNAR CORP FIXED 5% DUE 06-15-2027	230,000.00	231,987.61	223,803.80	
SBMXW8N5	LENNOX INTL INC 1.35% DUE 08-01-2025	255,000.00	254,694.48	230,568.45	
SBMXXZ37	LENNOX INTL INC 1.7% DUE 08-01-2027	690,000.00	688,551.51	593,807.10	
S2442053	LENNOX INTL INC COM	216.00	40,368.24	51,673.68	
SBNG3RZ7	LESUES INC COM	1,044.00	15,472.08	12,747.24	
C52729KAP1	LEVEL 3 FINANCING INC TERM LOAN B DUE 03-01-2027	1,620,767.80	1,622,793.76	1,549,859.21	
SB14PZ57	LEVEL 3 FING INC 3.875% DUE 11-15-2029	700,000.00	750,965.64	551,761.00	
C994JV8998	LEXINGTON CAPITAL PARTNERS III LP	1.00	1.00	239,941.00	
SBN7GK78	LEXINGTON RLTY TR FIXED 2.375% DUE 10-01-2031	2,199,000.00	1,989,128.28	1,670,998.11	
SB1661R7	LEXINGTON RLTY TR FORMERLY LEXINGTON CO 2.7% DUE 09-15-2030	600,000.00	596,293.66	479,766.00	
S6537030	LG CORP KRWS000	286.00	17,220.19	17,664.37	
SB01JCK9	LI NING CO LTD HKD0.1	4,500.00	51,034.15	39,061.75	
SBRTLBY3	LIBERTY BROADBAND CORP COM SER A COM SERA	767.00	89,248.82	58,176.95	
SBRTLCO6	LIBERTY BROADBAND CORP COM SER C COM SERC	861.00	93,754.29	65,668.47	
SB08QGF7	LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A SIRIUSXM GROUP	497.00	17,563.98	19,537.07	
SB072R64	LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A MEDIA GROUP	200.00	11,090.00	10,686.00	
SB08QGH9	LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP	2,741.00	98,587.83	107,255.33	
SB08QGD5	LIBERTY MEDIA CORPORATION COM USD0.01 SER C FORMULA	1,341.00	81,465.75	80,164.98	
SBJP4902	LIBERTY MUT GROUP 3.95% DUE 05-15-2060	1,139,000.00	1,209,821.52	753,152.36	
SBKMH722	LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050	1,600,000.00	1,358,692.56	1,133,104.00	
SB16K7K9	LIFCO AB SER B'NPV	562.00	15,194.57	9,393.19	
SBMFPF08	LIFE 2021-9MR MTG FLTG RT 5.64148% DUE 03-15-2038	751,972.16	720,600.82	728,139.15	
SBDCSFJ6	LIFE STORAGE INC COM	562.00	59,684.40	55,357.00	
SBMGYN33	LILLY ELI & CO 2.5% 08-25-2020	1,300,000.00	1,276,277.27	802,919.00	
S2516851	LINCOLN ELEC HLDGS INC COM	1,664.00	217,649.26	240,431.36	
SBP398R1	LINCOLN NATIONAL CORP 9.00% DEP 1/1000TH INT NON CUM PREF D	4,500.00	112,500.00	122,715.00	
SBDDMLH7	LINCOLN NATL CORP 3.8% 03-01-2028	140,000.00	130,958.80	129,109.40	
SBDDMLG6	LINCOLN NATL CORP 4.35% 03-01-2048	376,000.00	393,769.79	282,582.80	
SB6686G7	LINCOLN NATL CORP 7% DUE 06-15-2040	970,000.00	1,235,294.73	1,009,527.50	
S2516378	LINCOLN NATL CORP COM	1,143.00	55,801.26	53,112.96	
SBMCSNP1	LINCOLN NATL CORP FIXED 4.375% DUE 06-15-2050	233,000.00	244,394.55	177,070.68	
SBP481N4	LINCOLN NATL CORP FIXED 9.25% DUE 12-31-2049	640,000.00	640,000.00	676,812.80	
SBMYRVW9	LINCOLN NATL CORP IND SR NT 3.4% 03-01-2032	1,470,000.00	1,449,921.96	1,197,241.50	
S5962280	LINDT & SPRUEGLI CHF10 (PTG CERT)	3.00	19,286.46	30,577.17	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	SBOPB4M7	LINK REAL ESTATE INVESTMENT	5,285.00	51,226.97	38,799.80
	S2515030	LITHIA MTRS INC COM CL A	190.00	50,192.30	38,900.60
	SBM9BQR6	LITHIA MTRS INC SR NT 144A 3.875% 06-01-2029	350,000.00	360,058.74	288,508.50
	S2531832	LITTELFUSE INC COM	161.00	39,791.15	35,452.20
	S80T7YX2	LIVE NATION ENTERTAINMENT INC	1,029.00	86,527.73	71,762.46
	S6900212	LIXIL CORP	6,917.00	137,925.68	104,899.14
	S2971029	LKQ CORP COM LKQ CORP	1,768.00	84,457.36	94,428.88
	S87KDP57	LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD	1,200,000.00	918,000.00	729,288.00
	SBKX5875	LLOYDS BANKING GP 7.875%-FRN PERP GBP200000	3,433,000.00	4,653,013.02	3,943,726.17
	S0870612	LLOYDS BANKING GP ORD GBP0.1	1,362,667.00	894,061.56	744,339.07
	SBMY3K20	LLOYDS BANKING GROUP 3.511% DUE 03-18-2026/03-18-2025 BEO	2,990,000.00	2,880,470.00	2,843,011.60
	C539439AU3	LLOYDS BANKING GROUP PLC FORMERLY LLOYDS 7.5% 12-31-2049	1,240,000.00	1,240,000.00	1,198,100.40
	SBG10855	LLOYDS BKG GROUP 0% DUE 03-22-2028	200,000.00	199,655.28	189,616.00
	SBPDH0D5	LLOYDS BKG GROUP 3.369% DUE 12-14-2046	1,093,000.00	1,030,863.72	715,291.99
	SBFMFY63	LLOYDS BKG GROUP 4.344% DUE 01-09-2048	1,575,000.00	1,609,630.77	1,157,388.75
	SBDBFXK8	LLOYDS BKG GROUP 4.582% DUE 12-10-2025	1,660,000.00	1,656,504.44	1,604,639.00
	SBDFXRF8	LLOYDS BKG GROUP 4.65% DUE 03-24-2026	1,525,000.00	1,522,947.92	1,459,028.50
	SBPW6528	LLOYDS BKG GROUP 4.976% DUE 08-11-2033	2,020,000.00	2,002,115.38	1,856,238.60
	SBDB4H70	LLOYDS BKG GROUP 5.3% DUE 12-01-2045	442,000.00	557,504.22	379,655.90
	SBP6WW19	LLOYDS BKG GROUP FIXED 7.953% DUE 11-15-2033	3,445,000.00	3,445,000.00	3,652,802.40
	SBPSK6Q4	LLOYDS BKG GROUP PLC 3.75% 03-18-2028	1,050,000.00	1,050,000.00	969,475.50
	SBNA4J2P	LLOYDS BKG GROUP PLC 4.716% DUE 08-11-2026 BEO	808,000.00	808,000.00	789,036.24
	C53944YAJ2	LLOYDS BKG GROUP PLC 6.75% DUE 12-31-2049 REG	540,000.00	540,000.00	512,541.00
	S2521800	LOBLAWS COS LTD COM NPV	8,064.00	371,568.27	712,514.91
	SB3PGZ29	L'OCCITANE INTL EURO.03	11,908.00	20,906.71	37,150.76
	SBVYVQ29	LOCKHEED MARTIN 3.6% DUE 03-01-2035	944,000.00	976,280.35	839,603.04
	SBVYPPC4	LOCKHEED MARTIN 3.8% DUE 03-01-2045	253,000.00	247,380.95	208,095.03
	SBBD6G92	LOCKHEED MARTIN 4.07% DUE 12-15-2042	1,848,000.00	1,747,726.92	1,605,708.72
	SBDB68N7	LOCKHEED MARTIN 4.5% DUE 05-15-2036	629,000.00	619,062.71	602,582.00
	SBQXQQT7	LOCKHEED MARTIN 5.9% DUE 11-15-2063	3,613,000.00	3,714,967.62	3,920,899.86
	SBNT7T9Q9	LOCKHEED MARTIN CORP 3.9% 06-15-2032	1,100,000.00	1,099,054.27	1,036,827.00
	SBF3WR6	LOCKHEED MARTIN CORP 4.09% 09-15-2052	2,145,000.00	1,986,503.94	1,826,167.20
	SBQT6FM7	LOCKHEED MARTIN CORP 5.1% 11-15-2027	482,000.00	481,195.06	494,435.60
	SBNTVX94	LOCKHEED MARTIN CORP 5.25% 01-15-2033	1,336,000.00	1,328,491.68	1,384,283.04
	SBQXQQS6	LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054	10,206,000.00	10,258,745.26	10,851,121.26
	S2522096	LOCKHEED MARTIN CORP COM	1,611.00	676,004.01	783,735.39
	SBM9VJM2	LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053	1,006,000.00	976,538.16	895,093.82
	SBNT7T9V4	LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062	1,890,000.00	1,840,322.15	1,596,672.00
	SBLFHQ71	LOCKHEED MARTIN FIXED 1.85% DUE 06-15-2030	850,000.00	848,540.26	698,980.50
	SBLFHQ82	LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	190,000.00	188,473.83	129,323.50
	S2523022	LOEWS CORP COM	3,140.00	184,602.89	183,156.20
	SB18ZK2	LOGITECH INTL CHF0.25 (REGD)	2,149.00	58,489.17	132,535.61
	SB05WJX3	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604	819.00	50,573.07	70,302.10
	C994JW2990	Lone Star Europe Holdings (U.S.), L.P.		100,925.16	16,800,076.91
	C994JW9996	LONE STAR FUND IV (US)	1.00	1.00	367,199.94
	C994JW0994	LONE STAR FUND IX (US) LP	1.00	1.00	19,086,660.00
	C994JW1992	LONE STAR FUND V (US)	22,312,940.50	22,312,940.50	2,898,241.23
	C994JW2990	LONE STAR FUND VI (US)	110,477.40	9,552.24	1,590,073.39
	C994JW3998	LONE STAR FUND VII (US) LP	1.00	1.00	326,119.55
	C994JW4996	LONE STAR FUND VIII (BERMUDA) LP	1.00	(0.36)	-5961800.63
	C994JW5993	LONE STAR REAL ESTATE FUND (US)	1.00	1.00	1,332,309.96
	C994JW6991	LONE STAR REAL ESTATE FUND II (US) LP	54,955.52	54,955.52	74,458.13
	SB1X20Y3	LONG BEACH MTG LN TR 2006-9 ASSET BACKEDCTF CL II-A3 10-25-2036 REG	251,074.95	145,758.59	77,296.64
	S7333378	LONZA GROUP AG CHF1 (REGD)	411.00	202,031.01	201,279.83
	S4057808	L'OREAL EURO.20	1,017.00	255,671.12	362,087.22
	SB4XQLP4	LOS ANGELES CALIF DEPT WTR & PWR WTRWKS REV 6.008% 07-01-2039 BEO TAXABLE	1,130,000.00	1,534,054.10	1,220,308.47
	SB63L7C2	LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO TAXABLE	1,300,000.00	1,954,667.00	1,453,461.10
	C54627DGO8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV1.55% 09-01-2041 BEO TAXABLE	680,066.30	680,066.30	618,346.88
	SBNHWY55	LOUISIANA LOC GOVT ENVIRONMENTAL FA MUNI 4.275% DUE 02-01-2036 BEO	1,211,000.00	1,213,120.61	1,118,473.90
	SBNHPEN3	LOUISIANA LOC GOVT ENVIRONMENTAL FACS & 4.145% DUE 05-19-2033 REG	1,531,000.00	1,540,017.59	1,448,295.36
	S2535243	LOUISIANA-PACIFIC CORP COM	541.00	29,576.47	32,027.20
	SBJHOCV0	LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049	1,973,000.00	1,970,877.56	1,651,578.57
	SBNNKRH3	LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051	1,066,000.00	985,638.42	746,349.24
	SBNG50Q5	LOWE'S COMPANIES INC 1.7% 09-15-2028	1,878,000.00	1,811,505.45	1,579,135.08
	SBNG50S7	LOWE'S COMPANIES INC 2.8% 09-15-2041	7,466,000.00	7,235,469.58	5,119,361.54
	SBNNPR34	LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO	10,219,000.00	10,017,385.52	9,879,831.39
	SBNA4NTQ4	LOWES COS INC 1.7% DUE 10-15-2030	710,000.00	707,773.29	557,137.00
	SBNG46M0	LOWES COS INC 2.625% DUE 04-01-2031 BEO	835,000.00	850,553.60	693,116.80
	SBNA4NTS6	LOWES COS INC 3% DUE 10-15-2050	4,274,000.00	4,202,973.90	2,744,335.40
	SBJY1711	LOWES COS INC 3.65% DUE 04-05-2029	417,000.00	394,731.59	385,116.18
	SBDO5CD1	LOWES COS INC 3.7% DUE 04-15-2046	4,625,000.00	4,502,897.37	3,446,226.25
	SBYWC120	LOWES COS INC 4.05% DUE 05-03-2047	2,537,000.00	2,501,015.48	2,000,500.61
	SBJN46V4	LOWES COS INC 4.25% 04-01-2052	1,993,000.00	1,959,273.64	1,601,554.87
	SBQQLW68	LOWES COS INC 4.25% DUE 09-15-2044	783,000.00	798,286.11	615,359.70
	SBYMYN08	LOWES COS INC 4.375% DUE 09-15-2045	82,000.00	80,253.45	67,593.42
	SBMGCHK2	LOWES COS INC 4.45% 04-01-2062	1,829,000.00	1,743,489.59	1,432,070.42
	SB7B2LT9	LOWES COS INC 4.65 DUE 04-15-2042	655,000.00	735,586.96	573,780.00
	SBMH1W03	LOWES COS INC 5% DUE 04-15-2040	276,000.00	342,398.12	256,174.92
	SBMGWDH1	LOWES COS INC 5.125% DUE 04-15-2050 BEO	602,000.00	808,044.94	550,721.64
	S2536763	LOWES COS INC COM	7,428.00	1,118,511.25	1,479,954.72
	SBJY1722	LOWES COS INC FIXED 4.55% 04-05-2049	602,000.00	625,292.62	503,849.92
	SBMTPVH3	LOWES COS INC FIXED 5.8% DUE 09-15-2062	3,560,000.00	3,540,273.55	3,446,649.60
	SB75JX34	LPL FINL HLDGS INC COM	532.00	101,989.72	115,002.44
	C994JW7999	LSF SEG INVESTMENTS LP	226,120.51	226,120.51	1.15
	C994JW4996	LSF VIII International 2, L.P.		0.09	1,559,051.50
	C994JW4996	LSF VIII International Finance, L.P.		1.26	20,935,003.22
	C994JW4996	LSF VIII International, L.P.		0.01	112,883.19
	SBPOTR77	LUCID GROUP INC COM	3,545.00	68,103.70	24,212.35
	SB23FN39	LULULEMON ATHLETICA INC COM	1,354.00	441,152.67	433,794.52
	SBMDH249	LUMEN TECHNOLOGIES INC	6,858.00	73,997.82	35,798.76
	SBYM9ZP2	LUMENTUM HLDGS INC COM	459.00	36,109.53	23,946.03
	S2866857	LUNDIN MINING CORP COM NPV	13,346.00	77,161.27	81,851.92
	S4061412	LVMH MOET HENNESSY LOUIS VUITTON SE EURO.30	1,990.00	932,240.63	1,443,990.45
	SBMF7422	LYB INTL FIN III 3.375% DUE 10-01-2040	1,680,000.00	1,671,859.41	1,199,268.00
	SBKS4437	LYB INTL FIN III 3.625% DUE 04-01-2051	447,000.00	316,812.74	301,045.56
	SBMG2XG0	LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG	5,541,000.00	5,391,924.72	4,143,448.98

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value	
(CUSIP)					
SBKTSH36	LYB INTL FIN III LLC 4.2% DUE 10-15-2049	3,295,000.00	3,039,361.11	2,472,139.65	
SBJT1RW7	LYFT INC CL A CL A	2,037.00	29,882.79	22,447.74	
SBXVMC87	LYONDELLBASELL 4.625% DUE 02-26-2055	304,000.00	368,027.35	240,077.92	
SB3SPXZ3	LYONDELLBASELL IND N V COM USD0.01 CL 'A'	1,719.00	156,772.80	142,728.57	
SBPCKX47	M & T BK CORP 3.5% DUE 12-31-2049 BEO	200,000.00	200,000.00	155,712.00	
S2340168	M & T BK CORP COM	1,196.00	197,650.96	173,491.76	
SBKM3QW0	M D C HLDGS INC 3.85% DUE 01-15-2030	322,000.00	344,121.43	263,521.58	
SB82D1T8	M D C HLDGS INC 6% DUE 01-15-2043	2,759,000.00	3,319,673.60	2,260,393.52	
SBKFB1C6	M&G PLC ORD GBP0.05	6,196.00	17,920.16	14,000.78	
C552676AU2	M.D.C.HLDGS INC 2.5% DUE 01-15-2031 BEO	1,563,000.00	1,551,272.10	1,124,578.50	
SB02K2M3	M3 INC NPV	1,063.00	20,421.78	28,825.75	
SBP4T8P8	MA INST TECH 3.067% DUE 04-01-2052	4,269,000.00	4,030,821.12	3,164,823.15	
SBZB26Q7	MA INST TECH 3.885% DUE 07-01-2116	1,706,000.00	1,721,855.00	1,242,940.42	
SBM75F38	MA INST TECH 4.678% DUE 07-01-2114	1,230,000.00	1,230,000.00	1,075,598.10	
SB4LWP63	MA INST TECH 5.6% DUE 07-01-2111	500,000.00	720,824.62	524,175.00	
SBKZ91M0	MA INST TECH FIXED 2.989% DUE 07-01-2050	1,534,000.00	1,581,544.85	1,125,327.06	
SB28YT.C2	MACQUARIE GP LTD NPV	1,789.00	176,858.00	202,557.60	
C55608JAX6	MACQUARIE GROUP LTD SR MEDIUM TERM TRANCHE # TR 00022 1.935% 04-14-2028	580,000.00	580,000.00	489,148.80	
S2345022	MACYS INC COM STK	1,892.00	39,658.59	39,069.80	
SBM9PWZ8	MADISON IAQ LLC 4.125% DUE 06-30-2028	94,000.00	92,126.57	78,365.92	
SBYQCZ35	MADISON SQUARE GARDEN SPORTS CORP	125.00	18,592.50	22,916.25	
SBQ3S8X2	MAGELLAN FINL WARRANT	65.00	-	9.92	
SBKG3XX6	MAGELLAN MIDSTREAM 3.95% DUE 03-01-2050	1,078,000.00	1,102,691.18	796,178.46	
SBF0KZ10	MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047	2,010,000.00	1,968,007.85	1,520,464.50	
SBFGCNC7	MAGELLAN MIDSTREAM 5.15% DUE 10-15-2043	346,000.00	355,523.02	301,836.56	
SBJ08X30	MAGELLAN MIDSTREAM PARTNERS LP 4.85%02-01-2049 REG	940,000.00	934,612.71	785,887.00	
S2554475	MAGNA INTL INC COM NPV	7,679.00	358,996.79	431,060.00	
SBMCT722	MAGYAR NEMZETI BK 0% T-BILL 03/01/2023 HUF	226,000,000.00	589,879.47	602,318.61	
SBLC81G1	MAGYAR NEMZETI BK 0% T-BILL 03/01/2023 HUF	338,000,000.00	852,444.03	900,812.78	
S6555805	MAKITA CORP NPV	540.00	18,952.22	12,605.25	
S0225847	MANCHESTER&LONDON ORD GBP0.25	187,672.00	1,428,040.20	749,492.24	
S2239471	MANHATTAN ASSCOS INC COM	1,793.00	125,305.18	217,670.20	
S2562490	MANPOWERGROUP INC	348.00	27,084.84	28,957.08	
C65011RAE6	MANULIFE FINL CORP 4.061% DUE 02-24-2032	800,000.00	733,744.00	729,344.00	
S2492519	MANULIFE FINL CORP COM NPV	38,646.00	658,937.65	688,808.37	
SBD06P43	MAPLETREE LOGISTIC NPV (REIT)	7,888.00	11,043.61	9,351.27	
SB5143VW8	MAPLETREE PAN ASIA COMMERCIAL TRUST	5,674.00	9,722.78	7,065.00	
SBYZSGJ7	MARATHON OIL CORP 5.2% DUE 06-01-2045	534,000.00	624,224.01	458,129.28	
SB27ZDL3	MARATHON OIL CORP 6.6% DUE 10-01-2037	291,000.00	371,862.05	290,563.50	
S2910970	MARATHON OIL CORP COM	4,717.00	117,453.30	127,689.19	
SBMDWQJ7	MARATHON PETE CORP 4.7% DUE 05-01-2025 REG	1,014,000.00	1,123,998.44	999,804.00	
SBQQCCJ4	MARATHON PETE CORP 4.75% DUE 09-15-2044	2,830,000.00	2,630,134.23	2,378,756.50	
SBK1XB07	MARATHON PETE CORP 5.125% 05-22-2019	3,792,000.00	4,228,198.71	3,783,392.16	
SBZ0ZG68	MARATHON PETE CORP 5.85% DUE 12-15-2045	355,000.00	349,601.25	324,086.60	
SB6W1ZC9	MARATHON PETE CORP 6.5% DUE 03-01-2041	2,486,000.00	2,791,086.85	2,574,601.04	
SB3K3L40	MARATHON PETE CORP COM	6,500.00	512,303.01	756,535.00	
SBMCWKZ2	MARAVAI LIFESCIENCES HLDGS INC CL A CL A	724.00	19,272.88	10,360.44	
SBJYDFL3	MARKEL CORP 4.15% DUE 09-17-2050 REG	125,000.00	147,766.79	95,942.50	
SBF00112	MARKEL CORP 4.3% 11-01-2047	1,252,000.00	1,235,481.70	983,533.64	
SBK5JGR0	MARKEL CORP 5.0% 05-20-2049	503,000.00	641,532.77	437,524.49	
S2566436	MARKEL CORP HOLDING CO COM	298.00	381,704.51	392,612.02	
SBMTQPT6	MARKEL CORP SR NT 3.45% 05-07-2052	270,000.00	184,563.90	182,606.40	
SB03Q9D0	MARKETAXESS HLDGS INC COM STK	248.00	65,903.52	69,164.72	
C571903BG7	MARRIOTT INTERNATIONAL 2.85% DUE 04-15-2031 BEO	900,000.00	898,490.08	731,475.00	
SBDZW7Q6	MARRIOTT INTL INC 3.75% DUE 03-15-2025	500,000.00	494,075.57	483,540.00	
SBFY3CX6	MARRIOTT INTL INC 4% DUE 04-15-2028	300,000.00	297,843.00	279,777.00	
SBMXNHJ7	MARRIOTT INTL INC NEW 4.625% DUE 06-15-2030 REG	1,925,000.00	1,930,874.65	1,801,992.50	
S2210614	MARRIOTT INTL INC NEW COM STK CL A	1,838.00	260,224.04	273,659.82	
SB45K9N8	MARRIOTT VACATIONS WORLDWIDE CORP COM	271.00	30,907.55	36,473.89	
SBLSF8F7	MARS INC DEL 2.375% DUE 07-16-2040	460,000.00	459,867.89	313,881.00	
SBJ2NY85	MARSH & MCLENNAN 3.875% DUE 03-15-2024	1,995,000.00	2,033,042.78	1,967,848.05	
SBJ2NYF2	MARSH & MCLENNAN 4.9% DUE 03-15-2049	313,000.00	338,081.62	291,985.18	
SBIMG7899	MARSH & MCLENNAN COMPANIES INC 2.375% 12-15-2031	1,050,000.00	1,048,784.30	852,904.50	
C571748BD3	MARSH & MCLENNAN COS INC 4.2% 03-01-2048	167,000.00	168,617.17	138,675.13	
SBYQ8HY8	MARSH & MCLENNAN COS INC 4.35% 01-30-2047	401,000.00	387,068.18	338,444.00	
SBJ2NYM9	MARSH & MCLENNAN COS INC 4.75% 03-15-2039	940,000.00	952,090.67	871,107.40	
S2567741	MARSH & MCLENNAN CO'S INC COM	4,770.00	662,922.53	789,339.60	
SBMG7990	MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051	1,031,000.00	971,908.05	667,118.86	
SBMWHTT4	MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052	95,000.00	94,059.50	106,501.65	
SBMFBK82	MARTIN MARIETTA 2.4% DUE 07-15-2031	170,000.00	170,020.99	136,406.30	
SBFOCG80	MARTIN MARIETTA 4.25% 12-15-2047	397,000.00	395,850.65	322,487.07	
SBMFBKD4	MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051	1,492,000.00	1,480,462.21	1,013,814.00	
S2572079	MARTIN MARIETTA MATLS INC COM	416.00	125,860.80	140,595.52	
S6569464	MARUBENI CORP NPV	3,825.00	23,935.46	43,918.87	
S6569527	MARUI GROUP CO LTD	5,000.00	87,568.43	82,648.07	
SBLB5691	MARVELL TECH INC FIXED 2.45% DUE 04-15-2028	1,300,000.00	1,250,798.77	1,094,990.00	
SBMW4QC7	MARVELL TECHNOLOGY INC 2.95% 04-15-2031	1,200,000.00	1,198,031.14	966,888.00	
SBPOXND7	MARVELL TECHNOLOGY INC 4.2% 06-22-2023	700,000.00	698,565.00	695,660.00	
SBPOXNH1	MARVELL TECHNOLOGY INC 4.875% 06-22-2028 BEO	299,000.00	296,883.08	284,375.91	
SBNKJSM5	MARVELL TECHNOLOGY INC COM	8,603.00	404,516.14	318,655.12	
SBMXB984	MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE	1,000,000.00	1,000,000.00	707,412.00	
S2570200	MASCO CORP COM	1,574.00	74,387.24	73,458.58	
SB1YWR63	MASIMO CORP COM STK	334.00	42,377.92	49,415.30	
SBPCPZ46	MASSACHUSETTS MUT LIFE INS CO 5.672% 12-01-2052	2,385,000.00	2,385,838.87	2,372,097.15	
SBJR9X25	MASSMUTUAL GLOBAL 3.4% DUE 03-08-2026	800,000.00	895,480.00	763,504.00	
S2155306	MASTEC INC COM	395.00	29,087.80	33,705.35	
SBPDJN76	MASTERBRAND INC COM	871.00	7,314.54	6,576.05	
SBMH9HD5	MASTERCARD INC 3.35% DUE 03-26-2030 REG	520,000.00	519,228.63	477,848.80	
SBHTB519	MASTERCARD INC 3.65% DUE 06-01-2049	918,000.00	980,805.45	750,887.28	
SBD6KVZ6	MASTERCARD INC 3.8% DUE 11-21-2046	140,000.00	131,464.05	117,950.00	
SBMH9H80	MASTERCARD INC 3.85% DUE 03-26-2050 REG	1,741,000.00	1,912,256.30	1,466,009.05	
SBF51820	MASTERCARD INC 3.95% DUE 02-26-2048	1,249,000.00	1,295,458.53	1,074,527.19	
SB121557	MASTERCARD INC CL A	10,280.00	2,795,503.65	3,574,664.40	
SBMBRS53	MASTERCARD INC NT 2.95% 03-15-2051	945,000.00	936,472.61	674,266.95	
SBK80XH9	MATCH GROUP INC NEW COM	1,905.00	133,426.20	79,038.45	
SB249GCO	MATSUKIYOCOCOKARA & CO	1,500.00	53,832.44	75,031.26	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	S2572303	MATTEL INC COM STOCK 1.00 PAR	2,344.00	53,349.44	41,816.96
	SBMXCJ21	MAYO CLINIC 3.196% DUE 11-15-2061	485,000.00	494,986.31	324,591.10
	S89BC364	MAYO CLINIC 4% DUE 11-15-2047	340,000.00	340,000.00	283,022.80
	S6900308	MAZDA MOTOR CORP NPV	44,470.00	362,486.37	338,719.54
	S2550161	MC CORMICK & CO INC COM NON-VTG	1,677.00	140,146.89	139,006.53
	S2550707	MC DONALDS CORP COM	6,561.00	1,575,814.70	1,729,020.33
	C57978DNT2	MCCORMICK & CO INC DISC COML PAPER 4/2 YRS 3&4 01-27-2023	900,000.00	895,012.50	896,714.90
	SBDFC7W2	MCDONALDS CORP 4.45% DUE 03-01-2047 REG	1,885,000.00	1,889,847.28	1,636,802.05
	SBLLH15B8	MCDONALDS CORP 2.125% DUE 03-01-2030 BEO	380,000.00	379,844.33	318,367.80
	SB831BL3	MCDONALD'S CORP 3.625 DUE 05-01-2043	895,000.00	905,694.24	703,058.30
	SBKSG571	MCDONALDS CORP 4.2% 04-01-2050	417,000.00	391,994.92	350,192.43
	SBYWKWC1	MCDONALDS CORP 4.7% DUE 12-09-2035	943,000.00	1,077,556.04	911,456.65
	SBYWKW98	MCDONALDS CORP 4.875% DUE 12-09-2045	3,590,000.00	3,729,964.32	3,348,859.70
	SBMTWY56	MCDONALDS CORP 5.15% DUE 09-09-2052 BEO	327,000.00	325,711.62	315,646.56
	SBG48Z9N	MCDONALDS CORP 6.3% DUE 10-15-2037	743,000.00	928,638.53	810,828.47
	SBYVNG63	MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048	2,443,000.00	2,711,451.76	2,146,957.26
	SBY3R500	MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	1,804,000.00	1,878,551.90	1,614,363.52
	SBKSG559	MCDONALDS CORP MED TERM 3.5% 07-01-2027	210,000.00	231,167.72	199,554.60
	SB6TOR90	MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042	135,000.00	154,404.67	108,166.05
	SB2Q1J09	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	701,000.00	886,065.52	767,202.44
	SBKOW512	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	822,000.00	747,947.51	627,506.58
	S6371863	MCDONALD'S HOLDING CO JAPAN	208.00	8,582.72	7,874.19
	S2378534	MCKESSON CORP	992.00	308,478.81	372,119.04
	C5276VAK8	MDC GMTN B V GLOBAL GTD MEDIUM TERM NTS TRANCHE # TR 00010 3.7 11-07-2049	1,050,000.00	1,050,000.00	868,728.00
	S2547323	MDU RES GROUP INC COM	1,345.00	35,454.20	40,807.30
	SBMMVFH6	MEAD JOHNSON 4.6% DUE 06-01-2044	338,000.00	326,886.56	304,683.34
	SBRO4NT0	MED TR 2021-MDLN COML MTG PASS THRU CTF CL A 5.635% 11-15-2038	798,000.00	798,000.00	798,365.31
	SB01G2K0	MEDIASET ESPANA EURO.5	3,036.00	29,854.45	10,737.92
	S6372480	MEDIATEK INC TWD10	1,000.00	20,228.78	20,334.79
	SBRTNNQ5	MEDIBANK PRIVATE L NPV	6,636.00	13,700.21	13,275.60
	SB0JL5L9	MEDICAL PPTYs TR INC COM REIT	3,962.00	58,082.92	44,136.68
	S4574813	MEDIOBANCA SPA EURO.5	1,459.00	14,829.54	13,989.15
	S6782090	MEDIPAL HOLDINGS CORP	6,700.00	134,229.53	88,405.78
	SBKRMRR4	MEDSTAR HEALTH INC 3.626% DUE 08-15-2049	640,000.00	640,000.00	464,268.80
	SBYMLD78	MEDTRONIC INC 4.375% DUE 03-15-2035	2,133,000.00	2,358,885.99	2,032,322.40
	SBYMLDL0	MEDTRONIC INC 4.625% DUE 03-15-2045	282,000.00	304,016.71	263,616.42
	SBTN1Y11	MEDTRONIC PLC COMMON STOCK STOCK	11,456.00	1,066,473.32	890,360.32
	SB3ZC078	MEGMILK SNOW BRAND NPV	4,100.00	87,945.81	55,963.47
	SB60DQV3	MEIJI HOLDINGS CO NPV	268.00	21,008.31	13,689.95
	SBG48Q25	MELLON CAP IV NORMAL PFD CAP SECS FIXED-FLTG DUE 06-29-2049/06-20-2012 REG	125,000.00	112,868.97	100,000.00
	SBNR5M27	MELROSE IND PLC ORD GBP0.076190476	28,368.00	48,313.52	45,896.61
	SBMHGV23	MEM 2.955% DUE 01-01-2050	224,000.00	224,000.00	149,576.00
	SBVFB1T0	MEM 4.2% DUE 07-01-2055	673,000.00	670,734.87	557,277.65
	SBKSL5F5	MEMORIAL HLTH SVCS 3.447% DUE 11-01-2049	435,000.00	320,225.25	312,643.20
	SB90DSL8	MEMORIAL SLOAN-KETTERING CANCER CTR TAXABLE BD SER 2012A 4.125 7-1-52	584,000.00	630,724.38	484,866.00
	SBLLB39M9	MERCADOLIBRE INC 3.125% DUE 01-14-2031	310,000.00	310,000.00	239,481.20
	SBF4JDH5	MERCANTILE INVESTM ORD GBP0.025	384,404.00	1,383,315.35	887,807.28
	SBPCJ6L2	MERCEDES BENZ AUTO RECEIVABLES TR 2022-15R 22-1 CL A4 5.25% DUE 02-15-2029 BEO	432,000.00	431,896.58	437,441.99
	SBPCJ6K1	MERCEDES BENZ AUTO RECEIVABLES TR SER 22-1 CL A3 5.21% 08-16-2027	245,000.00	244,951.54	246,758.07
	S5529027	MERCEDES-BENZ GROUP AG	10,061.00	685,485.27	659,288.84
	SBLLHM7R1	MERCK & CO INC 2.9% DUE 12-10-2061	2,864,000.00	2,828,365.25	1,854,067.68
	SBMG72N5	MERCK & CO INC 2.15% DUE 12-10-2031 BEO	872,000.00	860,080.14	715,179.52
	SBLLHM7Q0	MERCK & CO INC 2.75% DUE 12-10-2051 BEO	5,377,000.00	5,145,771.29	3,633,991.68
	SB9D69N3	MERCK & CO INC 4.15% DUE 05-18-2043	77,000.00	100,559.49	68,733.28
	SBMBQJX6	MERCK & CO INC NEW 1.45% DUE 06-24-2030	500,000.00	496,615.63	400,495.00
	SBMBQJY7	MERCK & CO INC NEW 2.35% DUE 06-24-2040	2,916,000.00	2,738,643.98	2,045,661.48
	SBVG78V9	MERCK & CO INC NEW 3.7% DUE 02-10-2045	1,312,000.00	1,274,745.61	1,086,637.76
	SBJOKX25	MERCK & CO INC NEW 4.0% 03-07-2049	154,000.00	149,334.08	132,059.62
	SBG5GXT4	MERCK & CO INC NEW 6.55% DUE 09-15-2037	172,000.00	251,756.26	197,566.08
	S2778844	MERCK & CO INC NEW COM	21,299.00	1,769,246.87	2,363,124.05
	SBMG7893	MERCK & CO INC NEW FIXED 1.9% DUE 12-10-2028	1,935,000.00	1,896,622.61	1,666,557.45
	SBMBQJZ8	MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050	420,000.00	288,884.40	269,614.80
	S4741844	MERCK KGAA NPV	317.00	36,194.80	61,201.78
	SBF04KN9	MERCURY GEN CORP 4.4% DUE 03-15-2027	2,145,000.00	2,302,820.94	2,015,270.40
	SB8W6K56	MERCURY NZ LTD NPV	1,703.00	4,459.37	5,988.47
	S2144047	MERCURY SYSTEMS INC	370.00	21,645.00	16,553.80
	SBWFD052	MERIDIAN ENERGY LT NPV	3,106.00	8,074.87	10,293.40
	SB83ZNK8	MERRILL LYNCH & CO 6.11% DUE 01-29-2037	7,384,000.00	8,456,658.66	7,512,038.56
	SB8MT8T6	MERRILL LYNCH & CO 7.75% DUE 05-14-2038	5,650,000.00	8,267,782.58	6,623,269.00
	SB7TL820	META PLATFORMS INC	21,225.00	3,380,994.38	2,554,216.50
	SBMG5952	META PLATFORMS INC 4.65% 08-15-2062	5,638,000.00	5,153,317.40	4,515,007.61
	SBMGK052	META PLATFORMS INC FIXED 3.85% DUE 08-15-2032	2,955,000.00	2,870,786.85	2,619,946.85
	SBMGK096	META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	3,492,000.00	3,435,192.10	2,795,511.55
	C994JW8997	METALMARK CAPITAL PARTNERS FUND LP	26,976.00	26,976.00	10,654.00
	SB0744W4	METCASH LIMITED NPV	11,994.00	26,094.18	32,372.25
	SBMXLQJ2	METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG	1,414,000.00	1,374,361.24	889,024.22
*	SBW9JZD9	METLIFE INC 4.05% DUE 03-01-2045	10,000.00	9,955.22	8,402.20
*	SB815P82	METLIFE INC 4.125% DUE 08-13-2042	325,000.00	330,702.85	277,381.00
*	SBMF33R5	METLIFE INC 4.55% DUE 03-23-2030	2,645,000.00	2,950,947.15	2,610,641.45
*	SBGDXK74	METLIFE INC 4.875% DUE 11-13-2043	248,000.00	257,280.16	231,922.16
*	SBP9RBD6	METLIFE INC 5.0% 07-15-2052	1,286,000.00	1,274,201.92	1,230,020.42
*	SB08XDC0	METLIFE INC 5.7% DUE 06-15-2035	1,221,000.00	1,454,050.14	1,284,662.94
*	SB4Z51H1	METLIFE INC 5.875% DUE 02-06-2041	1,750,000.00	1,925,818.36	1,807,645.00
*	SB019VJ1	METLIFE INC 6.375% DUE 06-15-2034	416,000.00	529,537.50	462,899.84
*	SB1L8RP3	METLIFE INC 6.4% DUE 12-15-2066	4,186,000.00	4,534,968.06	4,070,968.72
*	SBDFBTL2	METLIFE INC 9.25% DUE 04-08-2068	1,150,000.00	1,431,616.58	1,342,958.50
*	S2573209	METLIFE INC COM STK USD0.01	4,645.00	290,706.20	338,156.65
*	SB3Q5R19	METLIFE INC FIXED 10.75% DUE 08-01-2069	933,000.00	1,340,618.24	1,246,376.04
*	SBRF1CN3	METLIFE INC STEP CPN 4.721% DUE 12-15-2044	3,686,000.00	3,822,559.41	3,354,333.72
	S2583952	METRO INC COM NPV	4,827.00	175,340.81	267,080.10
	SB7WBL73	METROPOLI GOVT NASHVILLE & DVDSN CNTY TENN CONVENTION 6.731 07-01-2043 TAX	635,000.00	739,266.97	715,140.18
	S2126249	METTLE-TOLEDO INTL INC COM	204.00	249,550.38	294,871.80
		Mexican peso	917,602.05	917,602.05	917,602.05
	C91086QAZ1	MEXICO(UNITED MEXICAN STATES) 5.75% DUE 10-12-2110	2,070,000.00	2,486,886.83	1,749,605.40
	SBM9RC02	MEXICO(UTD MEX ST) 3.75% SNR 19/04/71 USD1000	380,000.00	380,000.00	238,674.20
	SB44NND6	MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN	1,397,800.00	7,660,266.83	6,785,056.66

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	SBFZCTT7	MFC PGIM HIGH YIELD BOND FUND INC	143,673.00	1,806,424.27	1,705,398.51
	S2339304	MFC ABRDN ASIA-PACIFIC INCOME FUND, INC	1,686,438.00	6,535,471.11	4,435,331.94
	S2339296	MFC ABRDN AUSTRALIA EQUITY FUND, INC	23,320.00	102,029.07	102,374.80
	SBM4QJQ6	MFC ABRDN EMERGING MARKETS EQUITY INCOME FUND INC	85,779.00	605,314.52	452,913.12
	S2007203	MFC ADAMS DIVERSIFIED EQUITY FU ND	303,394.00	5,321,854.17	4,411,348.76
	S2019792	MFC ALLIANCEBERNSTEIN GLOBAL HI INC FD INC	52,062.00	540,906.83	480,011.64
	S2842783	MFC ALLIANCEBERNSTEIN NATIONAL MUN	280,331.00	3,552,371.16	2,937,868.88
*	S2784205	MFC BLACKROCK CALIF MUN INCOME TR SH BENINT	152,186.00	1,961,434.42	1,648,174.38
*	SBMZ8B43	MFC BLACKROCK CAP ALLOCATION TR COM USD0.001 SHS BEN INT	125,450.00	1,867,698.32	1,739,991.50
*	S2823380	MFC BLACKROCK CORE BD TR SHS BEN INT	396,002.00	5,131,514.98	4,110,500.76
*	SB1LBMH9	MFC BLACKROCK CR ALLOCATION INCOME TR	835,510.00	10,580,683.57	8,438,651.00
*	SB0GHN8C	MFC BLACKROCK DEBT STRATEGIES FD INC	153,066.00	1,426,511.74	1,408,207.20
*	SB09DC69	MFC BLACKROCK ENHANCED GLOBAL DIVIDEND COM USD0.001	34,445.00	378,122.46	329,294.20
*	SB125L03	MFC BLACKROCK ENHANCED INTL DIVIDEND TR COM USD0.001	132,178.00	729,284.48	663,533.56
*	C09247F209	MFC BLACKROCK INCOME TR INC COM	269,203.00	3,689,254.33	3,321,965.02
*	S2931487	MFC BLACKROCK MUNI INCOME FD INC COM	391,096.00	5,367,873.36	4,431,117.68
*	SB848K05	MFC BLACKROCK MUNICIPAL 2030 TARGET TERM TRUST	363,748.00	8,056,435.11	7,744,194.92
*	S2610526	MFC BLACKROCK MUNIVEST FD INC COM	119,761.00	906,681.05	839,524.61
*	S2591687	MFC BLACKROCK MUNIYIELD NEW YORK QUALITYFUND INC	19,169.00	195,567.89	187,856.20
*	SB58DNB7	MFC BLACKROCK RES & COMMODITIES STRATEGYTR SHS	24,229.00	229,590.65	241,563.13
	SB5472B6	MFC BLACKSTONE SENIOR FLOATING RATE 2027 TERM FUND	130,458.00	1,663,223.67	1,621,592.94
*	SB059238	MFC CEF BLACKROCK ENERGY & RESOURCES TRUST	54,649.00	646,297.93	684,751.97
	SB75MNM0	MFC DOUBLELINE INCOME SOLUTIONS FD COM	225,341.00	3,727,133.86	2,499,031.69
	SBLG8G27	MFC DOUBLELINE YIELD OPPORTUNITIES FUND COM SHS BEN INT USD0.00001	198,128.00	3,486,677.04	2,599,439.36
	S2279693	MFC DTF TAX-FREE INCOME 2028 TERM FD IN	66,135.00	862,974.98	721,532.85
	SBDC4CN7	MFC DWS MUNICIPAL INCOME TRUST	48,941.00	435,974.97	421,382.01
	S2689247	MFC EATON VANCE LTD DURATION INCOME FD COM	88,859.00	870,955.74	834,386.01
	S2367899	MFC EUROPEAN EQUITY FD INC COM	50,222.00	377,045.54	376,665.00
	SBYW3NT4	MFC FIRST TR DYNAMIC EUROPE EQUITY INCOME FD COM SHS	132,544.00	1,554,759.31	1,495,096.32
	SB810J56	MFC FIRST TR INTER DURATION PFD & INCOMFED COM	63,143.00	1,062,912.60	1,065,222.41
	S2186005	MFC GABELL DIVID & INCOME TR COM	120,497.00	2,869,500.16	2,483,443.17
	S2364500	MFC GEN AMER INVESTORS CO INC COMMON CLOSED END FD	111,752.00	4,609,608.65	4,039,834.80
	S2407535	MFC HANCOCK JOHN INCOME SECS TR SH BEN INT	219,944.00	2,937,180.64	2,342,403.60
	SBYVJKJ2	MFC INSIGHT SELECT INCOME FD COM	138,281.00	2,505,061.10	2,089,425.91
	S2026792	MFC INVESCO BOND FUND	110,655.00	1,801,019.64	1,735,070.40
	SB4VTB4	MFC ISHARES 10+ YEAR INVESTMENT GRADE C ORPORATE BOND ETF	315,903.00	21,745,214.02	15,728,810.37
	S2373658	MFC ISHARES INC MSCI AUSTRALIA ETF	69,009.00	1,436,590.07	1,534,070.07
	S2706005	MFC ISHARES INC MSCI EUROZONE ETF	7,717.00	287,371.14	304,628.58
	S2373692	MFC ISHARES INC MSCI FRANCE ETF	36,172.00	957,329.57	1,198,016.64
	S2373711	MFC ISHARES INC MSCI GERMANY ETF	32,211.00	897,420.72	796,578.03
	SBDR7G84	MFC ISHARES INC MSCI JAPAN	36,680.00	1,976,012.00	1,996,859.20
	S2373603	MFC ISHARES INC MSCI SWITZERLAND ETF	28,872.00	1,108,718.52	1,210,602.96
	SBFS2LK9	MFC ISHARES TR 0-5 YR INVT GRADE CORP BDETF	169,954.00	8,291,379.77	8,133,998.44
	SB8JWS85	MFC ISHARES TR CORE MSCI EAFE ETF	10,322.00	566,500.50	636,248.08
	S2971502	MFC ISHARES TR IBOXX USD INVT GRADE CORPBD ETF	437,639.00	49,994,105.98	46,140,279.77
	SB00NDG2	MFC ISHARES TR MSCI EAFE VALUE INDEX FD	25,000.00	967,541.00	1,147,000.00
	S2675183	MFC ISHARES TRUST RUSSELL 3000 ETF	16,400.00	3,297,723.48	3,619,152.00
	S2470496	MFC JAPAN SMALLER CAPITALIZATION FD INC COM	183,965.00	1,621,935.37	1,192,093.20
	S2444327	MFC MFS CHARTER INCOME TR SH BEN INT CLOSED END FUND	173,385.00	1,311,980.76	1,066,317.75
	S2548445	MFC MFS GOVT MKTS INCOME TR SH BEN INT	483,183.00	2,387,631.70	1,599,335.73
	S2210540	MFC MFS HIGH YIELD MUN TR SH BEN INT	189,057.00	638,036.03	591,748.41
	S2547538	MFC MFS INTER INCOME TR SH BEN INT CLOSED END FUND	2,947,323.00	12,739,591.67	8,134,611.48
	S2547453	MFC MFS MULTIMARKET INCOME TR SH BEN INT	383,826.00	1,692,161.06	1,731,055.26
	SB1FQ1B7	MFC MORGAN STANLEY CHINA A SH FD INC COM	10,337.00	230,663.10	146,785.40
	S2368074	MFC NEW GERMANY FD INC COM	58,575.00	875,407.04	462,156.75
	S2109046	MFC NUVEEN AMT-FREE QUALITY MUN INCOME FD COM	415,203.00	5,930,789.73	4,720,858.11
	S2647922	MFC NUVEEN CALIFORNIA MUN VALUE FUND COM STK USD0.01	159,605.00	1,523,388.31	1,348,662.25
	SBNNN3V8	MFC NUVEEN CORE PLUS IMPACT FD COM	27,178.00	295,532.55	281,564.08
	S2842266	MFC NUVEEN CR STRATEGIES INCOME FD	339,194.00	1,703,745.94	1,726,497.46
	SB010355	MFC NUVEEN ENHANCED AMT-FREE MUNI FD COM USD0.01	30,547.00	480,273.60	370,840.58
	S2004635	MFC NUVEEN GA DIVID ADVANTAGE MUN FD 2 COM	26,385.00	306,698.56	267,251.03
	SBSPHGQ9	MFC NUVEEN GLOBAL HIGH INCOME FD SHS	137,544.00	1,666,633.83	1,547,370.00
	SB88DF23	MFC NUVEEN INTER DURATION MUN TERM FD COM	503,537.00	6,578,750.60	6,606,405.44
	SB80BTD1	MFC NUVEEN INTER DURATION QUALITY MUN TERM FD COM	83,615.00	1,128,426.06	1,044,351.35
	S2651934	MFC NUVEEN MUN VALUE FD INC COM	20,603.00	189,240.33	177,185.80
	S2518006	MFC NUVEEN OHIO QUALITY MUN INCOME FD COM INCOME MUN FD	115,729.00	1,532,381.56	1,468,601.01
	S2652131	MFC NUVEEN PA QUALITY MUN INCOME FD COM NUVEEN PENNSYLVANIA QUALITY MUNICI	155,011.00	2,075,061.03	1,725,272.43
	S2532233	MFC NUVEEN QUALITY MUNICIPAL INCOME FD COM	377,885.00	5,225,960.25	4,459,043.00
	S2611712	MFC NUVEEN SELECT TAX-FREE INCOME PORTFOLIO SH BEN INT	90,735.00	1,370,364.02	1,262,123.85
	SBMXHCQ1	MFC PGIM SHT DUR HIGH YLD OPPORTNTS FD COM USD0.001	208,278.00	3,148,730.40	3,059,603.82
	SBGK43N7	MFC PIMCO ENERGY & TACTICAL CR OPP FD COM SHS BEN INT USD0.00001	19,874.00	270,560.88	296,917.56
	S2709424	MFC PUTNAM PREMIER INC TR	465,405.00	1,696,089.97	1,689,420.15
	S2754844	MFC ROYCE OTC MICRO CAP TR INC	248,614.00	2,220,615.45	2,157,969.52
	S2369709	MFC SELECT SECTOR SPDR TR TECHNOLOGY	20,992.00	2,689,623.44	2,612,244.48
	S2840215	MFC SPDR S&P 500 ETF TRUST UNITS SER 1 S&P	25,634.00	9,757,378.27	9,803,210.62
	S2925424	MFC SRH TOTAL RETURN FUND INC	83,910.00	1,056,261.07	1,065,657.00
	S2420220	MFC SWISS HELVETIA FD INC COM CLOSED ENDFD	45,424.00	384,625.15	343,405.44
	S2869878	MFC TAIWAN FD INC COM	3,312.00	57,799.68	76,474.08
	SBKXFM4	MFC TEKLA LIFE SCIENCES INVS SH BEN INT	33,394.00	486,034.73	474,528.74
	S2883061	MFC TEMPLETON DRAGON FD INC COM	18,633.00	438,120.88	190,429.26
	SBMVZF77	MFC TORTOISE ENERGY INDEPENDENCE FD INC COM NEW COM NEW	4,436.00	129,484.30	129,277.02
	SBMVGOG6	MFC TORTOISE ENERGY INFRASTRUCTURE CORP COM USD0.001(POST REV SPLT)	83,113.00	2,431,037.33	2,640,500.01
	SBMVZFZ9	MFC TORTOISE MIDSTREAM ENERGY FUND INC COM USD0.001	4,772.00	162,908.54	165,020.53
	SBMVZFZ7	MFC TORTOISE PIPELINE & ENERGY FD INC COM NEW COM NEW	7,894.00	204,958.05	212,032.84
	S2903806	MFC TRI-CONTINENTAL CORP COM CLOSED END FD	82,404.00	2,267,850.55	2,112,014.52
	SB06HML9	MFC VANGUARD FTSE EUROPE EFT	7,644.00	361,335.85	423,783.36
	SB4N95T5	MFC VANGUARD SCOTSDALE FDS VANGUARD LONG-TERM CORPORATE BOND INDEX FUND	461,900.00	46,043,696.49	34,970,449.00
	SBLC8VK5	MFC VIRTUS DIVID INT & PREM STRATEGY FD COM USD0.00001	316,453.00	3,847,293.22	3,569,589.84
	SBLC8VL6	MFC VIRTUS EQUITY & CONV INCOME FD COM	126,100.00	3,449,687.38	2,298,803.00
	S2414137	MFC WESTERN ASSET / CLAYMORE INFLATION-LKD OPPORTUNITIES & INCOME FD COM	902,832.00	10,380,634.83	8,242,856.16
	SBLS97Q3	MFC WESTERN ASSET DIVERSIFIED INCOME FD COM USD0.001 SHS BEN INT	206,442.00	2,691,015.22	2,621,813.40
	S2183750	MFC WESTERN ASSET EMERGING MKTS DEBT FD INC COM	315,898.00	3,213,921.33	2,877,830.78
	SB591JV2	MFC WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FD INC COM	113,517.00	1,498,980.82	1,416,692.16
	S2559276	MFC WESTERN ASSET INTER MUNI FD INC SH BEN INT	84,830.00	711,399.53	643,859.70
	S2666024	MFC WESTERN ASSET INVESTMENT GRADE INCO COM USD0.01	18,208.00	212,710.69	210,848.64
	S2863869	MFC WESTERN ASSET PREMIER BD FD SHS BEN INT BEN INT	296,134.00	3,530,373.66	3,150,865.76

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	C722005402	MFO PIMCO FDS PAC INVT MGMT SER SHORT-TERM PORTFOLIO INSTL CL	2,098,143.27	19,870,749.18	18,484,642.21
	C722005873	MFO PIMCO FDS PAC INVT MGMT SER INVT GRADE CR BD PORT INSTL CL	1,494,808.04	13,069,435.14	12,646,076.02
	C72200Q109	MFO PIMCO PAPS ASSET BACKED SECURITIES	662,926.17	8,125,152.40	7,530,841.29
	S2548616	MGIC INVT CORP WIS COM	19,725.00	258,524.92	256,425.00
	S2547419	MGM RESORTS INTERNATIONAL COM	2,377.00	65,771.59	79,700.81
	C45567YAJ4	MH SUB I, LLC TERM LOAN B SENIOR SECURED 09-13-2024 BEO	1,137,000.00	1,132,736.25	1,104,311.25
	SBPBPJ01	MICHELIN CIE GLE ETABL	6,363.00	239,904.86	176,461.86
	SBKPK1V2	MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040	695,000.00	695,000.00	553,748.20
	SBM8HRW7	MICHIGAN ST UNIV REVS 4.165% 08-15-2122	1,166,000.00	1,166,000.00	862,641.78
	SBPK8GV1	MICROCHIP TECHNOLOGY 0.983% SNR NTS USD 09-01-2024	3,675,000.00	3,677,263.30	3,410,510.25
	SBPG8856	MICROCHIP TECHNOLOGY INC .972% 02-15-2024	3,550,000.00	3,545,069.36	3,376,121.00
	S2592174	MICROCHIP TECHNOLOGY INC COM	6,452.00	424,785.47	453,253.00
	C595112BQ5	MICRON TECH INC 4.663% DUE 02-15-2030	1,900,000.00	1,899,915.09	1,725,219.00
	S2588184	MICRON TECH INC COM	17,526.00	1,101,442.00	875,949.48
	SBQ72LV8	MICRON TECH INC FIXED 6.75% DUE 11-01-2029	270,000.00	269,657.10	275,219.10
	SBMDGZ69	MICRON TECHNOLOGY INC 2.703% 04-15-2032	5,286,000.00	5,056,174.81	3,976,129.20
	SBMDWFL2	MICRON TECHNOLOGY INC 3.366% 11-01-2041	1,112,000.00	1,012,375.59	748,898.64
	C595112BU6	MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051	129,000.00	129,000.00	80,793.99
	SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	19,904,000.00	20,364,954.33	13,279,749.76
	SBM9GFY1	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	5,947,000.00	5,703,224.98	3,865,133.71
	SBMFPJG2	MICROSOFT CORP 2.921% 03-17-2052 USD	4,070,000.00	3,689,058.64	2,900,282.00
	SBMFPF53	MICROSOFT CORP 3.041% 03-17-2062	2,198,000.00	1,798,888.31	1,539,896.82
	C594918BS2	MICROSOFT CORP 3.45% DUE 08-08-2036	90,000.00	92,760.98	80,206.20
	C594918AR5	MICROSOFT CORP 3.5% DUE 11-15-2042	305,000.00	378,092.32	257,008.25
	C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046	2,601,000.00	2,896,944.63	2,223,282.78
	SBYP2P70	MICROSOFT CORP 4.1% DUE 02-06-2037	204,000.00	247,871.70	194,171.28
	S2588173	MICROSOFT CORP COM	71,971.00	14,879,551.84	17,260,085.22
	SBYP2PCS	MICROSOFT CORP FIXED 4.25% DUE 02-06-2047	279,000.00	353,489.18	263,253.24
	S2589132	MID-AMER APT CMNTYS INC COM	1,968.00	324,349.26	308,956.32
	SBJK6BS5	MID-AMERICA APTS FIXED 2.875% DUE 09-15-2051	539,000.00	525,309.94	348,867.75
	SBYZG709	MID-AMERICA APTS 1.4% DUE 11-15-2025	205,000.00	206,610.84	199,182.10
	SBFN8PK0	MID-AMERICA APTS 1.4.3% DUE 10-15-2023	171,000.00	172,729.14	169,984.26
	SBJJK605	MID-AMERICA APTS 1 P FIXED 3.95% 03-15-2029 REG	167,000.00	175,598.83	158,045.46
	SB11ST77	MIDAMERICAN ENERGY 3.65% DUE 04-15-2029	300,000.00	299,807.29	281,805.00
	SB19FK80	MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	319,000.00	385,104.81	281,702.52
	SBDWGXK7	MIDAMERICAN ENERGY 4.8% DUE 09-15-2043	3,216,000.00	3,652,460.78	3,030,565.44
	SBMJ6RW3	MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	190,000.00	198,435.87	182,042.80
	SB1FTHZ2	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	7,110,000.00	7,656,335.57	7,491,451.50
	SBN76669	MIDAMERICAN ENERGY CO 2.7% 08-01-2052	224,000.00	222,411.84	144,583.04
	SBKTZJL0	MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050	720,000.00	716,285.71	514,036.80
	C595620AS4	MIDAMERICAN ENERGY CO 3.65% 08-01-2048	700,000.00	692,385.97	551,222.00
	SBDFFSG2	MIDAMERICAN ENERGY CO 3.95% 08-01-2047	999,000.00	1,071,290.98	826,073.10
	SB1J5T52	MIDAMERICAN ENERGY CO 4.25% 07-15-2049	5,090,000.00	5,680,741.61	4,385,645.80
	SB0NFKV2	MIDAMERICAN ENERGY CO C CRP BRK 5.75% DUE 11-01-2035/11-01-2005	886,000.00	1,055,127.48	923,725.88
	S2590930	MIDDLEBY CORP COM	363.00	45,963.06	48,605.70
	SBNG3598	MIDMICHIGAN HEALTH 3.409% DUE 06-01-2050	380,000.00	380,000.00	258,122.60
	SBJSF6K4	MIDWEST CONNECTOR CAP CO LLC 4.625% 04-01-2029	800,000.00	799,152.55	722,904.00
	C59982HAC4	MILL CITY MTG LN TR 2021-NMR1 MTG BACKEDNT CL A1 144A 1.125% 11-25-2060	144,771.14	137,102.79	133,719.63
	S6642406	MINEBEA MITSUMI INC	875.00	12,462.41	13,070.79
	SB17ZL56	MINERAL RES LTD NPV	432.00	14,632.82	22,616.57
	C60416QJAJ	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP FIN 1.58% 02-01-2051 BEO TAXABLE	1,980,023.01	1,980,023.01	1,854,059.89
	SBF2CVV6	MIPS MIPS	709.00	37,081.95	29,252.76
	SBBPQJ0J	MIRATI THERAPEUTICS INC COM	285.00	16,609.80	12,913.35
	S6161978	MIRVAC GROUP STAPLED SECURITIES	9,502.00	17,692.69	13,725.25
	C605417CB8	MISSISSIPPI PWR CO 3.95% DUE 03-30-2028	310,000.00	303,299.38	291,241.90
	SBG493G1	MISSISSIPPI PWR CO 4.25 DUE 03-15-2042	745,000.00	833,252.43	607,502.80
	SBMB5VG0	MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051	507,000.00	456,082.17	325,468.65
	SBNRRP65	MISTER CAR WASH INC COM	700.00	7,840.00	6,461.00
	S6595179	MISUMI GROUP INC NPV	685.00	14,839.40	14,946.49
	SB0JQTI0	MITSUBISHI CHEMICAL GROUP CORP NPV	3,085.00	20,902.41	16,008.94
	S6596785	MITSUBISHI CORP NPV	6,543.00	178,859.02	212,389.02
	S6597045	MITSUBISHI ELEC CP NPV	20,057.00	258,185.27	199,665.54
	S6596729	MITSUBISHI ESTATE CO LTD	2,950.00	54,747.70	38,254.20
	S6268976	MITSUBISHI HC CAP. NPV	1,591.00	8,729.02	7,825.68
	S6597067	MITSUBISHI HVD INVT NPV	4,972.00	157,626.65	197,229.51
	S6596848	MITSUBISHI LOGISTI NPV	3,600.00	93,542.34	82,670.81
	SBYW42B2	MITSUBISHI UFJ 2.757% DUE 09-13-2026	1,150,000.00	1,150,000.00	1,052,733.00
	SBJ9MTD5	MITSUBISHI UFJ 2.801% DUE 07-18-2024	900,000.00	900,000.00	866,385.00
	SBGB66Q6	MITSUBISHI UFJ 4.286% DUE 07-26-2038	633,000.00	633,000.00	550,735.32
	C606822CH5	MITSUBISHI UFJ 4.788% DUE 07-18-2025	2,433,000.00	2,433,000.00	2,407,526.49
	C606822CQ5	MITSUBISHI UFJ 5.063% DUE 09-12-2025	1,465,000.00	1,465,000.00	1,456,166.05
	C606822CK8	MITSUBISHI UFJ 5.133% DUE 07-20-2033	1,448,000.00	1,448,000.00	1,388,284.48
	S6335171	MITSUBISHI UFJ FIN NPV	64,106.00	336,612.94	431,924.17
	C606822BY9	MITSUBISHI UFJ FINL GROUP INC 1.538% 07-20-2027	5,179,000.00	5,001,670.53	4,503,088.71
	C606822BX1	MITSUBISHI UFJ FINL GROUP INC 2.309% 07-20-2032	492,000.00	492,000.00	380,498.04
	C606822CC6	MITSUBISHI UFJ FINL GROUP INC 2.341% 01-19-2028	1,770,000.00	1,770,000.00	1,561,918.80
	C606822CD4	MITSUBISHI UFJ FINL GROUP INC 2.852% 01-19-2033	215,000.00	215,000.00	171,739.85
	C606822CF9	MITSUBISHI UFJ FINL GROUP INC 3.837% 04-17-2026	470,000.00	470,000.00	453,333.80
	C606822CE2	MITSUBISHI UFJ FINL GROUP INC 4.08% 04-19-2028	330,000.00	330,000.00	310,972.20
	C606822CR3	MITSUBISHI UFJ FIXED 5.472% DUE 09-13-2033	2,300,000.00	2,300,000.00	2,260,555.00
	S6597302	MITSLI & CO LTD NPV	3,564.00	58,360.55	104,074.36
	S6597368	MITSLI CHEMICALS NPV	444.00	10,244.34	10,010.99
	S6597603	MITSLI FUDOSAN CO LTD NPV	2,283.00	52,833.92	41,820.54
	S6597584	MITSLI O.S.K.LINES NPV	828.00	22,386.42	20,645.88
	S6597777	MIURA CO LTD NPV	2,400.00	52,576.33	55,295.77
	S6916703	MIZRAHI TEFAHOT BANK LTD ILS0.01	371.00	7,700.61	11,975.88
	S6591014	MIZUHO FINANCIAL GROUP NPV	37,413.00	524,161.16	526,268.74
	C60687YBP3	MIZUHO FINL GROUP 1.234% DUE 05-22-2027	1,964,000.00	1,709,819.12	1,700,195.52
	C60687YCM9	MIZUHO FINL GROUP FIXED 5.669% DUE 09-13-2033	165,000.00	165,000.00	164,208.00
	C60687YBF5	MIZUHO FINL GROUP FLTG RT 1.241% DUE 07-10-2024	2,700,000.00	2,700,000.00	2,633,202.00
	S2404871	MKS INSTRS INC COM	381.00	39,212.52	32,282.13
	SBN90DN5	MODERN TIMES GROUP SER'B'NPV	3,897.00	55,415.31	33,324.31
	SBGSXTS3	MODERNA INC COM	3,185.00	441,453.91	572,089.70
	S2598699	MOHAWK INDS INC COM	350.00	42,150.50	35,777.00
	S2212706	MOLINA HEALTHCARE INC COM	1,096.00	334,283.12	361,921.12
	SBYT4Q68	MOLSON COORS 3% DUE 07-15-2026	500,000.00	503,784.51	464,875.00

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party		Description of Investment	Shares/Par	Cost	Current value
(CUSIP)					
SBYT4Q46		MOLSON COORS 4.2% DUE 07-15-2046	1,015,000.00	1,021,116.77	794,054.80
SBG49491		MOLSON COORS 5 DUE 05-01-2042	4,312,000.00	4,600,635.33	3,838,671.76
SB067BM3		MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	1,168.00	60,981.28	60,175.36
SBGLP232		MONCLER SPA NPV	1,637.00	104,900.41	86,480.88
SBLN8ZQ8		MONDELEZ INTERNATIONAL INC 3.0% 03-17-2032	400,000.00	397,181.06	342,712.00
C609207AX3		MONDELEZ INTL INC 1.5% DUE 02-04-2031	557,000.00	525,558.31	429,937.16
C609207AT2		MONDELEZ INTL INC 2.75% DUE 04-13-2030 REG	533,000.00	509,441.64	460,272.15
SB8CKK03		MONDELEZ INTL INC COM	11,774.00	688,554.48	784,737.10
SBN6LBZ9		MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050	1,330,000.00	1,323,076.18	846,106.10
SB1CRLC4		MONDI PLC GBP	1,170.00	24,462.58	19,837.21
SBF2FJ99		MONGOOD INC CL A CL A	440.00	117,018.85	86,609.60
C994JW9995		MONITOR CLIPPER EQUITY PARTNERS III LP	56,837.53	56,837.53	157,540.61
SB01Z7J1		MONOLITHIC PWR SYS INC COM	1,654.00	731,091.95	584,870.94
SB1GHR88		MONOTARO CO.LTD NPV	604.00	7,743.80	8,500.72
SBZ07BW4		MONSTER BEVERAGE CORP NEW COM	2,539.00	230,701.61	257,784.67
SBM8H3X0		MONTANARO EURO SML ORD GBPO.05	83,120.00	135,851.63	135,279.79
SBMZQF89		MOODY'S CORP 3.1% 11-29-2061	1,200,000.00	1,168,901.99	761,088.00
SBPGKWW4		MOODY'S CORP 3.75% 02-25-2052	1,579,000.00	1,551,782.17	1,219,793.29
SBR1HR30		MOODY'S CORP 5.25% DUE 07-15-2044	140,000.00	143,782.53	135,307.20
S2252058		MOODY'S CORP COM	1,544.00	371,263.26	430,189.28
SB166ZM5		MOODY'S CORP SR NT 2.75% 08-19-2041	3,585,000.00	3,520,043.11	2,519,466.30
C615369AQ8		MOODY'S CORPORATION 4.875% 12-17-2048 BEO	455,000.00	448,071.25	413,899.85
SBNZKRW6		MORGAN STANLEY .791% DUE 01-22-2025/07-20-2021	1,549,000.00	1,520,913.84	1,467,662.01
SBM6NBH7		MORGAN STANLEY .864% DUE 10-21-2025 BEO	96,000.00	96,019.88	88,276.80
SBMQC6W7		MORGAN STANLEY .985% DUE 12-10-2026	2,412,000.00	2,412,000.00	2,118,097.80
SB7VT424		MORGAN STANLEY 0%-VAR SNR 02/04/2032 USD	3,900,000.00	3,429,345.47	2,222,766.00
SBMTXVC2		MORGAN STANLEY 1.164% 10-21-2025	1,030,000.00	939,792.60	948,290.10
SBMWH712		MORGAN STANLEY 1.794% 02-13-2032	5,183,000.00	4,646,599.11	3,897,512.34
C6174468X0		MORGAN STANLEY 1.928% DUE 04-28-2032	980,000.00	933,318.81	742,457.80
SBMYZ0Y8		MORGAN STANLEY 2.188% DUE 04-28-2026	2,430,000.00	2,468,531.66	2,255,307.30
SBNZKG63		MORGAN STANLEY 2.239% 07-21-2032	2,390,000.00	2,390,000.00	1,837,384.20
C61747YEF8		MORGAN STANLEY 2.484% 09-16-2036	7,660,000.00	6,851,658.05	5,587,816.80
SBNKDZF9		MORGAN STANLEY 2.511% 10-20-2032	8,209,000.00	7,051,796.29	6,437,661.98
SBH3T5Q3		MORGAN STANLEY 2.699% DUE 01-22-2031	675,000.00	684,229.88	560,243.25
SBMZX2H2		MORGAN STANLEY 2.802% 01-25-2052	6,792,000.00	6,676,996.70	4,239,838.08
SBMG9M19		MORGAN STANLEY 2.943% DUE 01-21-2033	1,870,000.00	1,830,386.66	1,521,749.90
C61744YAQ1		MORGAN STANLEY 3.737% DUE 04-24-2024	4,895,000.00	4,969,947.07	4,866,462.15
C61744YAP3		MORGAN STANLEY 3.772% DUE 01-24-2029	1,125,000.00	1,049,748.75	1,031,928.75
SBZ9P947		MORGAN STANLEY 3.971% 07-22-2038	5,320,000.00	5,356,913.34	4,484,760.00
C61747YER2		MORGAN STANLEY 4.21% 04-20-2028	405,000.00	405,000.00	385,268.40
SBVRZ811		MORGAN STANLEY 4.3% DUE 01-27-2045	2,117,000.00	2,210,718.04	1,809,124.69
SBQ5C344		MORGAN STANLEY 4.35 DUE 09-08-2026	1,300,000.00	1,419,448.05	1,265,147.00
SBYMW4WR8		MORGAN STANLEY 4.375% DUE 01-22-2047	1,584,000.00	2,035,047.04	1,356,141.60
C6174468G7		MORGAN STANLEY 4.431% 01-23-2030	4,140,000.00	4,148,423.86	3,874,377.60
C61744YAR9		MORGAN STANLEY 4.457% 04-22-2039	176,000.00	192,666.94	155,531.20
SBMGMN11		MORGAN STANLEY 4.889% 07-20-2033	490,000.00	480,098.50	462,065.10
SBLSP7P7		MORGAN STANLEY 5% DUE 11-24-2025	660,000.00	658,312.47	658,732.80
SBP4X0Z4		MORGAN STANLEY 5.297% 04-20-2037	3,152,000.00	3,152,000.00	2,884,899.52
SBPK5WF8		MORGAN STANLEY 6.342% 10-18-2033	6,092,000.00	6,094,150.07	6,393,310.32
SB98G652		MORGAN STANLEY 6.375% DUE 07-24-2042	598,000.00	691,302.28	649,679.16
SB4021X3		MORGAN STANLEY 7.25% DUE 04-01-2032	2,044,000.00	2,395,493.92	2,300,378.92
SB89VY50		MORGAN STANLEY BK 3.214% DUE 02-15-2046	239,010.99	236,611.54	233,847.29
C61692BBJ8		MORGAN STANLEY CAP 1.79% DUE 07-15-2053	350,000.00	337,517.58	276,749.02
SBFYDSN8		MORGAN STANLEY CAP 4.177% DUE 07-15-2051	1,260,000.00	1,473,560.16	1,187,397.58
SBKZCKR7		MORGAN STANLEY CAP I TR 2018-H4 COML CL A-4 4.31% 12-15-2051 REG	544,000.00	612,340.00	515,488.14
S2262314		MORGAN STANLEY COM STK USD0.01	10,362.00	773,169.78	880,977.24
S2603601		MORGAN STANLEY EMERGING	482,552.00	4,114,082.73	3,155,890.08
SBNGKGR3		MORGAN STANLEY FIXED .79% DUE 05-30-2025	1,117,000.00	1,116,992.67	1,041,088.68
C61772BAB9		MORGAN STANLEY FIXED 1.593% DUE 05-04-2027	5,703,000.00	5,657,698.04	5,012,024.52
C61772BAC7		MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	3,172,000.00	3,203,113.98	2,351,403.60
C61747YЕК7		MORGAN STANLEY FLTГ RT 2.475% DUE 01-21-2028	1,807,000.00	1,781,177.85	1,607,796.32
SBKLRH64		MORGAN STANLEY FLTГ RT 2.72% DUE 07-22-2025	357,000.00	379,158.99	341,595.45
SBKP3KT2		MORGAN STANLEY FLTГ RT 3.622% DUE 04-01-2031	375,000.00	409,861.43	328,998.75
C61747YEV3		MORGAN STANLEY FLTГ RT 6.296% DUE 10-18-2028	14,515,000.00	14,559,290.07	14,987,318.10
SBZ9PBW8		MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028	7,991,000.00	8,771,675.46	7,352,359.28
C61754VAE1		MORGAN STANLEY MTG LN TR 2007-11AR MTG PASSTHRU CTF CL 2-A-3 06-25-2037 REG	360,059.19	355,391.17	193,487.52
SBNZKDГ2		MORGAN STANLEY MTN 1.512% DUE 07-20-2027	674,000.00	674,000.00	586,184.54
SB081VР8		MORNINGSTAR INC COM STK	166.00	38,299.52	35,953.94
SBGF5CJ4		MOSAIC CO NEW 5.45% DUE 11-15-2033	866,000.00	908,188.41	843,206.88
SB3NPHP6		MOSAIC CO/THE	2,418.00	124,720.44	106,077.66
SBQ3FXB5		MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044	596,000.00	603,745.86	542,097.76
SB5BKРQ4		MOTOROLA SOLUTIONS INC	1,634.00	307,593.90	421,098.14
SBLB5ZP0		MOTOROLA SOLUTIONS INC 2.3% DUE 11-15-2030/08-14-2020 REG	1,000,000.00	998,400.79	785,750.00
SBKPG927		MOTOROLA SOLUTIONS INC 2.75% DUE 05-24-2031 BEO	819,000.00	813,189.58	656,199.18
SBK203M0		MOTOROLA SOLUTIONS INC 4.6% 05-23-2029	1,300,000.00	1,299,480.00	1,239,004.00
SB02L486		MOWI ASA	997.00	20,296.28	16,921.98
SBN15Y35		MP MATERIALS CORP COM USD0.0001 CL A	600.00	21,432.72	14,568.00
C55328HAK7		MPH ACQUISITION HOLDINGS LLC TERM LOAN B SR TL 08-17-2028	594,000.00	589,872.37	504,900.00
SBKP8MJ1		MPLX LP 1.75% DUE 03-01-2026	647,000.00	608,835.15	578,198.02
SBKP8MY6		MPLX LP 2.65% DUE 08-15-2030	3,251,000.00	2,887,533.42	2,647,354.32
SBVVXТ73		MPLX LP 4% DUE 02-15-2025	720,000.00	790,987.99	698,241.60
SBMY8XS2		MPLX LP 4.25% DUE 12-01-2027 BEO	1,435,000.00	1,426,366.54	1,357,667.85
SBYZGJX6		MPLX LP 4.5% 04-15-2038	6,165,000.00	6,276,549.40	5,194,444.05
SBDСVVY9		MPLX LP 4.5% DUE 07-15-2023	292,000.00	290,406.16	290,802.80
SBYZGJY7		MPLX LP 4.7% 04-15-2048	1,446,000.00	1,508,313.28	1,157,335.02
SBF5MOH2		MPLX LP 4.8% 02-15-2029	540,000.00	537,801.26	517,633.20
SBDСG2P5		MPLX LP 4.875% DUE 12-01-2024	1,641,000.00	1,670,764.27	1,627,018.68
SBF5MOJ4		MPLX LP 5.5% DUE 02-15-2049	5,761,000.00	5,866,624.55	5,107,241.72
SBKFGXH0		MPLX LP 6.875% 12-31-2049	420,000.00	417,375.00	414,989.40
SBDFC186		MPLX LP FIXED 4.125% DUE 03-01-2027	2,055,000.00	1,985,018.08	1,945,509.60
C55336VAP5		MPLX LP FIXED 4.9% DUE 04-15-2058	2,039,000.00	2,060,171.02	1,606,426.15
SBMYNVR2		MPLX LP FIXED 5.2% 12-01-2047	1,289,000.00	1,299,517.11	1,102,881.29
SBYXTГ84		MPLX LP FIXED 5.2% DUE 03-01-2047	1,542,000.00	1,594,469.73	1,314,801.72
SBPJHGG4		MPLX LP SR NT 4.95% 03-14-2052	5,698,000.00	5,414,479.48	4,668,257.44
SBK6X358		MPT OPER PARTNERS. 2.55% GTD SNR 05/12/23 GBP	1,000,000.00	1,292,349.95	1,144,210.65
SB204CS1		MS&AD INS GP HLDGS NPV	6,273.00	186,894.01	200,819.67

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value	
(CUSIP)					
SBKM4516	MSA SAFETY INC COM	245.00	28,444.50	35,326.55	
S2567655	MSC INDL DIRECT INC CL A COM	306.00	22,555.26	25,000.20	
SB2972D2	MSCI INC COMMON	528.00	211,332.00	245,609.76	
SBN94M29	MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052	492,000.00	435,990.40	371,897.88	
S6290054	MTR CORP HKD1	3,731.00	21,944.04	19,766.54	
S809DHL9	MTU AERO ENGINES A NPV (REGD)	135.00	29,296.11	29,132.73	
S5294121	MUENCHENER RUECKVE NPV(REGD)	1,638.00	441,349.53	531,439.32	
C606822CG7	MUFG 4.315% 04-19-2032	1,600,000.00	1,600,000.00	1,444,320.00	
SB65K4T3	MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE	526,000.00	599,310.19	564,779.35	
SB63V971	MUNICIPAL ELEC AUTH GA 7.055% 04-01-2057BEO TAXABLE	2,961,000.00	3,037,530.68	2,951,495.19	
S6610403	MURATA MANUFACTURING CO. NPV	1,384.00	63,904.08	69,102.97	
S0611112	MURRAY INCOME TST ORD GBP0.25	23,864.00	618,194.26	242,278.72	
SBP8RXK8	MUT OMAHA INS CO 4.297% DUE 07-15-2054	6,520,000.00	6,713,899.40	6,237,684.00	
C994JQ6998	MW AMERICAS TOPS LONG ONLY FUND LP	100.00	100.00	160,829,095.00	
C993848803	MW EUREKA FUND CLASS B2 USD SHARES	370,053.71	75,836,555.88	105,152,951.08	
C62854AAP9	MYLAN N V FIXED 5.25% DUE 06-15-2046	1,045,000.00	877,457.53	788,588.35	
SBJ00Z30	N AMERN INC TST ORD GBP0.05	1,007,837.00	3,472,796.53	3,685,474.91	
S2977005	N.W. PIPELIN CORP 7.125% DUE 12-01-2025	1,190,000.00	1,389,346.55	1,233,089.90	
SBF42B58	N.W. PIPELIN LLC FIXED 4% DUE 04-01-2027	2,170,000.00	2,164,986.91	2,059,004.50	
C62877CAA1	NAC AVIATION 29 DESIGNATED ACTIVITY CO 4.75% 06-30-2026	4,081,002.00	3,264,801.60	3,345,319.77	
S2965107	NASDAQ INC	2,300.00	117,016.33	141,105.00	
C63111XAE1	NASDAQ INC 2.5% DUE 12-21-2040	697,000.00	562,538.52	455,196.76	
SBMYSTG2	NASDAQ INC 3.25% DUE 04-28-2050 REG	743,000.00	711,631.36	503,709.42	
SBP961C2	NASDAQ INC SR NT 3.95% 03-07-2052	865,000.00	698,187.21	665,185.00	
S6622691	NASPERS N ZARO.02	475.00	84,334.99	78,845.81	
SBYQRG48	NATERA INC COM	573.00	19,269.99	23,017.41	
SBM8MRT9	NATIONAL FL GAS CO 2.95% DUE 03-01-2031	1,300,000.00	1,300,056.62	1,022,255.00	
SBDRO5C0	NATIONAL GRID ORD GBP0.12431289	10,523.00	126,918.03	126,252.06	
S2645078	NATIONAL INSTRS CORP COM	870.00	27,613.80	32,103.00	
SBFXQN99	NATIONAL RETAIL PPTYS INC 3.5% 10-15-2027	710,000.00	649,877.20	644,900.10	
S2211811	NATIONAL RETAIL PPTYS INC COM STK	3,502.00	161,156.03	160,251.52	
SBPCVJR5	NATIONAL RETAIL PPTYS INC SR NT 3% 04-15-2052	693,000.00	661,941.93	426,084.12	
SBLH3FY7	NATIONAL RETAIL PROPERTIES INC NT 3.5% 04-15-2051	461,000.00	359,633.50	311,414.72	
SBMGCS43	NATIONAL RURAL UTILITIES CO-OP 5.45% 10-30-2025	1,495,000.00	1,492,996.70	1,515,765.55	
SBKP9G03	NATIONAL RURAL UTILS COOP FIN CORP 1.65% DUE 06-15-2031/02-08-2021 REG	1,162,000.00	1,056,185.68	887,012.70	
C637432NQ4	NATIONAL RURAL UTILS COOP FIN CORP 3.9% DUE 11-01-2028 REG	1,225,000.00	1,400,125.08	1,152,676.00	
C637432NT8	NATIONAL RURAL UTILS COOP FIN CORP 4.3% 03-15-2049	2,120,000.00	2,132,758.20	1,772,553.20	
SBYR4QD7	NATIONAL RURAL UTILS COOP FIN CORP COLL TR BD 3.25% DUE 11-01-2025/10-27-2015	165,000.00	164,781.18	157,347.30	
SBWVCK85	NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT	564.00	28,527.80	20,371.68	
SB8Q3366	NATIONWIDE BUILDING SOCIETY VAR RT 29/06/2049	10,500.00	2,188,714.46	1,573,375.35	
SBPX3KP5	NATIONWIDE CHILDRENS HOSP TAXABLE BD SER2022A 3/A4 4.556% 11-01-2052	288,000.00	270,923.50	258,295.68	
SBJXCM10	NATIONWIDE FINL 3.9% DUE 11-30-2049	200,000.00	199,016.00	140,486.00	
S6624608	NATL AUSTRALIA BK NPV	18,361.00	325,383.90	374,292.46	
C63307A2S3	NATL BK CDA MEDIUM TERM NTS BOOK TRANCHE# TR 785 VAR DTD 3.75% 06-09-2025	1,962,000.00	1,960,589.99	1,909,182.96	
S2077303	NATL BK OF CANADA COM NPV	6,796.00	317,472.62	457,580.78	
S0621520	NATL EXPRESS GRP ORD GBP0.05	15,527.00	52,957.42	24,280.66	
S2626103	NATL FUEL GAS CO COM	1,420.00	90,687.89	89,886.00	
SBN4NBF7	NATL HLTH INVS INC 3% DUE 02-01-2031	1,100,000.00	1,092,137.03	794,013.00	
SBMH0QZ3	NATL RETAIL PPTYS 3.9% DUE 06-15-2024	395,000.00	386,238.90	386,128.30	
SBYZR2Z2	NATL RETAIL PPTYS 4% DUE 11-15-2025	1,200,000.00	1,197,108.00	1,157,568.00	
SBLH4FL7	NATL RURAL UTILS 1.35% DUE 03-15-2031	781,000.00	642,780.30	579,166.17	
SBNSMMS0	NATL RURAL UTILS FIXED 4.8% DUE 03-15-2028	2,057,000.00	2,053,647.76	2,049,039.41	
SBPSJK81	NATURE CONSERVANCY 3.957% DUE 03-01-2052	229,000.00	230,473.39	183,829.75	
S5650422	NATURGY ENERGY GROUP SA	350.00	8,294.18	9,080.70	
SBNHV1G9	NATWEST GROUP PLC 1.642% 06-14-2027	1,150,000.00	1,150,125.43	997,935.50	
C639057AD0	NATWEST GROUP PLC 4.6% DUE 12-31-2049	1,500,000.00	1,450,754.60	1,077,885.00	
C780097BQ3	NATWEST GROUP PLC 6% DUE 12-31-2049 REG	1,318,000.00	1,320,681.14	1,218,293.30	
SBMZMFP4	NATWEST GROUP PLC FIXED 3.032% DUE 11-28-2035	3,881,000.00	3,424,525.70	2,865,691.59	
SBP4TLQ0	NATWEST GROUP PLC FIXED 7.472% DUE 11-10-2026	5,553,000.00	5,553,000.00	5,789,169.09	
SBHPHF80	NATWEST GROUP PLC FXD/FLTG SRNT 4.269% 03-22-2025	3,626,000.00	3,706,221.84	3,542,747.04	
SBKVF4F6	NATWEST GROUP PLC LW TIER II GLBL 3.754% DUE 11-01-2029	964,000.00	965,130.37	894,659.48	
SBM8PJY7	NATWEST GROUP PLC ORD GBP1.0769	108,644.00	345,610.34	346,584.27	
SBFYFFW8	NATWEST GROUP PLC SR GLBL COCO 4.519% 06-25-2024	1,300,000.00	1,364,103.00	1,288,300.00	
SBF19XW3	NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030	1,100,000.00	1,106,237.69	1,036,497.00	
C63942AA4A	NAVIENT PRIVATE ED LN TR 2020-I 1.33% 04-15-2069	365,034.28	364,964.45	306,453.09	
SBNXKTF5	NAVIENT PVT ED REFI LN TR 2021-C 1.06% 10-15-2069	672,285.88	672,131.73	573,397.27	
C63942EAA6	NAVIENT PVT ED REFI LN TR 2021-E PVT ED LN BACKED NT CL A .97% 12-16-2069	1,113,558.65	1,113,314.10	936,623.46	
C63942WAA6	NAVIENT STUDENT LN TR 2021-3 NT CL A-1A 144A 1.77% 08-25-2070	635,370.13	635,080.20	535,452.52	
SB7W15J3	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	4,297,000.00	4,300,319.60	3,789,051.63	
SBMC8TD1	NCINO INC NEW COM	470.00	15,342.00	12,426.80	
S2632650	NCR CORP COM	844.00	25,919.24	19,758.04	
S6640400	NEC CORP NPV	7,892.00	334,232.50	277,232.33	
C64031QCD1	NELNET STUDENT LN SER 2005-3 CL A-5 FLTGRATE 12-24-2035	1,011,315.05	995,316.95	977,525.74	
SB1TX879	NELNET STUDENT LN TR 2004-3 ASSET BKD NTCL A-5 VAR 10-27-2036 REG	231,193.45	224,951.85	222,095.43	
C64031QBK6	NELNET STUDENT LN TR 2004-4 ASSET BKD NTCL A-5 FLTG 01-25-2037 REG	474,719.17	467,512.05	461,750.71	
C64031QBR1	NELNET STUDENT LN TR 2005-1 ASSET BKD NTCL A-5 FLTG 10-25-2033 REG	1,362,669.19	1,335,740.41	1,309,160.85	
C64031QBX8	NELNET STUDENT LN TR 2005-2 ASSET BKD CTF CL A-5 VAR RATE 03-23-2037 REG	1,135,075.22	1,119,042.61	1,084,493.84	
C64031QCJ8	NELNET STUDENT LN TR 2005-4 ASSET BACKEDNT CL A-4L 03-22-2032 REG	117,019.67	112,341.03	111,747.46	
S5633962	NEMETSCHKE SE ORD NPV	477.00	29,613.72	24,277.94	
SB06VY46	NESTE OYJ NPV	4,087.00	201,864.68	187,646.84	
SBGOQJ71	NESTLE HLDGS INC 4% DUE 09-24-2048	930,000.00	918,633.54	789,300.30	
S7123870	NESTLE SA CHFD.10(REGD)	21,147.00	2,101,510.10	2,448,864.66	
S6036548	NET ONE SYSTEMS CO NPV	4,200.00	95,282.58	109,181.86	
S2630643	NETAPP INC COM STK	1,487.00	95,911.50	89,309.22	
SBK5X188	NETFLIX INC 3.625% GTD SNR 15/06/30 EUR	800,000.00	1,187,278.60	779,084.03	
SBK4PGH9	NETFLIX INC 3.875% SNR 15/11/2029 EUR	2,600,000.00	3,560,533.33	2,581,026.96	
SBJRD7X2	NETFLIX INC 5.875% DUE 11-15-2028	332,000.00	405,518.08	337,494.60	
S2857817	NETFLIX INC COM STK	3,891.00	788,398.05	1,147,378.08	
SBFYF5J9	NETFLIX INC FIXED 3.625% 05-15-2027	700,000.00	979,501.14	716,198.46	
C64110LJAS5	NETFLIX INC FIXED 4.875% DUE 04-15-2028	1,012,000.00	1,137,573.41	985,121.28	
SBNYBQK1	NEUBERGER BERMAN NEXT GENERATION COM	57,539.00	674,872.22	523,317.21	
S2623911	NEUROCRINE BIOSCIENCES INC COM	1,403.00	141,493.83	167,574.32	
SBKT3043	NEVADA PWR CO 3.125% DUE 08-01-2050	405,000.00	343,558.62	275,335.20	
SB64G771	NEVADA PWR CO 5.375% DUE 09-15-2040	355,000.00	399,262.98	340,452.10	
SBKDMLF4	NEVADA PWR CO FIXED 2.4% DUE 05-01-2030	810,000.00	811,832.15	681,890.40	
SBRO3SC5	NEVADA PWR CO GEN & REF NT 5.9% 05-01-2053	580,000.00	576,647.60	622,931.60	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	(CUSIP)				
	SB032YT9	NEW CENTY FINL CORP MD COM	15,033.00	753,336.69	150.33
	C64352VMG3	NEW CENTY HOME EQUITY LN TR 2005-A ASSETBKD CTF CL M-6 08-25-2035/11-25-2012 REG	1.00	-	-
	SBF4BJR3	NEW ENGLAND PWR CO 3.8% DUE 12-05-2047	477,000.00	492,743.73	366,502.95
	SBH3Z4P3	NEW FORTRESS INC CL A SHS REPTSG LTD LIABILITY	416.00	17,309.76	17,646.72
		New Israeli shekel	15,549.07	15,549.07	15,549.07
	SBFLG827	NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052	8,865,000.00	8,163,089.73	6,951,667.05
	SB4WN3T4	NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE	1,715,000.00	2,039,317.83	2,063,772.69
	SBMBVQ07	NEW JERSEY ST TRANSN TR FD AUTH 4.081% DUE 06-15-2039	600,000.00	600,000.00	495,356.40
	SB57L765	NEW JERSEY ST TRANSN TR FD AUTH 5.754% 12-15-2028 BEO TAXABLE	2,575,000.00	2,795,511.34	2,591,840.50
	SBT6T3N7	NEW RELIC INC COM	342.00	15,752.52	19,305.90
		New Taiwan dollar	820.50	820.50	820.50
	SBM94GQ4	NEW WORLD DEVEL CO NPV POST CON	3,639.00	20,114.39	10,257.34
	SB55WMP9	NEW YORK & 3.954% DUE 08-01-2119	365,000.00	231,942.90	255,233.55
	SBWWD066	NEW YORK & 4.024% DUE 08-01-2045	1,122,000.00	1,258,684.06	937,599.30
	SBDBPHQ2	NEW YORK & PRESBYTERIAN HOSP 4.063% DUE 08-01-2056 BEO	655,000.00	654,975.65	526,757.55
	S2711656	NEW YORK CMNTY BANCORP INC COM	11,920.00	133,506.36	102,512.00
	SB4VBR19	NEW YORK LIFE INS 6.75% DUE 11-15-2039	150,000.00	202,206.31	166,860.00
	SBGGRZP2	NEW YORK ST DORM AUTH ST PERS INCOME MUNI 3.11% 02-15-2039	260,000.00	260,000.00	204,190.74
	SBNT2FZ7	NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 2.202% 03-15-2034 BEO TAXABLE	4,375,000.00	4,375,000.00	3,289,483.75
	SBMCSNB7	NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 3.19% 02-15-2043 BEO TAXABLE	4,075,000.00	4,103,462.70	3,039,326.53
	S2632003	NEW YORK TIMES CO CL A ISIN #US650111073	1,093.00	31,795.37	35,478.78
		New Zealand dollar	12,157.78	12,157.78	12,157.78
	S6637101	NEWCREST MINING LTD NPV	6,316.00	97,672.74	88,405.15
	S2635701	NEWELL BRANDS INC COM	2,515.00	46,049.65	32,896.20
	SBXVMCC1	NEWFIELD EXPL CO 5.375% DUE 01-01-2026	740,000.00	793,847.78	733,650.80
	SB01CGF1	NEWMARKET CORP COM	321.00	140,197.84	99,866.31
	S2636607	NEWMONT CORPORATION	5,371.00	348,924.42	253,511.20
	SBKTYJV6	NEWMONT GOLDCORP CORP 5.875% 04-01-2035	247,000.00	318,324.41	251,226.17
	SB7J8X60	NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	632,000.00	648,070.18	580,909.12
	SBG490N7	NEWMONT MNG CORP 6.25% DUE 10-01-2039	1,613,000.00	1,721,479.77	1,703,682.86
	C65246PAA9	NEWREZ WHSE SECURITIZATION TR 5.367% 05-25-2055	1,187,000.00	1,187,000.00	1,168,104.74
	SBBGVT40	NEWS CORP COM CL A	2,571.00	39,130.62	46,792.20
	SBBGVT51	NEWS CORP COM CL B	3,095.00	66,808.35	57,071.80
	SB1JF880	NEXI SPA NPV	1,482.00	22,941.69	11,650.54
	SB63QM77	NEXON CO LTD NPV	9,294.00	187,994.41	208,638.66
	S2949758	NEXSTAR MEDIA GROUP INC COMMON STOCK	259.00	41,465.90	45,332.77
	S3208986	NEXT ORD GBP0.10	314.00	20,947.90	21,929.88
	SBKPC9F8	NEXTERA ENERGY CAP 1.9% DUE 06-15-2028	5,610,000.00	5,542,867.13	4,808,948.10
	SBLDCBF1	NEXTERA ENERGY CAP 4.2% DUE 06-20-2024	1,899,000.00	1,898,964.15	1,878,148.98
	SBQ2J6R5	NEXTERA ENERGY CAP 4.625% DUE 07-15-2027	1,235,000.00	1,239,402.24	1,218,500.40
	SBMDXG23	NEXTERA ENERGY CAP HLDGS INC 2.25% DUE 06-01-2030/05-12-2020 REG	3,595,000.00	3,592,476.13	2,968,499.35
	SBPVDHX4	NEXTERA ENERGY CAP HLDGS INC 5.0% 07-15-2032	1,425,000.00	1,423,943.17	1,407,729.00
	SBMV7VW2	NEXTERA ENERGY CAP HLDGS INC GTD DEB 3% 01-15-2052	140,000.00	139,699.98	93,056.60
	SBQHJM3V2	NEXTERA ENERGY CAPITAL HLDGS INC 4.255% DUE 09-01-2024 REG	8,843,000.00	8,869,043.97	8,738,122.02
	SBLDC9N5	NEXTERA ENERGY CAPITAL HOLDINGS IN 4.45% 06-20-2025	710,000.00	709,822.50	702,069.30
	S2328915	NEXTERA ENERGY INC COM	14,297.00	1,054,710.23	1,195,229.20
	C994J07996	NEXXTDRIVE	1.00	1.00	118,533.00
	S6619507	NGK INSULATORS LTD NPV	573.00	9,063.75	7,287.08
	S6640767	NH FOODS LTD NPV	3,500.00	133,514.33	97,483.80
	SBH4Z2L6	NIAGARA MOHAWK PWR 4.278% DUE 12-15-2028	650,000.00	599,547.00	600,788.50
	SBN7BZM3	NIBE INDUSTRIER AB SER'B'NPV	3,804.00	25,276.47	35,449.72
	S6647133	NICE LTD ILS1	160.00	19,108.22	30,834.63
	S6640682	NIDEC CORPORATION NPV	1,078.00	66,102.19	55,875.11
	SB1DN466	NIHON M&A CENTER HOLDINGS INC	7,430.00	108,392.16	91,731.18
	SBKSG5Q0	NIKE INC 3.375% DUE 03-27-2050	435,000.00	449,824.61	342,436.35
	SBDSFYV9	NIKE INC 3.375% DUE 11-01-2046	290,000.00	275,420.74	227,107.70
	SB75MXV1	NIKE INC 3.625% DUE 05-01-2043	993,000.00	1,023,355.38	824,209.86
	S2640147	NIKE INC CL B	8,387.00	109,330.61	981,362.87
	SBKSG5P9	NIKE INC FIXED 3.25% DUE 03-27-2040	1,154,000.00	1,175,488.18	939,379.08
	C996729372	NINETY ONE EMERGING MARKETS EQUITY, LLC, USD	264,523.97	36,886,778.53	36,168,362.28
	S6639550	NINTENDO CO LTD NPV	8,860.00	340,021.36	371,469.32
	S6396800	NIPPON BUILDING FD REIT	4.00	24,655.63	17,825.61
	SBKSHP63	NIPPON EXPRESS HLD NPV	3,386.00	194,116.65	193,493.04
	S6640507	NIPPON PAINT HLDGS NPV	1,999.00	15,282.46	15,741.11
	S6640541	NIPPON SANSO HOLDINGS CORP	560.00	8,200.52	8,131.87
	S6640563	NIPPON SHINYAKU CO NPV	119.00	10,452.32	6,746.14
	S6642569	NIPPON STEEL CORP	19,147.00	332,983.96	332,600.13
	S6641373	NIPPON TELEGRAPH & TELEPHONE CORP NPV	21,780.00	450,862.65	620,988.75
	S6644060	NIPPON TV HLDGS IN NPV	9,240.00	141,258.69	72,970.40
	S6643960	NIPPON YUSEN KABUSHIKI KAISHA NPV	1,267.00	9,718.07	29,863.73
	SB072Q01	NISOURCE FIN CORP 3.95% DUE 03-30-2048	1,036,000.00	1,034,983.50	810,141.64
	SB020RG3	NISOURCE FIN CORP 4.375% 05-15-2047	430,000.00	401,674.28	362,055.70
	SB976296	NISOURCE FIN CORP 4.8% DUE 02-15-2044	3,987,000.00	4,002,581.59	3,534,754.59
	SB846RN1	NISOURCE FIN CORP 5.25% DUE 02-15-2043	344,000.00	450,367.11	327,309.12
	SBFGCNJ4	NISOURCE FIN CORP 5.65% DUE 02-01-2045	865,000.00	1,015,135.35	849,923.05
	SB42ZRR6	NISOURCE FIN CORP 5.8% DUE 02-01-2042	325,000.00	390,241.85	308,343.75
	SB3N5358	NISOURCE FIN CORP 5.95% DUE 06-15-2041	1,499,000.00	1,796,933.13	1,521,514.98
	SBKWHK75	NISOURCE INC. 95% DUE 08-15-2025 REG	705,000.00	645,372.73	636,474.00
	SBKXB3P5	NISOURCE INC 1.7% DUE 02-15-2031	460,000.00	352,860.97	351,513.60
	SBLOMLT8	NISOURCE INC 3.6% DUE 05-01-2030	5,509,000.00	5,594,400.60	4,920,032.81
	SBMY2PT9	NISOURCE INC 5.0% 06-15-2052	765,000.00	759,752.11	701,267.85
	S2645409	NISOURCE INC COM	7,043.00	205,157.39	193,119.06
	SBPXX011	NISSAN AUTO 4.45% DUE 11-15-2029	457,000.00	456,992.41	451,619.47
	SBP259X2	NISSAN AUTO LEASE TR 2022-A ASSET BACKEDNT A-3 3.81% 05-15-2025	790,000.00	789,992.97	777,401.93
	SBMC2K52	NISSAN AUTO RECEIVABLES OWNER TR SER 21-A CL A3 0.33% DUE 10-15-2025	192,000.00	191,996.75	183,085.59
	S6641588	NISSAN CHEMICAL CORPORATION	2,208.00	91,606.76	96,723.94
	SBKVH9J1	NISSAN MOTOR CO 2.652% SNR 17/03/26 EUR1000	1,100,000.00	1,415,064.08	1,087,464.88
	SBKX8NY5	NISSAN MOTOR CO 3.201% SNR 17/09/28 EUR1000	600,000.00	791,830.50	560,030.95
	S6642860	NISSAN MOTOR CO LTD	5,594.00	40,110.67	17,725.95
	C65480CAC9	NISSAN MTR ACCEP CO LLC NT 144A 1.85% 09-16-2026	2,216,000.00	1,803,668.88	1,854,193.68
	SBN6JYH6	NISSAN MTR ACCEP CORP NT 144A 1.05% 03-08-2024	750,000.00	713,481.64	702,937.50
	C65474AAC5	NISSAN MTR LTD 4.345% DUE 09-17-2027	3,200,000.00	3,441,186.01	2,904,064.00
	S6640961	NISSHIN SEIFUN GRP NPV	477.00	8,831.34	5,975.83
	S6642923	NISSHINBO HOLDINGS INC NPV	11,100.00	86,661.01	81,938.69
	S6641760	NISSIN FOODS HOLDINGS CO LTD NPV	2,151.00	148,311.24	169,869.42
	S6644800	NITORI HOLDINGS NPV	193.00	23,953.42	24,939.56

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value	
(CUSIP)					
S6641801	NITTO DENKO CORP NPV	343.00	18,084.88	19,886.70	
SBNG8PC9	NN GROUP N.V. EURO.12	699.00	27,296.02	28,467.66	
SB8X76W7	NOKIA CORP 6.625% DUE 05-15-2039	1,765,000.00	1,894,645.31	1,688,716.70	
S5902941	NOKIA OYJ EURO.06	13,265.00	63,090.95	61,257.66	
S6646237	NOMURA CO LTD NPV	5,400.00	52,965.40	39,330.02	
SBNA46725	NOMURA HLDGS INC 2.172% DUE 07-14-2028	1,300,000.00	1,300,000.00	1,073,787.00	
SBNA46736	NOMURA HLDGS INC 2.608% DUE 07-14-2031 BEO	495,000.00	495,000.00	382,466.70	
SBKX9PD1	NOMURA HLDGS INC 3.103% DUE 01-16-2030	700,000.00	700,000.00	584,374.00	
SBLS1C1Y8	NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030	1,100,000.00	1,100,000.00	882,519.00	
SBLS1C1W6	NOMURA HLDGS INC SR NT 1.851% 07-16-2025	700,000.00	700,000.00	637,749.00	
S6643108	NOMURA HOLDINGS NPV	47,613.00	226,540.40	176,313.71	
SBYSJF4	NOMURA REAL ESTATE MASTER FU	11.00	16,971.20	13,589.00	
S6390921	NOMURA RESEARCH INSTITUTE NPV	1,009.00	18,160.09	23,820.80	
SB1CWJMS	NOMURA RL EST INC NPV	286.00	5,309.03	6,134.22	
SBRI6JV1	NONSTANDARD FINANCE PLC	77,910.00	102,967.96	468.59	
SBYZF9J9	NORDEA BANK ABP NPV	73,431.00	735,962.37	787,060.23	
C65557FAH9	NORDEA BK ABP 4.625% DUE 09-13-2033	313,000.00	344,540.89	288,442.02	
SBQWJ8B3	NORDEA BK AG 6.125% DUE 12-29-2049	200,000.00	197,790.10	194,190.00	
S2641838	NORDSON CORP COM	387.00	76,622.13	91,997.64	
SBMW5NV8	NORDSTROM INC 2.3% 04-08-2024	1,500,000.00	1,500,000.00	1,405,200.00	
SBNF11H8	NORDSTROM INC 5% DUE 01-15-2044	2,820,000.00	2,732,921.24	1,710,273.60	
SBG48Y10	NORDSTROM INC 6.95% DUE 03-15-2028	2,650,000.00	3,137,462.14	2,418,469.50	
S2641827	NORDSTROM INC COM	736.00	17,686.08	11,879.04	
SBNNXR6V	NORFOLK SOUTHERN CORP 4.55% 06-01-2053	3,835,000.00	3,479,505.97	3,359,268.25	
SBGL2C9	NORFOLK SOUTHN 3.05% DUE 05-15-2050	4,647,000.00	4,497,468.25	3,132,031.53	
SBF2N7L1	NORFOLK SOUTHN 3.15% DUE 06-01-2027	225,000.00	224,775.71	209,731.50	
SBDSH1N6	NORFOLK SOUTHN 3.8% DUE 08-01-2028	2,617,000.00	2,699,463.91	2,499,208.83	
SB8HY5S0	NORFOLK SOUTHN 3.95 DUE 10-01-2042	870,000.00	961,089.64	720,890.70	
SBYY5HP2	NORFOLK SOUTHN 4.45% DUE 06-15-2045	471,000.00	557,567.15	405,940.77	
SBVY2RZ6	NORFOLK SOUTHN 4.65% DUE 01-15-2046	242,000.00	253,317.01	214,520.90	
SBCCZ5P4	NORFOLK SOUTHN 4.8 DUE 08-15-2043	792,000.00	828,590.25	693,071.28	
SB6T1W1K5	NORFOLK SOUTHN 4.837% DUE 10-01-2041	229,000.00	265,049.95	211,593.71	
SBDSH1Q9	NORFOLK SOUTHN 5.1% DUE 08-01-2118	2,500,000.00	2,522,614.22	2,114,325.00	
SBNT9088	NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	3,166,000.00	2,486,777.45	2,111,690.34	
SBNQSLQ1	NORFOLK SOUTHN CORP 3.7% 03-15-2053	488,000.00	485,172.78	368,752.32	
C655844BY3	NORFOLK SOUTHN CORP 4.15% 02-28-2048	2,786,000.00	2,763,599.11	2,299,787.28	
S2641894	NORFOLK SOUTHN CORP COM	1,594.00	357,374.80	392,793.48	
SBMW6YY1	NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051	673,000.00	594,293.79	439,960.29	
SBMBVPW2	NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121	409,000.00	318,950.56	285,935.99	
SBGDLQK3	NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047	1,882,000.00	1,810,171.46	1,521,295.88	
SBGDLQC5	NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052	564,000.00	529,594.72	455,745.84	
SBKBTGN0	NORFOLK SOUTHN FIXED 4.1% 05-15-2049	1,216,000.00	1,293,546.68	989,909.12	
SB11HK39	NORSK HYDRO ASA NOK1.098	3,405.00	14,588.59	25,343.07	
SB1H4Y87	NORTEL NETWORKS CORP NEW COM	74.00	0.04	0.04	
C9941X0993	North Haven Real Estate Fund V International TE LP	1.00	1.00	1,785,177.00	
C9941X1991	North Haven Real Estate Fund VII SpecialGlobal LP	1.00	1.00	2,831,410.00	
SB3XNKQ2	NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE	482,000.00	657,311.67	578,793.31	
SBMCRW39	NORTHERN NAT GAS CO DEL SR BD 144A 3.4% 10-16-2051	829,000.00	821,987.81	564,665.06	
S6717456	NORTHERN STAR RESOURCES LTD	83,616.00	544,999.50	618,642.73	
SBMXCJ43	NORTHERN STS PWR CO MINN 1ST MTG BD 3.2%04-01-2052	175,000.00	174,350.75	125,858.25	
SBMC8VZ7	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	685,000.00	673,001.55	441,160.55	
SB072XQ6	NORTHERN STS PWR CO MINN 3.6% 09-15-2047	1,430,000.00	1,413,143.26	1,110,938.40	
SBMV87C7	NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO	3,668,000.00	3,664,616.41	3,344,445.72	
S2648668	NORTHERN TR CORP COM	1,375.00	129,153.75	121,673.75	
SB68XHC3	NORTHLAND PWR INC COM	4,766.00	160,774.31	130,603.77	
SBK1MSY4	NORTH STS PWR CO 2.9% DUE 03-01-2050	1,344,000.00	1,315,758.60	929,631.36	
SB8KCG8	NORTH STS PWR CO 3.4 DUE 08-15-2042	29,000.00	26,552.10	22,780.66	
SB096W03	NORTH STS PWR CO 3.6% DUE 05-15-2046	1,110,000.00	1,096,900.19	865,078.50	
SBMM2784	NORTH STS PWR CO 4.125% DUE 05-15-2044	147,000.00	183,096.65	125,545.35	
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047	7,252,000.00	7,300,698.26	6,025,396.72	
SBLC8C02	NORTHROP GRUMMAN 4.4% DUE 05-01-2030	618,000.00	615,379.63	596,166.06	
SB09ZSW0	NORTHROP GRUMMAN 4.75% DUE 06-01-2043	59,000.00	76,364.51	54,825.16	
SB5WCY73	NORTHROP GRUMMAN 5.05% DUE 11-15-2040	80,000.00	79,797.18	76,944.00	
SBLSG54	NORTHROP GRUMMAN 5.15% DUE 05-01-2040	895,000.00	1,129,656.56	877,681.75	
SBVFMJ22	NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045	1,624,000.00	1,688,447.71	1,305,614.80	
S2648806	NORTHROP GRUMMAN CORP COM	1,001.00	465,668.62	546,155.61	
SBMF3356	NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050	220,000.00	235,077.77	218,446.80	
SBM99DL3	NORTHROP GRUMMAN FIXED 7.875% DUE 03-01-2026	428,000.00	485,501.29	462,235.72	
SB08BW10	NORTHWELL 3.979% DUE 11-01-2046	356,000.00	324,854.80	272,414.76	
SBK6WWH0	NORTHWELL HEALTHCARE INC 3.809% 11-01-2049	620,000.00	620,000.00	444,341.60	
SBF5ZDS4	NORTHWELL HEALTHCARE INC 4.26% 11-01-2047	1,536,000.00	1,536,000.00	1,231,872.00	
SBFWLB79	NORTHWESTERN UNIV 4.643% DUE 12-01-2044	415,000.00	398,362.65	397,968.40	
SBNNS3Z7	NORTHWESTN MEM 2.633% DUE 07-15-2051	251,000.00	251,000.00	160,075.25	
SB9CGTC3	NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001 Norwegian krone	2,784.00	31,932.48	34,076.16	
		6,211.61	6,211.61	6,211.61	
SBN2RYW9	NOV INC COM	2,708.00	46,890.58	56,570.12	
SBLFJCT1	NOVANT HEALTH INC 2.637% DUE 11-01-2036	358,000.00	358,000.00	265,671.80	
SBNT77H6	NOVANT HEALTH INC 3.168% DUE 11-01-2051	1,494,000.00	1,494,000.00	1,033,190.64	
SBNT77G5	NOVANT HEALTH INC 3.318% DUE 11-01-2061	451,000.00	451,000.00	303,369.66	
S7103065	NOVARTIS AG CHFD.50 (REGD)	17,055.00	1,431,635.65	1,540,885.70	
SB8DX0S9	NOVARTIS CAP CORP 3.7% DUE 09-21-2042	115,000.00	119,219.57	97,364.75	
SB035SK6	NOVARTIS CAP CORP 4% DUE 11-20-2045	208,000.00	234,335.84	184,720.64	
SBK1PN26	NOVARTIS CAP CORP 4.4% DUE 05-06-2044	290,000.00	317,262.36	271,811.20	
SBJDQXG4	NOVAVAX INC	515.00	21,305.55	5,294.20	
SBYS54X4	NOVOCLURE LTD COM USD0.00	689.00	40,485.64	50,538.15	
SBHCX8X0	NOVO-NORDISK AS DKK0.2 SERIES'B'	22,066.00	1,221,523.16	2,970,487.02	
SB798FW0	NOVOZYMES A/S SERIES'B'DKK2 (POST CONSOLIDAT	517.00	22,680.61	26,110.25	
S2212922	NRG ENERGY INC COM NEW	1,575.00	58,275.00	50,116.50	
S6544687	NS SOLUTIONS CORP NPV	2,500.00	73,210.22	60,631.32	
S6641544	NSK LTD NPV	7,200.00	57,001.71	38,252.30	
SBNT72M25	NSTAR ELEC CO FIXED 4.95% DUE 09-15-2052	91,000.00	90,647.83	88,490.22	
SBNNVH34	NSTAR ELECTRIC CO 3.1% DUE 06-01-2051 BEO	159,000.00	157,836.03	110,743.50	
SBMHG2C0	NSTAR ELECTRIC CO 4.55% DUE 06-01-2052 BEO	210,000.00	208,668.60	192,582.60	
S0643900	NTH ATLANTIC SMILR ORD GBP0.05	10,178.00	476,051.50	435,854.99	
S6125639	NTT DATA CORP NPV	5,721.00	66,757.21	83,769.55	
C62954WAC9	NTT FIN CORP 1.162% 04-03-2026	780,000.00	694,894.20	690,994.20	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	(CUSIP)				
	SBL6D1B7	NUCOR CORP 2.0% DUE 06-01-2025 REG	267,000.00	266,771.46	248,822.64
	SBDVJC77	NUCOR CORP 4.4% DUE 05-01-2048	129,000.00	163,262.94	108,363.87
	S2651086	NUCOR CORP COM	1,780.00	199,822.80	234,621.80
	SBLH42V6	NUCOR CORP FIXED 2.979% DUE 12-15-2055	794,000.00	790,552.99	495,313.08
	SBP96092	NUCOR CORP NT 3.85% 04-01-2052	1,857,000.00	1,838,212.93	1,420,679.28
	SBYQBF78	NUTANIX INC CL A CL A	1,500.00	23,138.20	39,075.00
	SBQ697K1	NUTRIEN LTD 5.95% DUE 11-07-2025 BEO	1,501,000.00	1,499,468.92	1,535,357.89
	SBDRLN0	NUTRIEN LTD COM NPV	10,912.00	560,085.93	796,081.92
	C67077MAN8	NUTRIEN LTD FIXED 4.125% DUE 03-15-2035	803,000.00	807,691.47	695,799.50
	C67077MAS7	NUTRIEN LTD FIXED 5.25% DUE 01-15-2045	404,000.00	467,406.31	370,750.80
	S2158725	NUVEEN NEW JERSEY QUALITY MUNICIPAL COM USD0.01	154,364.00	2,162,558.85	1,744,313.20
	S2110059	NUVEEN NEW YORK AMT-FREE QUALITY MU COM USD0.01	123,566.00	1,594,909.56	1,267,787.16
	SBMFMHJ5	NUVEI CORPORATION SUB VOTING SHARES (CAD)	1,300.00	87,380.83	33,014.50
	SBDVJQ05	NVENT ELECTRIC PLC COM USD0.01 WI	5,969.00	207,281.96	229,627.43
	C67066GAM6	VIDIA CORP 1.55% 06-15-2028	890,000.00	815,874.70	761,510.70
	C67066GAG9	VIDIA CORP 3.5% DUE 04-01-2040	699,000.00	699,456.66	569,580.15
	C67066GAH7	VIDIA CORP 3.5% DUE 04-01-2050	2,312,000.00	2,484,383.87	1,757,882.96
	S2379504	VIDIA CORP COM	21,433.00	2,988,170.86	3,132,218.62
	C67066GAF1	VIDIA CORP FIXED 2.85% DUE 04-01-2030	800,000.00	704,280.00	700,712.00
	C67066GAJ3	VIDIA CORP FIXED 3.7% DUE 04-01-2060	1,269,000.00	1,336,085.12	949,516.56
	S2637785	NVR INC COM STK USD0.01	20.00	76,070.00	92,251.60
	C62954HAJ7	NXP B V / NXP FDG LLC / NXP USA INC SR NT 2.65% 02-15-2032	1,018,000.00	954,737.92	800,310.88
	C62954HAW8	NXP B V / NXP FDG LLC / NXP USA INC SR NT 2.7% 05-01-2025	431,000.00	452,720.28	405,519.28
	C62954HAL2	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042	1,113,000.00	1,101,271.60	753,946.20
	C62954HAU2	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041	9,501,000.00	9,243,587.44	6,641,008.98
	C62954HAN8	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051	573,000.00	566,118.47	359,144.94
	C62954HAY4	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.4% 05-01-2030	1,700,000.00	1,592,746.00	1,471,775.00
	C62947QB83	NXP B V / NXP FDG LLC SR NT 5.35% 03-01-2026	505,000.00	572,956.16	501,848.80
	C62954HAV0	NXP B V/NXP FDG LLC/NXP USA INC 4.3% 06-18-0209	800,000.00	797,987.85	743,112.00
	C62954HBE7	NXP B V/NXP FDG LLC/NXP USA INC 4.4% DUE06-01-2027 BEO	210,000.00	209,794.15	201,820.50
	C62954HBB3	NXP B V/NXP FDG LLC/NXP USA INC 5.0% 01-15-2033	900,000.00	904,563.00	852,075.00
	C62954HAZ1	NXP B V/NXP FUNDING LLC/NXP USA INC 3.875% 06-18-2026	200,000.00	210,218.00	190,622.00
	SBKT3098	NYU LANGONE HOSPS 3.38% DUE 07-01-2055	854,000.00	788,010.15	571,650.52
	SBK8KJ52	O REILLY 3.9% DUE 06-01-2029	455,000.00	478,934.14	424,392.15
	SB65LWX6	O REILLY AUTOMOTIVE INC NEW COM USD0.01	527.00	337,136.72	444,803.81
	SBLPMS05	O REILLY FIXED 4.2% DUE 04-01-2030	215,000.00	233,954.51	202,972.90
	SBNZXD09	OAK STR HEALTH INC COM	3,721.00	70,058.73	80,038.71
	SBLMJ8R4	OAKTREE SPECIALTY LENDING CORP 3.5% 02-25-2025	200,000.00	198,306.00	190,046.00
	S6656407	OBAYASHI CORP NPV	26,765.00	205,450.99	202,443.97
	S6136749	OBIC CO LTD NPV	168.00	20,264.85	24,713.93
	C67115DAA0	OBX 2021-NQMA TR 1.957% DUE 10-25-2061	651,817.67	503,529.15	518,079.87
	S83MBS74	OCADO GROUP PLC ORD GBP0.02	1,391.00	20,453.69	10,320.51
	SB21C623	OCCIDENTAL PETE 4.1% DUE 02-15-2047	220,000.00	220,846.96	168,403.40
	SBK8VN72	OCCIDENTAL PETE 7.95% DUE 06-15-2039	290,000.00	406,238.69	316,459.60
	SBN15XB6	OCCIDENTAL PETE CORP 6.625% DUE 09-01-2030 REG	5,974,000.00	6,391,476.13	6,172,874.46
	SBK8VN94	OCCIDENTAL PETE CORP SR NT 5.55% 03-15-2026	4,600,000.00	4,903,044.96	4,588,362.00
	SBKVKR77	OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046	2,985,000.00	3,585,699.10	3,071,953.05
	SBMVVF784	OCCIDENTAL PETE CORP WT EXP	2,108.00	68,112.40	86,912.84
	SBKXCDW5	OCCIDENTAL PETE FIXED 7.125% DUE 10-15-2027	1,830,000.00	2,001,813.85	1,887,992.70
	S2655408	OCCIDENTAL PETROLEUM CORP	5,533.00	320,553.56	348,523.67
	SBD4TZK8	OCI N.V. EURO.02	254.00	8,926.58	9,059.54
	C67091TAD7	OCP S A OCPMR 3 3/4 06/23/31 3.75% DUE 06-23-2031/03-23-2031 BEO	470,000.00	471,234.70	394,236.00
	S6656106	ODAKYU ELEC RLWY NPV	710.00	15,671.59	9,206.94
	SB1577G7	OESTERREICHISCHE POST NPV	1,714.00	54,087.94	53,780.44
	SBNDQKN8	OFFICE PTPTYS INCOME TR 2.65% DUE 06-15-2026 BEO	451,000.00	451,134.00	350,738.19
	S2657802	OGE ENERGY CORP COM	1,332.00	46,979.64	52,680.60
	SB677P66	OGLETHORPE PWR 5.25% DUE 09-01-2050	1,245,000.00	1,258,143.31	1,100,331.00
	SB3LMZJ9	OGLETHORPE PWR 5.95% DUE 11-01-2039	585,000.00	719,246.93	566,712.90
	SBN77716	OGLETHORPE PWR CORP 3.75% 08-01-2050	2,470,000.00	2,436,106.68	1,781,561.60
	SBJXRH21	OGLETHORPE PWR CORP 5.05% DUE 10-01-2048	1,361,000.00	1,304,138.47	1,174,107.48
	SBKZ7889	OGLETHORPE PWR CORP SR SECD 1ST MTG BD 144A 4.5% 04-01-2047	469,000.00	466,944.78	374,318.28
	SB17P026	OH EDISON CO 8.875 DUE 07-15-2036 BEO	260,000.00	348,207.02	281,317.40
	SBKDS163	OH NATL FINL SVCS 5.8% DUE 01-24-2030	4,925,000.00	5,135,363.65	4,591,134.25
	SB5VY9Z3	OH ST UNIV GEN RCPTS TAXABLE-SER A 4.8 DUE 06-01-2111	277,000.00	289,746.14	233,129.85
	SB3F3Y50	OHIO EDISON CO 8.25% DUE 10-15-2038	2,477,000.00	3,582,415.16	2,968,238.64
	SBNVXB50	OHIO POWER CO SR NT 2.9% 10-01-2051	1,928,000.00	1,919,039.09	1,265,712.72
	SBFYCQR5	OHIO PWR CO 4.15% DUE 04-01-2048	736,000.00	754,531.83	601,812.48
	S2859921	OHIO PWR CO 6.6% DUE 02-15-2033	2,561,000.00	2,542,927.78	2,687,206.08
	SBJVQFY8	OHIO PWR CO CORP 4.0% 06-01-2049	456,000.00	477,371.95	362,232.72
	SBMVRDN7	OHIOHEALTH CORP 2.834% 11-15-2041	301,000.00	301,000.00	215,034.40
	SBMYCS66	OHIOHEALTH CORP FIXED 3.042% DUE 11-15-2050	344,000.00	314,871.00	241,047.68
	SBP4DZX6	OHIOHEALTH CORPORATION 2.297% DUE 11-15-2031 BEO	770,000.00	636,027.70	618,987.60
	S6657701	OJI HOLDINGS CORP	36,256.00	191,344.56	145,908.79
	SBPMP788	OKLAHOMA DEV FIN AUTH REV 4.623% 06-01-2044 BEO TAXABLE	350,000.00	350,000.00	324,447.27
	SBNM7FV5	OKLAHOMA DEV FIN AUTH REV 4.851% 02-01-2045 BEO TAXABLE	287,000.00	287,000.00	271,723.42
	SBNM40F5	OKLAHOMA DEV FIN AUTH REV 5.087% 02-01-2052 BEO TAXABLE	208,000.00	208,000.00	195,636.65
	SBP6Q086	OKLAHOMA DEV FIN AUTH REV MUNI 4.38% DUE 11-01-2045 REG	250,000.00	250,000.00	225,880.62
	SBMY9CF5	OKLAHOMA DEV FIN AUTH REV MUNI 4.714% DUE 05-01-2052 REG	195,000.00	195,000.00	178,417.26
	SBDZFZP1	OKTA INC CL A CL A	1,028.00	81,453.86	70,243.24
	SBNKJ933	OLAPLEX HLDGS INC COM	5,893.00	83,454.48	30,702.53
	S2656423	OLD DOMINION FREIGHT LINE INC COM	682.00	162,554.70	193,537.96
	SBKNCQY2	OLD REP INTL CORP SR NT 3.85% 06-11-2051	480,000.00	479,672.23	330,931.20
	S2659109	OLD REPUBLIC INTERNATIONAL CORP COM STK USD1	1,883.00	40,352.69	45,474.45
	S2658526	OLIN CORP COM	933.00	45,325.14	49,393.02
	SBZ2Z838	OLLIES BARGAIN OUTLET HLDGS INC COM	414.00	24,827.58	19,391.76
	S6658801	OLYMPUS CORP NPV	3,074.00	36,662.73	54,795.92
	C994JX2999	OLYMPUS GROWTH FUND V	61,042.00	61,042.00	141,843.00
	C994JX3997	OLYMPUS GROWTH FUND VI, LP	8,927,278.00	8,927,278.00	72,404,606.09
	SBYZ5LF9	OMEGA HEALTHCARE 4.95% DUE 04-01-2024	500,000.00	492,900.00	493,980.00
	SBLH3F51	OMEGA HEALTHCARE FIXED 3.25% DUE 04-15-2033	1,300,000.00	1,292,006.85	942,253.00
	SBYV6W08	OMEGA HEALTHCARE INVS INC 4.5% DUE 01-15-2025	700,000.00	693,917.00	681,422.00
	S2043274	OMEGA HEALTHCARE INVS INC REIT	1,567.00	43,108.17	43,797.65
	S2279303	OMNINCOM GROUP INC COM	1,360.00	86,387.20	110,935.20
	S6659428	OMRON CORP NPV	1,347.00	80,465.08	65,387.36
	S4651459	OMV AG NPV	355.00	17,499.77	18,223.83
	S2583576	ON SEMICONDUCTOR CORP COM	2,954.00	154,483.14	184,240.98

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	(CUSIP)				
	SBZ161Q0	ONCOR ELEC 3.75% DUE 04-01-2045	158,000.00	155,149.06	128,177.50
	SB3LR312	ONCOR ELEC 5.25% DUE 09-30-2040	130,000.00	130,075.47	129,711.40
	SB7ZBFD4	ONCOR ELEC 5.3 DUE 06-01-2042	533,000.00	555,123.64	533,991.38
	S2066293	ONCOR ELEC 7.25% DUE 01-15-2033	411,000.00	528,150.74	477,142.23
	SB551B80	ONCOR ELEC 7.5% DUE 09-01-2038	640,000.00	774,719.08	778,444.80
	SB1B2RM2	ONCOR ELEC DELIVERY CO LLC 2.75% DUE 05-15-2030 REG	615,000.00	628,038.58	536,778.15
	SBK6FDG5	ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	1,636,000.00	1,535,486.33	1,170,656.16
	SBMTTW4	ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG	1,926,000.00	1,915,867.28	1,538,450.28
	SB14PTW2	ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049	233,000.00	265,325.07	189,557.15
	SBMCQG90	ONCOR ELEC DELIVERY CO LLC SR SECD NT 5.35% 10-01-2052	584,000.00	582,673.23	597,875.84
	SBP4FTD1	ONCOR ELEC FIXED 2.7% DUE 11-15-2051	2,616,000.00	2,566,586.33	1,716,069.84
	SB1LV952	ONCOR ELEC FIXED 4.1% DUE 11-15-2048	534,000.00	531,171.93	454,946.64
	SB8B7B80	ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041	837,000.00	874,954.22	767,411.82
	SBGL8899	ONE GAS INC 4.5% DUE 11-01-2048	266,000.00	263,365.29	221,532.78
	SBKSRL3	ONE GAS INC 4.658% DUE 02-01-2044	587,000.00	586,994.76	510,901.32
	SBYSZB89	ONEMAIN HLDGS INC COM	781.00	28,506.50	26,015.11
	SBP399N4	ONEOK INC 6.1% DUE 11-15-2032 BEO	4,751,000.00	4,755,372.34	4,779,648.53
	S2130109	ONEOK INC COM STK	6,965.00	441,762.95	457,600.50
	SBKFFV91	ONEOK INC NEW 2.75% DUE 09-01-2024	584,000.00	618,934.88	559,711.44
	SB1HLV32	ONEOK INC NEW 3.1% 03-15-2030	485,000.00	450,875.41	408,015.95
	SB1ZJXV8	ONEOK INC NEW 4.35% 03-15-2029	1,300,000.00	1,295,931.00	1,205,906.00
	SBKFFV9H7	ONEOK INC NEW 4.45% DUE 09-01-2049	135,000.00	103,019.85	101,501.10
	SBDDR183	ONEOK INC NEW 4.55% DUE 07-15-2028	5,194,000.00	5,061,603.54	4,918,406.36
	SBDFNYC3	ONEOK INC NEW 4.95% DUE 07-13-2047	114,000.00	101,539.80	92,194.08
	SBDDR194	ONEOK INC NEW 5.2% DUE 07-15-2048	2,765,000.00	2,662,066.32	2,316,434.05
	SB0BP4K1	ONEOK INC NEW 6% DUE 06-15-2035	50,000.00	54,841.48	48,601.50
	SBM93304	ONEOK INC NEW 6.35% DUE 01-15-2031 REG	100,000.00	99,736.79	102,095.00
	SBM9KM01	ONEOK INC NEW 7.15% DUE 01-15-2051 REG	3,795,000.00	4,003,833.52	3,883,081.95
	SBKFFV9C2	ONEOK INC NEW FIXED 3.4% 09-01-2029	785,000.00	735,000.17	680,014.10
	SBKM7HG3	ONEOK INC NEW FIXED 4.5% DUE 03-15-2050	95,000.00	65,259.30	71,572.05
	SB1FJV72	ONEOK PARTNERS L P 6.65% DUE 10-01-2036	500,000.00	584,875.70	504,395.00
	S2659518	ONEX CORP SUB-VTG NPV	1,469.00	88,618.90	70,785.65
	S6660107	ONO PHARMACEUTICAL NPV	22,373.00	526,313.43	522,762.96
	SB03D170	OPEN HOUSE GROUP CO LTD NPV	198.00	11,232.33	7,233.01
	S2260824	OPEN TEXT CO COM NPV	5,429.00	189,446.14	160,752.41
	SB196T19	OPENDOOR TECHNOLOGIES INC COM	3,028.00	14,413.28	3,512.48
	SBMYLK57	ORACLE CORP 1.65% 03-25-2026	3,594,000.00	3,427,868.09	3,224,141.46
	SBWTM389	ORACLE CORP 2.95% DUE 05-15-2025	1,580,000.00	1,487,901.80	1,501,189.60
	SB038ZV0	ORACLE CORP 3.25% 11-15-2027	1,193,000.00	1,206,142.62	1,097,905.97
	SBM5M628	ORACLE CORP 3.6% DUE 04-01-2040 REG	15,525,000.00	14,768,326.93	11,552,463.00
	SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG	22,865,000.00	21,923,871.67	15,603,990.60
	SBY7RCZ0	ORACLE CORP 3.85% DUE 07-15-2036	1,919,000.00	1,924,982.18	1,578,415.88
	SBWTM367	ORACLE CORP 3.9% DUE 05-15-2035	266,000.00	233,136.08	222,631.36
	SBMYLXC5	ORACLE CORP 3.95% DUE 03-25-2051	4,337,000.00	3,930,394.33	3,136,041.33
	SB0390R1	ORACLE CORP 4% 11-15-2047	6,954,000.00	7,312,335.24	5,113,067.58
	SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	17,723,000.00	18,047,946.56	13,062,737.15
	SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045	4,679,000.00	4,474,995.57	3,558,987.77
	SBP4W534	ORACLE CORP 4.3% DUE 07-08-2034	1,715,000.00	1,798,765.07	1,513,024.45
	SBWTM356	ORACLE CORP 4.375% DUE 05-15-2055	1,980,000.00	1,876,688.90	1,526,936.40
	SBP4W512	ORACLE CORP 4.5% DUE 07-08-2044	930,000.00	930,899.72	751,672.50
	SB7FNNM17	ORACLE CORP 5.375 DUE 07-15-2040	6,056,000.00	6,951,628.77	5,594,956.72
	SBQ69723	ORACLE CORP 5.8% DUE 11-10-2025 BEO	500,000.00	499,345.00	511,160.00
	SB3LR141	ORACLE CORP 6.125% DUE 07-08-2039	221,000.00	297,277.23	221,503.88
	SBQ69734	ORACLE CORP 6.15% DUE 11-09-2029	3,880,000.00	3,889,625.02	4,042,378.00
	SBQ69745	ORACLE CORP 6.25% DUE 11-09-2032/11-09-2022 BEO	3,670,000.00	3,663,540.80	3,867,042.30
	SB2QR213	ORACLE CORP 6.5% DUE 04-15-2038	755,000.00	906,508.04	785,902.15
	S2661568	ORACLE CORP COM	15,574.00	1,078,930.08	1,273,018.76
	SBMYLK69	ORACLE CORP FIXED 2.3% DUE 03-25-2028	4,273,000.00	3,861,779.54	3,711,057.77
	SBM5JB13	ORACLE CORP FIXED 2.95% DUE 04-01-2030	5,932,000.00	5,859,287.20	5,076,249.68
	SBMYLXB4	ORACLE CORP FIXED 3.65% DUE 03-25-2041	11,872,000.00	10,383,856.66	8,824,576.32
	SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060	3,710,000.00	3,748,541.65	2,491,747.30
	SBMYLXD6	ORACLE CORP FIXED 4.1% DUE 03-25-2061	1,709,000.00	1,592,727.12	1,199,119.85
	SBQ69756	ORACLE CORP FIXED 6.9% DUE 11-09-2052	3,136,000.00	3,135,034.46	3,400,521.60
	S6141680	ORACLE CORP JAPAN NPV	1,593.00	93,680.58	102,863.77
	S5176177	ORANGE EUR4	4,899.00	74,268.91	48,525.32
	SB2PPTQ2	ORANGE NT STEP UP 03-01-2031 02-28-2031	2,500,000.00	3,128,468.99	3,067,275.00
	SBLDC8J4	ORGANON & CO COM	1,694.00	55,698.72	47,313.42
	S6458001	ORICA LIMITED NPV	1,083.00	14,842.56	11,060.61
	S6648891	ORIENTAL LAND CO LTD NPV	482.00	48,233.46	69,992.19
	S6214861	ORIGIN ENERGY LTD NPV	4,244.00	20,983.30	22,218.69
	SB17NV40	ORION CORPORATION SER'B'NPV	257.00	10,174.59	14,054.28
	S6661144	ORIX CORP NPV	2,981.00	45,342.83	47,862.74
	SB1VQF42	ORKLA ASA NOK1.25	1,810.00	15,980.24	13,034.35
	SBG13DC2	ORLANDO HEALTH INC 4.089% DUE 10-01-2048	820,000.00	820,000.00	651,268.60
	SBYT16L4	ORSTED A/S	2,235.00	196,957.38	202,495.10
	S6661768	OSAKA GAS CO LTD NPV	904.00	17,164.24	14,593.35
	S2663520	OSHKOSH CORPORATION	437.00	36,240.41	38,539.03
	SBM98M8G	OTIS WORLDWIDE CORP 2.565% DUE 02-15-2030 BEO	4,300,000.00	4,290,373.79	3,623,997.00
	SBKP35Z4	OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO	1,989,000.00	2,025,741.58	1,474,147.35
	SBM99NT1	OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO	2,210,000.00	2,193,950.21	1,552,834.40
	SBK531S8	OTIS WORLDWIDE CORP COM USD0.01 WI	8,591.00	567,575.66	672,761.21
	S6267058	OTSUKA CORP NPV	275.00	9,116.43	8,659.86
	SBSLTM93	OTSUKA HOLDINGS CO LTD	941.00	37,342.89	30,702.22
	SB0FPV20	OVERSEA-CHINESE BANKING CORPORATION SGD0.5	42,560.00	367,850.27	386,505.22
	SBJ01K86	OVINTIV INC COM USD0.01	4,796.00	229,792.27	243,205.16
	SBFLX5B8	OWENS CORNING NEW 4.3% DUE 07-15-2047	300,000.00	254,248.77	233,424.00
	SB1FW7Q2	OWENS CORNING NEW COM STK	2,926.00	244,385.94	249,587.80
	BSKRV36	OWENS CORNING NEW FIXED 4.2% DUE 12-01-2024	1,250,000.00	1,226,913.81	1,231,550.00
	SBQB74Z4	OWL ROCK CAPITAL CORPORATION III 3.125% DUE 04-13-2027 BEO	236,000.00	235,929.20	195,542.52
	C691215AE7	OWNIT 2004-1 MTG LN AST BKD CTF 6.417% 07-25-2035	36,224.92	29,654.33	35,447.26
	S6397825	OZ MINERALS LTD COMSTK	1,636.00	28,567.23	30,953.75
	C3136A6Q56	P/O FNMA SER 2012-75 CL AO 0 DUE 03-25-2042	42,352.57	4,656.84	37,794.37
	SBF58H13	PA ELEC CO 3.25% DUE 03-15-2028	962,000.00	943,736.51	866,800.48
	SB4TXGF4	PA ELEC CO 6.15% DUE 10-01-2038	1,355,000.00	1,443,851.00	1,357,086.70
	SBUNBGK8	PAC GAS & ELEC CO 4.25% DUE 08-01-2023	3,002,000.00	3,177,354.75	2,976,933.30
	SBP5GV52	PAC GAS & ELEC CO 1.7% DUE 11-15-2023	1,898,000.00	1,895,894.31	1,836,618.68

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	SBMYXXQ5	PAC GAS & ELEC CO 3.3% DUE 08-01-2040	615,000.00	586,054.61	418,378.35
	SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050	3,805,000.00	3,724,791.17	2,405,444.90
	SBN93099	PAC GAS & ELEC CO 4.2% DUE 06-01-2041	1,516,000.00	1,492,602.55	1,139,653.00
	SBMYQX42	PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027	5,858,000.00	5,803,136.41	5,020,130.26
	SBD6R3M8	PAC GAS & ELEC CO FIXED 2.95% DUE 03-01-2026	1,255,000.00	1,309,915.60	1,155,378.10
	SBMVV6B8	PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026	1,300,000.00	1,358,729.89	1,209,949.00
	SBYXVH72	PAC GAS & ELEC CO FIXED 3.3% DUE 03-15-2027	700,000.00	697,353.36	626,829.00
	SBMTC709	PAC GAS & ELEC CO FIXED 3.45% DUE 07-01-2025	1,200,000.00	1,234,541.67	1,138,836.00
	SBJZ7ZP8	PAC GAS & ELEC CO FIXED 3.75% DUE 02-15-2024	804,000.00	828,452.79	787,501.92
	SBMTC710	PAC GAS & ELEC CO FIXED 3.75% DUE 07-01-2028	750,000.00	718,107.92	668,437.50
	SBMVV6C9	PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	8,634,000.00	7,863,270.49	6,782,784.06
	SBMTC6J1	PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	2,055,000.00	2,165,175.12	1,866,659.25
	SBMTC6G8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2030	15,264,000.00	15,872,476.38	11,996,893.44
	SBQ7XHD5	PAC GAS & ELEC CO FIXED 5.9% DUE 06-15-2032	1,730,000.00	1,719,952.17	1,695,071.30
	SBM8TR56	PAC LIFE GLOBAL 1.2% DUE 06-24-2025	1,000,000.00	1,007,912.16	906,940.00
	SBMQ7TQ7	PAC LIFE GLOBAL FDG II MEDIUM TERM TRANCHE # TR 00772 1.45% 01-20-2028	900,000.00	824,544.00	743,139.00
	SBZ3CYH2	PAC LIFE INS CO 4.3% 10-24-2067	3,487,000.00	3,485,452.75	2,707,237.06
	SBYVTPZ3	PAC NATL FIN PTY 4.75% 22/03/2028	500,000.00	486,161.52	442,805.00
	S2665861	PACCAR INC COM	4,924.00	427,973.74	487,328.28
	SB8180J7	PACIFIC CENTURY PR HKD0.50	3.00	0.87	0.14
	SBN0WWD3	PACIFIC GAS & ELEC CO 1ST MTG BD 3% 06-15-2028	300,000.00	268,843.97	260,493.00
	SBMYXXW1	PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG	1,530,000.00	1,505,997.76	1,193,843.70
	C694308KA4	PACIFIC GAS & ELEC CO 3.25% 02-16-2024	2,680,000.00	2,659,802.86	2,120,748.80
	SBD24YZ3	PACIFIC GAS & ELEC CO 3.95% 12-01-2047	2,273,000.00	2,323,460.37	1,548,049.38
	SBYWFCM6	PACIFIC GAS & ELEC CO 4.0% 12-01-2046	6,587,000.00	6,721,386.22	4,469,806.46
	SBYZKM62	PACIFIC GAS & ELEC CO 4.25% 03-15-2046	825,000.00	876,409.40	583,283.25
	C694308KC0	PACIFIC GAS & ELEC CO 4.4% 03-01-2032	2,685,000.00	2,677,074.69	2,356,409.70
	SB80L9N4	PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042	6,936,000.00	7,422,857.24	5,199,780.48
	SB8K3J5	PACIFIC GAS & ELEC CO 4.6% 06-15-2043	2,915,000.00	2,439,952.45	2,224,349.05
	SBJZ7Z80	PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044	1,516,000.00	1,277,367.44	1,185,360.40
	SBPP37W9	PACIFIC GAS & ELEC CO 5.25% 03-01-2052	1,361,000.00	1,356,147.73	1,116,768.55
	SB7MTC9	PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042	295,000.00	236,235.00	197,617.55
	SBGDRYF2	PACIFIC GAS & ELECTRIC CO 3.85% 11-15-2023	3,098,000.00	3,036,218.46	3,057,354.24
	SB1PHDN6	PACIFIC GAS 4.65% 08-01-2028	1,981,000.00	2,051,346.65	1,824,639.67
	SBNVRFD8	PACIFIC LIFE CORP SR NT 144A 5.4% 09-15-2052	910,000.00	906,748.02	875,756.70
	SB196VC4	PACIFICORP 2.7% DUE 09-15-2030	1,121,000.00	972,555.94	964,844.70
	SBLS44T0	PACIFICORP 2.9% 06-15-2052 USD	1,933,000.00	1,748,867.58	1,277,133.10
	SBF2WX10	PACIFICORP 4.125% DUE 01-15-2049	3,620,000.00	3,769,384.67	2,985,812.20
	SBHXCMM8	PACIFICORP 4.15% 02-15-2050	348,000.00	346,520.62	288,509.40
	SB0BFFL9	PACIFICORP 5.25% DUE 06-15-2035	197,000.00	223,027.51	194,858.61
	SBPCPZ91	PACIFICORP 5.35% DUE 12-01-2053	5,275,000.00	5,259,175.00	5,295,572.50
	SB2853J0	PACIFICORP 6.25% DUE 10-15-2037	3,957,000.00	4,839,757.01	4,221,604.59
	S28239Z6	PACIFICORP 7.7% DUE 11-15-2031	136,000.00	174,304.34	159,411.04
	SB196VF7	PACIFICORP FIXED 3.3% DUE 03-15-2051	1,377,000.00	1,385,061.42	994,731.03
	S2504566	PACKAGING CORP AMER COM ISIN US6951561090	1,017.00	143,386.83	130,084.47
	SBMHBC14	PACKAGING CORP FIXED 3.05% DUE 10-01-2051	1,509,000.00	1,506,546.37	970,694.43
	SBKMKKT6	PACKAGING CORP OF AMERICA 4.05% DUE 12-15-2049	171,000.00	147,752.87	131,909.40
	C994IX4995	PACVEN WALDEN VENTURES IV	3,734,527.53	3,734,527.53	180,512.87
	C994IX5992	PACVEN WALDEN VENTURES V	1.00	1.00	12,246,340.00
	S2619772	PACWEST BANCORP DEL COM	4,045.00	125,336.72	92,832.75
	S3023231	PAGEGROUP PLC ORD GBPO.01	8,796.00	50,987.78	48,798.23
	SBN78DQ4	PALANTIR TECHNOLOGIES INC CL A CL A	12,287.00	108,276.19	78,882.54
	SB87ZMX0	PALO ALTO NETWORKS INC COM USD0.0001	2,445.00	393,480.83	341,175.30
	S2669272	PAN AMER SILVER COM NPV	4,241.00	118,363.98	69,173.11
	S6269861	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	917.00	11,900.73	17,048.02
	C698299BS2	PANAMA REP 4.5% 01-19-2063	1,756,000.00	1,174,200.00	1,241,895.88
	S6572707	PANASONIC HOLDINGS CORP NPV	5,422.00	48,485.27	45,633.64
	SB3CTX73	PANCANADIAN PETE 7.2% DUE 11-01-2031	71,000.00	90,560.27	74,989.49
	SB44XTX8	PANDORA A/S DKX0.01	219.00	15,662.43	15,341.02
	C994IX6990	PANTHEON GLOBAL SECONDARY FUND II	9,929,760.17	9,929,760.17	1,095,742.08
	C994IX7998	PANTHEON GLOBAL SECONDARY FUND III B, LP	1.00	1.00	830,760.00
	C994IX8996	PANTHEON GLOBAL SECONDARY FUND IV, L.P.	1.00	1.00	4,770,393.00
	C994IX9994	PANTHEON GLOBAL SECONDARY FUND LP	5,782,308.00	5,782,308.00	959,859.08
	C994IY0992	PANTHEON GLOBAL SECONDARY FUND V LP	5,787,040.55	5,787,040.55	21,171,211.93
	SBMKXHJ1	PARAMOUNT GLOBAL 6.375% 03-30-2062	3,584,000.00	3,584,000.00	2,912,537.60
	SBKTNTP7	PARAMOUNT GLOBAL COM USD0.001 CL A	142.00	3,824.06	2,784.62
	SBD6V8Z5	PARAMOUNT GLOBAL FIXED 6.25% DUE	6,879,000.00	7,011,657.75	5,564,079.15
	SBKTNTR9	PARAMOUNT GLOBAL OM USD0.001 CL B	3,853.00	94,783.80	65,038.64
	SBYVMV0	PARK HOTELS & RESORTS INC COM	1,532.00	21,815.68	18,062.28
	S2671501	PARKER-HANNIFIN CORP COM	857.00	207,308.30	249,387.00
	SBMQ7GY4	PARKER-HANNIFIN FIXED 3.65% DUE 06-15-2024	2,508,000.00	2,506,400.44	2,455,808.52
	SBMQ7GZ5	PARKER-HANNIFIN FIXED 4.25% DUE 09-15-2027	2,061,000.00	2,056,921.74	2,005,785.81
	SBMQ7GX3	PARKER-HANNIFIN FIXED 4.5% DUE 09-15-2029	690,000.00	688,788.09	664,525.20
	SBLFHPV8	PARKLAND CORP. COM NPV	3,135.00	102,920.92	68,741.17
	SB119QGO	PARTNERS GROUP HLG CHF0.01 (REGD)	335.00	272,410.09	295,750.11
	SBK8T213	PARTNERS HEALTHCARE SYS INC 3.342% DUE 07-01-2060	1,110,000.00	1,184,749.10	748,450.80
	S2674458	PAYCHEX INC COM	6,830.00	816,287.10	789,274.80
	SB195MY0	PAYCOM SOFTWARE INC COM	1,402.00	433,136.39	435,054.62
	SBNLJY59	PAYCOR HCM INC COM	502.00	11,786.96	12,283.94
	SBKM4N88	PAYLOCITY HLDG CORP COM	265.00	43,420.25	51,478.90
	SBP5H680	PAYPAL HLDGS INC 5.05% 06-01-2052	940,000.00	936,985.10	861,970.60
	SBP81J68	PAYPAL HLDGS INC 5.25% 06-01-2062	803,000.00	809,245.71	735,499.82
	SBYW36M8	PAYPAL HLDGS INC COM	11,225.00	796,393.56	799,444.50
	C70450YAH6	PAYPAL HLDGS INC FIXED 2.3% DUE 06-01-2030	720,000.00	719,399.92	592,178.40
	C70450YAJ2	PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050	2,339,000.00	2,366,981.48	1,615,453.74
	C70450YAL7	PAYPAL HOLDINGS INC 4.4% DUE 06-01-2032 BEO	930,000.00	926,849.73	878,766.30
	S6574071	PCCW LIMITED NPV	26.00	19.88	11.73
	SB89MSF2	PDC ENERGY INC COM	1,580.00	113,663.93	100,298.40
	SBMXWDH4	PEACEHEALTH 3.218% DUE 11-15-2050	125,000.00	95,737.50	81,636.25
	SBK0Y670	PEACEHEALTH 4.787% DUE 11-15-2048	290,000.00	290,000.00	240,033.00
	S6077608	PEARSON ORD GBPO.25	1,615.00	17,354.39	18,245.69
	SBMWPCX3	PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051	3,192,000.00	3,007,788.06	2,127,308.40
	SBK1MLS1	PECO ENERGY CO 3% DUE 09-15-2049	1,114,000.00	1,097,257.14	767,980.46
	SBQS2NF5	PECO ENERGY CO 4.15% DUE 10-01-2044	1,095,000.00	1,226,265.44	938,765.40
	SBYVPKV2	PECO ENERGY CO FIXED 3.7% 09-15-2047	445,000.00	443,478.84	350,424.15
	SBPBRRT0	PECO ENERGY CO FIXED 4.375% DUE 08-15-2052	330,000.00	328,637.10	292,640.70

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value	
(CUSIP)					
SBPCTM51	PECO ENERGY CO FIXED 4.6% DUE 05-15-2052	240,000.00	254,484.00	217,497.60	
S2678739	PEGASUS GOLD INC COM	34,778.00	4.17	3.85	
S2675860	PEGASYSTEMS INC COM	472.00	22,113.20	16,161.28	
SB17WJ52	PELOTON INTERACTIVE INC	1,968.00	19,089.60	15,625.92	
SB4PT2P8	PEMBINA PIPELINE CORPORATION COMMON STOCK	11,299.00	339,451.97	383,262.88	
S2682105	PENN ENTERTAINMENT INC	1,105.00	30,796.35	32,818.50	
S2943523	PENSKE AUTOMOTIVE GROUP INC COM STK	182.00	19,155.50	20,917.26	
S6680804	PENTA OCEAN CONST NPV	18,500.00	107,727.46	86,649.74	
SBL509M3	PENTAIR PLC COM USD0.01	1,097.00	48,597.10	49,343.06	
SBZ0V201	PENUMBRA INC COM	238.00	29,062.18	52,945.48	
SBFXG366	PEPKOR HOLDINGS LTD NPV	15,072.00	22,326.93	17,716.13	
SBKSDMD7	PEPPERDINE UNIV FIXED 3.301% DUE 12-01-2059	1,010,000.00	1,010,000.00	635,916.20	
C713448EL8	PEPSICO INC 2.625% DUE 07-29-2029 REG	560,000.00	558,785.65	495,611.20	
C713448EM6	PEPSICO INC 3.375% DUE 07-29-2049	163,000.00	168,746.55	129,798.53	
C713448ET1	PEPSICO INC 3.5% DUE 03-19-2040	320,000.00	253,974.40	267,456.00	
SBPSJXL8	PEPSICO INC 3.9% DUE 07-18-2032	660,000.00	658,975.47	626,175.00	
SBPSJXK7	PEPSICO INC 4.2% DUE 07-18-2052	205,000.00	204,756.44	189,128.90	
SBG491M3	PEPSICO INC 5.5% DUE 01-15-2040	90,000.00	90,420.30	96,071.40	
S2681511	PEPSICO INC COM	12,757.00	1,852,743.23	2,304,679.62	
C713448FF0	PEPSICO INC FIXED 2.625% 10-21-2041	452,000.00	329,581.32	335,750.12	
C713448FG8	PEPSICO INC SR NT 2.75% 10-21-2051	924,000.00	918,175.64	648,112.08	
SB58NF99	PEPSICO INC SR NT 4.875 DUE 11-01-2040	251,000.00	267,704.19	256,220.80	
SBYVYD43	PERFORMANCE FOOD GROUP CO COM	1,014.00	48,673.22	59,207.46	
S2305844	PERKINELMER INC COM	843.00	114,344.52	118,205.46	
SBNBYDB3	PERKINELMER INC FIXED 2.25% DUE 09-15-2031	245,000.00	244,768.46	192,709.65	
SBN45595	PERKINELMER INC SR NT .85% 09-15-2024	665,000.00	665,038.68	616,714.35	
C994JQ992	PERMIRA EUROPE III	1.00	1.02	104,647.07	
C994JRO990	PERMIRA V LP 1	111,349.85	118,459.48	20,585,276.75	
C994JR1998	PERMIRA V LP 1	14,312,963.65	14,597,029.01	35,872,831.75	
S4682329	PERNOD RICARD NPV EUR 1.55	2,874.00	521,351.75	563,612.11	
SBGH1M56	PERRIGO COMPANY LIMITED COM EURO.001	4,143.00	165,077.41	141,234.87	
SBMYFCW0	PERRIGO FIN UNLTD FIXED 3.15% DUE 06-15-2030	500,000.00	496,732.06	427,030.00	
S0682538	PERSIMMON ORD GBP0.10	769.00	19,895.52	11,257.62	
SB3CY709	PERSOL HOLDINGS CO NPV	3,228.00	72,842.89	69,186.28	
C715638DW9	PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO	102,000.00	97,861.43	66,777.36	
C715638DU3	PERU REP 3.0% 01-15-2034	3,282,000.00	3,224,826.85	2,605,054.68	
C715688PAP4	PERUSAAHAN 4% DUE 06-30-2050	900,000.00	885,632.16	649,665.00	
C715688PAK5	PERUSAAHAN LISTRIK NEGARA PT. 4.875% 07-17-2049	2,132,000.00	2,184,519.87	1,683,640.40	
	Peruvian nuevo sol	583,684.28	583,684.28	583,684.28	
SBNRQM83	PETCO HEALTH & WELLNESS CO INC CL A COM CL A COM	991.00	15,905.55	9,394.68	
C71643VAB1	PETROLEOS MEXICANOS 6.7% 02-16-2032	1,900,000.00	1,901,270.09	1,495,794.00	
SBKX5BP3	PETROBRAS GLOBAL 7.25% DUE 03-17-2044	1,425,000.00	1,420,513.69	1,377,376.50	
SBYNCNH6	PETROBRAS GLOBAL 7.375% DUE 01-17-2027	850,000.00	850,000.00	888,743.00	
SBDS8N2	PETROBRAS GLOBAL FIN B V 6.9% 03-19-2049	1,540,000.00	1,619,528.15	1,383,782.40	
SBM9D128	PETROBRAS GLOBAL FIN B V GTD GLOBAL NT 5.5% DUE 06-10-2051/06-10-2021 REG	6,075,000.00	5,667,527.98	4,664,324.25	
SB2RJ2J9	PETRO-CDA 6.8% DUE 05-15-2038	2,590,000.00	3,195,657.73	2,727,891.60	
SB0H2K53	PETROFAC ORD USD0.02	7,997.00	47,003.15	6,757.76	
C71654QBR2	PETROLEOS MEXICANOS 6.375% 01-23-2045	775,000.00	804,497.05	482,096.50	
C71654QCG5	PETROLEOS MEXICANOS 6.5% 03-13-2027	397,000.00	414,499.55	362,306.17	
SB03NB8C	PETROLEOS MEXICANOS 6.75% DUE 09-21-2047	9,566,000.00	9,085,010.12	6,127,501.30	
C71654QDF6	PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG	3,480,000.00	2,887,734.18	2,204,092.80	
C71654QDD1	PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG	11,364,000.00	9,128,297.04	7,874,001.96	
C71654QBT8	PETROLEOS MEXICANOS GTD NT SER 2014-2 PEMEX 2.378 DUE 04-15-2025 REG SINKING FD	153,750.00	153,750.00	147,641.51	
C71654QBY7	PETROLEOS MEXICANOS NT 3/A2 2.46% DUE 12-15-2025 BEO SINKING FUND 06-15-2023	318,000.00	318,000.00	297,584.40	
SBJ62K68	PETS AT HOME GROUP ORD GBP0.01	18,774.00	72,386.95	64,046.08	
SBM9ZYF2	PFIZER INC 2.55% DUE 05-28-2040	2,499,000.00	2,446,484.61	1,824,294.99	
SBMXGNZ4	PFIZER INC 2.7% DUE 05-28-2050	593,000.00	592,134.09	405,416.31	
SBZ3FFJ0	PFIZER INC 4% DUE 12-15-2036	230,000.00	229,052.22	210,905.40	
SBFYOKD3	PFIZER INC 4.1% 09-15-2038	853,000.00	854,812.36	778,814.59	
SBZ3FFH8	PFIZER INC 4.125% DUE 12-15-2046	1,264,000.00	1,286,454.38	1,124,075.20	
SBCLYQM8	PFIZER INC 4.3% DUE 06-15-2043	482,000.00	506,848.32	443,685.82	
SBMMB8K5	PFIZER INC 4.4% DUE 05-15-2044	5,704,000.00	5,854,431.24	5,325,197.36	
SBZ4CYN7	PFIZER INC 5.6% DUE 09-15-2040	960,000.00	1,345,855.66	1,006,492.80	
S2684703	PFIZER INC COM	51,899.00	2,432,793.92	2,659,304.76	
SB11G667	PFIZER INC FIXED 3.9% 03-15-2039	2,186,000.00	2,182,185.13	1,936,468.10	
SBN6SF25	PFIZER INC NT 1.75% 08-18-2031	351,000.00	295,765.76	282,990.24	
SB8MJD82	PFIZER INC NT 7.2 DUE 03-15-2039	1,140,000.00	1,833,699.94	1,386,981.00	
S2689560	PG&E CORP COM	11,276.00	117,841.82	183,347.76	
SBP6WVNA	PG&E RECOVERY FDG 5.536% DUE 07-15-2049	1,340,000.00	1,339,846.04	1,366,076.40	
SBMFCDP0	PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048	890,000.00	889,960.20	630,298.00	
SBPX32F9	PG&E WILDFIRE 4.263% DUE 06-01-2038	301,000.00	300,991.49	282,331.98	
SBPX32G0	PG&E WILDFIRE 4.377% DUE 06-03-2041	451,000.00	450,986.51	405,354.29	
SBPX32J3	PG&E WILDFIRE 4.674% DUE 12-01-2053	1,590,000.00	1,589,945.73	1,417,357.80	
SBMG3W58	PG&E WILDFIRE 4.722% DUE 06-01-2039	545,000.00	544,965.83	527,739.85	
SBMG3WQ6	PG&E WILDFIRE 5.081% DUE 06-01-2043	1,332,000.00	1,331,934.24	1,299,818.88	
SBPX32H1	PG&E WILDFIRE FIXED 4.451% DUE 12-01-2047	846,000.00	845,973.76	741,738.96	
SBPK8GX3	PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054	1,474,000.00	1,473,861.37	1,406,078.08	
SBPK8GW2	PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049	1,304,000.00	1,301,619.38	1,290,021.12	
C999915622	PGIM FIXED INCOME EMERGING MARKETS LONG SHORT FUND I (CAYMAN) LTD	62,332.54	63,575,669.12	83,776,150.59	
SB90G0K0	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	670,000.00	608,576.83	513,092.70	
SBLNL4Q0	PHILIP MORRIS INTL 1.75% DUE 11-01-2030	1,880,000.00	1,864,373.05	1,475,198.40	
SBLB7Z89	PHILIP MORRIS INTL 2.1% DUE 05-01-2030	941,000.00	802,516.92	763,913.21	
SB83KB65	PHILIP MORRIS INTL 4.125% DUE 03-04-2043	1,220,000.00	1,197,476.26	970,485.60	
SB5MTK33	PHILIP MORRIS INTL 4.25% DUE 11-10-2044	2,225,000.00	2,161,107.58	1,797,177.00	
SB6VMZ67	PHILIP MORRIS INTL 4.375% DUE 11-15-2041	2,394,000.00	2,537,037.40	1,983,955.68	
SB94Q147	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	362,000.00	421,427.52	304,684.54	
SBP39B16	PHILIP MORRIS INTL 5% DUE 11-17-2025	409,000.00	408,030.67	411,445.82	
SBG49Z20	PHILIP MORRIS INTL 6.375% DUE 05-16-2038	1,883,000.00	2,204,830.67	2,012,908.17	
SB2PKRQ3	PHILIP MORRIS INTL COM STK NPV	19,217.00	1,849,053.57	1,944,952.57	
SBP399Y5	PHILIP MORRIS INTL FIXED 5.125% DUE 11-15-2024	2,950,000.00	2,946,430.50	2,953,982.50	
SBP39CF7	PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032	7,288,000.00	7,313,475.65	7,477,415.12	
SBF8NDJ5	PHILIP MORRIS INTL INC 3.125% DUE 03-02-2028	1,170,000.00	1,108,438.60	1,065,144.60	
SBGMOMQ9	PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043	873,000.00	950,228.61	771,784.38	
SBP39C91	PHILIP MORRIS INTL INC 5.125% DUE 11-17-2027	1,959,000.00	1,949,459.67	1,980,803.67	
SBKS5236	PHILIP MORRIS INTL NT 3.25% 11-10-2024	1,500,000.00	1,452,900.00	1,450,860.00	
SBN8Z5T2	PHILLIPS 66 .9% DUE 02-15-2024	390,000.00	390,783.90	373,245.60	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party		Description of Investment	Shares/Par	Cost	Current value
(CUSIP)					
SBMTD3K4	PHILLIPS 66 2.15%	12-15-2030	447,000.00	442,288.47	358,292.85
SBNM6J09	PHILLIPS 66 3.3% DUE 03-15-2052		1,797,000.00	1,511,945.76	1,252,778.55
S878C4Y8	PHILLIPS 66 COM		4,762.00	437,460.54	495,628.96
SBGXQNP2	PHOENIX GP HDGS PL ORD GBP0.10		1,807.00	17,348.25	13,228.77
C71911KAC8	PHOENIX NEWCO INC INITIAL TERM LOAN (FIRST LIEN) DUE 11-15-2028 BEO		297,750.00	296,261.25	286,584.38
SBD3JBP6	PHYSICIANS RLTY L 3.95% 01-15-2028		100,000.00	99,779.00	91,635.00
SBF0BD42	PHYSICIANS RLTY L 4.3% DUE 03-15-2027		300,000.00	299,031.00	283,806.00
SBMHVDD0	PIEDMONT FIXED 2.044% DUE 01-01-2032		1,190,000.00	943,503.40	918,453.90
SBD82QD3	PIEDMONT NAT GAS 3.64% DUE 11-01-2046		68,000.00	70,541.71	49,144.28
SBYT3W56	PIEDMONT NAT GAS 4.1% DUE 09-18-2034		1,650,000.00	1,646,314.55	1,414,231.50
SBQOQFQ0	PIEDMONT NAT GAS CO INC SR NT 5.05% 05-15-2052		450,000.00	446,110.17	409,905.00
SBM9ZYD0	PIEDMONT NAT GAS FIXED 3.35% DUE 06-01-2050		660,000.00	655,639.49	451,182.60
S82368L5	PILBARA MINERALS NPV		6,312.00	19,742.16	16,051.81
S85L3PZ2	PILGRIMS PRIDE CORP		527.00	15,836.35	12,505.71
C995369022	PIMCO COMMODITY ALPHA FUND LTD		37,660.79	65,000,000.00	92,417,163.55
SB01FLR7	PING AN INSURANCE GROUP H CNV1		5,000.00	57,605.14	33,087.98
S2675097	PINNACLE FINL PARTNERS INC COM		499.00	35,523.81	36,626.60
S2048804	PINNACLE W. CAP CORP COM		753.00	50,669.37	57,258.12
SBJ2Z0H2	PINTEREST INC CL A CL A		8,101.00	265,529.07	196,692.28
SBMXYH88	PIONEER NAT RES CO 1.125% DUE 01-15-2026 REG		1,461,000.00	1,313,323.56	1,303,548.03
SBM9PIB3	PIONEER NAT RES CO 2.15% DUE 01-15-2031		2,008,000.00	1,966,199.23	1,597,364.00
S2690830	PIONEER NAT RES CO COM		2,185.00	490,513.49	499,032.15
SBF5QHf1	PK OH INDS INC OH FIXED 6.625% DUE 04-15-2027		1,720,000.00	1,544,917.92	1,122,214.00
SBYV3CJ8	PLAINS ALL AMER PIPELINE BNDS 4.65% DUE 10-15-2025		1,308,000.00	1,290,032.63	1,281,133.68
S892Y2L7	PLAINS ALL AMERN 4.3% DUE 01-31-2043		1,585,000.00	1,516,323.37	1,141,707.20
SBK7ZSP8	PLAINS ALL AMERN 4.7 DUE 06-15-2044		709,000.00	746,515.05	539,371.75
SB23G0D1	PLAINS ALL AMERN 6.65% DUE 01-15-2037		3,806,000.00	4,410,258.65	3,771,365.40
SB1LGO83	PLAINS ALL AMERN 6.7% DUE 05-15-2036		110,000.00	128,914.18	107,457.90
C726503AE5	PLAINS ALL AMERN FIXED 6.125% DUE 12-31-2049		1,450,000.00	1,043,305.98	1,251,277.50
SBY616K2	PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG		620,000.00	586,352.86	505,864.20
SBM8CW21	PLAINS ALL AMERN PIPELINE L P/PAA FIN 3.8% DUE 09-15-2030 REG		1,940,000.00	1,760,068.20	1,691,389.00
SBYM9466	PLAINS ALL AMERN PIPELIN L P/PAA 4.9% 02-15-2045		3,346,000.00	3,350,548.77	2,626,241.94
SBYSFVH8	PLANET FITNESS INC CL A CL A		562.00	36,726.70	44,285.60
SB759G98	PLAYTECH PLC ORD NPV		5,119.00	36,264.91	31,342.42
SBNRQKQ7	PLAYTIKA HLDG CORP COM		5,827.00	59,906.49	49,587.77
S2508386	PLUG PWR INC COM NEW		3,471.00	57,549.18	42,936.27
S2692665	PNC FINANCIAL SERVICES GROUP COM STK		3,617.00	586,597.64	571,268.98
SBPCVH93	PNC FINL SVCS FIXED 5.354% DUE 12-02-2028		2,350,000.00	2,350,000.00	2,367,507.50
SBH3T5P2	PNC FINL SVCS 2.55% DUE 01-22-2030		355,000.00	359,445.74	302,598.45
SBQH7XX9	PNC FINL SVCS FIXED 5.671% DUE 10-28-2025		1,295,000.00	1,295,000.00	1,311,355.85
SBNNJRJ2	PNC FINL SVCS FLTG RT 6.037% DUE 10-28-2033		2,145,000.00	2,145,000.00	2,247,874.20
SBNHXFV8	PNC FINL SVCS GROUP INC 3.4% DUE 12-31-2049/09-15-2026 REG		300,000.00	300,165.00	237,552.00
SBJHG3C6	PNC FINL SVCS GROUP INC 3.45% DUE 04-23-2029 REG		440,000.00	430,243.78	404,685.60
SBQB7JT3	PNC FINL SVCS GROUP INC 4.85% 06-06-2033		2,896,000.00	2,896,000.00	2,684,447.20
SB6832P1	POLAR CAP GBL HEAL ORD GBP0.25		855,441.00	2,811,416.61	3,426,603.64
S0422002	POLAR CAP TECH TST GBP0.25		107,733.00	3,163,763.16	2,234,166.79
SB9XQT11	POLAR CAPITAL GLOBAL FINANCIALS TR ORD GBP0.05		7,454.00	11,939.10	13,691.72
S2692933	POLARIS INC		376.00	38,017.36	37,976.00
C73108RAB4	POLARIS NEWCO LLC TLB LIEN1 06-02-2028 USD		297,744.36	297,000.00	271,319.55
S2781585	POOL CORP COM STK		261.00	86,850.36	78,908.13
SB86QM90	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)		2,809.00	159,103.91	186,292.88
S7101069	PORSCHE AUTO HL SE NON VTG PRF NPV		369.00	23,069.12	20,179.10
SB8FPQ52	PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE		254,000.00	251,938.26	221,934.53
SB6T0518	POST HLDGS INC COM STK		370.00	28,530.70	33,396.20
SBYYN701	POSTE ITALIANE SPA NPV		1,259.00	13,539.28	12,262.31
SB95XX07	POTOMAC ELEC PWR 4.15% DUE 03-15-2043		275,000.00	273,838.51	233,048.75
SB3D2YJ0	POTOMAC ELEC PWR 6.5% DUE 11-15-2037		610,000.00	593,912.82	670,768.20
S6435327	POWER ASSETS HLDGS NPV		3,343.00	26,652.07	18,310.59
S2697701	POWER CORP CANADA SUB-VTG NPV		11,259.00	259,773.54	264,658.58
S2698470	PPG IND INC COM		1,577.00	174,416.20	198,291.98
SBM8MMB6	PPL CAP FDG INC FIXED 4.125% DUE 04-15-2030		510,000.00	481,460.40	474,279.60
S2680905	PPL CORP COM ISIN US69351T1060		28,081.00	739,807.35	820,526.82
SBYWWQ92	PPL ELEC UTILS 4.15% DUE 10-01-2045		110,000.00	124,814.14	91,631.10
S8Z1J5M8	PPL ELEC UTILS CORP 3.95% 06-01-2047		416,000.00	445,069.65	340,408.64
SBN320L4	PRAIRIESKY ROYALTY COM NPV		16,169.00	204,846.08	258,952.21
S87XR437	PRAXAIR INC 3.55% DUE 11-07-2042		283,000.00	286,402.30	228,780.03
SBMF26G2	PRAXAIR INC NT 2% 08-10-2050		43,000.00	34,751.70	24,021.52
SBZ0YDV8	PRECISION 4.375% DUE 06-15-2045		439,000.00	437,690.49	385,960.02
SBDZDRCS	PREMIER INC CL A CL A		6,742.00	244,567.45	235,835.16
SBMCN3J0	PRES & FELLOWS OF HARVARD 3.745% 11-15-2052		475,000.00	475,000.00	398,164.00
SBNG8GV1	PRESBYTERIAN 4.875% DUE 08-01-2052		200,000.00	192,670.00	187,130.00
SBNZGQD8	PRESTIGE AUTO .55% DUE 09-16-2024		32,446.13	32,444.50	32,357.18
SB50K3X8	PRIMERICA INC COM		539.00	66,114.93	76,440.98
SB8DRTZ1	PRIN FINL GROUP 4.625% DUE 09-15-2042		147,000.00	154,090.32	123,809.28
S2803014	PRINCIPAL FINL GROUP INC COM STK		1,672.00	109,482.56	140,314.24
C991528704	PRIVEST		21,970.12	720,922,527.78	812,445,169.80
SBLH11J8	PROCORE TECHNOLOGIES INC COM		463.00	21,501.72	21,844.34
SBL63MT2	PROCTER & GAMBLE CO 3.0% DUE 03-25-2030 REG		200,000.00	199,633.10	182,692.00
S2704407	PROCTER & GAMBLE COM NPV		22,622.00	2,972,133.20	3,428,590.32
SB3R2N66	PROGRESS ENERGY 6% DUE 12-01-2039		1,434,000.00	1,518,352.44	1,455,696.42
SBS13ZK7	PROGRESS ENERGY 6.5% DUE 02-01-2042		910,000.00	1,044,486.93	902,001.10
S2747822	PROGRESS ENERGY 7.75% DUE 03-01-2031		3,502,000.00	4,200,627.20	3,975,785.58
SBLQ1VR7	PROGRESSIVE CORP 3.2% DUE 03-26-2030		1,365,000.00	1,497,424.31	1,228,472.70
SBK1J5J9	PROGRESSIVE CORP 3.95% DUE 03-26-2050		955,000.00	916,933.94	772,833.75
SBG0T5R0	PROGRESSIVE CORP 4.2% DUE 03-15-2048		390,000.00	472,976.48	329,534.40
SBP96081	PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO		5,379,000.00	4,819,398.56	4,146,778.68
SBDRO683	PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG		1,261,000.00	1,421,704.22	1,067,146.47
SBDZF914	PROGRESSIVE CORP OH 5.375% 12-31-2040		2,159,000.00	2,159,000.00	2,048,588.74
S2705024	PROGRESSIVE CORP OH COM		8,484.00	991,937.43	1,100,459.64
SBMCZVY7	PROLOGIS INC 4.625% DUE 01-15-2033		2,675,000.00	2,616,174.40	2,600,153.50
S844WZD7	PROLOGIS INC COM		7,980.00	907,274.65	899,585.40
SBMGBKBT3	PROLOGIS L P 1.25% 10-15-2030		1,220,000.00	1,216,267.03	928,712.80
SBNHBBT4	PROLOGIS L P 2.25% DUE 04-15-2030		500,000.00	496,655.00	419,080.00
C74340XBJ9	PROLOGIS L P 4.375% DUE 09-15-2048		524,000.00	593,556.44	450,168.40
SBMFFQ94	PROLOGIS L P FIXED 2.125% DUE 10-15-2050		660,000.00	650,368.61	370,524.00
SBQNKJC1	PROLOGIS L P SR NT 2.875% 11-15-2029		835,000.00	734,390.85	728,036.50

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	(CUSIP)				
	SBQNKCC4	PROLOGIS L P SR NT 3.05% 03-01-2050	955,000.00	785,025.07	647,155.75
	SBMYC6W9	PROSPECT CAP CORP 3.706% 01-22-2026	1,925,000.00	1,946,679.06	1,691,574.50
	S2310257	PROSPERITY BANCSHARES INC COM	1,379.00	94,287.40	100,225.72
	C74365PAJ7	PROSUS N V 4.987% 01-19-2052	4,750,000.00	4,337,193.30	3,438,572.50
	C74365PAF5	PROSUS N V NT 144A 3.061% 07-13-2031	6,050,000.00	5,866,157.82	4,735,395.50
	SBIDS7L3	PROSUS N.V. EURO.05	2,057.00	161,707.70	141,489.24
	SBMD46S2	PROTECTIVE LIFE 1.17% DUE 07-15-2025	1,000,000.00	1,012,080.00	898,790.00
	SBM9P3X3	PROTECTIVE LIFE 1.646% DUE 01-13-2025	6,889,000.00	6,889,000.00	6,374,253.92
	SBYYHL01	PROVID HLTH & SVCS 3.744% DUE 10-01-2047	110,000.00	110,626.33	85,357.80
	SBZ1D2N9	PROVID HLTH & SVCS 3.93% DUE 10-01-2048	608,000.00	608,000.00	478,331.84
	SBN14JM6	PROVID ST JOSEPH 2.7% DUE 10-01-2051	960,000.00	960,000.00	564,412.80
	SBDSLXK8	PROVIDENT FDG 6.375% DUE 06-15-2025	100,000.00	100,000.00	88,337.00
	SBYQLS77	PROVINCE CORDOBA NT 144A 6.875% DUE 12-10-2025 BEO SINKING FUND 06-10-2023	590,377.00	590,377.00	476,345.68
	C803854KQ0	PROVINCE OF SASKATCHEWAN A 3.25% DUE 06-08-2027 BEO	263,000.00	262,986.85	251,504.27
	C69357PAA6	PRPM 2021-3 LLC 1.867% 04-25-2026	683,701.53	683,692.29	610,330.65
	C69360GAA1	PRPM 2021-RPL1 LLC AST BACKED NTS CL A-1144A 3.139% 07-25-2051	1,305,691.35	1,305,678.56	1,162,276.95
*	SBFNXX67	PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048	1,170,000.00	1,229,292.89	1,007,908.20
*	SB958W05	PRUDENTIAL FINANCIAL INC 5.2% DUE 03-15-2044	1,250,000.00	1,160,677.53	1,202,075.00
*	SBLK22H3	PRUDENTIAL FINL 2.1% DUE 03-10-2030	779,000.00	616,165.63	647,419.11
*	SBHLHTN8	PRUDENTIAL FINL 3% DUE 03-10-2040	620,000.00	618,614.57	465,006.20
*	SBGOKDC4	PRUDENTIAL FINL 3.905% DUE 12-07-2047	655,000.00	589,698.40	524,962.85
*	SBQB5UR5	PRUDENTIAL FINL INC 01/09/2062 5.95% DUE09-01-2062/08-17-2022 BEO	11,675.00	291,875.00	284,479.24
*	SBFNXX45	PRUDENTIAL FINL INC 3.878% 03-27-2028	1,252,000.00	1,230,892.85	1,201,319.04
*	SBFZCSL2	PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	1,048,000.00	1,083,770.42	825,897.36
*	SBMINQZ70	PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG	1,341,000.00	1,653,611.51	1,208,267.82
*	SBPXW256	PRUDENTIAL FINL INC 5.125% 03-01-2052	1,312,000.00	1,312,401.37	1,183,633.92
*	S2819118	PRUDENTIAL FINL INC COM	2,562.00	240,808.65	254,816.52
*	SB64K2G6	PRUDENTIAL FINL INC DTD 06-21-2010 6.62506-21-2040	943,000.00	1,203,222.59	1,025,276.75
*	SB116KD6	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	125,000.00	166,375.27	129,562.50
*	SB3Q15X5	PRUDENTIAL GBPO.05	750.00	13,995.77	10,541.39
*	S0709954	PRUDENTIAL GBPO.05	13,575.00	225,762.28	184,113.64
*	S2706878	PRUDENTIAL INS CO 8.3% DUE 07-01-2025	1,422,000.00	1,578,164.04	1,512,538.74
	SB1W4V69	PRYSMAN SPA EURO.10	645.00	14,599.24	23,859.12
	C693652AB5	PSMC 2020-2 TR FLTGT RT 3% DUE 05-25-2050	480,175.00	488,663.58	410,875.57
	C69370PAG6	PT PERTAMINA 4.175% DUE 01-21-2050	400,000.00	400,000.00	307,864.00
	SB95N910	PTC INC COM	704.00	74,722.56	84,508.16
	S2707677	PUB SERVICE ENTERPRISE GROUP INC COM	3,384.00	202,294.29	207,337.68
	S2852533	PUB STORAGE COM	1,103.00	333,408.65	309,049.57
	SBHL17V2	PUB SVC CO OF OK FIXED 3.15% DUE 08-15-2051	275,000.00	273,847.74	183,529.50
	SBD1DFD6	PUB SVC ELEC & GAS 3.6% DUE 12-01-2047	189,000.00	165,239.88	145,082.07
	SBMFXN2N4	PUB SVC ELEC GAS 1.9% DUE 08-15-2031	347,000.00	346,153.32	277,620.82
	SBYYDOH9	PUB SVC ELEC GAS 3.8% DUE 03-01-2046	219,000.00	200,724.45	175,272.27
	SBX5069	PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG	591,000.00	708,906.28	472,622.70
	SBMBZ706	PUB SVC ELEC GAS CO SEC D MEDIUM TRANCHE # TR 00055 3% 03-01-2051	153,000.00	111,630.33	104,950.35
	SBMDNW58	PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050	606,000.00	510,468.52	340,238.70
	SBMVX324	PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050	845,000.00	673,462.91	552,030.05
	SBVJNV28	PUB SVC ELEC GAS FIXED 3.15% DUE 01-01-2050	479,000.00	478,325.45	339,634.95
	SB7V8P28	PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042	210,000.00	223,900.70	166,968.90
	SBMH3RJ3	PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052	444,000.00	399,949.93	399,804.24
	SBF4NQX4	PUBLIC SERVICE ELECTRIC 4.05% DUE 05-01-2048	483,000.00	466,032.64	401,083.20
	SBG0ZDZ2	PUBLIC SERVICE ELECTRIC & GAS CO 3.25% DUE 09-01-2023	515,000.00	514,088.45	508,670.65
	SBF4NQ10	PUBLIC SERVICE ELECTRIC 3.7% DUE 05-01-2028	290,000.00	291,265.35	276,523.70
	SBK7XG2	PUBLIC SERVICE ENTERPRISE GROUP INC 2.45% 11-15-2031	1,294,000.00	1,280,375.78	1,040,647.74
	SBNHVC88	PUBLIC SERVICE ENTERPRISE GROUP INC 5.85% DUE 11-15-2027 BEO	4,168,000.00	4,164,122.30	4,299,417.04
	SBKWHK86	PUBLIC SERVICE ENTERPRISE GROUP INC 1.6% DUE 08-15-2030 BEO	1,974,000.00	1,691,100.89	1,538,101.32
	SBP6MFN2	PUBLIC STORAGE 2.25% DUE 11-09-2031 BEO	422,000.00	421,894.47	341,811.56
	SBDFZC71	PUBLIC SVC COLORADO 3.8% 06-15-2047	1,032,000.00	1,095,422.40	821,296.56
	C744448CS8	PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	3,424,000.00	3,310,662.65	2,460,726.08
	SBFYB23	PUBLIC SVC CO COLO 4.05% 09-15-2049	799,000.00	760,035.10	661,244.41
	C744448CQ2	PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	1,025,000.00	1,203,392.85	855,413.75
	SBJZD6P3	PUBLIC SVC CO COLO 4.3% DUE 03-15-2044	190,000.00	180,446.67	162,706.50
	SBJBZSV3	PUBLIC SVC CO N H 3.6% DUE 07-01-2049	1,676,000.00	1,631,932.44	1,302,000.60
	SB2974M5	PUBLIC SVC CO OKLA 6.625% DUE 11-15-2037	700,000.00	695,527.04	735,805.00
	SBK7XZF1	PUBLIC SVC ENTERPRISE GROUP INC .841% 11-08-2023	1,878,000.00	1,878,000.00	1,808,758.14
	S4380429	PUBLICIS GROUPE SA EURO.40	1,128.00	60,730.71	71,533.25
	SBPBLV72	PUGET ENERGY INC FIXED 2.379% DUE 06-15-2028	410,000.00	365,837.11	350,103.10
	SBNTGF17	PUGET ENERGY INC NEW 4.1% 06-15-2030	1,725,000.00	1,730,552.98	1,547,307.75
	SB03IJP0	PUGET SOUND ENERGY 4.3% DUE 05-20-2045	424,000.00	500,908.97	346,302.00
	SB418KV1	PUGET SOUND ENERGY 5.757% DUE 10-01-2039	965,000.00	1,088,258.78	970,413.65
	C745332BX3	PUGET SOUND ENERGY 6.274% DUE 03-15-2037	394,000.00	545,404.99	405,642.70
	SBK6LQH5	PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049	1,740,000.00	1,727,223.89	1,196,824.20
	C745332CH7	PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	1,691,000.00	1,729,058.06	1,391,118.06
	SBF339F8	PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040	541,000.00	648,621.09	532,912.05
	S2708841	PULTE GROUP INC	1,578.00	58,654.26	71,846.34
	SB065VM7	PULTE HOMES INC 7.875 DUE 06-15-2032 BEO	259,000.00	341,846.33	288,264.41
	SB0319W5	PULTEGROUP INC 5.5% DUE 03-01-2026	111,000.00	125,781.19	111,257.52
	SS064722	PUMA SE NPV	254.00	13,351.70	15,370.32
	SBY26ZT3	PURE STORAGE INC CL A CL A	1,876.00	48,194.44	50,201.76
	SBMCCSR0	PVH CORP 4.625% 07-10-2025	3,655,000.00	3,883,011.80	3,529,816.25
	SB3V9F12	PVH CORP COM USD1	446.00	26,996.38	31,483.14
	C29135LAR1	PVPTL ABU DHABI GOVT INTL 3.0% 09-15-2051	731,000.00	731,000.00	523,980.80
	SBY2MHU6	PVPTL BAYER US FIN II LLC 4.625% 06-25-2038	4,425,000.00	4,365,470.29	3,875,282.25
	SBMT8BV6	PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028	4,290,000.00	4,410,498.36	4,041,094.20
	C43103QAA6	PVPTL HIGHLAND HOLDINGS BOND INC 7.625% PIK 10-15-2025	1,010,350.00	1,010,350.00	940,534.82
	C50066PAR1	PVPTL MEXICO NATIONAL OIL 3.25YR NEW ISSUE 1.75% 04-18-2025	2,316,000.00	2,312,966.04	2,138,941.80
	C59284MAD6	PVPTL MEXICO CITY ARPT TR 5.5% DUE 01-31-2047	670,000.00	695,873.44	518,760.90
	SBFMHWX0	PVPTL MID-ATLANTIC INSTST TRANSMISSION LLC 4.1% DUE 05-15-2028	1,870,000.00	1,931,616.21	1,762,605.90
	SBYXSBW8	PVPTL ODEBRECHT OIL & GAS FIN LTD VAR 12-31-2099 BEO	144,861.00	98,791.73	563.51
	C716564AB5	PVPTL PETROLEOS DEL PERU S A 5.625% DUE 06-19-2047	1,140,000.00	1,298,325.40	744,625.20
	SBJLIG99	PVPTL PINE STR TR I PRE-CAPITALIZED TR 144A 4.572% 02-15-2029	685,000.00	648,421.00	637,399.35
	C76025LAA2	PVPTL SCENTRE GROUP TRUST 2 4.75% 09-24-2080	3,025,000.00	3,025,000.00	2,716,661.75
	SBMFP6S9	PVPTL VIKING CRUISES LTD 13.0% 05-15-2025	300,000.00	347,250.00	318,006.00
	C46115HBV8	PVTL INTESA SANPAOLO S P A 8.248% 11-21-2033	530,000.00	530,000.00	538,713.20
	SBP33CM4	PVTPIL DAIMLER TRUCKS 2.375% 12-14-2028	4,092,000.00	3,807,862.80	3,448,410.24
	C50220PAE3	PVTPIL LSEGA FINANCING PLC 3.2% 04-06-2041	810,000.00	806,238.54	599,189.40
	C35199AEH3	PVTPIL &&& 1440-1444 LONDON BRIDGE RD LLCFROM NT IBM ONLY 0% DUE 01-01-2059 BEO	6,062,290.12	5,755,907.14	6,062,290.12

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value	
(CUSIP)					
C90199AWQ8	PVTLPL &&& 2015 ESA PROJ CO LLC BDS IBM ONLY 3.04% DUE 06-30-2031 BEO	1,880,046.42	1,880,046.42	1,633,027.12	
C83099AEH8	PVTLPL &&& 6710 EQUITY LLC PROM NT A-5 IBM ONLY 0% DUE 01-01-2059 BEO	2,029,339.79	1,990,429.28	2,025,727.57	
C7849973G1	PVTLPL &&& 7 OAKS & 5903 DANNY KAYE LLC PROM NT A-2 IBM ONLY 0 DUE 01-01-2059	6,676,846.81	6,711,525.72	6,610,011.57	
C00399AGA8	PVTLPL &&& ABERDEEN ASIA-PACIFIC INC FD INC BD 3.69 IBM ONLY 3.69 DUE 06-12-2023	-	-	-	
C00399AHA7	PVTLPL &&& ABRDN ASIA-PACIFIC INCOME FD INC SR SEC2 NT SER D IBM ONLY	3,000,000.00	3,000,000.00	2,583,300.00	
C005992250	PVTLPL &&& ACUPRINT INC SER A PREFERRED IBM ONLY	51,721.00	-	-	
C00199ANU8	PVTLPL &&& AGL ENERGY LIMITED SER C BDS IBM ONLY 3.76% DUE 12-08-2028 BEO	5,000,000.00	5,000,000.00	4,627,600.00	
C00899ALQ2	PVTLPL &&& AGNICO EAGLE MINES LTD USD SERB SR NT IBM ONLY 4.64 DUE 06-29-2027 BEO	4,000,000.00	4,000,000.00	3,840,360.00	
C00899ALV1	PVTLPL &&& AGNICO EAGLE MINES LTD USD SERC SR NT IBM ONLY 4.74 DUE 06-29-2029 BEO	4,000,000.00	4,000,000.00	3,808,680.00	
C00199BPA8	PVTLPL &&& ALAMO 6 LLC SR SEC2 NT IBM ONLY 4.17% DUE 03-31-2042	2,453,375.38	2,070,846.40	2,255,878.66	
C00199BSY3	PVTLPL &&& AMERN TRANSP CO LLC 3.74 SER AJAN 22,2029 IBM ONLY 3.74 DUE 01-22-2029	5,000,000.00	5,484,450.00	4,687,750.00	
C03899AJT3	PVTLPL &&& AQUA AMERICA INC BDS IBM ONLY 3.01% DUE 11-03-2031 BEO	2,000,000.00	2,000,000.00	1,694,220.00	
C04399AGK8	PVTLPL &&& ARTHUR J. GALLAGHER & CO BDS IBM ONLY 3.99% DUE 01-30-2030 BEO	8,000,000.00	8,000,000.00	7,299,040.00	
C05699AEZ1	PVTLPL &&& BAIN CAP HOLDINGS LP 3.18 SER E SR NT DUE APR 15 2034 IBM ONLY	5,000,000.00	5,000,000.00	4,257,650.00	
C05899ACG1	PVTLPL &&& BALFOUR BEATTY PLC SER A SR NTIBM ONLY 6.31% DUE 06-28-2027 BEO	9,000,000.00	9,000,000.00	8,721,900.00	
C05899ACH3	PVTLPL &&& BALFOUR BEATTY PLC SER B SR NTIBM ONLY 6.39% DUE 06-28-2029 BEO	9,000,000.00	9,000,000.00	8,574,930.00	
C05599APY2	PVTLPL &&& BIF II SAFE HBR HOLDINGS LLC BDS IBM ONLY 4.61% DUE 12-31-2026 BEO	10,000,000.00	10,000,000.00	9,562,700.00	
C09499ACE4	PVTLPL &&& BLUE DOLPHIN FRAC LLC NOTES FXD FXD 4.65 31/OCT/2024 USD IBM ONLY	1,261,233.86	1,261,233.86	1,237,623.56	
C11099AJM9	PVTLPL &&& BROOKFIELD PWR NEW YORK FIN LPSE 5 SR NT IBM ONLY 4.29 DUE 12-16-2030	8,000,000.00	8,000,000.00	7,498,400.00	
C11099AK3	PVTLPL &&& BROOKFIELD WHITE PINE HYDRO LLC BDS IBM ONLY 4.398 DUE 07-10-2032	5,000,000.00	5,000,000.00	4,680,800.00	
C12099AEZ3	PVTLPL &&& BUR VERITAS HOLDINGS INC 3.67 GTD SR NOTES DUE 2027 PVT IBM ONLY	5,000,000.00	5,000,000.00	4,671,000.00	
C127991784	PVTLPL &&& CALAMOS STRATEGIC TOTAL RETURNFD SER F MRP SHARES IBM ONLY	160,000.00	4,000,000.00	3,633,200.00	
C127991792	PVTLPL &&& CALIFORNIA DEVICES INC SER 1 PREFERRED STOCK IBM ONLY	2,520,049.00	-	-	
C127991800	PVTLPL &&& CALLAN DATA SYSTEMS INC SER B PREFERRED STOCK IBM ONLY	480,769.00	-	-	
C14299AGG2	PVTLPL &&& CARLSBAD ENERGY HLDGS LLC BDS IBM ONLY 4.12% DUE 10-31-2038 BEO	2,000,000.00	2,000,000.00	1,717,900.00	
C14399ADV6	PVTLPL &&& CARMAX AUTO SUPERSTORES INC SER B BDS IBM ONLY	3,500,000.00	3,687,165.00	3,381,595.00	
C12499AVG2	PVTLPL &&& CARMAX AUTO SUPERSTORES INC SER C BDS IBM ONLY	1,000,000.00	1,076,830.00	960,450.00	
C14499ABX3	PVTLPL &&& CARRIX INC SER D NOTES FXD 3.94 31/JUL/2029 USD IBM ONLY	1,000,000.00	1,000,000.00	198,060.00	
C14499ABR6	PVTLPL &&& CARRIX, INC SERIES A BDS IBM ONLY 4.96% DUE 07-31-2027 BEO	5,000,000.00	5,000,000.00	4,900,550.00	
C14799AJU8	PVTLPL &&& CASEY'S GENERAL STORES INC SERE BDS IBM ONLY 3.51% DUE 06-13-2025 BEO	10,000,000.00	10,000,000.00	9,590,400.00	
C172992653	PVTLPL &&& CION ARES DIVERSIFIED CR FD SER E MANDATORY REDEEMABLE PFD IBM ONLY	600,000.00	15,000,000.00	12,181,500.00	
C12599DKU6	PVTLPL &&& CLECO PWR LLC BD FXD 3.47 16/DEC/2026 USD IBM ONLY	4,000,000.00	4,000,000.00	3,750,120.00	
C18699ADA0	PVTLPL &&& CLIFFWATER CORP LENDING FD ASSURANT IBM ONLY 4.1 DUE 03-28-2027 BEO	12,000,000.00	12,000,000.00	10,878,960.00	
C12699NUF5	PVTLPL &&& CSFV CORE II LLC BDS IBM ONLY 2.77% DUE 04-01-2031 BEO	2,000,000.00	2,000,000.00	1,674,620.00	
C23299ASK6	PVTLPL &&& CYPRESS SEMICONDUCTOR CORP NOTES FXD 2.42 16/JUN/2027 USD IBM ONLY	5,000,000.00	5,000,000.00	4,417,050.00	
C24199AAU2	PVTLPL &&& DE N COS INC BD FXD 4.29 20/DEC/2032 USD IBM ONLY	5,000,000.00	5,000,000.00	4,528,900.00	
C24199ABF4	PVTLPL &&& DELAWARE N COMPANIES INC SER 2019- IBM ONLY 3.63% DUE 06-26-2024 BEO	2,000,000.00	2,000,000.00	1,936,580.00	
C27899AKE3	PVTLPL &&& ECOM ATLC INC. 4.03 21JAN31 BDS IBM ONLY 4.03% DUE 01-12-2031 BEO	8,000,000.00	8,000,000.00	6,876,560.00	
C33999AE8R	PVTLPL &&& FLNG LIQUEFACTION 2 LLC BDS IBM ONLY 4.54% DUE 03-31-2038 BEO	8,693,000.00	8,693,000.00	7,773,193.67	
C34499AET3	PVTLPL &&& FOOTBALL CLUB BDS IBM ONLY 3.07% DUE 10-05-2024 BEO	3,000,000.00	3,000,000.00	2,900,010.00	
C34499AEZ3	PVTLPL &&& FOOTBALL CLUB TERM NOTES 2032 TST BDS IBM ONLY 3.31 DUE 10-05-2027 BEO	3,000,000.00	3,000,000.00	2,816,460.00	
C34999AFD6	PVTLPL &&& FOUR CORNERS OPER PARTNERSHIP LP BDS IBM ONLY 4.68% DUE 06-07-2024 BEO	2,000,000.00	2,000,000.00	1,957,900.00	
C35899ADD6	PVTLPL &&& FRISCO HQ OPERATIONS LLC SERI 2017 BDS IBM ONLY 4.13 DUE 12-15-2037	4,345,059.96	4,345,059.96	3,861,541.69	
C30299BGF3	PVTLPL &&& FRITZ DRAXLMAIER GMBH & CO KG BD FXD 4.53 25/JUL/2025 USD IBM ONLY	3,000,000.00	3,000,000.00	2,908,410.00	
C36299AUF6	PVTLPL &&& GREAT RIV HYDRO LLC BOND BDS IBM ONLY 4.94% DUE 04-19-2032 BEO	6,000,000.00	6,097,610.00	5,616,660.00	
C39299ADR3	PVTLPL &&& GREEN BRICK PARTNERS BDS IBM ONLY 3.25% DUE 02-25-2028 BEO	3,000,000.00	3,000,000.00	2,750,100.00	
C39299ADU6	PVTLPL &&& GREEN BRICK PARTNERS INC SR NTIBM ONLY 3.25% DUE 12-28-2029 BEO	6,000,000.00	6,000,000.00	4,942,440.00	
C36299AWK3	PVTLPL &&& GREENSANDS FING PLC USD SR SER 5 NT IBM ONLY 5.18% DUE 11-29-2025	3,000,000.00	3,000,000.00	2,969,340.00	
C16999ADX1	PVTLPL &&& GREF GG EASTLAND CTR LP PROM NT IBM ONLY 4.47% DUE 07-01-2029 BEO	7,300,000.00	7,300,000.00	6,902,296.00	
C39899AES4	PVTLPL &&& GRIDFLEX GENERATION LLC NOTES FXD 5.21 31/DEC/2030 USD IBM ONLY	6,159,656.64	6,159,656.64	5,571,902.20	
C36299AUK5	PVTLPL &&& GRIDIRON FUNDING LLC SENIOR SEC NT IBM ONLY 5.64% DUE 06-30-2027 BEO	6,000,000.00	6,000,000.00	5,646,180.00	
C40499CBH9	PVTLPL &&& HARDWOOD FUNDING LLC SERIES DBDSD IBM ONLY 3.43% DUE 06-07-2027 BEO	4,000,000.00	4,000,000.00	3,765,680.00	
C41299ADJ6	PVTLPL &&& HARDWOOD FUNDING LLC SERIES EEBDS IBM ONLY 3.53% DUE 06-07-2029 BEO	2,000,000.00	2,000,000.00	1,852,380.00	
C41999AGF5	PVTLPL &&& HAWAIIAN ELEC CO NOTES FXD 3.31 01/MAY/2030 USD IBM ONLY	8,000,000.00	8,000,000.00	7,102,640.00	
C41999AFZ2	PVTLPL &&& HAWAIIAN ELEC IND INC NOTES FXD 4.58 15/DEC/2025 USD IBM ONLY	2,000,000.00	2,000,000.00	1,949,060.00	
C40399AFY3	PVTLPL &&& HILL TOP ENERGY CENTER LLC 5.83 SR SEC2 NT DEC 31 2029 IBM ONLY	14,125,673.85	14,709,557.90	13,705,717.57	
C44399ACN2	PVTLPL &&& HUDSON TRANSP PARTNERS LLC 4.44 30/NOV/2032 USD IBM ONLY	4,549,249.47	4,549,249.47	4,409,678.50	
C44399ACL6	PVTLPL &&& HUDSON TRANSMISSION PARTNERS LLC IBM ONLY 4.44% DUE 11-30-2032 BEO	793,155.89	793,155.89	768,821.87	
C44399ACH5	PVTLPL &&& HUDSON TRANSMISSION PARTNERS LLC IBM ONLY 4.44% DUE 11-30-2032 BEO	1,073,554.36	1,073,554.36	1,040,617.71	
C45399AEX5	PVTLPL &&& INCITEC PIVOT LIMITED SERIES ABDS IBM ONLY 4.03% DUE 10-30-2028 BEO	5,000,000.00	5,000,000.00	4,714,950.00	
C44999AWQ7	PVTLPL &&& INTERTEK FINANCE BDS IBM ONLY 1.97% DUE 12-02-2023 BEO	5,000,000.00	5,000,000.00	4,834,350.00	
C44999AYE2	PVTLPL &&& INTERTEK FINANCE PLC BDS IBM ONLY 2.24% DUE 01-13-2027 BEO	1,000,000.00	1,000,000.00	871,810.00	
C46199AKN0	PVTLPL &&& INTERTEK FINANCE PLC BDS IBM ONLY 2.33% DUE 03-15-2028 BEO	1,000,000.00	1,000,000.00	891,380.00	
C45099AHW7	PVTLPL &&& ITR CONCESSION COMPANY LLC BDSIBM ONLY 3.76% DUE 10-18-2027 BEO	4,000,000.00	4,000,000.00	3,745,520.00	
C45099AHY3	PVTLPL &&& ITR CONCESSION COMPANY LLC BDSIBM ONLY 3.86% DUE 10-18-2029 BEO	6,000,000.00	6,000,000.00	5,517,240.00	
C46999AED9	PVTLPL &&& JAMES CAMPBELL CO LLC SER 2017-A SR NT IBM ONLY	3,000,000.00	3,000,000.00	2,856,180.00	
C46999AEM1	PVTLPL &&& JAMES CAMPBELL CO LLC SER 2017-B SR NT IBM ONLY	2,000,000.00	2,000,000.00	1,856,000.00	
C46599BBF1	PVTLPL &&& JM FAMILY ENTERPRISES INC S.E TOYOTA DISTR5 LLC SER A IBM ONLY	2,000,000.00	2,104,320.00	1,928,740.00	
C46599BCN3	PVTLPL &&& JM FAMILY ENTERPRISES, INC. BDS IBM ONLY 3.29% DUE 08-24-2030 BEO	6,000,000.00	6,000,000.00	5,330,280.00	
C49899AEW4	PVTLPL &&& KNAUSSEN HLDG LLC USD SR SEC2 NT IBM ONLY 5.69% DUE 07-15-2027 BEO	15,400,000.00	15,400,000.00	15,329,160.00	
C50099AMH4	PVTLPL &&& KONINKLUKE VOPAK N V USD SUB NT SER A IBM ONLY	1,000,000.00	1,000,000.00	967,280.00	
C50099ALV4	PVTLPL &&& KONINKLUKE VOPAK N V USD SUB NT SER C IBM ONLY	1,000,000.00	1,000,000.00	922,140.00	
C50199AWY5	PVTLPL &&& L&K FINANCE PTY LTD SR GTD NT SER J IBM ONLY 4.72% DUE 06-12-2028 BEO	5,000,000.00	5,000,000.00	4,861,200.00	
C50199AWZ2	PVTLPL &&& L&K FINANCE PTY LTD SR GTD NT SER K IBM ONLY 4.82% DUE 06-12-2030 BEO	5,000,000.00	5,000,000.00	4,841,300.00	
C50599AHB8	PVTLPL &&& LA STAD FIN CO LLC SR SEC2 NT IBM ONLY 4.21% DUE 03-31-2032	2,928,038.91	2,857,803.94	2,682,815.65	
C50299ALJ9	PVTLPL &&& LBI HERITAGE LLC PROMISSORY NTA-7 IBM ONLY 0% DUE 01-01-2059 BEO	2,989,351.98	2,989,351.98	2,709,249.70	
C53699ACW0	PVTLPL &&& LION INDL PROPERTIES, LP SER ABDS IBM ONLY 4.1% DUE 02-15-2027 BEO	7,000,000.00	7,000,000.00	6,548,570.00	
C53799AAW1	PVTLPL &&& LITTLEFUSE, INC SERIES B BDS IBM ONLY 3.74% DUE 02-15-2027 BEO	5,000,000.00	5,000,000.00	4,736,250.00	
C56099AKA8	PVTLPL &&& MAJOR LEAGUE BASEBALL TRUST SER 32 IBM ONLY 3.53% DUE 12-10-2032 BEO	1,000,000.00	1,000,000.00	899,930.00	
C55299ANF4	PVTLPL &&& MARS INC BDS IBM ONLY 3.3% DUE03-29-2024 BEO	4,000,000.00	4,000,000.00	3,906,640.00	
C55299ANE7	PVTLPL &&& MARS INC BND/CORP BDS IBM ONLY3.53% DUE 03-29-2027 BEO	2,000,000.00	2,000,000.00	1,900,020.00	
C57199AEB0	PVTLPL &&& MARS INC SER W SR NT IBM ONLY 3.78% DUE 03-29-2032	4,000,000.00	4,000,000.00	3,689,240.00	
C60899AFJ9	PVTLPL &&& MULKEREI ALOIS MULLER GMBH & CO KG IBM ONLY 2.42% DUE 02-23-2027 BEO	1,000,000.00	1,000,000.00	938,520.00	
C29299AXL5	PVTLPL &&& NEW COLONIES HLDGS LLC PROM NOTE A-7 IBM ONLY 0% DUE 01-01-2059 BEO	6,201,961.91	5,780,909.28	6,117,801.29	
C64699APQ6	PVTLPL &&& NEW MOUNTAIN GUARDIAN III BDC L L C IBM ONLY 3.57% DUE 07-15-2025 BEO	2,000,000.00	2,000,000.00	1,846,580.00	
C64199ALP7	PVTLPL &&& NEW MTN GUARDIAN III BDC LLC SER 2022A SR NT IBM ONLY	3,000,000.00	3,000,000.00	2,796,030.00	
C70454D204	PVTLPL &&& OC-PFD CONV SER A IBM ONLY	3,816,964.00	0.04	-	
C68244A100	PVTLPL &&& ONEFIN INC &&& ONEFIN INC CDT-COM - IBM ONLY	1,595,944.00	0.02	-	
C69299ACQ4	PVTLPL &&& PECO PALLET HOLDINGS, INC BDS IBM ONLY 3.28% DUE 03-01-2027 BEO	5,000,000.00	5,000,000.00	4,498,650.00	
C72399AGL2	PVTLPL &&& PIO PICO HOLDCO ISSUER LLC SR SEC2 NT IBM ONLY	4,350,232.21	4,350,232.21	4,043,932.36	
C00499ASZ9	PVTLPL &&& PROLOGIS TARGETED US BDS IBM ONLY 2.65% DUE 07-15-2030 BEO	2,000,000.00	2,000,000.00	1,683,920.00	
C74399ARR4	PVTLPL &&& PROLOGIS TARGETED US LOGISTICSFD LP SER 2020-A IBM ONLY	5,000,000.00	5,000,000.00	4,566,550.00	
C744992025	PVTLPL &&& PRYSM INC SERIES A PREFERRED STOCK IBM ONLY	569,928.00	520,118.83	-	
C744992371	PVTLPL &&& PRYSM INC SERIES B PREFERRED STOCK IBM ONLY	97,520.00	97,520.91	-	
C744992389	PVTLPL &&& PRYSM INC SERIES C PREFERRED STOCK IBM ONLY	60,577.00	55,282.84	-	
C744992397	PVTLPL &&& PRYSM INC SERIES D PREFERRED STOCK IBM ONLY	21,163.00	19,313.45	-	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN

AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	C74799BWQ4	PVTPPL &&& QUADGAS FIN PLC USD GTD SECD SER 4 - IBM ONLY 3.66 DUE 10-31-2024 BEO	5,000,000.00	5,000,000.00	4,824,800.00
	C76199BMMV5	PVTPPL &&& REYES HOLDINGS LLC BD FXD 3.7117/OCT/2028 USD IBM ONLY	5,000,000.00	5,000,000.00	4,715,600.00
	C7849973H9	PVTPPL &&& S2 8500 HARDWOOD LLC PROM NT IBM ONLY 0% DUE 01-01-2059 BEO	6,167,751.81	5,796,441.37	6,125,317.68
	C81999ADR8	PVTPPL &&& SHV NEDERLAND B V USD SER A GTD NT IBM ONLY 4.41% DUE 06-08-2029 BEO	5,000,000.00	5,000,000.00	4,778,950.00
	C81999ADP2	PVTPPL &&& SHV NEDERLAND B V USD SER B GTD NT IBM ONLY 4.55% DUE 06-08-2032 BEO	3,000,000.00	3,000,000.00	2,840,850.00
	C81999ADS6	PVTPPL &&& SHV NEDERLAND B V USD SER C GTD NT IBM ONLY 4.8% DUE 06-08-2037 BEO	7,000,000.00	7,000,000.00	6,531,840.00
	C83099AEW1	PVTPPL &&& SIW GROUP NOTES FXD 3.050 USD IBM ONLY 3.05 11-01-2029	3,000,000.00	3,000,000.00	2,688,450.00
	C83399AFM9	PVTPPL &&& SLR INVT CORP NOTES FXD 4.2 15/DEC/2024 USD IBM ONLY	6,000,000.00	6,000,000.00	5,699,880.00
	C83499AJ51	PVTPPL &&& SLR INVT CORP SER 2016F SR NT IBM ONLY 3.33% DUE 01-06-2027 BEO	4,000,000.00	4,000,000.00	3,524,040.00
	C78499XEQ0	PVTPPL &&& SPIRE INC SER 2017 SR NT TRANCHE C IBM ONLY 3.93% DUE 03-15-2027	2,000,000.00	2,000,000.00	1,887,860.00
	C7849973F3	PVTPPL &&& SRA WARM SPRINGS ASSOC LP PROMNT A-5 IBM ONLY 0% DUE 01-01-2059 BEO	1,951,483.66	1,951,483.66	1,943,424.03
	C85299AHC5	PVTPPL &&& SROA STORAGE CORE LOAN CORP IBM ONLY 2.5% DUE 01-01-2027 BEO	8,000,000.00	8,000,000.00	7,094,560.00
	C80699AEJ0	PVTPPL &&& STEPHANIE STREET CORE LOAN IBMONLY 3.7% DUE 06-01-2029 BEO	5,300,000.00	5,300,000.00	4,777,685.00
	CG8499AAE1	PVTPPL &&& STERIS PLC BDS IBM ONLY 3.93% DUE 02-27-2027 BEO	3,000,000.00	3,000,000.00	2,871,720.00
	C86699AKA9	PVTPPL &&& SUN JUPITER PARENT LLC SER C SR SECD NT IBM ONLY 3.34%	7,000,000.00	7,000,000.00	5,859,910.00
	C87099ADW3	PVTPPL &&& SWEETWATER ROYALTIES LLC NOTESFXD 5.32 30/SEP/2040 USD IBM ONLY	7,772,755.05	7,772,755.05	7,636,498.65
	C872993910	PVTPPL &&& SYNAPSE COMPUTER CORP SER D PREFERRED STOCK IBM ONLY	148,000.00	-	-
	C872333208	PVTPPL &&& TCR HLDG CORP PFD JR CL B - IBM ONLY	1,767.00	106.02	106.02
	C872333307	PVTPPL &&& TCR HLDG CORP PFD JR CL C - IBM ONLY	972.00	58.32	58.32
	C872333305	PVTPPL &&& TCR HLDG CORP PFD JR CL D - IBM ONLY	2,562.00	128.10	128.10
	C872333406	PVTPPL &&& TCR HLDG CORP PFD JR CL E - IBM ONLY	5,301.00	318.06	318.06
	C88399AFE6	PVTPPL &&& TEXOMA WIND LC BDS IBM ONLY 4.12% DUE 06-30-2034 BEO	2,752,089.82	2,752,089.82	2,620,842.66
	C88699AFF0	PVTPPL &&& TIGER GLOBAL MANAGEMENT LLC BDS IBM ONLY 3.64% DUE 04-13-2027 BEO	6,000,000.00	6,000,000.00	5,650,860.00
	C88699AFG8	PVTPPL &&& TIGER GLOBAL MANAGEMENT LLC BDS IBM ONLY 3.82% DUE 04-13-2029 BEO	6,000,000.00	6,000,000.00	5,585,940.00
	C87299BFU1	PVTPPL &&& TPARK ONE AND TWO LLC PROM NT A-3 IBM ONLY 0% DUE 01-01-2059 BEO	5,620,179.51	5,392,834.05	4,778,276.62
	C836991A55	PVTPPL &&& TRUST CERTIFICATES (TRUCS) SEREIS 2001-3 CALL WTS IBM ONLY	22.00	-	550.00
	C68251PAAS	PVTPPL 1375209 B C LTD 9% DUE 01-30-2028 BEO	109,000.00	302,175.55	106,229.22
	C46620IAA9	PVTPPL 321 HENDERSON RECEIVABLES LLC SER 17-1A CL 3.99% 08-15-2062	922,158.60	897,246.96	794,513.33
	SBMGG20H0	PVTPPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO	2,410,000.00	2,030,102.23	1,597,661.30
	SBM8MH7A6	PVTPPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE 04-20-2026 BEO	950,000.00	943,883.95	913,577.00
	C00084DAV12	PVTPPL ABN AMRO BK N V MEDIUM TERM SR SUBBK NT 3.324 DUE 03-13-2037/12-13-2021	600,000.00	600,000.00	435,816.00
	C00401MAB2	PVTPPL ABU DHABI CRUDE OIL PIPELINE LLC SR SECD BD SER B 144A 4.6% 11-02-2047	6,583,000.00	6,816,792.06	6,041,614.08
	C00654UAA0	PVTPPL ADANI INTL CONTAINER TERM PRIVATE LTD 3% DUE 02-16-2031 BEO	187,500.00	188,448.75	148,018.13
	C00652XAB4	PVTPPL ADANI TRANSMISSION LTD 4.25% DUE 05-21-2026 BEO	422,500.00	422,500.00	322,591.43
	SBFLD9Y	PVTPPL AES CORP SR SECD 1ST LIEN NT 144A 3.95% DUE 07-15-2030/05-27-2020 BEO	451,000.00	482,099.47	398,950.09
	SBQQQ7B92	PVTPPL AFC GAMMA INC SR NT 5.75% 05-01-2027	1,760,000.00	1,733,745.98	1,351,908.80
	C00831TAB7	PVTPPL AFRICAN EXPT-IMPORT BK NT 2.634% 05-17-2026	530,000.00	530,000.00	470,534.00
	C00131LAN5	PVTPPL AIA GROUP LTD 5.625% 10-25-2027	2,105,000.00	2,088,738.00	2,147,731.50
	C00131LAK1	PVTPPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BDO 3.2% DUE 09-16-2040	1,270,000.00	1,268,148.53	914,806.40
	C00135TAC8	PVTPPL AIB GROUP PLC 7.583% 10-14-2026	1,530,000.00	1,530,000.00	1,557,738.90
	SBVYPCM3	PVTPPL AIR CANADA 2015-1A PTT 3.6% DUE 03-15-2027	680,139.79	680,139.79	608,126.59
	C00908PAA5	PVTPPL AIR CANADA AIR CANADA 2017-1AA PTT3.3% DUE 07-15-2031 BEO	663,992.01	644,088.01	561,677.48
	C008911BK4	PVTPPL AIR CDA 3.875% DUE 08-15-2026 BEO	431,000.00	432,257.09	382,245.28
	SBZ0BPV3	PVTPPL AIR CDA PASS THRU CTF5 SER 2015-2 AIR CDA 2015-2B PTT 5 DUE 06-15-2025BEO	884,997.56	867,297.60	850,641.95
	C009279AC2	PVTPPL AIRBUS GROUP 3.95% 04-10-2047	700,000.00	692,199.55	572,733.00
	C00973RAJ4	PVTPPL AKER BP ASA 4.0% DUE 01-15-2031	233,000.00	210,140.37	205,121.55
	SBM9BYP0	PVTPPL ALCON FIN CORP 2.6% DUE 05-27-2030BEO	1,985,000.00	1,690,910.08	1,689,314.40
	SBJLCQZ4	PVTPPL ALCON FIN CORP 2.75% DUE 09-23-2026	488,000.00	496,259.25	447,378.88
	SBKWG655	PVTPPL ALCON FIN CORP 3.8% DUE 09-23-2049BEO	630,000.00	653,735.24	481,609.80
	SBPCPXJ7	PVTPPL ALCON FIN CORP 5.75% DUE 12-06-2052/12-06-2022 BEO	265,000.00	264,136.10	269,242.65
	SBNAHSV3	PVTPPL ALEXANDER FDG TR 1.841% DUE 11-15-2023 BEO	1,052,000.00	1,016,578.39	996,591.16
	C01538TAA3	PVTPPL ALFA DESARROLLO SPA 4.55% DUE 09-27-2051/09-20-2021 BEO	2,984,082.16	2,887,404.43	2,284,016.49
	SBMGMHX22	PVTPPL ALLIANT ENERGY FIN LLC 1.4% DUE 03-15-2026/11-20-2020 BEO	96,000.00	95,000.00	83,040.00
	SBQC4D0T1	PVTPPL AMERICAN CR ACCEP RECEIVABLES TR 2022-3 SER 22-3 CL A 4.12% 02-13-2026	15,285.01	15,284.96	15,161.91
	SB84XM37	PVTPPL AMERICAN TOWER TR 1 144A 3.07 DUE 03-15-2023 BEO	715,000.00	722,900.00	710,996.86
	SBQH0Y35	PVTPPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044	1,290,000.00	1,343,027.38	1,178,298.90
	SBP2RQ61	PVTPPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032	985,000.00	982,439.53	813,048.55
	SBNNHS07	PVTPPL AMFAM HOLDINGS INC 3.833% 03-11-2051	1,600,000.00	1,600,519.94	1,055,200.00
	C034863BA7	PVTPPL ANGLO AMERN CAP PLC 2.875% DUE 03-17-2031 BEO	4,098,000.00	3,901,048.56	3,367,367.58
	C034863BB5	PVTPPL ANGLO AMERN CAP PLC 3.875% DUE 03-16-2029 BEO	736,000.00	720,955.69	662,363.20
	C034863BC3	PVTPPL ANGLO AMERN CAP PLC 4.75% 03-16-2052	4,249,000.00	4,259,365.47	3,549,912.03
	C034863AX8	PVTPPL ANGLO AMERN CAP PLC GTD SR NT 2.625% DUE 09-10-2030	1,815,000.00	1,809,025.98	1,482,001.95
	C034863AJ4	PVTPPL ANGLO AMERN CAP PLC SR NT 144A 4.5% DUE 03-15-2028 BEO	1,170,000.00	1,331,275.46	1,109,429.10
	SBFMWWY1	PVTPPL APOLLO MGMT HLDGS L P 4.872% DUE 02-15-2029	1,365,000.00	1,364,990.21	1,286,280.45
	SBMWTF65	PVTPPL ASHTEAD CAPITAL INC 1.5% 08-12-2026	410,000.00	409,148.17	349,742.30
	SBMW6548	PVTPPL ASHTEAD CAPITAL INC 5.5% DUE 08-11-2032 BEO	1,090,000.00	1,089,021.69	1,047,599.00
	C46620DAA2	PVTPPL ASSET BACKED NT SER 2016-1 144A CLA 3.41000008583% DUE 06-15-2067 BEO	644,262.58	636,964.30	544,236.13
	SBKY4YC7	PVTPPL ATHENE GLOBAL FDG MEDIUM TERM SR SECD NT 2.5% DUE 03-24-2028 BEO	1,581,000.00	1,576,557.39	1,329,968.82
	SBMCR2X9	PVTPPL ATHENE GLOBAL FDG MEDIUM TERM SR SECD NT 2.673% DUE 06-07-2031 BEO	3,481,000.00	3,497,388.82	2,693,145.27
	C052528AM8	PVTPPL AUSTRALIA & NEW ZEALAND BKG GROUP LTD 2.57% DUE 11-25-2035/11-25-2020 BEO	604,000.00	604,000.00	444,084.96
	C052992963	PVTPPL AVANTI COMMUNICATIONS CORP COMMON STOCK	186,607.00	-	37,321.40
	SBZ1DXR0	PVTPPL AVIATION CAP GROUP LLC SR NT 144A 3.5% DUE 11-01-2027/07-01-2027 BEO	100,000.00	99,468.00	87,644.00
	SBMVZB51	PVTPPL AVIATION CAP GROUP LLC SR NT 144A 5.5% DUE 12-15-2024/07-10-2020 BEO	1,433,000.00	1,527,158.45	1,405,858.98
	SBHNG865	PVTPPL AVIS BUDGET RENT CAR FDG AESOP LLC SSR 19-3A CL A 0.0% 03-20-2026	489,000.00	488,991.25	457,803.16
	SBKP38P4	PVTPPL AVIS BUDGET RENT CAR FDG AESOP LLCSSR 20-1A CL A 2.33% DUE 08-20-2026	316,000.00	324,818.55	292,059.23
	C053777RER1	PVTPPL AVIS BUDGET RENT CAR FDG AESOP LLCSSR 21-2A CL A 1.66% DUE 02-20-2028	888,000.00	887,946.63	766,378.69
	C05401AAR2	PVTPPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027	131,000.00	131,736.76	105,765.47
	C05401AAAF8	PVTPPL AVOLON HLDGS FDG LTD 3.95% 07-01-2024	799,000.00	797,156.08	765,729.64
	C05401AAJ0	PVTPPL AVOLON HLDGS FDG LTD SR NT 144A 3.25% DUE 02-15-2027/01-14-2020 BEO	500,000.00	499,572.86	428,975.00
	C067316AH2	PVTPPL BACARDI LTD 5.3% 05-15-2048	1,000,000.00	823,490.00	899,440.00
	C05523RAFA4	PVTPPL BAE SYS PLC 1.9% DUE 02-15-2031/09-15-2020 BEO	450,000.00	447,171.37	349,371.00
	C05523RAE7	PVTPPL BAE SYS PLC 3.0% DUE 09-15-2050	528,000.00	520,762.91	347,962.56
	C059578AE4	PVTPPL BANCO DO BRASIL S A 4.75% 03-20-2024	500,000.00	525,500.00	492,645.00
	C059578AF1	PVTPPL BANCO DO BRASIL S A SR NT 3.25% 09-30-2026	400,000.00	400,000.00	367,844.00
	C06279IAC3	PVTPPL BANK IRELAND GROUP PLC 6.253% DUE 09-16-2026 BEO	1,215,000.00	1,215,000.00	1,207,843.65
	C06675DCD2	PVTPPL BANQUE FED CRED MUTUEL, STRASBOURG4 524% 07-13-2025	1,099,000.00	1,099,000.00	1,080,459.87
	C071734AQ0	PVTPPL BAUSCH HEALTH COMPANIES INC 11% NTS 30/09/2028 USD 11.0% DUE 09-30-2028	193,000.00	175,406.10	151,367.97
	C071734AR8	PVTPPL BAUSCH HEALTH COMPANIES INC 14% NTS 15/10/2030 USD 14.0% DUE 10-15-2030	38,000.00	21,222.69	22,572.00
	SBF032J6	PVTPPL BAUSCH HEALTH COMPANIES INC 5.5% DUE 11-01-2025	1,374,000.00	1,321,841.59	1,169,864.82
	C07274NAJ2	PVTPPL BAYER US FIN II LLC 4.25% 12-15-2025	670,000.00	679,497.94	651,193.10
	SBYZMHM9	PVTPPL BAYER US FIN II LLC 3.875% 12-15-2023	1,300,000.00	1,295,762.00	1,280,565.00
	SBG1VPB86	PVTPPL BAYER US FIN II LLC 3.95% DUE 04-15-2045 BEO	4,738,000.00	4,189,290.08	3,445,994.78
	SBVYQZP4	PVTPPL BAYER US FIN II LLC 4.7% 07-15-2064	2,809,000.00	2,489,301.38	2,242,171.89
	C07325QAC9	PVTPPL BAYVIEW FINL AST TR 2007-SSR1 CL M-2 FLT TR 144A VAR RT 3-25-2037 BEO	755,066.92	433,323.11	725,484.15
	SBPG3XCO	PVTPPL BERKSHIRE HATHAWAY ENERG 4.6% 05-01-2053	1,885,000.00	1,845,473.16	1,663,531.35
	SBDFK9Q4	PVTPPL BERRY PETE CO LLC 7.0% 02-15-2026	1,120,000.00	1,090,052.05	1,035,227.20

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value	
(CUSIP)					
SBNGRV24	PVTP BIMBO BAKERIES USA INC 4.0% DUE 05-17-2051 BEO	340,000.00	334,510.61	258,512.20	
SBKSH2X9	PVTP BLACK KNIGHT INFOSERV LLC 3.625% DUE 09-01-2028/08-26-2020 BEO	100,000.00	100,000.00	87,314.00	
SBNVSVH4	PVTP BLACKSTONE HDGS FIN CO L L C 6.2% DUE 04-22-2033/11-03-2022 BEO	2,742,000.00	2,737,283.76	2,774,986.26	
SBLF7604	PVTP BLACKSTONE HDGS FIN L L C SR NT 144A 5% DUE 06-15-2044 BEO	1,100,000.00	1,205,457.00	969,254.00	
SB835GY3	PVTP BLACKSTONE HDGS FIN L L C SR NT 6.25% DUE 08-15-2042 BEO	340,000.00	391,530.97	339,694.00	
SBMTYSL3	PVTP BLACKSTONE HOLDINGS FINANCE 3.2% DUE 01-30-2052 BEO	1,759,000.00	1,752,537.99	1,134,836.44	
SBK97PX9	PVTP BMW US CAP LLC 4.15% DUE 04-09-2030 BEO	3,125,000.00	3,121,494.80	2,981,250.00	
C09659W2Q6	PVTP BNP PARIBAS 1.675% 06-30-2027	1,500,000.00	1,494,285.00	1,303,965.00	
C09659W2L7	PVTP BNP PARIBAS 2.219% DUE 06-09-2026/06-09-2025 REG	700,000.00	700,000.00	645,435.00	
C09659T2C4	PVTP BNP PARIBAS 2.824% DUE 01-26-2041 REG	460,000.00	459,246.12	286,087.80	
C09659W2P8	PVTP BNP PARIBAS 2.871% 04-19-2032	510,000.00	510,000.00	400,130.70	
C09659W2U7	PVTP BNP PARIBAS 3.132% DUE 01-20-2033 REG	815,000.00	815,000.00	644,184.15	
C05581KAA9	PVTP BNP PARIBAS 4.375% 09-28-2025	4,575,000.00	4,542,362.43	4,458,429.00	
SBYVL6P6	PVTP BNP PARIBAS 4.625% 03-13-2027	1,650,000.00	1,648,202.20	1,575,271.50	
C05565ASK0	PVTP BNP PARIBAS 4.625% DUE 12-31-2049 BEO	1,100,000.00	1,100,000.00	851,697.00	
C05565AM34	PVTP BNP PARIBAS 7.75% DUE 12-30-2049 BEO	5,800,000.00	5,800,000.00	5,718,800.00	
C05565AS20	PVTP BNP PARIBAS 9.25% DUE 12-31-2049 BEO	1,090,000.00	1,090,000.00	1,137,207.90	
C09659W2M5	PVTP BNP PARIBAS SR NON PFD 1.904% 09-30-2028	300,000.00	300,000.00	250,635.00	
SBWVFD5	PVTP BNSF RY CO 2015-1 PASS THRU TR PASSTHRU CTF 3.442% DUE 06-16-2028	717,901.01	781,304.89	700,965.73	
SBNGGXJ4	PVTP BOC AVIATION USA CORP GLOBAL MEDIUM TERM 1.625% DUE 04-29-2024	930,000.00	931,033.41	883,341.90	
SBF08MQ8	PVTP BOSTON GAS CO 3.15% 08-01-2027	1,135,000.00	1,052,701.15	1,028,253.25	
C05578QA68	PVTP BPCE 3.582% 10-19-2042	410,000.00	410,000.00	268,763.20	
C05578QAFO	PVTP BPCE SA 3.116% 10-19-2032	1,742,000.00	1,741,376.20	1,273,489.10	
SBFSBDN3	PVTP BPCE SA SUB NTS BOOK ENTRY 5.7 DUE10-22-2023	800,000.00	877,768.00	795,200.00	
C05583JAF9	PVTP BPCE SR NON PFD 4.0% DUE 09-12-2023	1,500,000.00	1,493,505.00	1,481,595.00	
C05583JAH5	PVTP BPCE SR NON PFD VAR RT 10-06-2026	1,369,000.00	1,373,350.92	1,217,807.64	
C05578QAB9	PVTP BPCE SUB NTS BOOK ENTRY 5.15 DUE 07-21-2024 BEO	1,528,000.00	1,628,471.78	1,498,830.48	
C10554TAES	PVTP BRASKEM NETH FIN B V 5.875% 01-31-2050	1,630,000.00	1,273,150.41	1,268,172.60	
SBNXLMP9	PVTP BRIGHT FIN GLBL FUND 1.0% 04-12-2024 BE	1,020,000.00	1,020,504.95	959,667.00	
SBMBP137	PVTP BRIGHTHOUSE FINL GLOBAL FDG 1.55% 05-24-2026	935,000.00	909,717.99	824,352.10	
SBP6CBP5	PVTP BRIGHTHOUSE FINL GLOBAL FDG 2.0% 06-28-2026	545,000.00	544,463.32	451,701.45	
SBLD4CY3	PVTP BRITISH AWYS PASS THRU CTF SER 2020-1A CTF CL A 4.25% 05-15-2034	2,146,121.31	2,279,148.35	1,943,613.30	
SBK8M6K9	PVTP BRITISH AWYS PASS THRU CTF 3.3% FIXED 06-15-2034 BEO	294,780.85	294,780.85	250,298.42	
SBMCPJY3	PVTP BROADCOM INC 2.45% DUE 02-15-2031/01-19-2021 BEO	303,000.00	303,141.39	239,206.38	
SBMCGS99	PVTP BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO	7,790,000.00	7,530,851.01	5,860,962.30	
SBMCP6P3	PVTP BROADCOM INC 3.137% DUE 11-15-2035 BEO	8,614,000.00	6,718,900.38	6,364,281.62	
SBKMQWTR8	PVTP BROADCOM INC 3.419% DUE 04-15-2033BEO	2,224,000.00	2,250,460.57	1,795,435.20	
SBKMQWR6	PVTP BROADCOM INC 3.469% DUE 04-15-2034BEO	6,346,000.00	5,995,532.98	5,053,700.56	
SBMCG5T4	PVTP BROADCOM INC 3.75% DUE 02-15-2051	2,697,000.00	2,702,400.35	1,890,300.33	
SBMCP6S6	PVTP BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	5,367,000.00	4,791,817.59	3,891,558.03	
SBND82F9	PVTP BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-2032	261,000.00	260,668.53	230,011.47	
SBPCTV84	PVTP BROADCOM INC NT 4.926% 05-15-2037	9,878,000.00	9,695,461.35	8,672,785.22	
SBMCGS20	PVTP BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	9,274,000.00	8,941,363.13	6,668,562.44	
SBJBL0T5	PVTP BROOKFIELD PPTY REIT INC/BPR CUMULUS L 5.75% 05-15-2026	300,000.00	300,000.00	276,444.00	
SBDFODJ5	PVTP BROOKLYN UNION GAS CO 4.273% 03-15-2048 BEO	395,000.00	457,549.74	296,700.30	
SBMFQJ50	PVTP BROOKLYN UNION GAS CO 4.632% DUE 08-05-2027 BEO	900,000.00	900,000.00	858,843.00	
SBJLZB5	PVTP BROOKLYN UNION GAS CO FIXED 3.865%03-04-2029	1,390,000.00	1,315,391.29	1,250,972.20	
SBMD9B29	PVTP BUILDERS FIRSTSOURCE INC 4.25% DUE02-01-2032/07-23-2021 BEO	104,000.00	104,728.77	84,669.52	
SBKPK093	PVTP CAMERON LNG LLC 144A 3.701% 01-15-2039	1,775,000.00	1,778,120.03	1,409,900.25	
SBKPK082	PVTP CAMERON LNG LLC 3.302% DUE 01-15-2035	325,000.00	332,315.05	264,917.25	
SBPG3X75	PVTP CARGILL INC 4.375% 04-22-2052	781,000.00	781,114.63	681,867.67	
SBZ9NX0	PVTP CARGILL INC SR NT 144A 4.76% DUE 11-23-2045 BEO	170,000.00	194,643.09	156,291.20	
SB9M2Z34	PVTP CARLYLE HDGS II FIN L L C SR NT 144A 5.625% DUE 03-30-2043 BEO	1,390,000.00	1,417,711.14	1,247,413.80	
SBMV1F25	PVTP CCO HDGS LLC/CAP CORP 4.75% DUE 02-01-2032 BEO	438,000.00	371,205.00	354,942.06	
C151290B0X	PVTP CEMEX S A B D E C V 5.2% DUE 09-17-2030 BEO	4,742,000.00	5,065,842.92	4,426,894.10	
SBZ124W9	PVTP CF INDS INC 4.5% DUE 12-01-2026	760,000.00	724,052.00	738,036.00	
C19423DA86	PVTP CG AVE STUD LNS 2018-A LLC AST BACKED NT CL A-2 144A 4.39	158,582.31	161,096.45	150,670.62	
SBKS9DC4	PVTP CHARLES RIV LABORATORIES INTL INC 4.25% DUE 05-01-2028	100,000.00	100,000.00	92,034.00	
SB03JB70	PVTP CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028	3,700,000.00	3,674,181.97	3,344,467.00	
C16144JAD3	PVTP CHASE AUTO OWNER TR 2022-A SER 22-AA CL A4 3.99% DUE 03-27-2028	286,000.00	285,983.78	278,651.73	
SBMD83B6	PVTP CHESAPEAKE ENERGY CORP 5.5% DUE 02-01-2026/02-05-2021 BEO	580,000.00	575,849.90	559,845.00	
SBMFGVX6	PVTP CHS/CMNTY HEALTH SYS INC 4.75% DUE02-15-2031/02-09-2021 BEO	100,000.00	100,000.00	72,769.00	
SBN92YR2	PVTP CITADEL FIN LLC 3.375% 03-09-2026	1,268,000.00	1,266,891.25	1,128,367.84	
SBKSYG49	PVTP CITADEL LTD PARTNERSHIP 4.875% DUE01-15-2027 BEO	1,375,000.00	1,371,247.58	1,287,495.00	
C12565WAC5	PVTP CK HUTCHISON INTL 21 LTD GTD NT 3.125% 04-15-2041	2,465,000.00	2,425,583.09	1,805,859.00	
C03464RAA1	PVTP CMO ANGEL OAK MTG TR SR 20-1 CL A1 FLTG 12-25-2059	95,168.07	95,643.92	88,496.30	
C12061RAA9	PVTP CMO BUNKER HILL LN DEPOS TR 2019-2MTG BACKED NT CL A-1 144A VAR 07-25-2049	226,244.15	227,888.55	210,936.11	
C23306GAA5	PVTP CMO DBGS 2018-BIOD CL A FLTG 05-15-2035	2,668,187.06	2,665,412.65	2,626,189.64	
C23312BAH8	PVTP CMO DC OFFICE TR 2019-MTC SER 2019-MTC CLS A 2.965% DUE 09-15-2045 BEO	3,500,000.00	3,604,737.50	2,875,080.85	
C36169KAA4	PVTP CMO GCAT 2022-NQM2 TR SR 22-NQM2 CL A1 VAR RT 02-25-2067	935,667.87	880,697.39	897,327.83	
C52475WAA4	PVTP CMO LEGACY MTG AST TR 2021-GS4 SR 21-GS4 CL A1 1.65% DUE 06-25-2061 BEO	565,164.13	565,239.19	505,943.63	
SBKS0ZR2	PVTP CMO MFA 2020-NQM1 TR SR 21-NQM2 CLA1 VAR RT DUE 11-25-2064 BEO	180,788.11	180,786.02	147,035.79	
SBKKFRB4	PVTP CMO MORGAN STANLEY CAP I TR SER 19-NUGS CLS A VAR RT 12-15-2021	1,400,000.00	1,338,250.00	1,331,733.31	
C64828EAA3	PVTP CMO NEW RESIDENTIAL SER 19-NQMA CLS A1 VAR RT 09-25-2059	90,177.20	90,177.16	81,009.58	
SBV8WY02	PVTP CMO PRIME MTG TR 2006-DR1 CL II-A-1 144A 5.5% DUE 05-25-2035 BEO	172,688.68	166,817.94	147,898.29	
SBMG1YF3	PVTP CMO PRPM 2021-10 CL A-1 STEP DUE 02-25-2032 BE	1,632,624.38	1,605,481.84	1,511,312.06	
SBN7F2N5	PVTP CMO SREIT COML MTG TR 2021-MFP COML CTF CL A FLTG 11-15-2038	475,000.00	472,335.88	456,777.71	
SBKDRF13	PVTP CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO	310,729.44	285,385.58	288,771.99	
SBKPKGT5	PVTP CMO VERUS SECURITIZATION TR 2020-2SR 20-2 CL A-1 VAR RT 05-25-2060	117,583.64	117,581.89	114,002.11	
C92539LAA8	PVTP CMO VERUS SECURITIZATION TR 2021-3VERUS 2021-3 A1 VAR RT 06-25-2066	298,403.41	298,401.14	239,977.74	
SBP4DDP5	PVTP CMO VERUS SECURITIZATION TR 2021-6SR 21-6 CL A1 VAR RT DUE 10-25-2066 BEO	1,200,390.76	1,200,368.43	956,660.41	
C92538WAA5	PVTP CMO VERUS SECURITIZATION TR 2022-1MTG BKD NT CL A-1 144A 01-25-2067	895,697.93	757,704.47	755,423.48	
C92537HAA9	PVTP CMO VERUS SECURITIZATION TR SR 19-INV2 CL A1 VAR RT 07-25-2059	83,003.49	83,001.96	80,405.50	
C92537MAA8	PVTP CMO VERUS SECURITIZATION TR SR 19-INV3 CL A1 FLTG 11-25-2059	304,978.41	304,976.05	288,980.95	
C92538HAA8	PVTP CMO VERUS SECURITIZATION TRUST SR 21-A CLS A1 VAR RT DUE 07-25-2066	365,170.73	365,164.22	287,448.22	
C92537KAA2	PVTP CMO VERUS SECURITIZATION TRUST SER 19-4 CLS A1 STEP CPN 11-25-2059	149,782.36	149,782.30	143,381.57	
SBJQVPT7	PVTP CMO VERUS SECURITIZATION TRUST SR 20-1 CL A1 VAR RT 01-25-2060	162,869.60	162,868.42	152,725.28	
SBMVVMX2	PVTP CNO GLOBAL FDG 2.65% 01-06-2029	760,000.00	745,493.40	645,004.40	
C19421UAB0	PVTP COLLEGE AVE STUDENT LNS 2019-A LLC ASSET NT CL A-2 3.28% 12-28-2048	264,457.02	268,172.42	241,296.35	
C194204AA1	PVTP COLLEGE AVE STUDENT LNS SER 2017-A LLC CL A-1 FLTG RT DUE 11-26-2046	208,339.41	209,248.70	203,710.14	
C196990444	PVTP COM STK	304,555.00	-	-	
C200447AD2	PVTP COMISION FEDERAL DE ELECTRICIDAD NT 4.875 DUE 01-15-2024 BEO	470,000.00	469,029.32	465,553.80	
C200447AH3	PVTP COMISION FEDERAL DE ELECTRICIDAD 3.348% DUE 02-09-2031/11-09-2030 BEO	840,000.00	840,000.00	660,366.00	
C200447AJ9	PVTP COMISION FEDERAL DE ELECTRICIDAD 4.677% DUE 02-09-2051/08-09-2050 BEO	960,000.00	960,000.00	626,985.60	
C202712B13	PVTP COMMONWEALTH BANK AUST 4.316% DUE 01-10-2048 BEO	180,000.00	203,615.88	135,293.40	
C202712B53	PVTP COMMONWEALTH BK AUSTRALIA 3.784% 03-14-2032	1,639,000.00	1,620,344.88	1,348,585.59	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value	
(CUSIP)					
C202712BL8	PVPTL COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% DUE 09-12-2039 BEO	1,570,000.00	1,570,000.00	1,159,696.20	
SBN4D2D2	PVPTL CONTINENTAL RES INC 5.75% DUE 01-15-2031/11-25-2020 BEO	900,000.00	1,031,310.00	840,771.00	
SBM9HL24	PVPTL CONTINENTAL RESOURCES 2.268% 11-15-2026	4,763,000.00	4,456,474.50	4,107,754.09	
SBM92GG8	PVPTL CONTINENTAL RESOURCES INC 2.875% DUE 04-01-2032 BEO	1,490,000.00	1,488,918.93	1,107,323.30	
C21987BAY4	PVPTL CORPORACION NACIONAL DEL COBRE DE CHILE 4.375% 02-05-2049	700,000.00	655,696.29	590,947.00	
C21987BAX6	PVPTL CORPORACION NACIONAL DEL COBRE DE CHILE NT 4.5% 08-01-2047	546,000.00	532,184.03	466,060.14	
SBMBQ141	PVPTL COSTAR GROUP INC SR NT 2.8% DUE 07-15-2030 BEO	900,000.00	899,355.07	737,487.00	
SBMBP1G0	PVPTL COX COMMUNICATIONS INC NEW 2.6% 06-15-2031	1,145,000.00	934,983.15	912,198.60	
SBMBP1H1	PVPTL COX COMMUNICATIONS INC NEW COXENT 3.6 2051-06-15	1,700,000.00	1,737,247.32	1,182,435.00	
SBM8TG1R1	PVPTL COX COMMUNICATIONS INC NEW GTD NT 1.8% 10-01-2030	840,000.00	635,653.20	637,484.40	
SB8YWZNS	PVPTL COX COMMUNICATIONS INC NEW NT 1444A.7% DUE 12-15-2042 BEO	714,000.00	645,071.36	591,977.40	
SB527QK5	PVPTL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO	3,290,000.00	4,296,911.40	3,982,643.70	
SBTKHKS1	PVPTL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO	1,425,000.00	1,523,714.22	1,268,777.25	
C12664DA1	PVPTL CPS AUTO RECEIVABLES TR 2022-C SER 22-C CL A 4.18% DUE 04-15-2030 BEO	158,561.40	158,553.24	157,166.21	
C22535WAH0	PVPTL CREDIT AGRICOLE S A VAR RT 01-26-2027	670,000.00	670,000.00	587,322.00	
C22546DAB2	PVPTL CREDIT SUISSE AG FIXED 7.5% 12-31-2049 BEO	2,550,000.00	2,521,925.00	2,229,235.50	
C225401AX6	PVPTL CREDIT SUISSE GROUP 9.75% DUE 12-31-2049 BEO	6,160,000.00	6,160,000.00	5,413,839.20	
C225401AT5	PVPTL CREDIT SUISSE GROUP AG 1.305% DUE 02-02-2027/02-02-2021 BEO	2,110,000.00	2,071,872.66	1,680,066.40	
C225401AU2	PVPTL CREDIT SUISSE GROUP AG 3.091% 05-14-2032	5,600,000.00	4,831,514.76	3,897,376.00	
C225401AK4	PVPTL CREDIT SUISSE GROUP AG 7.25% DUE 12-31-2049	1,060,000.00	1,055,823.56	769,560.00	
C225401BB3	PVPTL CREDIT SUISSE GROUP AG 9.016% 11-15-2033	4,961,000.00	4,964,773.70	5,116,180.08	
C225401AZ1	PVPTL CREDIT SUISSE GROUP AG CREDIT 6.537% 08-12-2033	3,590,000.00	3,501,982.00	3,160,348.80	
C225401AJ7	PVPTL CREDIT SUISSE GROUP AG PERP TIER 1 7.5% 12-31-2049	1,230,000.00	1,231,855.39	990,199.20	
C225401AP3	PVPTL CREDIT SUISSE GROUP AG SR CALL NT 4.194% DUE 04-01-2031 BEO	500,000.00	385,025.00	389,610.00	
C225401AG3	PVPTL CREDIT SUISSE GROUP AG VAR DUE 06-12-2024 BEO	250,000.00	264,155.00	243,687.50	
C12636YAD4	PVPTL CRH AMER FIN INC GTD NT 144A 4.5% DUE 04-04-2048/04-04-2018 BEO	720,000.00	679,336.99	594,784.80	
SBNKDY63	PVPTL CSAIL COMMERCIAL MORTGAGE TRUST SER 21-C20 CL A3 2.578% DUE 12-31-2049	159,000.00	161,174.92	131,957.16	
SBF2BQ30	PVPTL CSC HLDGS LLC SR GTD NT 144A 5.375% DUE 02-01-2028/02-01-2023 BEO	350,000.00	361,510.27	282,128.00	
SBPWCPX6	PVPTL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-2022 BEO	975,000.00	976,872.97	873,609.75	
C12661PAE9	PVPTL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO	3,230,000.00	3,191,843.38	2,919,467.80	
SBPWCPR0	PVPTL CSL FINANCE PLC 4.95% DUE 04-27-2062/04-27-2022 BEO	995,000.00	995,000.00	890,067.30	
SB62PTD7	PVPTL CVS HEALTH CORP 5.926% DUE 01-10-2034	695,277.95	845,214.64	681,998.14	
SB4VLLP1	PVPTL CVS HEALTH CORP PASSTHRU CTF 7.507 DUE 01-10-2032	2,971,971.69	3,076,514.21	3,118,460.17	
SB3P9916	PVPTL CVS LEASE BACKED PASS THRU CTF 8.353% DUE 07-10-2031	299,581.45	385,153.91	324,266.96	
C23299ASL4	PVPTL CYGENT INC &&& CYPRESS SEMICONDUCTOR CORPORATION IFX 2 IBM ONLY	3,000,000.00	3,000,000.00	2,589,630.00	
SBNNJN61	PVPTL DAE FDG LLC GTD GLOBAL NT 144A 3C7 1.55% 08-01-2024	1,070,000.00	1,066,078.88	997,111.60	
C23636ABB6	PVPTL DANSKE BK A/S MEDIUM TERM NTS BOOK 1.549% 09-10-2027	1,717,000.00	1,717,000.00	1,471,262.96	
SBN16CX4	PVPTL DELL INTL L L C / EMC CORP 3.375% 12-15-2041	7,095,000.00	6,409,780.90	4,787,706.00	
SBPOX650	PVPTL DELL INTL L L C/EMC CORP 3.45% 12-15-2051	5,658,000.00	5,101,457.14	3,503,377.02	
SBMF6KD9	PVPTL DELTA AIR LINES INC DEL SR SEC2 NT144A 7% DUE 05-01-2025 BEO	1,750,000.00	1,760,307.33	1,789,847.50	
C25155FAB2	PVPTL DEUTSCHE ANNINGTON FIN B V GTD SR NT 144A 5% DUE 10-02-2023 BEO	2,000,000.00	1,993,727.37	1,975,160.00	
C251566AA3	PVPTL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	328,000.00	324,800.37	237,298.16	
C23341CAC7	PVPTL DNB BANK ASA 5.896% 10-09-2026	1,855,000.00	1,855,000.00	1,858,264.80	
SBJXC0V6	PVPTL DOMINION ENERGY INC 2.45% DUE 01-15-2023	1,771,000.00	1,768,237.24	1,767,936.17	
C23399AUB2	PVPTL DSLMT06 &&& DCC TREAS IRELAND 2013LTD SER B GTD SR UNSECURED IBM ONLY	10,000,000.00	10,287,700.00	9,949,400.00	
C26253WAA6	PVPTL DT AUTO OWNER TRUST SR 21-4A CL A 56% 09-15-2025	53,466.41	53,466.28	52,644.33	
SBM21QP8	PVPTL DUQUESNE LIGHT CO SR NT 2.532% 10-01-2030	1,380,000.00	1,255,293.31	1,099,791.00	
SBZ9P8X9	PVPTL DUQUESNE LIGHT HLDGS 3.616% DUE 08-01-2027	669,000.00	665,340.53	596,640.96	
SBKVBJR1	PVPTL DUQUESNE LIGHT HLDGS INC 2.775% DUE 01-07-2032 BEO	952,000.00	859,955.20	747,653.20	
SBMN9N43	PVPTL EAST OHIO GAS CO 3.0% DUE 06-15-2050	366,000.00	361,163.49	233,559.24	
C268317AK0	PVPTL EDF S A NT 4.875 DUE 01-22-2044	550,000.00	533,927.30	446,501.00	
C268317AL8	PVPTL EDF S A NT 6 DUE 01-22-2114 BEO	3,694,000.00	3,617,519.16	3,266,825.84	
C26835PAH3	PVPTL EDP FIN B V AMSTERDAM 1.71% DUE 01-24-2028 BEO	200,000.00	189,584.83	165,384.00	
C26835PAJ9	PVPTL EDP FIN B V AMSTERDAM 6.3% DUE 10-11-2027 BEO	1,590,000.00	1,588,995.70	1,635,044.70	
C28249NAB7	PVPTL EIG PEARL HLDGS S RL SR SEC2 BD TRANCHE B 4.387% 11-30-2046	260,000.00	219,329.16	199,469.40	
C286181AF9	PVPTL ELEMENT FLEET MGMT CORP 1.6% DUE 04-06-2024 BEO	580,000.00	579,621.91	548,738.00	
SBMCK14W4	PVPTL EMPPOWER FIN 2020 LP 3.075% DUE 09-17-2051	231,000.00	231,000.00	143,968.44	
SBRIYW69	PVPTL ENEL FIN AMER LLC 2.875% 07-12-2041	888,000.00	877,651.92	545,347.44	
C29278GAM0	PVPTL ENEL FIN INTL N V 1.375% DUE 07-12-2026/07-12-2021 BEO	1,253,000.00	1,089,922.05	1,083,744.76	
C29278GAN8	PVPTL ENEL FIN INTL N V 1.875% 07-12-2028 USD	280,000.00	260,325.61	222,516.00	
C29278GAX6	PVPTL ENEL FIN INTL N V 5% DUE 06-15-2032 BEO	2,843,000.00	2,744,765.68	2,556,397.17	
C29278GAZ1	PVPTL ENEL FIN INTL N V 6.8% DUE 10-14-2025 BEO	3,184,000.00	3,166,010.40	3,281,876.16	
SBQBRRNS	PVPTL ENEL FINANCE AMERICA LLC 7.1% DUE 10-14-2027 BEO	1,613,000.00	1,653,653.64	1,676,455.42	
C29278GBB3	PVPTL ENEL FINANCE INTL NV 7.75% DUE 10-14-2052 BEO	3,824,000.00	3,673,234.78	4,117,186.08	
C29265WAA6	PVPTL ENEL SOCIETA PER AZIONI CORP 8.75% 09-24-2073	4,454,000.00	4,595,126.41	4,459,478.42	
C26874RAJ7	PVPTL ENI S P A4.25% 05-09-2029	556,000.00	554,961.82	515,250.76	
SBN95KX9	PVPTL EQM MIDSTREAM PARTNERS L P 7.5% DUE 06-01-2027/06-07-2022 BEO	610,000.00	610,000.00	597,708.50	
SBMYY692	PVPTL EQT CORP SR NT 3.125% 05-15-2026	400,000.00	386,044.72	368,232.00	
SBMYGY681	PVPTL EQT CORP SR NT 3.625% 05-15-2031	220,000.00	220,037.80	186,854.80	
SB71QLW4	PVPTL ERAC USA FIN LLC GTD NT 5.625 DUE 03-15-2042 BEO	747,000.00	1,023,975.54	708,805.89	
SBYMAZC4	PVPTL ERAC USA FINANCE LLC 4.2% 11-01-2046	122,000.00	101,828.43	95,405.22	
SBPCPX19	PVPTL EVERGY MISSOURI WEST INC 5.15% DUE12-15-2027 BEO	220,000.00	219,806.20	219,318.00	
C30216JAE5	PVPTL EXPORT-IMPORT BK INDIA 3.25% 01-15-2030	1,000,000.00	995,430.00	871,850.00	
C31429KAH6	PVPTL FED DES CAISSES DESJARDINS QUEBEC 4.55% DUE 08-23-2027 BEO	2,325,000.00	2,324,697.75	2,235,045.75	
C31429KAG8	PVPTL FEDERATION CAISSES DESJARDINS 4.4% DUE 08-23-2025 BEO	2,325,000.00	2,322,675.00	2,269,502.25	
C314890AB0	PVPTL FERGUSON FIN PLC NT 3.25% 06-02-2030	300,000.00	298,656.00	255,126.00	
SBMZRC58	PVPTL FIRST QUANTUM MINERALS LTD SR NT 144A 6.875% 10-15-2027	760,000.00	732,262.31	712,963.60	
C335934AL9	PVPTL FIRST QUANTUM MINERALS SR NT 144A 7.5% DUE 04-01-2025/04-01-2022 BEO	1,640,000.00	1,592,661.30	1,602,444.00	
SBMFNV04	PVPTL FIRSTENERGY TRANSMISSION LLC 2.866% DUE 09-15-2028 BEO	562,000.00	567,625.00	493,627.08	
SBMNDKF4	PVPTL FIRSTENERGY TRANSMISSION LLC SR NT144A 4.35% DUE 01-15-2025/05-19-2014 BEO	3,994,000.00	4,119,935.23	3,885,802.54	
SBMNDL73	PVPTL FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044/05-19-2014 BEO	4,216,000.00	4,452,266.58	3,941,327.60	
SBMBVBZ7	PVPTL FLAGSHIP CREDIT AUTO TRUST 21-2 CLA 37% DUE 12-15-2026 BEO	50,632.82	50,632.42	49,844.75	
C30251GBE6	PVPTL FMG RES AUGUST 2006 PTY LTD 6.125% 04-15-2032	1,696,000.00	1,694,411.79	1,581,808.32	
SB569DW8	PVPTL FMR LLC NT 144A 6.45% DUE 11-15-2039 BEO	510,000.00	508,988.42	524,953.20	
C34532RAB2	PVPTL FORD CR AUTO OWNER TR SER 2018-1 CL B 3.34% 07-15-2031	950,000.00	1,026,222.66	899,483.54	
C34532JAA2	PVPTL FORD CR AUTO OWNER TR SRS 20-2 CL A1.06% DUE 04-15-2033	294,000.00	279,989.06	262,027.96	
SBKVVKV2	PVPTL FREEDOM MTG CORP 6.625% DUE 01-15-2027 BEO	500,000.00	500,000.00	390,590.00	
SBF57XM3	PVPTL FREEDOM MTG CORP 8.125% 11-15-2024	500,000.00	500,000.00	459,515.00	
C35805BAB4	PVPTL FRESNIUS MED CARE US FIN III INC GTD NT2.375% 02-16-2031	300,000.00	299,097.00	220,896.00	
C358070AB6	PVPTL FRESNILLO PLC 4.25% DUE 10-02-2050/04-02-2050 BEO	1,160,000.00	1,138,274.82	917,676.00	
SBNZJH89	PVPTL GA GLOBAL FDG TR 1.95% 09-15-2028	2,200,000.00	2,195,424.00	1,826,946.00	
C36321PAB6	PVPTL GALAXY PIPELINE ASSETS BIDCO LTD 2.625% DUE 03-31-2036	779,000.00	779,000.00	627,040.47	
C36321PAE0	PVPTL GALAXY PIPELINE ASSETS BIDCO LTD 2.94% DUE 09-30-2040	2,197,889.22	2,186,681.00	1,771,630.58	
C36167KAA6	PVPTL GCAT 2021-NQM6 TR SER 21-NQM6 CL A1 VAR 08-25-2066	562,749.26	562,749.26	467,081.89	
SBLS6GN4	PVPTL GE HEALTHCARE HLDG LLC 5.857% DUE 03-15-2030	3,040,000.00	3,039,981.50	3,119,982.40	
SBLS6GFF6	PVPTL GE HEALTHCARE HLDG LLC 5.55% DUE 11-15-2024 BEO	2,685,000.00	2,681,321.55	2,695,444.65	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN

AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	SBL56GJ0	PVTL GE HEALTHCARE HLDG LLC 5.65% DUE 11-15-2027	1,825,000.00	1,817,681.75	1,855,258.50
	SBL56GL2	PVTL GE HEALTHCARE HOLDING 6.377% 11-22-2052	2,955,000.00	2,975,578.04	3,177,659.25
	SBL56GK1	PVTL GE HEALTHCARE UK LIMITED 5.905% DUE 11-22-2032 BEO	2,325,000.00	2,325,000.00	2,419,790.25
	C3725JIAA0	PVTL GENTING NEW YORK LLC/GENNY CAP 3.3% 02-15-2026	6,400,000.00	6,395,159.62	5,616,256.00
	SBJR8WG9	PVTL GLENCORE FDG LLC 4.875% 03-12-2029	154,000.00	139,830.46	147,994.00
	SBPBJLG3	PVTL GLENCORE FUNDING LLC 2.626% 09-23-2031	208,000.00	201,642.32	166,241.92
	SBPBJK11	PVTL GLENCORE FUNDING LLC 3.375% 09-23-2051	3,021,000.00	2,895,807.86	1,997,817.51
	C3796GJAA6	PVTL GLOBAL AIRCRAFT LEASING CO LTD 6.5% DUE 09-15-2024/07-31-2019 BEO	469,229.00	466,185.81	400,041.18
	SNBNXD13	PVTL GLOBAL ATLANTIC FIN CO 3.125% DUE 06-15-2031 BEO	300,000.00	302,637.00	220,773.00
	SBKYC2J4	PVTL GLOBAL ATLANTIC FIN CO GTD SR NT 144A 4.4% DUE 10-15-2029/10-07-2019 BEO	700,000.00	699,124.14	586,299.00
	C361886CH5	PVTL GMF FLOORPLAN OWNER REVOLVING TR SR 2020-1 CL A .68% 08-15-2025	885,000.00	884,795.48	858,829.90
	SBDDR989	PVTL GOODMAN US FIN FOUR LLC SR NT 4.5% 10-15-2037	435,000.00	434,405.11	361,050.00
	SBKX90R0	PVTL GRAY OAK PIPELINE LLC 2.6% DUE 10-15-2025/09-15-2020 BEO	679,000.00	630,202.72	617,136.31
	C391399AA0	PVTL GREAT-WEST LIFE CO U S FIN 2020 LP .904% DUE 08-12-2025/08-12-2020 BEO	1,300,000.00	1,300,000.00	1,158,274.00
	C40009VAA6	PVTL GROWTHPOINT PROPERTIES LIMITED 5.872% 05-02-2023	600,000.00	600,000.00	596,304.00
	C40052VAE4	PVTL GRUPO BIMBO SAB DE 4.7% 11-10-2047	605,000.00	701,030.53	516,065.00
	C40052VAG9	PVTL GRUPO BIMBO SAB DE CV SR NT 144A 4% DUE 09-06-2049/09-06-2019 BEO	787,000.00	776,056.78	603,156.80
	SBNGK4Y6	PVTL GUARDIAN LIFE INS CO AMER SURPLUS NT 144A 4.875% DUE 06-19-2064 BEO	1,090,000.00	1,086,074.08	933,029.10
	SBL1LCQ8	PVTL GUARDIAN LIFE INSURANCE CORP 3.7% 01-22-2070	100,000.00	98,852.00	66,508.00
	SBZQPM7	PVTL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO	707,000.00	947,075.67	662,932.69
	C418097AK7	PVTL HASHEMITE KINGDOM JORDAN GOVT NT TNOTE 4.95% 07-07-2025	1,250,000.00	1,154,904.29	1,199,137.50
	SBMGWDD7	PVTL HAWAIIAN BRAND INTELLECTUAL PPTY LTD/H 5.75% DUE 01-20-2026 BEO	3,595,000.00	3,495,493.14	3,252,720.05
	SBP961D3	PVTL HCA 5YR 144A NEW ISSUE 3.125% 03-15-2027	2,440,000.00	2,327,817.21	2,219,326.40
	SBP96100	PVTL HCA INC NEW ISSUE 10YR 3.625% 03-15-2032	1,750,000.00	1,703,941.07	1,485,312.50
	SBP960Y7	PVTL HCA INC NEW ISSUE 30YR 4.625% 03-15-2052	9,519,000.00	8,554,674.57	7,464,990.18
	SBP960W5	PVTL HCA INC SR SEC2 NT 4.375% 03-15-2042	3,315,000.00	3,150,943.17	2,664,530.70
	SB3VJFD4	PVTL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO	4,600,000.00	6,006,360.08	5,066,164.00
	SBMDJ438	PVTL HOWARD HUGHES CORP 4.375% DUE 02-01-2031/02-01-2026 BEO	500,000.00	500,000.00	402,535.00
	SBMFD1D7	PVTL HYUNDAI CAP AMER .8% DUE 01-08-2024 BEO	153,000.00	152,805.69	145,726.38
	SBNBTL45	PVTL HYUNDAI CAP AMER 1.3% 01-08-2026	365,000.00	364,499.55	319,918.85
	SBK9RSV7	PVTL HYUNDAI CAP AMER 2.1% 09-15-2028	665,000.00	645,859.89	543,571.00
	C44891ABX4	PVTL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 2% DUE 06-15-2028/06-15-2021 BEO	173,000.00	171,946.43	141,219.90
	C879990984	PVTL IBM ONLY	20,772.00	-	-
	C45257HAA5	PVTL IMPACT FDG 2010-1 CL A-1 5.314 DUE01-25-2051	388,401.68	425,989.51	378,319.55
	C45262BAB9	PVTL IMPERIAL BRANDS FIN PLC 3.5% 07-26-2026	1,200,000.00	1,195,917.00	1,100,952.00
	C45262BAA1	PVTL IMPERIAL BRANDS FIN PLC GTD SR NT 3.125% 07-26-2024	2,117,000.00	2,131,934.23	2,028,911.63
	C45262BAC7	PVTL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029	1,600,000.00	1,589,874.83	1,371,312.00
	C45262BAF0	PVTL IMPERIAL BRANDS FIN PLC GTD SR NT 144A 6.125 DUE 07-27-2027/07-27-2022 BEO	903,000.00	893,634.40	899,487.33
	C45378YAA2	PVTL INDEPENDENCE PLAZA TR SER 2018-INDP CL A 3.763% 07-10-2035	2,190,000.00	2,189,950.71	2,052,449.71
	C45434L2H6	PVTL INDIAN RY FIN CORP LTD 3.57% 01-21-2032	1,600,000.00	1,600,000.00	1,371,616.00
	C74445PAE2	PVTL INDONESIA ASAHAN ALUMINI SR NT 144A 4.75% DUE 05-15-2025/04-15-2025 BEO	2,043,000.00	2,115,350.16	2,003,202.36
	SBM9JMN8	PVTL INFOR INC SR NT 144A 1.75% DUE 07-15-2025/06-05-2020 REG	300,000.00	299,646.00	272,505.00
	C456829AB6	PVTL INFRAESTRUCTURA ENERGETICA NOVA SAB 4.875% DUE 01-14-2048/07-14-2047 BEO	755,000.00	781,203.09	578,564.05
	C456829AC4	PVTL INFRAESTRUCTURA ENERGETICA NOVA S A B DE 4.75% DUE 01-15-2051	1,780,000.00	1,838,236.27	1,353,102.60
	SBLPK766	PVTL INTERNATIONAL FLAVORS & FRAGRANCES INC 3.268% DUE 11-15-2040	565,000.00	523,599.52	404,427.00
	C46115HAT4	PVTL INTESA SANPAOLO S P A 144A BD 5.017% DUE 06-26-2024 REG	860,000.00	798,752.20	829,667.80
	C46115HBU0	PVTL INTESA SANPAOLO S P A 7.0% DUE 11-21-2025 BEO	2,335,000.00	2,337,991.80	2,384,642.10
	C46115HBB2	PVTL INTESA SANPAOLO S P A RCPTS CL X 144A 3.875% DUE 07-14-2027 BEO	1,300,000.00	1,298,172.29	1,166,243.00
	C46115HBE6	PVTL INTESA SANPAOLO S P A RCPTS CL X 144A 4.375% DUE 01-12-2048 BEO	2,220,000.00	2,069,429.82	1,605,437.60
	C46115HBN6	PVTL INTESA SANPAOLO S P A RCPTS CL X 4.7% DUE 09-23-2049 BEO	1,560,000.00	1,576,917.42	1,108,192.80
	C46115HBQ9	PVTL INTESA SANPAOLO SPA 4.198% 06-01-2032	1,040,000.00	1,044,932.09	766,542.40
	C46115HBS5	PVTL INTESA SANPAOLO SPA 4.95% DUE 06-01-2042 BEO	4,668,000.00	4,740,879.90	3,036,487.32
	SBBP13F0	PVTL ISRAEL ELEC CORP LTD 6.875 06-21-2023	4,331,000.00	4,665,475.41	4,352,178.59
	C46590UAA0	PVTL J G WENTWORTH XLII LLC SR 18-2A CL-A 144A 3.96% DUE 10-15-2075	850,409.83	835,826.63	739,682.06
	C46619XAA1	PVTL J G WENTWORTH XXXVI LLC 144A 4.07999992371% DUE 03-17-2070 BEO	251,133.15	245,953.54	214,008.74
	C46653KAA6	PVTL JAB HLDGS B V 2.2% DUE 11-23-2030/11-23-2020 BEO	500,000.00	499,978.75	375,815.00
	C46653KAB4	PVTL JAB HLDGS B V IAB 3.75% 144A 05-28-2051	1,170,000.00	1,008,835.95	693,950.40
	SBNNVDG9	PVTL JACKSON NATIONAL LIFE GBL FUNDING FLTG RT 06-28-2024	1,600,000.00	1,600,000.00	1,608,464.00
	SBMG9LZ6	PVTL JBS USA LUX S A/JBS USA FOOD CO/JBS SR NT 4.375% 02-02-2052	365,000.00	261,442.85	259,803.35
	SBKP8XD2	PVTL JERSEY CENTRAL POWER & LIGHT CO 2.75% DUE 03-01-2032 BEO	671,000.00	670,752.53	541,114.53
	C48667QAS4	PVTL KAZMUNAIGAZ FIN SUB BV GTD GLOBAL MEDIUM 6.375% 10-24-2048 BEO	230,000.00	227,916.76	190,527.40
	C48126PAA0	PVTL KAZMUNAIGAS NATIONAL 3.5% DUE 04-14-2033/10-14-2020 BEO	670,000.00	670,000.00	500,985.80
	SBM5SMK3	PVTL KKR GROUP FIN CO III LLC SR NT 144A 5.125 DUE 06-01-2044/05-29-2014 BEO	2,240,000.00	2,289,866.74	1,949,763.20
	SBP6NL52	PVTL KKR GROUP FIN CO LLC 3.25% 12-15-2051	1,545,000.00	1,543,103.38	986,312.55
	SBL4SDQ3	PVTL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050	470,000.00	464,624.65	324,723.00
	SBL9ZCX9	PVTL KKR GROUP FIN CO VIII LLC SR NT 3.5% 08-25-2050	600,000.00	594,951.17	404,916.00
	C513063AA5	PVTL LAMAR FDG LTD GTD NT 3.958% 05-07-2025	670,000.00	639,195.50	634,711.10
	SBDAHQC3	PVTL LAND O LAKES INC 7.25% 12-31-2049 BEO	9,586,000.00	9,810,215.04	8,101,032.74
	SBMG9Y78	PVTL LBI INFRASTRUCTURE GROUP LLC SR SEC2 NT 144A 3.797% 12-31-2057	879,000.00	879,000.00	562,630.32
	C52206AAD2	PVTL LEASEPLAN CORP N V MEDIUM TERM NTS2.875% DUE 10-24-2024	600,000.00	598,644.00	564,516.00
	C526250AB1	PVTL LENOVO GROUP LTD 3.421% DUE 11-02-2030/11-02-2020 BEO	1,800,000.00	1,800,000.00	1,432,674.00
	SBPTJKD5	PVTL LIBERTY MUT GROUP INC 5.5% DUE 06-15-2052/06-06-2022 BEO	168,000.00	167,628.72	151,352.88
	SBLNL7Z0	PVTL LIBERTY MUT GROUP INC GTD JR SUB NT SER F 4.125% 12-15-2051	4,558,000.00	4,558,000.00	3,685,097.42
	SBLOPJ59	PVTL LITHIA MOTORS INC 4.625% DUE 12-15-2027	130,000.00	135,195.28	118,229.80
	C50220PAA1	PVTL LSEGA FING PLC .65% DUE 04-06-2024BEO	800,000.00	799,136.00	751,696.00
	C50220PAC7	PVTL LSEGA FING PLC 2% DUE 04-06-2028/04-06-2021 BEO	1,185,000.00	1,130,200.33	1,010,745.75
	C5037AAAB6	PVTL LUNDIN ENERGY AB 2.0% DUE 06-15-2026 BEO	2,501,000.00	2,378,601.93	2,212,809.77
	C5037AAB4	PVTL LUNDIN ENERGY AB 3.1% DUE 06-15-2031 BEO	2,185,000.00	2,189,627.87	1,792,705.10
	SBNWOGH7	PVTL MAGALLANES INC 5.05% 03-15-2042 BEO	18,540,000.00	17,436,781.95	14,333,459.40
	SBNVZVW9	PVTL MAGALLANES INC 3.428% 03-15-2024 BEO	330,000.00	330,425.70	320,377.20
	SBNWOGK0	PVTL MAGALLANES INC 3.755% 03-15-2027	8,699,000.00	8,338,943.04	7,855,370.98
	SBNWOGM2	PVTL MAGALLANES INC 4.054% 03-15-2029 BEO	1,558,000.00	1,406,570.87	1,352,717.92
	SBNWOGJ9	PVTL MAGALLANES INC 4.279% 03-15-2032 BEO	6,696,000.00	6,108,020.50	5,540,203.44
	SBNWOG11	PVTL MAGALLANES INC 5.141% 03-15-2052	16,980,000.00	15,583,738.41	12,509,335.80
	SBNWOGN3	PVTL MAGALLANES INC 5.391% DUE 03-15-2062 BEO	12,453,000.00	11,826,273.49	9,118,833.78
	SBJOCMM4	PVTL MARS INC 3.95% 04-01-2044	670,000.00	668,677.10	545,895.90
	SBHND6D9	PVTL MARS INC DEL 3.875% 04-01-2039	800,000.00	802,372.76	681,288.00
	SBHND5F4	PVTL MARS INC DEL NT 144A 4.2% DUE 04-01-2059/03-29-2019 BEO	310,000.00	308,108.99	250,567.70
	SBYXK3K5	PVTL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	2,980,000.00	2,967,420.12	2,488,985.40
	SBMH2NM5	PVTL MASSACHUSETTS ELEC CO 1.729% 11-24-2030	747,000.00	608,065.47	562,603.05
	SBD1FCF5	PVTL MASSACHUSETTS ELEC CO SR NT 144A 4.004% DUE 08-15-2046/08-05-2016 BEO	981,000.00	981,000.00	714,168.00
	SBLB4M78	PVTL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050	975,000.00	984,704.54	681,973.50
	SBMHXZL3	PVTL MASSACHUSETTS MUTUAL LIFE INSU CO NEW ISSUE 40YR 3.2% 12-01-2061	735,000.00	729,345.70	452,135.25
	SBPG3ZL3	PVTL MASSACHUSETTS GLOBAL FDG II MEDIUM TERM NTS 5.05% DUE 12-07-2027 REG	3,825,000.00	3,823,317.00	3,872,506.50
	C552704AE8	PVTL MEG ENERGY CORP 7.125% 02-01-2027	420,000.00	420,375.93	428,521.80
	SBD5JMR3	PVTL MEIJI YASUDA LIFE 5.1% DUE 04-26-2048	200,000.00	200,000.00	191,734.00

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	C58547DAA7	PVTP MLCO RESORTS FIN LTD 4.875% 06-06-2025	2,200,000.00	2,182,269.74	2,022,900.00
	C58547DAD1	PVTP MLCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO	820,000.00	820,985.55	657,566.20
	C58547DAE9	PVTP MLCO RESORTS FINANCE LIMITED 5.75% 07-21-2028	500,000.00	508,750.00	415,415.00
	SBMQ78Z9	PVTP MET LIFE GLOBAL FDG I MEDIUM TE TRANCHE # TR 4.4% DUE 06-30-2027 BEO	432,000.00	431,677.96	419,450.40
	SBGWJL53	PVTP METROPOLITAN EDISON CO 4.3% DUE 01-15-2029 BEO	704,000.00	771,311.88	661,471.36
	SBJFTX30	PVTP METROPOLITAN EDISON CO SR NT 144A 4% DUE 04-15-2025/06-11-2014 BEO	966,000.00	964,641.50	924,259.14
	SBYWJVC1	PVTP METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE 3.0% DUE 09-19-2027	845,000.00	838,515.49	768,713.40
	SBMHFKQ3	PVTP METROPOLITAN LIFE GLOBAL FUNDING 12.95% DUE 04-13-2030 BEO	557,000.00	581,438.60	487,124.35
	C55300RAA9	PVTP MGM CHINA HLDGS LTD 5.375% 05-15-2024	200,000.00	205,500.00	192,550.00
	C55300RAB7	PVTP MGM CHINA HLDGS LTD 5.875% 05-15-2026	500,000.00	524,791.43	467,195.00
	SBMBV4H0	PVTP MIDCAP FINANCIAL ISSR TR 6.5% DUE 05-01-2028 BEO	400,000.00	421,000.00	344,404.00
	SBHNBYS5	PVTP MIDWEST CONNECTOR CAP CO LLC SR NT3.9% 04-01-2024	1,300,000.00	1,333,735.00	1,258,842.00
	SBMGHHT6	PVTP MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027	1,691,615.42	1,730,880.02	1,682,599.12
	SBGMITTP4	PVTP MONONGAHELA PWR CO 1ST MTG BD 144A.1% DUE 04-15-2024/11-27-2013 BEO	280,000.00	291,691.39	275,363.20
	SBF35NP2	PVTP MONONGAHELA PWR CO 3.55% DUE 05-15-2027 BEO	643,000.00	683,770.29	605,545.25
	SB5MMVT4	PVTP MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	609,000.00	756,340.05	612,416.49
	SBMH8323	PVTP MPH ACQUISITION HLDGS LLC SR SECD NT 5.5% 09-01-2028	700,000.00	700,000.00	546,287.00
	SBYW83W2	PVTP N.W.FLA TIMBER FIN LLC N.W.FL 4.75DUE 03-04-2029	1,108,000.00	1,095,926.68	1,038,317.88
	C632525AS0	PVTP NATIONAL AUSTRALIA BK LTD 3.933% DUE 08-02-2034	776,000.00	764,506.77	654,129.20
	C632525AU5	PVTP NATIONAL AUSTRALIA BK LTD 2.332% DUE 08-21-2030 BEO	881,000.00	851,963.31	670,626.01
	SBNBRDV2	PVTP NATIONSTAR MTG HLDGS INC 5.125% DUE 12-15-2030 BEO	300,000.00	300,000.00	230,439.00
	C63861VAE7	PVTP NATIONWIDE BLDG SOC 3.96% 07-18-2030	850,000.00	749,190.00	744,005.00
	C63861VAB3	PVTP NATIONWIDE BLDG SOC 4.302% 03-08-2029	500,000.00	500,000.00	451,785.00
	BSPL23C0	PVTP NATIONWIDE FINL SVCS INC SR NT 144A 5.3% DUE 11-18-2044 BEO	256,000.00	281,391.25	221,258.24
	SBMF6KC8	PVTP NATIONWIDE MUT INS CO 4.35% DUE 04-30-2050/04-30-2020 BEO	769,000.00	767,343.27	575,404.25
	SBTL2L74	PVTP NATIONWIDE MUT INS CO NATIONWIDE MUT INS CO 4.9% DUE 04-22-2044	947,000.00	987,253.23	794,390.95
	SB01OWG8	PVTP NATIONWIDE MUT INS CO SURPLUS NT 144A 7.875 DUE 04-01-2033/03-31-2033 BEO	755,000.00	1,058,216.15	846,196.45
	SB3YCMZ1	PVTP NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG	2,270,000.00	2,895,660.71	2,942,147.00
	C63940UAB0	PVTP NAVIENT PRIVATE ED LN TR 2018-D SER 18-DA CL A2A 4.0% 12-15-2059	378,288.72	380,754.10	360,735.83
	C63941LAB9	PVTP NAVIENT PRIVATE ED LN TR SER 19-BA CL A2A 3.39% 12-15-2059 BEO	621,096.93	621,063.88	584,766.55
	C63941CAB9	PVTP NAVIENT PRIVATE ED LN TR SER 19-D CL A2A 3.01% 12-15-2059 BEO	727,800.66	727,477.17	675,412.03
	SBHL2576	PVTP NAVIENT PRIVATE ED REFI LN SER 20-BA CL A2 2.12% 01-15-2069 BEO	253,131.44	253,025.98	229,132.56
	C63935CAB7	PVTP NAVIENT PRIVATE ED REFI LN TR 2019-FA CL A2 2.6% DUE 08-15-2068	292,970.99	293,903.21	270,851.48
	C63942LAA0	PVTP NAVIENT PRIVATE ED REFI LN TR 2021-F SER 21-BA CL A 94% 07-15-2069	162,184.11	162,179.15	139,538.09
	C63942KAA2	PVTP NAVIENT PRIVATE ED REFI LN TR 2021-G CL A 1.58% DUE 04-15-2070 BEO	405,495.22	404,883.54	346,851.96
	C63942GAA1	PVTP NAVIENT PRIVATE ED REFI LN TR 2021-F SER 21-FA CL A 1.11% 02-18-2070	589,248.17	589,140.22	495,864.50
	SBJB6924	PVTP NAVIENT PRIVATE ED REFI LN TR SE 19-A CL A2A 3.42% 01-15-2043	444,392.20	444,194.93	426,175.39
	C63940YAB2	PVTP NAVIENT PRIVATE ED REFI LN TR SR 2019-C CL A-2 02-15-2068	342,639.88	344,249.33	324,819.79
	C63935BAA1	PVTP NAVIENT PRIVATE ED REFI LN TR SRS 20-HA CL A 1.31% DUE 01-15-2069	206,728.14	206,710.51	182,901.96
	C63939NAC7	PVTP NAVIENT PVT ED LN PVT ED LN BACKEDNT A-2B 144A VAR RTDUE 12-15-2045 BEO	157,400.33	163,499.61	158,048.89
	C63939CAD9	PVTP NAVIENT PVT ED LN TR 2014-A NT CL A-3 FLTG 144A VAR RT DUE 10-15-2031 BEO	285,000.00	289,987.50	281,896.31
	C63940PAB1	PVTP NAVIENT PVT ED REFI LN TR 2018-A NT CL A-2A 144A 3.19 DUE 02-18-2042 BEO	15,253.58	15,246.10	15,122.90
	C63940VAB8	PVTP NAVIENT PVT ED REFI LN TR 2018-C NT CL A-2 3.52% DUE 06-16-2042	22,131.01	22,128.84	21,696.69
	C63941UAA1	PVTP NAVIENT PVT ED REFI LN TR 2020-G SER 20-GA CL A 1.17% DUE 09-16-2069 BEO	280,104.56	280,052.11	253,533.09
	C63942MAA8	PVTP NAVIENT STUDENT LN TR 2014-1 SR 22-A CL A 2.23% 07-15-2070	1,430,072.98	1,430,045.95	1,244,453.97
	SBNN4NK9	PVTP NAVIENT STUDENT LN TR SR 20-EA CL A 1.69% 05-15-2069	194,585.24	196,637.51	173,164.58
	C63942BAA2	PVTP NAVIENT STUDENT LOAN TRUST SER 21-A CL A 0.84% DUE 05-15-2069 BEO	146,880.69	146,859.38	126,877.57
	C62878U2D3	PVTP NBN CO LTD GLOBAL MEDIUM TERM NTS BOOK ENTRY 1.625% 01-08-2027	1,500,000.00	1,481,265.00	1,303,365.00
	SBL6KR10	PVTP NCR CORP NEW 5.125% DUE 04-15-2029BEO	211,000.00	215,598.75	176,533.15
	SBNBVDJ5	PVTP NESTLE HLDGS INC 2.5% DUE 09-14-2041/09-14-2021 BEO	270,000.00	230,573.11	191,265.30
	SBGOQJ30	PVTP NESTLE HLDGS INC 3.9% 09-24-2038	400,000.00	396,313.96	359,772.00
	SBMFQJG5	PVTP NESTLE HLDGS INC 4.125% DUE 10-01-2027/09-13-2022 BEO	280,000.00	279,804.00	273,792.40
	SBMFQJH6	PVTP NESTLE HLDGS INC 4.7% DUE 01-15-2053	2,702,000.00	2,683,696.87	2,563,576.54
	SBKORZV6	PVTP NETFLIX INC FIXED 5.375% 11-15-2029 BEO	349,000.00	407,744.48	342,571.42
	SBP7LTG9	PVTP NEW ENGLAND POWER CO 5.936% DUE 11-25-2052 BEO	390,000.00	390,000.00	403,338.00
	C64799ARK6	PVTP NEW MOUNTAIN GUARDIAN 3.62 15JUL25BDO IBM ONLY 3.62% DUE 07-15-2025 BEO	1,000,000.00	1,000,000.00	924,440.00
	SBLGKXF7	PVTP NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	535,000.00	531,982.39	413,678.05
	SBJHK061	PVTP NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069	2,411,000.00	2,395,785.45	2,008,266.56
	C65120FAD6	PVTP NEWCREST FIN PTY LTD 3.25% DUE 05-13-2030	693,000.00	664,074.56	581,371.56
	C65120FAE4	PVTP NEWCREST FIN PTY LTD GTD NT 144A 4.2% DUE 05-13-2050/05-13-2020 BEO	414,000.00	411,992.11	293,418.36
	SB717LG1	PVTP NEWCREST FIN PTY LTD GTD SR NT 5.7% DUE 11-15-2041 BEO	1,125,000.00	1,132,926.75	1,014,513.75
	SBMV9PS2	PVTP NEWS CORP 3.875% DUE 05-15-2029 BEO	3,550,000.00	3,560,966.76	3,073,022.00
	SBNNY9V8	PVTP NEWS CORP 5.125% DUE 02-15-2032 BEO	525,000.00	525,000.00	477,408.75
	SB2B3313	PVTP NGPL PIPECO LLC 144A 7.768% 12-15-2037	425,000.00	466,548.83	445,400.00
	SBMF4DX4	PVTP NGPL PIPECO LLC 3.25% DUE 07-15-2031 BEO	420,000.00	411,071.46	342,917.40
	SBQH0Y46	PVTP NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE 10-01-2034 BEO	546,000.00	545,995.49	472,284.54
	C654579AH6	PVTP NIPPON LIFE INS CO 2.75% 01-21-2051	2,210,000.00	2,210,000.00	1,775,712.90
	C654579AG6	PVTP NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO	1,090,000.00	1,090,000.00	924,363.60
	SBL656M9	PVTP NISSAN MOTOR ACCEPTANCE CORP 2.75% 03-09-2028	1,380,000.00	1,379,514.85	1,119,414.60
	SBLFF932	PVTP NISSAN MTR ACCEP CORP 2% DUE 03-09-2026 BEO	350,000.00	349,761.02	301,318.50
	C654744AB7	PVTP NISSAN MTR LTD 3.523% DUE 09-17-2025 BEO	1,410,000.00	1,425,890.36	1,311,779.40
	C654744AD3	PVTP NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO	4,392,000.00	4,491,218.75	3,740,183.28
	C665501AL6	PVTP NORTHERN NAT GAS CO DEL SR BD 144A4.3% 01-15-2049	1,300,000.00	1,517,100.00	1,037,673.00
	SBNVRFH2	PVTP NORTHWESTERN MUT GLOBAL FDG MEDIUMTERM 4.35% DUE 09-15-2027 BEO	3,543,000.00	3,512,584.43	3,452,582.64
	SBJXLHN4	PVTP NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205	2,140,000.00	2,192,219.54	1,488,498.40
	SB6GNK03	PVTP NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047	3,378,000.00	3,368,206.37	2,598,391.38
	SBLF75F3	PVTP NORTHWESTERN MUTUA 3.45% DUE 03-30-2051 BEO	270,000.00	269,103.56	190,058.40
	SBNN02534	PVTP NORTHWESTERN MUTUAL GLBL 0.6% DUE 03-25-2024 BEO	1,000,000.00	999,970.00	947,260.00
	SBLD4DF1	PVTP NRG ENERGY INC 2% DUE 12-02-2025/12-02-2020 BEO	950,000.00	950,000.00	847,495.00
	SBNKJ5X8	PVTP NRG ENERGY INC 2.45% DUE 12-02-2027/12-02-2020 BEO	1,180,000.00	1,200,510.69	980,178.80
	SBYWMYMX4	PVTP NT CL A-2B FLTG 144A VAR RT DUE 09-15-2034 BEO	55,461.42	55,461.42	54,958.82
	C62954WAK1	PVTP NTT FIN CORP SR NT 144A 4.372% DUE07-27-2027/07-27-2022 BEO	353,000.00	353,000.00	345,745.85
	C67091TAE5	PVTP OCP S A 5.125% DUE 06-23-2051/12-23-2050BEO	240,000.00	239,246.66	182,059.20
	SBDC45B7	PVTP ODEBRECHT OFFSHORE DRILLING FIN LTD 7.72% DUE 12-01-2026 BEO	1,264,164.00	902,627.35	334,194.40
	C671993681	PVTP OPS REALTY CORP NON-ASSESSABLE SHARES	200.00		
	SBPWBGR4	PVTP OHIO EDISON CO 5.5% DUE 01-15-2033BEO	1,060,000.00	1,057,784.60	1,059,120.20
	SBPLY759	PVTP ONCOR ELEC DELIVERY CO LLC 4.6% 06-01-2052	545,000.00	539,414.05	504,212.20
	SBNNKN86	PVTP ONCOR ELEC DELIVERY CO LLC 4.95% 09-15-2052	120,000.00	119,440.80	117,104.40
	C683715AF3	PVTP OPEN TEXT CORP 6.9% DUE 12-01-2027/12-01-2022 BEO	2,140,000.00	2,155,997.50	2,158,660.80
	SBKSDMB5	PVTP PACIFIC LIFE CORP SR NT 3.35% 09-15-2050	1,355,000.00	1,348,534.17	930,722.40
	C70014LAC4	PVTP PARK AEROSPACE HLDGS LTD GTD 4.5% DUE 03-15-2023	920,000.00	919,846.67	917,690.80
	SBKLI953	PVTP PARKSLEY ENERGY LLC/PARKSLEY FIN CORP 4.125% DUE 02-15-2028 BO	1,030,000.00	1,030,000.00	963,019.10
	C69377FAB2	PVTP PCTPL PT PT FREEPORT INDONESIA 5.315% 04-14-2032	979,000.00	979,000.00	903,156.87
	C706874AC8	PVTP PENFED AUTO RECEIVABLES OWNER TRUST SER 22-A CL A3 4.7% DUE 04-15-2026	423,000.00	422,933.93	416,275.56
	C706874AD6	PVTP PENFED AUTO RECEIVABLES OWNER TRUST SER 22-A CL A4 4.73% 12-15-2028	208,000.00	207,960.44	204,448.78
	SBK7XVJ7	PVTP PENNSYLVANIA ELEC CO FIXED 3.6% 06-01-2029 BEO	200,000.00	219,451.33	180,448.00

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	SBYX87N0	PVTPL PENNSYLVANIA ELEC CO SR NT 144A 4.15% DUE 04-15-2025/06-11-2014 BEO	700,000.00	771,995.00	671,993.00
	SBNXLMR1	PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 1.7% DUE 06-15-2026 BEO	1,235,000.00	1,216,461.41	1,079,390.00
	SBNYGL12	PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 4.4% 07-01-2027	400,000.00	398,927.84	382,172.00
	SBJ7VR55	PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO SR NT 144A 4.45% 01-29-2026	200,000.00	199,464.00	192,568.00
	SBLCCPP0	PVTPL PERNOD RICARD INTL FIN LLC 1.625% DUE 04-01-2031/10-01-2020 BEO	1,056,000.00	1,014,627.69	813,500.16
	SBLCCPN8	PVTPL PERNOD RICARD INTL FIN LLC 2.75% DUE 10-01-2050/10-01-2020 BEO	470,000.00	458,529.26	299,296.00
	SBMW5D63	PVTPL PETSMART INC/PETSMART FIN CORP 4.75% DUE 02-15-2028 BEO	250,000.00	250,000.00	226,562.50
	SBP6B563	PVTPL PHILLIPS 66 CO 2.45% 12-15-2024	626,000.00	599,544.40	589,241.28
	SBQ2HFB6	PVTPL PHILLIPS 66 CO 3.15% DUE 12-15-2029 BEO	1,110,000.00	1,039,632.00	970,339.80
	SBQOFT10	PVTPL PHILLIPS 66 CO 4.68% DUE 02-15-2045 BEO	455,000.00	483,388.96	397,601.75
	SBQ2HDQ7	PVTPL PHILLIPS 66 CO 4.9% 10-01-2046 BEO	516,000.00	493,685.65	459,523.80
	SB1XCP15	PVTPL POLAR TANKERS INC NT 144A 5.951% DUE 05-10-2037/05-10-2007 BEO	266,259.98	335,188.32	270,829.00
	SBM8DDI4	PVTPL PRIME HEALTHCARE SVCS INC 7.25% DUE 11-01-2025/10-30-2020 BEO	500,000.00	538,125.00	423,180.00
	SBM8IJ3K3	PVTPL PRIN LIFE GLOBAL FDG II GLOBAL 1.5 DUE 11-17-2026	1,075,000.00	1,069,098.45	939,550.00
	SBPG9FJ9	PVTPL PRINCIPAL LIFE GLOBAL FDG II 1.375% DUE 01-10-2025 BEO	1,609,000.00	1,603,786.84	1,490,963.76
	SBJXCLR9	PVTPL PRINCIPAL LIFE GLOBAL FDG II GLOBAL MEDI 2.25% DUE 11-21-2024	7,231,000.00	7,181,598.74	6,841,755.27
	SBNBRIJ7	PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO	3,125,000.00	3,068,660.39	1,927,343.75
	C74365PAD0	PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO	4,000,000.00	3,960,335.98	2,557,360.00
	SBMXDPJ3	PVTPL PROTECTIVE LIFE GLOBAL FDG MEDIUM TERM N 4.714% DUE 07-06-2027 BEO	895,000.00	895,000.00	869,188.20
	C69377FAA4	PVTPL PT FREEPORT INDONESIA NT 4.763% DUE04-14-2027	479,000.00	479,000.00	460,711.78
	C69377FAC0	PVTPL PT FREEPORT INDONESIA NT 6.2% DUE 04-14-2052/04-14-2022 BEO	3,554,000.00	3,398,857.02	3,113,481.70
	C74730DAE3	PVTPL QATAR PETE 3.125% DUE 07-12-2041/07-12-2021 BEO	1,945,000.00	1,909,056.25	1,491,931.70
	SBMGSDW5	PVTPL QORVO INC 3.375% DUE 04-01-2031 BEO	990,000.00	806,556.56	803,008.80
	C74977RDP6	PVTPL RABOBANK NEDERLAND GLOBAL MEDIUM TERM NT 3.758% 04-06-2033	5,138,000.00	5,098,874.93	4,397,665.58
	C76025LAB0	PVTPL REI LTD IN ITS CAPACITY AS RESPONSIBLE E 5.125% 09-24-2081	3,178,000.00	3,178,000.00	2,666,786.92
	C759470BB2	PVTPL RELIANCE INDS LTD SR NT 2.875% 01-12-2032	760,000.00	758,265.35	618,898.40
	C759470BD8	PVTPL RELIANCE INDS LTD SR NT 3.625% 01-12-2052	1,240,000.00	1,223,115.31	824,897.60
	SBKLQXD0	PVTPL RELIANCE STD LIFE GLOBAL FDG II MED TERM 2.75% 01-21-2027	1,300,000.00	1,394,555.00	1,170,481.00
	SB66GQ83	PVTPL REP OF PERU 8.2 DUE 08-12-2026 REG	12,000.00	4,472,300.64	3,293,509.90
	C491798AH7	PVTPL REPUBLIC OF KENYA 8.25% 02-28-2048	20,000.00	20,000.00	15,532.40
	C699149AH3	PVTPL REPUBLIC OF PARAGUAY 5.4% DUE 03-30-2050 REG	436,000.00	464,568.14	377,140.00
	C76716XAC6	PVTPL RIO OIL FIN TR 8.2% DUE 04-06-2028	1,689,632.00	1,883,147.77	1,706,004.53
	C76716XAA0	PVTPL RIO OIL FIN TR SER 2014-1 144A 6.25 DUE 07-06-2024	3,076,267.44	3,125,181.97	3,119,335.18
	SBLD8F01	PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051	9,385,000.00	9,082,355.40	6,133,566.75
	SBPK3Z2Z	PVTPL ROCHE HOLDINGS INC 2.076% DUE 12-13-2031 BEO	579,000.00	579,000.00	471,068.61
	SBP6QRV6	PVTPL ROCKET MTG LLC/ROCKET MTG 4.0% 10-15-2033	360,000.00	360,000.00	269,280.00
	SB8P1S29	PVTPL ROCKET MTG LLC/ROCKET MTG CO-ISSUER INC 2.875% DUE 10-15-2026 BEO	780,000.00	780,000.00	672,461.40
	SBH3TYZ5	PVTPL ROCKIES EXPRESS PIPELINE LLC FIXED 4.95% 07-15-2029 BEO	700,000.00	699,112.02	635,502.00
	C775109CD1	PVTPL ROGERS COMMUNICATIONS INC 4.55% 03-15-2052	8,987,000.00	8,517,622.00	6,990,537.95
	C775109CB5	PVTPL ROGERS COMMUNICATIONS INC 3.2% DUE03-15-2027 BEO	835,000.00	834,930.87	773,293.50
	C775109CC3	PVTPL ROGERS COMMUNICATIONS INC 3.8% DUE03-15-2032 BEO	582,000.00	567,825.91	504,134.22
	C775109B23	PVTPL ROGERS COMMUNICATIONS INC 4.5% DUE03-15-2042 BEO	2,110,000.00	2,089,262.11	1,723,764.50
	SB948ZB8	PVTPL S C JOHNSON & SON INC SR NT 144A 4% DUE 05-15-2043/05-14-2013 BEO	750,000.00	716,427.01	604,350.00
	SBMCWCY7	PVTPL S&P GLOBAL INC 2.7% DUE 03-01-2029BEO	3,325,000.00	3,301,464.52	2,930,854.50
	SBMD7M72	PVTPL S&P GLOBAL INC 3.7% DUE 03-01-2052BEO	1,805,000.00	1,500,241.79	1,411,871.00
	SBMD7M61	PVTPL S&P GLOBAL INC 3.9% DUE 03-01-2062BEO	660,000.00	648,313.86	514,998.00
	SBM8HTB0	PVTPL S&P GLOBAL INC 4.25% 05-01-2029 BEO	2,640,000.00	2,954,809.79	2,525,556.00
	SBM928G2	PVTPL S&P GLOBAL INC 4.75% DUE 08-01-2028 BEO	600,000.00	597,768.00	594,114.00
	SBDDRRX3	PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048	412,000.00	411,548.67	354,423.00
	SBLOLY96	PVTPL SANTANDER 2 SER 19-A CLS A 2.51% DUE 01-26-2032 BEO	970,000.00	1,031,723.83	910,725.93
	C80281LAB3	PVTPL SANTANDER UK GROUP HLDGS PLC 5.625% DUE 09-15-2045 BEO	1,371,000.00	1,402,506.04	1,043,934.24
	C80281LAA3	PVTPL SANTANDER UK GROUP HLDGS PLC SUB NT 4.75% DUE 09-15-2025 BEO	1,100,000.00	1,108,987.00	1,056,737.00
	C803014AA7	PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO	2,933,000.00	2,819,773.33	2,345,520.10
	C80413TAW9	PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 3.45% DUE 02-02-2061 REG	2,800,000.00	2,800,000.00	2,001,776.00
	C80414L2L8	PVTPL SAUDI ARABIAN OIL CO 3.25% DUE 11-24-2050/05-24-2050 BEO	3,085,000.00	2,531,009.22	2,159,314.90
	C80414L2D6	PVTPL SAUDI ARABIAN OIL CO FIXED 3.5% 04-16-2029	1,289,000.00	1,174,219.00	1,182,502.82
	SBRIJ6IK0	PVTPL SBA TOWER TR 3.869% 10-08-2049	1,000,000.00	1,070,000.00	955,858.50
	SBWYJQY2	PVTPL SCENTRE GROUP TR 1/2 3.25% 10-28-2025	509,000.00	511,874.69	475,151.50
	SBJVP299	PVTPL SCHLUMBERGER HLDGS CORP 3.9% DUE 05-17-2028 BEO	793,000.00	796,655.96	741,978.38
	C81180WBG5	PVTPL SEAGATE HDD CAYMAN 144A 9.625% DUE12-01-2032/11-30-2022	255,200.00	329,540.16	279,839.56
	SBPBJK22	PVTPL SEALED AIR CORP 1.573% 10-15-2026	1,820,000.00	1,721,423.52	1,573,208.00
	C40699AET2	PVTPL SER A SR NOTE IBM ONLY 3.95% DUE 07-12-2032 BEO	3,000,000.00	3,000,000.00	2,575,650.00
	SBKWC1L1	PVTPL SES GLOBAL AMERS HLDGS GP SR NT 5.3 DUE 03-25-2044	1,002,000.00	966,093.20	761,740.44
	C82620KBF9	PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041	2,306,000.00	2,328,905.69	1,708,769.06
	SBMT6SM0	PVTPL SKYIMLES IP LTD & DELTA AIR LINES INC 4.5% DUE 10-20-2025	2,770,000.00	2,856,484.13	2,699,780.50
	C78449GAC3	PVTPL SMB PRIVATE ED LN TR 2016-B VAR RTDUE 02-17-2032 BEO	22,733.11	22,983.51	22,565.38
	C78449XAA0	PVTPL SMB PRIVATE ED LN TR 2020-B 1.29% 07/15/2053 1.29% DUE 07-15-2053 BEO	313,376.12	313,314.09	276,725.23
	C78449VAB2	PVTPL SMB PRIVATE ED LN TR 2020-PT-A 1.6% DUE 09-15-2054 BEO	503,203.37	494,959.39	446,149.21
	C78454XAB0	PVTPL SMB PRIVATE ED LN TR 2022-D SER 22-D CL A1B VAR RT DUE 10-15-2058 REG	463,637.86	463,637.86	457,037.61
	C78449TAB7	PVTPL SMB PRIVATE ED LN TR SER 19-A CL A2A 3.65% 07-15-2036 BEO	810,717.38	817,378.26	767,044.82
	C78449QAB3	PVTPL SMB PRIVATE ED LN TR SR 18-C CL A-2A 3.63% 11-15-2035	127,502.72	127,449.95	120,283.58
	C78449GAB5	PVTPL SMB PVT ED LN TR 2016-B LN BACKED NT CL A-2A 144A 2.43 DUE 02-17-2032 BEO	167,924.61	165,690.08	158,015.62
	C78448TAE2	PVTPL SMBIC AVIATION CAP FIN DAC 3.55% DUE 04-15-2024	300,000.00	301,242.00	290,214.00
	SBM8PR43	PVTPL SMITHFIELD FOODS INC 3.0% DUE 10-15-2030 BEO	1,716,000.00	1,339,103.94	1,306,854.12
	SBJVSJ20	PVTPL SMITHFIELD FOODS INC FIXED 5.2% 04-01-2029 BEO	325,000.00	303,273.75	297,079.25
	C83405NAA7	PVTPL SOCIAL PROFESSIONAL LOAN PROGRAM LLC SR 21-B CL AFX 1.14% 02-15-2047	461,688.35	461,630.35	382,974.29
	C833636AL4	PVTPL SOCIEDAD QUIMICA Y MINERA DE CHILE S A NT 3.5% 09-10-2051	1,070,000.00	1,061,433.02	791,928.40
	C83368RBD3	PVTPL SOCIETE GENERALE 2.889% 06-09-2032/	1,140,000.00	938,389.05	880,490.40
	C83368RBH4	PVTPL SOCIETE GENERALE 3.06% DUE 01-19-2028/01-21-2027 BEO	1,081,000.00	1,081,000.00	945,366.93
	C83368RBJ0	PVTPL SOCIETE GENERALE 3.337% 01-21-2033	500,000.00	489,950.19	394,105.00
	C83368RBK7	PVTPL SOCIETE GENERALE 4.027% 01-21-2043	1,779,000.00	1,779,000.00	1,208,279.01
	C83368RAZ5	PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 1.488% DUE 12-14-2026	1,743,000.00	1,595,790.53	1,519,913.43
	C83368RBB7	PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 3.625% DUE 03-01-2041 BEO	2,060,000.00	2,053,523.78	1,343,429.00
	SBYWGZP3	PVTPL SOFI PROFESSIONAL LN PROGRAM 2017-E CL A1 2.72% 11-26-2040	76,622.79	76,264.68	76,089.14
	C83406TAB8	PVTPL SOFI PROFESSIONAL LN PROGRAM SR 20-A CL A2FX 2.54% 05-15-2046	1,332,250.00	1,371,644.49	1,232,396.60
	SBF2CL53	PVTPL SOUTHERN NAT GAS CO L LC 03-15-2047	1,930,000.00	1,960,018.98	1,582,812.30
	SBYVZR99	PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028	2,095,000.00	2,148,663.96	2,067,031.75
	C853254CE8	PVTPL STANDARD CHARTERED PLC 1.822% 11-23-2025	4,315,000.00	4,280,711.04	3,949,821.55
	C853254BU3	PVTPL STANDARD CHARTERED PLC 3.265% DUE 02-18-2036/11-18-2030 BEO	1,500,000.00	1,500,000.00	1,112,595.00
	C853254CN8	PVTPL STANDARD CHARTERED PLC 7.767% DUE 11-16-2028/11-16-2022 BEO	1,750,000.00	1,750,381.08	1,857,520.00
	C853254CH1	PVTPL STANDARD CHARTERED PLCC 3.603% 01-12-2033	300,000.00	300,000.00	227,757.00
	C85855CAB6	PVTPL STELLANTIS FIN US INC 2.691% DUE 09-15-2031 BEO	546,000.00	546,000.00	417,515.28
	C87164KAG9	PVTPL SYNGENTA FIN N V GTD NT 4.892% DUE 04-24-2025	400,000.00	401,260.00	388,272.00
	SBPGT4Q9	PVTPL TARGA RES PARTNERS LP 4.875% 08-30-2021	1,468,000.00	1,429,228.34	1,316,575.80
	SBQVC9R6	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	1,985,000.00	2,142,853.89	1,810,677.30
	C87927YAA0	PVTPL TELECOM ITALIA S P A NEW 144A 5.303% DUE 05-30-2024 BEO	3,950,000.00	3,928,241.89	3,746,298.50

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	C87973PBB9	PVTPL TEMASEK FINANCIAL I LTD 2.375% 08-02-2041	1,296,000.00	1,270,239.07	919,693.44
	C87973PBC7	PVTPL TEMASEK FINANCIAL I LTD 2.75% 08-02-2061 USD	891,000.00	879,711.22	593,789.13
	SBNNLLH4	PVTPL TEMPUR SEALY INTL INC 4.0% 04-15-2029	131,000.00	131,589.40	110,024.28
	C88032WAN6	PVTPL TENCENT HDLGS LTD MEDIUM TERM NTS 3.975% 04-11-2029	3,700,000.00	3,708,548.76	3,421,982.00
	C88032WAW6	PVTPL TENCENT HDLGS LTD MEDIUM TERM NTS 144A 3.29% DUE 06-03-2060/06-03-2020 REG	400,000.00	399,750.38	241,064.00
	C88032WBB1	PVTPL TENCENT HDLGS LTD MEDIUM TERM NTS 3.68% DUE 04-22-2041/04-22-2021 REG	660,000.00	659,827.15	488,611.20
	C88032WBC9	PVTPL TENCENT HDLGS LTD MEDIUM TERM NTS TRANCHE # TR 27 3.84% DUE 04-22-2051	1,945,000.00	1,944,348.62	1,392,192.10
	SBLL1Y06	PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030	3,281,000.00	3,250,090.54	2,756,040.00
	SBYZHSJ8	PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048	865,000.00	840,314.11	703,738.05
	SBMDTNP3	PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 4.966% DUE 02-01-2042 BEO	376,000.00	375,964.41	362,832.48
	SBMDTNQ4	PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 5.057% DUE 08-01-2048 BEO	437,000.00	436,957.07	418,895.09
	C87267WAA2	PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028	708,000.00	707,909.31	705,324.40
	C8054XAD7	PVTPL TOPAZ SOLAR FARMS LLC 4.875% DUE 09-30-2039 BEO	292,249.00	292,213.93	257,027.15
	C89231EAA1	PVTPL TOYOTA AUTO LOAN EXTENDED NOTE 3.82% DUE 04-25-2035 BEO	1,708,000.00	1,620,461.01	1,633,996.98
	SBTF3103	PVTPL TRANS-ALLEGHENY INSTST LINE CO 3.85% NTS 06-01-2025	122,000.00	132,141.23	118,075.26
	C893830BF5	PVTPL TRANSOCEAN INC 7.5% DUE 01-15-2026 BEO	200,000.00	185,120.98	168,504.00
	C893831AA6	PVTPL TRANSOCEAN POSEIDON LTD SR SEC2 NT6.875% 02-01-2027	875,000.00	905,884.64	852,573.75
	SBLE3VL7	PVTPL TRITON CONTAINER FIN VIII LLC SER 2020-1 CL A 2.11% 09-20-2045	211,083.26	211,676.92	180,095.40
	SBN79Z61	PVTPL TRITON CONTAINER INTL LTD 1.15% 06-07-2024	578,000.00	577,860.55	534,782.94
	C898339AA4	PVTPL TRUST 1401 4.869% 01-15-2030	800,000.00	835,200.00	694,280.00
	C898339AB2	PVTPL TRUST 1401 SR NT 144A 6.39% DUE 01-15-2050/06-28-2019 BEO	214,000.00	218,280.00	174,245.22
	C898324AA6	PVTPL TRUST F/1401 SR NT 5.25 DUE 12-15-2024	300,000.00	324,000.00	295,908.00
	C872882AF2	PVTPL TSMC GLOBAL LTD 1% DUE 09-28-2027/09-28-2020 BEO	680,000.00	608,400.54	568,140.00
	C872882AK1	PVTPL TSMC GLOBAL LTD 2.25% DUE 04-23-2031/04-23-2021 BEO	351,000.00	350,482.76	285,654.33
	C902674XN5	PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048	2,075,000.00	1,912,240.18	1,766,240.18
	C902613AH1	PVTPL UBS GROUP AG 1.494% 08-10-2027	4,354,000.00	4,303,632.40	3,749,011.70
	C902613AK4	PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO	1,596,000.00	1,547,159.16	1,237,283.04
	C902613AD0	PVTPL UBS GROUP AG 4.375% DUE 12-31-2049	1,800,000.00	1,778,567.35	1,368,738.00
	C902613AM0	PVTPL UBS GROUP AG 4.488% 05-12-2026	359,000.00	359,000.00	350,592.22
	C902613AA6	PVTPL UBS GROUP AG SR 3.126% 08-13-2030	417,000.00	424,672.42	353,995.47
	C902613AJ7	PVTPL UBS GROUP AG TIER 1 CAP NT 4.875% 12-31-2049	1,100,000.00	1,100,000.00	930,600.00
	C902613AL2	PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO	545,000.00	545,000.00	370,289.35
	C903521AF0	PVTPL UBS GROUP FDG SWITZ AG CONV CORP 7.0% 12-31-2049	3,060,000.00	3,060,139.52	3,020,097.60
	C90401CAC3	PVTPL ULTRAPAR INTL S A NT 5.25% DUE 06-06-2029 BEO	360,000.00	380,594.89	341,049.60
	C904678AS8	PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO	1,300,000.00	1,300,000.00	1,056,432.00
	C904678AY5	PVTPL UNICREDIT SPA RCPT CL X 3.127% 06-03-2032	1,095,000.00	1,095,000.00	829,955.25
	SBMG8788	PVTPL UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEO	600,000.00	600,000.00	523,656.00
	C90291UAC6	PVTPL USAA AUTO OWNER TR SR 22-A CL A3 4.86% 11-16-2026	450,000.00	449,978.67	449,588.55
	C92212WAD2	PVTPL VAR ENERGI ASA 7.5% DUE 01-15-2028/11-15-2022 BEO	1,240,000.00	1,230,303.20	1,262,902.80
	SBLOP0D4	PVTPL VCAT ASSET SECURITIZATION LLC SER 21-NPL1 CL A1 12-26-2050	522,964.64	522,964.64	493,700.48
	SBMXTT81	PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 08-15-2029	700,000.00	700,000.00	612,934.00
	C925991002	PVTPL VERTICOM INC COM STK	284.00	-	-
	C930991104	PVTPL VERTICOM INC SER A PFD STK	39,061.00	-	-
	C925990806	PVTPL VERTICOM INC SERIES B PREFERRED STOCK	752.00	-	-
	SBMGMNKK4	PVTPL VICI PPTYS L P/VICI NT CO INC 4.5% DUE 01-15-2028 BEO	100,000.00	105,250.00	91,431.00
	SBMGMNHN1	PVTPL VICI PROPERTIES INC 4.5% 09-01-2026	400,000.00	431,652.17	377,136.00
	SBMGMNJ3	PVTPL VICI PROPERTIES INC 5.75% DUE 02-01-2027 BEO	1,200,000.00	1,324,500.00	1,170,096.00
	SBJQTHM4	PVTPL VISTRA OPERATIONS CO LLC 3.55% DUE 07-15-2024	1,497,000.00	1,513,390.95	1,437,254.73
	SBJQTHL3	PVTPL VISTRA OPERATIONS CO LLC 4.3% DUE 07-15-2029	3,211,000.00	3,233,300.79	2,889,482.57
	SBKTSLJ0	PVTPL VISTRA OPERATIONS CO LLC 3.7% 01-30-2027	188,000.00	202,247.07	171,456.00
	SBLDBDD0	PVTPL VISTRA OPERATIONS CO LLC 4.875% DUE 05-13-2024 BEO	1,000,000.00	981,540.00	978,880.00
	C92918XAA3	PVTPL VOYAGER AVIATION HDLGS LLC / VOYAGER FIN CO 8.5% 05-09-026 USD	302,000.00	302,000.00	250,663.02
	C89280HAD4	PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044	1,585,000.00	1,615,454.97	1,100,830.05
	C980236AQ6	PVTPL WOODSIDE FIN LTD FIXED 4.5% 03-04-2029 BEO	400,000.00	444,568.00	376,528.00
	C980236AP8	PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028	100,000.00	99,931.00	90,683.00
	C98313RAE6	PVTPL WYNN MACAU LTD 5.125% DUE 12-15-2029 BEO	500,000.00	500,000.00	399,755.00
	C98313RAH9	PVTPL WYNN MACAU LTD 5.625% DUE 08-26-2028/08-26-2020 BEO	200,000.00	210,000.00	169,348.00
	C98313RAD8	PVTPL WYNN MACAU LTD SR NT 5.5% 10-01-2027	1,000,000.00	979,320.40	866,640.00
	SBLOMLV0	PVTPL WYNN RESORTS FIN LLC/WYNN RESORTS CAP 7.75% DUE 04-15-2025/04-14-2020 BEO	640,000.00	640,000.00	637,772.80
	C98422HAC0	PVTPL XIAOMI BEST TIME INTL LTD 2.875% 07-14-2031	1,000,000.00	992,325.58	721,060.00
	SB298075	PVTPL XSTRATA FIN CDA LTD C CRP XTAL 6.96% DUE 11-15-2037 BEO	720,000.00	814,739.66	767,088.00
	C98417EAR1	PVTPL XSTRATA FIN CDA LTD GTD NT 5.3 DUE 10-25-2042 BEO	2,327,000.00	2,428,216.90	2,081,641.12
	SB4JV9R1	PVTPL XSTRATA FIN CDA LTD NT 6 DUE 11-15-2041 BEO	1,322,000.00	1,388,480.32	1,248,853.74
	C984851AD7	PVTPL YARA INTL ASA NT 144A 3.8% DUE 06-06-2026/06-06-2016 BEO	800,000.00	796,768.00	738,136.00
	C98877DAC9	PVTPL ZF NORTH AMER CAP INC NT 144A 4.75% DUE 04-29-2025 BEO	2,530,000.00	2,404,629.99	2,406,308.30
	SB4SR7B0	PVTPL1 ENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO	1,357,000.00	1,487,344.80	1,267,600.84
	SBNRLZ34	PVTPLDISH DBS CORP SR SEC2 NT 5.75% 12-01-2028	2,040,000.00	2,040,000.00	1,629,490.80
	C034863AW0	PVPL ANGLIO AMERICAN CAPITAL 5.625% 04-01-2020	265,000.00	282,370.81	263,807.50
	S6710347	QANTAS AIRWAYS NPV	29,036.00	102,439.89	118,341.48
	C74730DAB9	QATAR PETE BD 144A 1.375% 09-12-2026	839,000.00	838,202.95	744,352.41
	C74730DAD5	QATAR PETE BD 144A 3.3% 07-12-2051	1,440,000.00	1,440,000.00	1,060,473.60
	C74727PBE0	QATAR ST 4.4% 144A 04-16-2050 REG	2,546,000.00	2,654,448.59	2,324,599.84
	S6715740	QBE INS GROUP NPV	74,704.00	614,751.75	680,370.76
	SBYXS699	QIAGEN NV EURO.01	574.00	20,330.10	28,798.40
	SBYXS688	QIAGEN NV EURO.01	1,514.00	65,616.76	75,503.18
	SB89YYP4	QORVO INC COM	722.00	69,499.72	65,442.08
	SBMTQRQ7	QORVO INC SR NT 4.375% 10-15-2029	837,000.00	886,628.46	739,648.53
	S5617096	QUADIENT S.A	1,366.00	83,708.87	20,074.78
	SBMV6XQ7	QUALCOMM INC 3.25% DUE 05-20-2050	214,000.00	212,419.45	155,986.74
	SBNDWN48	QUALCOMM INC 4.25% 05-20-2032	600,000.00	598,664.82	579,870.00
	SBF3KVD1	QUALCOMM INC 4.3% DUE 05-20-2047	776,000.00	824,344.19	675,492.48
	SBNG8GG6	QUALCOMM INC 4.5% 05-20-2052	3,360,000.00	3,261,306.83	2,970,072.00
	C747525AK9	QUALCOMM INC 4.8% DUE 05-20-2045	1,821,000.00	1,934,456.28	1,719,224.31
	SBNSP1K4	QUALCOMM INC 6% 05-20-2053	7,518,000.00	7,836,792.82	8,058,920.10
	S2714923	QUALCOMM INC COM	11,044.00	1,308,887.19	1,214,177.36
	C747525AJ2	QUALCOMM INC FIXED 4.65% DUE 05-20-2035	2,251,000.00	2,564,632.65	2,194,882.57
	C747525BS1	QUALCOMM INC FIXED 5.4% DUE 05-20-2033	1,210,000.00	1,209,298.20	1,266,059.30
	SBM8MTK4	QUANTA SVCS INC 2.9% DUE 10-01-2030	718,000.00	715,842.78	593,039.28
	S2150204	QUANTA SVCS INC COM	952.00	113,506.96	133,660.00
	C74767HND8	QUANTA SVCS INC DISC COMML PAPER 4/A2 YRS3&4 01-13-2023	250,000.00	248,866.67	249,519.92
	SBMHWOV3	QUANTA SVCS INC SR NT .95% 10-01-2024	344,000.00	343,814.24	316,586.64
	SBNYDM57	QUANTA SVCS INC SR NT 3.05% 10-01-2041	894,000.00	889,558.04	588,269.88
	SBMCM3Z8	QUANTUMSCAPE CORP COM USD0.0001 CL A	1,617.00	14,682.36	9,168.39
	S2715777	QUEBECOR INC CLASS'B SUB-VTG NPV	3,242.00	75,631.02	72,259.79
	S2702791	QUEST DIAGNOSTICS INC COM	1,187.00	147,403.37	185,694.28
	SBM9VY27	QUIDELOTHO CORPORATION COM USD0.001	1,558.00	143,678.12	133,473.86

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value	
(CUSIP)					
SBRGCND2	QVC INC 4.85% DUE 04-01-2024	3,205,000.00	3,414,417.74	2,985,393.40	
SBD3CV99	QVC INC 5.95% DUE 03-15-2043	600,000.00	599,856.05	287,556.00	
C74977RDN1	RABOBANK NEDERLAND 3.649% DUE 04-06-2028	1,760,000.00	1,759,044.02	1,628,035.20	
C75009XAB6	RACKSPACE TECHNOLOGY GLOBAL INC 2021 TERM B LOAN (FIRST LIEN) DUE 02-15-2028 BEO	-	-	-	
S6229597	RAKUTEN GROUP INC NPV	2,100.00	22,289.76	9,485.77	
SB4V9661	RALPH LAUREN CORP CL A CL A	303.00	27,924.48	32,018.01	
S6041995	RAMSAY HEALTH CARE NPV	441.00	22,253.49	19,349.45	
S5228658	RANDSTAD N.V. EURO.10	1,053.00	50,256.35	64,012.46	
SBDHC311	RANGE RES CORP 4.875% DUE 05-15-2025	210,000.00	200,723.66	200,197.20	
SBPG5F64	RANGE RES CORP 8.25% 01-15-2029 BEO	310,000.00	310,000.00	319,461.20	
S2523334	RANGE RES CORP COM	7,423.00	206,838.04	185,723.46	
S0214834	RATHBONES GROUP ORD GBP0.05	1,420.00	42,280.01	34,760.21	
S5910609	RATIONAL AG NPV	12.00	10,696.17	7,107.89	
SBYP6KY4	RAYMOND JAMES FINL 4.95% DUE 07-15-2046	640,000.00	655,585.39	576,550.40	
SBKP32M9	RAYMOND JAMES FINL INC 3.75% 04-01-2051	107,000.00	106,380.17	78,144.24	
SBK8T225	RAYMOND JAMES FINL INC 4.65% 04-01-2030	850,000.00	1,015,093.40	820,437.00	
S2718992	RAYMOND JAMES FNCL INC COM STK	1,302.00	117,193.02	139,118.70	
S2473138	RAYONIER INC REIT	969.00	35,756.10	31,938.24	
SBNT7GF51	RAYTHEON 4.7% DUE 12-15-2041	926,000.00	1,078,906.56	850,827.32	
SBMYT813	RAYTHEON FIXED 3.03% DUE 03-15-2052	2,612,000.00	2,605,502.04	1,793,764.88	
SBMSMSY3	RAYTHEON TECHNOLOGIES CORP	13,333.00	1,258,988.61	1,345,566.36	
SBMQJ9J55	RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047	2,424,000.00	2,441,277.19	2,085,633.84	
SBNDVXM3	RAYTHEON TECHNOLOGIES CORP 4.875% CB 10-15-2040 USD	540,000.00	655,687.60	506,849.40	
C75513ECM1	RAYTHEON TECHNOLOGIES CORP NT 1.9% 09-01-2031	1,230,000.00	1,229,192.12	967,247.40	
SBP2BTQ4	RAYTHEON TECHNOLOGIES CORP NT 2.82% 09-01-2051	9,148,000.00	8,294,624.03	5,988,280.80	
SBM8NVQ7	RAYTHEON TECHNOLOGIES CORPORATION 4.8% CB 12-15-2043 USD	297,000.00	326,142.99	272,601.45	
S6198578	REA GROUP LIMITED NPV	127.00	8,666.19	9,542.66	
C755931AA0	READY CAP MFG FING VAR RT 0% DUE 10-25-2039	1,497,870.33	1,486,636.30	1,489,944.65	
SB4W9262	REAL GOLD MINING L HKD 1	547,000.00	98,670.94	617,437.65	
SBLC6CW4	REALTY INCOME CORP 2.85% DUE 12-15-2032	242,000.00	238,279.23	197,367.94	
SBMQ89M6	REALTY INCOME CORP 3.1% DUE 12-15-2029	150,000.00	148,263.00	131,049.00	
SBYVHXJ7	REALTY INCOME CORP 3.65% 01-15-2028	187,000.00	172,924.51	174,882.40	
SBMFRBM8	REALTY INCOME CORP 3.95% DUE 08-15-2027	100,000.00	96,973.00	95,843.00	
S2724193	REALTY INCOME CORP COM	4,301.00	282,081.80	272,812.43	
SBMFRBQ2	REALTY INCOME CORP FIXED 2.2% DUE 06-15-2028	179,000.00	176,996.99	153,737.73	
SBQQ91L0	REALTY INCOME CORP FIXED 5.625% DUE 10-13-2032	528,000.00	525,945.12	540,714.24	
STAYCTAU	RECEIVABLE LEHMAN LBI (WAMCO)	1,239,504.97	860,640.60	-	
SB24CGK7	RECKITT ORD GBP0.10 COM	6,635.00	305,158.62	459,240.68	
SB07DRZ5	RECORDATI EURO.125	252.00	10,230.81	10,421.70	
SBQRRZ00	RECRUIT HLDGS CO L NPV	14,174.00	615,921.97	448,708.16	
SBDF6XN3	RED ELECTRICA CORP EURO.5	5,809.00	116,974.61	100,806.40	
S6728801	REECE LTD	545.00	8,618.73	5,229.72	
S6730204	REGAL HOTELS INTL COMSTK	100.00	8.08	41.00	
S2730082	REGAL REKNORD CORPORATION COM STK USD0.01	447.00	49,496.31	53,631.06	
S2726177	REGENCY CTRS CORP COM	1,144.00	66,775.28	71,500.00	
SBJQZIV5	REGENCY CTRS L P 2.95% DUE 09-15-2029	1,635,000.00	1,666,768.33	1,374,119.40	
SBYMXPD2	REGENCY CTRS L P 3.6% 02-01-2027	200,000.00	200,758.00	187,230.00	
SBD01H65	REGENCY CTRS L P 4.125% 03-15-2028	100,000.00	99,837.00	92,619.00	
C75884RAY9	REGENCY CTRS L P 4.65% DUE 03-15-2049	600,000.00	598,146.00	484,122.00	
SBM8RKP1	REGENCY CTRS L P FIXED 3.7% DUE 06-15-2030	305,000.00	322,036.42	265,624.50	
SBHB23D7	REGENCY ENERGY 4.5 DUE 11-01-2023	2,746,000.00	2,757,017.96	2,722,933.60	
SBMFFNF5	REGENERON 1.75% DUE 09-15-2030	1,896,000.00	1,632,817.48	1,464,091.20	
S2730190	REGENERON PHARMACEUTICALS INC COM	804.00	487,642.23	508,077.96	
C75915TAD4	REGIONALCARE HOSPITAL PARTNERS, INC. TERM LOAN B DUE 11-16-2025	-	-	-	
SB29VJL1	REGIONS FINL CORP 7.375% DUE 12-10-2037	1,214,000.00	1,397,349.71	1,379,613.88	
SB01R311	REGIONS FINL CORP NEW COM	6,352.00	121,593.38	136,949.12	
SBK9W8V3	REINSURANCE GROUP AMER INC 3.9% 05-15-2029	500,000.00	498,770.00	459,360.00	
S2731193	REINSURANCE GROUP AMER INC COM NEW STK	1,356.00	152,625.92	192,674.04	
S2729068	RELIAANCE STL & ALUM CO COM	412.00	70,225.40	83,405.28	
SBM9B202	RELX CAPITAL INC 3.0% DUE 05-22-2030 BEO	100,000.00	105,113.00	85,678.00	
SB2B0DG9	RELX PLC	18,024.00	282,302.10	496,062.93	
S4741714	REMY COINTREAU EUR1.60	55.00	7,362.78	9,250.92	
S2728429	RENAISSANCE RE HLDGS LTD COM	290.00	43,427.50	53,426.70	
S4712798	RENAULT SA EUR3.81	463.00	32,275.78	15,454.13	
S6635677	RENESAS ELECTRONICS CORPORATION NPV	17,210.00	160,138.57	154,367.61	
SB082RF1	RENTOKIL INITIAL ORD GBP0.01	6,172.00	33,478.43	37,715.44	
SBJXKF82	REP SERVICES INC FIXED 2.5% DUE 08-15-2024	880,000.00	878,105.45	843,911.20	
S2731654	REPLUGEN CORP COM STK USD0.01	578.00	85,625.97	97,861.18	
SBZ1D296	REPLY SPA	424.00	49,270.82	48,419.00	
S5669354	REPSOL SA EUR1	3,497.00	46,400.44	55,422.78	
SB3D5P18	REPUBLIC N Y CORP 7.2% DUE 07-15-2097	129,000.00	171,048.05	133,868.46	
SBP960X6	REPUBLIC OF CHILE 4.34% 03-07-2042	2,480,000.00	2,234,983.36	2,107,280.80	
C195325DQ5	REPUBLIC OF COLOMBIA 5.2% DUE 05-15-2049	3,025,000.00	2,432,425.67	2,073,728.25	
C195325BR5	REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG	2,202,000.00	2,208,899.10	1,626,683.46	
C455780DM5	REPUBLIC OF INDONESIA 4.15% 20/09/2027 4.15% 09-20-2027	477,000.00	471,700.53	469,773.45	
C455780CE4	REPUBLIC OF INDONESIA 4.35% 01-11-2048	1,150,000.00	1,141,293.34	994,612.00	
C715638CL4	REPUBLIC OF PERU 6.35% 08-12-2028	400.00	138,608.94	99,781.30	
C715638AX0	REPUBLIC OF PERU 8.20% 8.2% 12/08/2026	3,300.00	1,210,963.53	905,715.22	
CY6972HLP9	REPUBLIC OF PHILIPPINES 4.2% DUE 03-29-2047 REG	510,000.00	510,000.00	436,662.00	
C857524AE2	REPUBLIC OF POLAND 5.75% DUE 11-16-2032 REG	378,000.00	374,042.34	403,579.26	
SBMZ71K6	REPUBLIC SVCS INC .875% DUE 11-15-2025 REG	565,000.00	561,824.81	504,143.85	
SBKMG2C1	REPUBLIC SVCS INC 2.3% DUE 03-01-2030	1,000,000.00	1,041,397.50	837,480.00	
SB59N159	REPUBLIC SVCS INC 5.7% DUE 05-15-2041	445,000.00	552,025.48	454,674.30	
SB53WC78	REPUBLIC SVCS INC 6.2% DUE 03-01-2040	360,000.00	430,355.69	382,863.60	
S2262530	REPUBLIC SVCS INC COM	2,040.00	220,188.43	263,139.60	
SBKMG8Y6	REPUBLIC SVCS INC FIXED 3.05% 03-01-2050	320,000.00	338,763.95	221,878.40	
SBYZM730	REPUBLIC SVCS INC FIXED 3.375% 11-15-2027	1,490,000.00	1,488,318.43	1,392,315.60	
C760985X22	RESIDENTIAL ASSET MTG PRODS INC 2004-SLI1ST BKD CTF CL 6% 11-25-2031	494,946.70	494,847.41	128,273.66	
S2732903	RESMED INC COM	967.00	194,860.17	201,261.71	
S2739852	RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 04-15-2030	2,300,000.00	2,024,759.00	1,669,202.00	
S6421553	RESONA HOLDINGS NPV	87,007.00	368,869.02	476,891.60	
SBTF8CF0	RESTAURANT BRANDS INTERN-W/ COMMON STOCK	5,892.00	301,412.29	380,798.14	
SB1VP0K0	REXEL EUR5	1,928.00	37,754.30	37,943.22	
SBG9ZHL9	REXFORD INDL RLTY INC COM	1,203.00	68,381.97	65,731.92	
SBNVY313	REXFORD INDUSTRIAL REALTY L P 2.15% 09-01-2031	90,000.00	89,112.60	69,265.80	
SBDWGXG3	REYNOLDS AMERN INC 6.15% DUE 09-15-2043	1,344,000.00	1,510,199.38	1,205,702.40	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	SBD6GWW8	REYNOLDS AMERN INC 7% DUE 08-04-2041	2,843,000.00	3,318,242.76	2,803,055.85
	SBG49ZJ7	REYNOLDS AMERN INC 7.25% DUE 06-15-2037	2,908,000.00	3,519,209.47	2,999,980.04
	SBG6GV57	REYNOLDS AMERN INC 8.125% DUE 05-01-2040	6,041,000.00	7,727,690.87	6,542,523.82
	SBZOW055	REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	5,079,000.00	5,418,430.10	4,614,119.13
	SBZOHGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	5,536,000.00	5,945,019.35	4,756,088.32
	SBKV9674	REYNOLDS CONSUMER PRODS INC COM	628.00	15,731.40	18,827.44
	C994JY1990	RGI CAYMAN 2 LP	1.00	1.00	1.00
	C994JY2998	RGI INVESTMENT CAYMAN L.P.	28,322,471.66	28,322,471.66	636,425.76
	SBYXR425	RH COM	136.00	33,391.21	36,337.84
	SS334588	RHEINMETALL AG NPV	110.00	22,139.97	21,841.81
	C994JY3996	RHO VENTURES V	13,576,949.60	13,576,949.60	2,569,638.65
	C994JY4994	RHO VENTURES VI	1.00	1.00	12,899,794.09
	SBKX8946	RICHEMONT OPT 22/11/2023	26,258.00	-	1,851.87
	SBRCRWZ18	RICHEMONT(CIE FIN) CHF1 (REGD)	4,146.00	127,157.27	537,295.07
	SB3DXNG3	RICHEMONT(CIE FIN) DEP RCPT EACH 1 REP 1/10(NE	3,655.00	25,895.68	47,934.95
	S6738220	RICOH CO LTD NPV	7,883.00	63,530.47	60,162.80
	SBGDT3G2	RIGHTMOVE COM STCK	50,680.00	97,722.00	311,764.68
	SBDDZCRX3	RINGCENTRAL INC CL A CL A	559.00	29,034.46	19,788.60
	SBRS6578	RIO OIL FIN TR 9.75% 01-06-2027	1,954,108.30	2,089,348.25	2,023,264.19
	SBNCB5P1	RIO OIL FINANCE TR 9.25%-VAR 06/07/2024 USD	347,528.11	376,250.65	352,393.50
	CUT6673AA7	RIO OIL FINANCE TR FIXED 9.25% DUE 07-06-2024	90,099.87	97,524.09	91,361.27
	SBSTZB18	RIO TINTO FIN USA 5.2 DUE 11-02-2040	805,000.00	871,098.55	807,543.80
	SBNRLYY8	RIO TINTO FIN USA LTD 2.75% 11-02-2051	3,657,000.00	3,618,110.32	2,434,720.89
	SB757MN1	RIO TINTO FIN USA PLC 4.75 DUE 03-22-2042 REG	107,000.00	138,297.31	100,951.29
	S6220103	RIO TINTO LIMITED NPV	910.00	53,629.12	71,838.53
	S0718875	RIO TINTO ORD GBP0.10	7,710.00	342,988.71	537,727.40
	S2229610	RIOCAN REAL ESTATE UNIT	3,011.00	53,111.47	46,955.56
	S0736639	RIT CAP PARTNERS ORD GBP1	14,173.00	405,677.91	362,284.95
	S2345390	RITCHIE BROS AUCTION COM NPV	7,184.00	260,631.12	414,672.60
	SB9JRWG0	RITHM CAPITAL CORP	2,831.00	26,611.40	23,129.27
	SBMDNFT3	RIVERSIDE CNTY CALIF PENSION OBLIG 3.818% 02-15-2038 BEO TAXABLE	1,000,000.00	1,000,000.00	870,214.00
	SBLS98841	RIVIAN AUTOMOTIVE INC	4,766.00	170,744.52	87,837.38
	S2110703	ROBERT HALF INTL INC COM	718.00	56,923.04	53,009.94
	SBPOTQNE	ROBINHOOD MKTS INC COM CL A COM CL A	3,697.00	29,580.44	30,093.58
	SBMWBC20	ROBLOX CORP COM USD0.0001 CL A	6,054.00	208,328.02	172,296.84
	S7108918	ROCHE HLDGS AG CHF1 (BR)	67.00	22,652.88	25,954.17
	S7110388	ROCHE HLDGS AG GENUSSCHEINE NPV	6,536.00	1,665,253.92	2,052,213.58
	SBM8HRT4	ROCHE HLDGS INC GTD NT 144A 2.314% 03-10-2027	3,896,000.00	3,897,462.79	3,552,178.00
	SBMTMTKJ9	ROCKEFELLER FNDTN 2.492% DUE 10-01-2050	1,351,000.00	1,351,000.00	860,762.63
	SBMD6Y84	ROCKET COS INC CL A CL A	1,336.00	9,058.08	9,352.00
	C994JY5991	ROCKPOINT REAL ESTATE FUND II	5,388,773.50	5,388,773.50	491,555.84
	C994JY6999	ROCKPOINT REAL ESTATE FUND III	1.00	1.00	2,829,129.00
	C994JY7997	ROCKPOINT REAL ESTATE FUND IV LP	21,754.00	21,754.00	4,801,229.00
	S2754060	ROCKWELL AUTOMATION	778.00	150,457.42	200,389.46
	S4713490	ROCKWOOL A/S SER'B'DKK10	32.00	13,443.67	7,499.59
	SBJZDR89	ROGERS 5% DUE 03-15-2044	556,000.00	552,180.90	474,623.84
	S2169051	ROGERS COMMS INC CLASS'B'COM CAD1.62478	9,517.00	358,823.51	445,102.98
	SBKRRKT2	ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049	437,000.00	469,078.70	298,200.06
	SBYJZGZ8	ROGERS COMMUNICATIONS INC 4.3% 02-15-2048	183,000.00	211,752.42	138,840.27
	SBYJ5CK6	ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG	1,987,000.00	2,144,781.66	1,513,537.64
	S2535812	ROHM & HAAS CO 7.85% DUE 07-15-2029	241,000.00	291,528.18	268,956.00
	S6747204	ROHM CO LTD NPV	1,611.00	120,212.31	116,357.80
	SBZ1LFG7	ROKU INC COM CL A COM CL A	799.00	71,174.92	32,519.30
	S2747305	ROLLINS INC COM	1,545.00	50,135.25	56,454.30
	SBMTLNNW0	ROLLS ROYCE 4.625% GTD SNR 16/02/26 EUR	600,000.00	793,934.49	619,160.87
	SB63H849	ROLLS ROYCE HLDGS ORD GBP0.20	139,040.00	166,647.19	155,878.15
	SBPVD1J8	ROMANIA(REF OF) 3.75% SNR MTN 07/02/34 EUR	300,000.00	335,371.81	238,658.47
	SBLS4BD3	ROPER TECHNOLOGIES 1.4% DUE 09-15-2027	367,000.00	366,627.97	311,417.85
	SBKAH0F1	ROPER TECHNOLOGIES 2.95% DUE 09-15-2029	2,142,000.00	1,893,617.73	1,862,854.56
	S2749602	ROPER TECHNOLOGIES INC	907.00	357,690.89	391,905.63
	S2746711	ROSS STORES INC COM	3,761.00	338,817.76	436,539.27
	SBVFNZH2	ROTORK ORD GBP0.005	9,283.00	28,151.53	34,236.56
	C78016FZU1	ROYAL BK CDA 6% DUE 11-01-2027	4,389,000.00	4,428,571.80	4,577,419.77
	S2754383	ROYAL BK OF CANADA COM NPV	28,157.00	2,072,447.21	2,645,401.01
	SBJXS2H4	ROYAL BK SCOTLAND 4.445% DUE 05-08-2030	500,000.00	508,285.83	455,190.00
	SBNSZTDZ8	ROYAL BK SCOTLAND 5.125% DUE 05-28-2024	2,962,000.00	2,974,837.18	2,943,250.54
	SBMGLST5	ROYAL BK SCOTLAND FIXED 2.359% DUE 05-22-2024	340,000.00	340,000.00	334,855.80
	SBG4R9B2	ROYAL BK SCOTLAND GROUP PLC 4.892% 05-18-2029	500,000.00	490,549.60	472,275.00
	SBHD60D6	ROYAL BK SCOTLAND GROUP PLC 6 DUE 12-19-2023 REG	2,500,000.00	2,517,328.97	2,505,825.00
	SBDDR1H2	ROYAL BK SCOTLAND GROUP PLC SR NT FLTG RATE DUE 06-25-2024/06-25-2023 REG	1,043,000.00	1,051,095.32	1,043,479.78
	S2754907	ROYAL CARIBBEAN GROUP COM STK	1,470.00	54,434.10	72,662.10
	S2755706	ROYAL GOLD INC COM STK USD0.01	436.00	47,824.84	49,145.92
	C78081BAL7	ROYALTY PHARMA PLC 3.3% 09-02-2040	4,270,000.00	3,972,610.40	3,003,945.00
	C78081BAP8	ROYALTY PHARMA PLC 3.35% 09-02-2051	1,550,000.00	1,456,992.28	964,487.50
	SBMVP7Y0	ROYALTY PHARMA PLC COM USD0.0001 CLASS A	2,454.00	99,225.10	96,982.08
	C78081BAH6	ROYALTY PHARMA PLC SR NT 1.2% 09-02-2025	1,625,000.00	1,571,978.62	1,455,951.25
	C78081BAJ2	ROYALTY PHARMA PLC SR NT 1.75% 09-02-2027	2,500,000.00	2,173,058.70	2,126,950.00
	C78081BAK9	ROYALTY PHARMA PLC SR NT 2.2% 09-02-2030	230,000.00	175,030.00	180,356.80
	C78081BAM5	ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050	3,990,000.00	3,707,633.20	2,583,006.30
	S2756174	RPM INTL INC	852.00	64,232.28	83,027.40
	SBYRJ5K3	RPM INTL INC 5.25% DUE 06-01-2045	100,000.00	105,585.66	87,204.00
	SBKDM6D7	RUTGERS ST UNIV N J 3.27% DUE 05-01-2043REG	375,000.00	375,012.12	285,963.75
	S4768962	RWE AG NPV	1,600.00	40,632.08	71,019.09
	SBKP45P7	RWJ BARNABAS HLTH 3.477% DUE 07-01-2049	510,000.00	374,054.40	373,110.90
	SBVFCZV3	RWS HOLDINGS PLC ORD GBP0.01	8,322.00	54,033.90	37,599.57
	SBNGQSL9	RXO LLC COM	681.00	12,067.94	11,713.20
	SBNXKSK3	RYAN SPECIALTY HOLDINGS INC CL A COM USD0.001 CL A	545.00	20,127.50	22,622.95
	S2760669	RYDER SYS INC COM	2,718.00	216,989.91	227,143.26
	SBHHV6D7	S CAROLINA ELEC & 4.6% DUE 06-15-2043	3,337,000.00	3,305,405.21	2,986,314.67
	SBY58YK4	S CAROLINA ELEC & 5.1% DUE 06-01-2065	720,000.00	762,682.29	672,127.20
	SB4359G8	S CAROLINA ELEC & 5.45% DUE 02-01-2041	645,000.00	823,586.02	638,034.00
	SBKY44Q1	S&P GLOBAL INC 1.25% DUE 08-15-2030	210,000.00	209,180.62	162,082.20
	SBFOLM78	S&P GLOBAL INC 2.95% DUE 01-22-2027	825,000.00	802,708.50	772,843.50
	SBKML1DP6	S&P GLOBAL INC 3.25% DUE 12-01-2049	2,837,000.00	2,427,834.80	2,047,860.08
	SBYV2325	S&P GLOBAL INC COM	2,238.00	716,204.76	749,595.72
	SBMD7M83	S&P GLOBAL INC SR NT 144A 2.9% 03-01-2032	1,465,000.00	1,425,319.53	1,254,640.65

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	S2831543	S.W. AIRL CO COM	4,062.00	143,680.04	136,767.54
	C785592AM8	SABINE PASS 5.625% DUE 03-01-2025	1,841,000.00	1,910,810.61	1,846,283.67
	SBSPCCF5	SABINE PASS 5.75% DUE 05-15-2024	11,283,000.00	11,729,971.88	11,294,395.83
	SBF43YT6	SABINE PASS FIXED 4.2% DUE 03-15-2028	1,367,000.00	1,433,784.75	1,286,675.08
	SBM8JPB8	SABINE PASS LIQUEFACTION LLC 4.5% DUE 05-15-2030 REG	1,903,000.00	2,023,798.50	1,772,016.51
	SBZ4FB57	SABINE PASS LIQUEFACTION LLC 5.0% 03-15-2027	3,600,000.00	3,691,538.67	3,535,380.00
	SBZ4F180	SABINE PASS LIQUEFACTION LLC 5.875% 06-30-2026	700,000.00	701,403.50	708,582.00
	SBPOTWJ4	SABRA HEALTH CARE LP 3.2% DUE 12-01-2031	2,020,000.00	1,976,448.80	1,509,222.80
	SBJCRTF9	SABRA HLTH CARE 3.9% DUE 10-15-2029	2,280,000.00	2,253,462.70	1,897,119.60
	SBLGZX95	SAFEHOLD OPER PARTNERSHIP LP 2.85% 01-15-2032	1,851,000.00	1,839,981.04	1,411,757.70
	SB058TZ6	SAFRAN SA EUR0.20	849.00	99,471.36	105,940.67
	SB9M3PK4	SAGAX AB SER'B'NPV	459.00	16,959.73	10,418.30
	SB8C3BL0	SAGE GROUP GBPO.01051948	2,579.00	23,661.46	23,130.59
	SB019KW7	SAINSBURY(I) ORD GBPO.28571428	4,227.00	12,252.27	11,069.30
	SBMY36H7	SAIPEM SPA NPV (POST SPLIT)	4,180.00	787,765.54	5,029.90
	C79467BAR6	SALES TAX SECURITIZATION CORP ILL 3.587%01-01-2043 BEO TAXABLE	1,120,000.00	1,026,657.72	885,282.72
	C79467BCM5	SALES TAX SECURITIZATION CORP ILL 4.637%01-01-2040 BEO TAXABLE	225,000.00	225,000.00	208,237.73
	S2310525	SALESFORCE INC COM USD0.001	8,488.00	1,529,192.98	1,125,423.92
	SBNA66R3	SALESFORCE.COM INC 1.95% DUE 07-15-2031 BEO	230,000.00	229,407.43	184,384.10
	SBNA66T5	SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO	786,000.00	750,079.66	564,906.06
	SBNA66W8	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	5,592,000.00	5,543,519.71	3,742,893.36
	SBNA66Y0	SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO	1,330,000.00	1,325,833.95	853,727.00
	SB1W5NWX	SALMAR ASA NOK0.25	171.00	11,519.45	6,679.61
	SBNBW867	SAMMONS FINL GROUP INC SR NT 144A 3.35% 04-16-2031	1,000,000.00	998,016.31	757,060.00
	S5226038	SAMPO PLC SER'A'NPV	9,266.00	192,762.59	482,787.78
	SB4Q1532	SAMSONITE INTL SA	12,300.00	24,346.18	32,385.22
	S6771720	SAMSUNG ELECTRONICS CO KRW100 005930	2,488.00	83,407.63	108,806.96
	SBNSNRL1	SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051	1,805,000.00	1,785,749.53	1,232,508.15
	SBMF0F087	SAN DIEGO GAS & 1.7% DUE 10-01-2030	1,050,000.00	1,048,511.35	833,868.00
	SBYQHPJ6	SAN DIEGO GAS & 2.5% DUE 05-15-2026	608,000.00	601,401.73	564,023.36
	SBF45P32	SAN DIEGO GAS & 3.75% DUE 06-01-2047	5,473,000.00	5,535,723.80	4,305,444.91
	SB65CRM3	SAN DIEGO GAS & 4.5% DUE 08-15-2040	1,615,000.00	1,574,990.48	1,459,620.85
	SBNSLTD1	SAN DIEGO GAS & ELEC CO 1ST MTG BD SER XXX 3.7% 03-15-2052	1,525,000.00	1,516,619.62	1,210,926.25
	SBNM1W61	SAN DIEGO GAS & ELEC CO 3.0% 03-15-2032	499,000.00	483,275.28	428,032.22
	SBHTB575	SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049	3,430,000.00	3,428,109.16	2,826,457.20
	SBM75RR6	SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050	1,245,000.00	1,256,266.58	898,242.60
	C80007RAK1	SANDS CHINA LTD 3.8% SNR NTS 01-08-2026 USD	540,000.00	566,392.97	495,714.60
	CG7801RAD1	SANDS CHINA LTD 4.375% DUE 06-18-2030	490,000.00	500,109.56	423,472.70
	C80007RAL9	SANDS CHINA LTD 4.375% SNR NTS 06-18-2030 USD	990,000.00	912,063.94	855,587.70
	C80007RAF2	SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025	6,360,000.00	6,293,573.22	6,158,769.60
	C80007RAE5	SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028	3,640,000.00	3,409,498.76	3,390,186.80
	C80007RAN5	SANDS CHINA LTD SR NT 2.8% 03-08-2027	500,000.00	499,765.03	423,735.00
	C80007RAQ8	SANDS CHINA LTD SR NT 3.1% 03-08-2029	370,000.00	369,175.40	302,264.10
	C80007RAS4	SANDS CHINA LTD SR NT 3.75% 08-08-2031	1,970,000.00	1,968,691.41	1,554,999.80
	SB5823W2	SANDS CHINA LTD USD0.01	5,851.00	28,380.15	19,416.00
	SB1VQ252	SANDVIK AB NPV	12,626.00	128,246.96	228,296.79
	S5671735	SANOFI EUR2	10,296.00	1,012,645.55	987,198.49
	C80282YACO	SANTANDER CNSMR .33% DUE 10-15-2025	55,822.55	55,815.76	54,605.79
	C80282YAD8	SANTANDER CNSMR .48% DUE 06-15-2026	116,000.00	115,990.73	109,031.22
	SBNRKKD6	SANTANDER DR AUTO 1.01% DUE 01-15-2026	1,747,793.98	1,762,101.73	1,725,820.40
	SBLH3D21	SANTANDER DR AUTO 1.26% DUE 02-16-2027	590,000.00	589,876.22	561,164.26
	SBMGT0C6	SANTANDER DR AUTO 3.4% DUE 12-15-2026	388,000.00	387,962.32	380,654.46
	SBMY4Y57	SANTANDER DR AUTO 4.14% DUE 02-16-2027	605,000.00	604,978.64	592,902.01
	SBQXL476	SANTANDER DR AUTO 4.72% DUE 06-15-2027	368,000.00	367,938.58	360,052.24
	SBQXL487	SANTANDER DR AUTO 4.96% DUE 11-15-2028	768,000.00	767,793.10	742,352.42
	C80286MADO	SANTANDER DR AUTO FIXED 3.44% DUE 09-15-2027	1,326,000.00	1,325,675.79	1,279,009.75
	C80286MAE8	SANTANDER DR AUTO FIXED 3.76% DUE 07-16-2029	800,000.00	765,250.00	765,484.70
	C80286FAB9	SANTANDER DR AUTO FIXED 4.05% DUE 07-15-2025	120,435.71	120,431.19	119,774.97
	SBQXL465	SANTANDER DR AUTO FIXED 4.49% DUE 11-16-2026 SER 22-6 CL A3	947,000.00	946,974.62	932,179.82
	C80287FAC6	SANTANDER DR AUTO RECEIVABLES TR 5.75% 04-15-2027	808,000.00	807,934.79	813,148.88
	C80287FAD4	SANTANDER DR AUTO RECEIVABLES TR 5.95% 01-17-2028	194,000.00	193,957.94	195,838.24
	SBP685N1	SANTANDER DRIVE AUTO RECEIVABLES TR SER 22-5 CL A3 4.11% DUE 08-15-2026	504,000.00	503,981.05	494,672.09
	C80286MAC2	SANTANDER DRIVE AUTO RECEIVABLES TR 2022NT CL A-3 2.98% 10-15-2026	1,228,000.00	1,227,847.11	1,206,868.22
	SBLF0HZ5	SANTANDER HLDGS FIXED 3.45% DUE 06-02-2025	1,745,000.00	1,857,658.74	1,662,426.60
	SBY265K5	SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025	1,300,000.00	1,299,480.00	1,272,271.00
	SBKT1T39	SANTANDER HLDGS USA INC 3.244% DUE 10-05-2026 REG	1,500,000.00	1,497,345.00	1,392,960.00
	SBF285N5	SANTANDER UK GROUP 3.373% 01-05-2024	1,200,000.00	1,197,858.67	1,200,000.00
	SBNC5VS8	SANTANDER UK GROUP FLTGT RT 2.896% DUE 03-15-2032	1,100,000.00	1,100,000.00	852,566.00
	SBP399P6	SANTANDER UK GROUP FLTGT RT 6.833% DUE 11-21-2026	4,900,000.00	4,900,000.00	4,965,121.00
	S6776703	SANTOS LIMITED NPV	30,361.00	144,157.32	147,007.69
	A4846288	SAP SE	4,484.00	537,614.07	461,279.11
	S2112226	SAPUTO INC COM NPV	5,022.00	151,535.91	124,238.86
	SB8DPDT7	SAREPTA THERAPEUTICS INC COM	562.00	38,536.34	72,823.96
	S5843329	SARTORIUS AG NON VTG PRF NPV	59.00	10,976.58	23,260.29
	SBYZZQP5	SARTORIUS STEDIM B EUR0.20	67.00	8,489.12	21,630.49
	C80413TAC3	SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5%DUE 10-26-2046 REG	900,000.00	883,856.57	794,799.00
	C80414LZH7	SAUDI ARABIAN OIL CO GLOBAL MEDIUM TRANCHE # TR 00776 1.625% 11-24-2025	1,256,000.00	1,130,338.40	1,144,303.92
	SBM9C9NN2	SAWAI GROUP HOLDINGS CO LTD	1,100.00	51,036.98	34,389.33
	SBZ6T523	SBA COMMUNICATIONS CORP COM USD0.01 CL A	1,889.00	636,796.54	529,505.59
	S6309466	SBI HLDGS INC NPV	590.00	12,130.49	11,254.92
	SBM98X21	SBL HLDGS INC 5% DUE 02-18-2031	600,000.00	600,049.45	469,728.00
	SBLZH0Z7	SCENTRE GROUP	13,119.00	36,372.45	25,622.35
	C80622GAD6	SCENTRE MGMT LTD 3.625% DUE 01-28-2026	885,000.00	874,825.53	829,076.85
	S2197621	SCHERING PLOUGH STEP CPN 6.5% DUE 12-01-2033	373,000.00	535,752.83	423,269.21
	S4790534	SCHIBSTED ASA A-AKSJER	1,708.00	28,088.35	32,162.62
	SBWVFKQ3	SCHIBSTED ASA SER'B'NOK0.5	734.00	11,189.33	13,344.78
	SB11TCY0	SCHINDLER-HLDG AG CHF0.10 (PTG CERT)	98.00	20,427.41	18,420.02
	SB11WWH2	SCHINDLER-HLDG AG CHF0.10 (REGD)	57.00	11,761.34	10,276.26
	C80685XAC5	SCHLUMBERGER FIN CDA LTD 1.4% DUE 09-17-2025/09-18-2020 REG	1,595,000.00	1,550,598.34	1,463,364.65
	S2779201	SCHLUMBERGER LTD COM COM	10,527.00	422,850.80	562,773.42
	A4834108	SCHNEIDER ELECTRIC EUR4.00	3,191.00	277,873.70	445,179.38
	SBYVN953	SCHNEIDER NATL INC WIS CL B CL B	1,278.00	28,830.13	29,905.20
	S0802284	SCHRODER JAPAN GWT ORD GBPO.10	543,809.00	1,312,453.71	1,334,461.77
	SB0CRWN5	SCHRODER ORIENTAL ORD GBPO.01	53,628.00	191,904.73	166,111.01
	S0610841	SCHRODER UK MIDCAP ORD GBPO.25	33,668.00	226,781.19	220,315.88
	SBP9LHF2	SCHROEDERS PLC ORD GBPO.20	1,764.00	11,410.52	9,251.55

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party		Description of Investment	Shares/Par	Cost	Current value
(CUSIP)					
S2779397		SCHWAB CHARLES CORP COM NEW	10,342.00	646,782.97	861,074.92
SBKSH347		SCHWAB CHARLES CORP NEW 2.0% DUE 03-20-2028 BEO	690,000.00	689,062.93	607,089.60
SBMHCD69		SCHWAB CHARLES CORP NEW DEP SHS REPGST 1/100TH INT 4% 12-31-2250	4,030,000.00	4,024,583.33	3,206,187.40
SBMDWQR5		SCHWAB CHARLES FLTG RT 5.375% DUE 12-31-2049	1,370,000.00	1,339,400.00	1,342,243.80
C80854EAH1		SCHWEITZER-MAUDUIT INTL INC DUE 04-20-2028 BEO	424,625.00	422,551.25	421,971.09
SBDTZZG7		SCIENCE APPLICATIONS INTL CORP NEW COM USDD.0001	370.00	32,763.50	41,044.10
C80875CAB3		SCIENTIFIC GAMES CORPORATION TERM LOAN 02-04-2029 BEO	997,500.00	995,006.25	951,365.63
S2781518		SCOTTS MIRACLE-GRO CLASS'A'COM NPV	266.00	20,306.44	12,924.94
SBYT9340		SCOUT24 SE NPV	193.00	14,762.45	9,666.61
S6858474		SCSK CORP NPV	7,177.00	114,465.70	108,842.15
C994JY8995		SDL SOF-VII CO-INVEST FUND L.P.	1.00	1.00	942,543.00
S2786687		SEABOARD CORP DEL COM	33.00	127,712.72	124,581.93
C81180WBD2		SEAGATE HDD CAYMAN 4.125% DUE 01-15-2031	181,000.00	186,980.46	141,471.41
SBLPK4D2		SEAGEN INC COM	909.00	154,539.09	116,815.59
S2517940		SEAGULL ENERGY CORP 7.5 SR NT DUE 09-15-2027 BEO	1,005,000.00	1,180,494.53	1,089,148.65
S2232793		SEALED AIR CORP NEW COM STK	2,807.00	128,614.62	140,013.16
SBLH1JH2		SEATTLE CHILDRENS 2.719% DUE 10-01-2050	4,221,000.00	4,231,523.19	2,677,169.25
S4792132		SEB SA EUR1.00	60.00	8,433.96	5,010.74
S6791591		SECOM CO NPV	1,606.00	111,877.73	91,811.43
S5554041		SECURITAS SER'B'NPV	1,186.00	13,551.78	9,898.23
C81377JAB9		SECURITIZED AST BACKED RECEIVABLES LLC MTG PASSTHRU CTF CL A-2A 12-25-2036 REG	221,184.22	221,184.22	52,379.02
SB0767Y3		SEEK LIMITED NPV	810.00	10,657.99	11,507.87
SB02RK08		SEGA SAMMY HLDGS I NPV	8,800.00	127,962.03	133,188.83
SB52N1N8		SEGRO PLC ORD GBP0.10	3,049.00	23,924.28	28,006.11
S2793610		SEI INVTS CO COM	693.00	36,590.40	40,401.90
S6616508		SEIKO EPSON CORP NPV	674.00	11,153.59	9,838.37
S6793821		SEKISUI CHEMICAL CO LTD NPV	15,394.00	213,438.70	215,255.83
S6793906		SEKISUI HOUSE NPV	7,285.00	128,085.16	128,838.14
SBFWJFR1		SEMPRA 4% DUE 02-01-2048	2,923,000.00	2,933,041.54	2,299,611.79
SB4T9B57		SEMPRA 6% DUE 10-15-2039	6,737,000.00	8,149,992.29	6,868,977.83
S2138158		SEMPRA COM	2,216.00	315,921.87	342,460.64
SBFWJFQ0		SEMPRA ENERGY 3.4% 01-12-2018	1,100,000.00	1,006,214.00	1,021,900.00
SBFWJJY6		SEMPRA ENERGY 3.8% DUE 02-01-2038	5,609,000.00	5,408,593.22	4,609,924.92
S6795203		SENKO GROUP HOLDIN NPV	7,600.00	58,195.91	55,583.77
SBFMBMT8		SENSATA TECHNOLOGIES B V HOLDING	1,033.00	43,788.87	41,712.54
SBP7L1B8		SENTINELONE INC CL A COM CL A COM	1,239.00	32,737.31	18,077.01
S0797379		SERCO GROUP GBP0.02	81,437.00	205,192.99	152,230.74
S2797560		SERVICE CORP INTL COM	1,030.00	67,217.80	71,214.20
SB80NXX8		SERVENOW INC COM USDD.001	2,280.00	985,298.98	885,255.60
CG8057JAB2		SETANTA AIRCRAFT LEASING DESIGNATED ACTIVITY COMPANY TLB DUE 11-02-2028 BEO	1,200,000.00	1,197,000.00	1,192,500.00
SB0F55D6		SEVEN & I HOLDINGS NPV	4,716.00	169,940.89	202,300.65
SB1FH8J7		SEVERN TRENT ORD GBP0.9789	639.00	17,292.98	20,377.00
SBFFY885		SG HOLDINGS CO LTD NPV	694.00	9,500.29	9,625.37
S4824778		SGS SA CHF1 (REGD)	16.00	37,405.54	37,181.15
S6800602		SHARP CORP NPV	800.00	10,949.66	5,729.66
S2801836		SHAW COMMUNICATION 'B'CNV NPV	9,697.00	206,927.86	279,183.71
SBXQ9F39		SHELL INTERNATIONAL FIN 3.25% 05-11-2025	1,500,000.00	1,492,330.58	1,454,505.00
SBXQ9DY6		SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	4,104,000.00	4,316,338.43	3,612,874.32
SBXC2QW58		SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	2,976,000.00	2,986,057.09	2,699,916.48
SBJLV8W2		SHELL INTL FIN B V 2.75% DUE 04-06-2030	895,000.00	766,674.90	788,512.90
SBMZQF90		SHELL INTL FIN B V 2.875% DUE 11-26-2041	8,170,000.00	7,641,879.05	5,981,747.20
SBMZQFB2		SHELL INTL FIN B V 3% DUE 11-26-2051	5,614,000.00	5,627,132.74	3,828,355.02
SBGOWNK8		SHELL INTL FIN B V 3.125% DUE 11-07-2049	3,147,000.00	3,317,204.90	2,234,370.00
SBJLV8X3		SHELL INTL FIN B V 3.25% DUE 04-06-2050	3,044,000.00	3,035,054.31	2,216,732.12
SB7C01S1		SHELL INTL FIN B V 3.625% DUE 08-21-2042	889,000.00	873,170.00	719,023.20
SBDSNF87		SHELL INTL FIN B V 3.75% DUE 09-12-2046	1,800,000.00	1,929,167.02	1,431,954.00
SBFXPTR6		SHELL INTL FIN B V 3.875% DUE 11-13-2028	860,000.00	879,087.97	829,083.00
SBD82XM8		SHELL INTL FIN B V 4% DUE 05-10-2046	2,803,000.00	2,987,652.77	2,317,268.13
SBXQ9F28		SHELL INTL FIN B V 4.125% DUE 05-11-2035	633,000.00	654,950.06	588,601.38
SB90FLN7		SHELL INTL FIN B V 6.375% DUE 12-15-2038	1,892,000.00	2,352,854.42	2,094,065.60
SBP6MXD8		SHELL PLC ORD EURO.07	49,534.00	1,188,709.00	1,385,934.44
SB0MP180		SHENZHOU INTERNATI HKD0.10	4,097.00	48,056.23	46,088.26
SBDKXGP2		SHERWIN-WILLIAMS 2.95% DUE 08-15-2029	1,590,000.00	1,430,961.47	1,396,878.60
SBDGK5T9		SHERWIN-WILLIAMS 3.45% DUE 06-01-2027	1,850,000.00	1,799,098.74	1,736,262.00
SBDGKT18		SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	961,000.00	950,867.28	809,459.91
SBYY8XV9		SHERWIN-WILLIAMS 4.55% DUE 08-01-2045	928,000.00	1,122,045.41	788,623.68
SBJN50L5		SHERWIN-WILLIAMS CO 2.3% DUE 05-15-2030	1,450,000.00	1,449,767.51	1,195,075.50
SBPLQR99		SHERWIN-WILLIAMS CO 2.9% 06-15-2052	1,977,000.00	1,417,829.29	1,241,516.46
S2804211		SHERWIN-WILLIAMS CO COM	2,923.00	643,523.94	693,715.59
SBLH3DN2		SHERWIN-WILLIAMS FIXED 2.2% DUE 03-15-2032	205,000.00	168,056.95	163,339.90
SBJN50M6		SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	633,000.00	649,950.29	437,004.21
SBK9W8G8		SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049	424,000.00	362,262.05	319,034.56
SBD49241		SHERWIN-WILLIAMS FIXED 4.4% DUE 02-01-2045	201,000.00	199,736.13	156,460.41
SBLFL75		SHIFT4 PMTS INC CL A CL A	349.00	10,996.99	19,519.57
S6804369		SHIMADZU CORP NPV	4,571.00	160,236.00	129,738.86
S6804820		SHIMANO INC NPV	876.00	146,517.90	138,890.60
S6804400		SHIMIZU CORP NPV	1,330.00	12,096.53	7,096.29
S6804585		SHIN-ETSU CHEMICAL NPV	2,104.00	275,653.02	258,724.46
S6397502		SHINHAN FINANCIAL GROUP CO LTD KRW5000 055550	1,552.00	49,767.10	43,203.16
S6804682		SHIONOGI & CO LTD NPV	12,738.00	677,806.93	635,813.92
SB05MTR0		SHIP HEALTHCARE HOLDINGS INC NPV	2,700.00	50,441.84	55,004.74
SBD1XH74		SHIRE ACQUISITIONS 2.875% DUE 09-23-2023	143,000.00	146,269.40	140,497.50
S6805265		SHISEIDO CO LTD NPV	964.00	55,577.99	47,277.61
SBP38QJ6		SHIZUOKA FINANCIAL NPV	1,076.00	8,694.47	8,603.43
SBMDJ085		SHOALS TECHNOLOGIES GROUP INC CL A CL A	4,670.00	57,973.85	115,208.90
SBX865C7		SHOPIFY INC COM NPV CL A	24,050.00	874,316.34	834,414.92
C82620KAM5		SIEMENS 3.3% DUE 09-15-2046	550,000.00	617,420.31	411,515.50
S5727973		SIEMENS AG NPV(REGD)	7,672.00	864,643.97	1,061,484.90
SBMTVQK9		SIEMENS ENERGY AG NPV	1,051.00	24,028.12	19,713.53
SBD594Y4		SIEMENS HEALTHINEE NPV	708.00	31,174.72	35,309.80
SBYM95K7		SIERRA PAC PWR CO 2.6% DUE 05-01-2026	244,000.00	237,731.91	226,619.88
SBMCMZ00		SIERRA TIMESHARE 2020-2 RECEIVABLES VACATION TIMESHARE LN 3.51% 07-20-2037	0.01	0.01	0.01
SBD5GN60		SIG GROUP AG	736.00	14,402.24	16,069.17
SB00JQL9		SIGNATURE BK NY N Y COM	414.00	72,677.70	47,701.08
SBMD8TD0		SIGNIFY HEALTH INC CL A CL A	607.00	8,176.29	17,396.62
SBF2DSG3		SIKA AG CHF0.01 (REG)	2,134.00	440,178.53	511,357.33

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of investment	Shares/Par	Cost	Current value	
(CUSIP)					
S2809324	SILGAN HLDGS INC COM	2,038.00	84,978.17	105,649.92	
S2808064	SILICON GRAPHICS INC COM	35,129.00	-	597.19	
SBMVPR84	SIMON PPTY GROUP L 3.8% DUE 07-15-2050	329,000.00	259,585.78	242,673.69	
SBKMGX99	SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	1,963,000.00	1,848,820.26	1,304,354.61	
SBY265N8	SIMON PPTY GROUP L P 3.5% DUE 09-01-2025	2,115,000.00	2,237,189.66	2,029,511.70	
S2812452	SIMON PROPERTY GROUP INC COM	2,455.00	243,703.99	288,413.40	
S6811734	SINGAPORE AIRLINES NPV	3,229.00	10,503.68	13,313.73	
	Singapore dollar	37,791.11	37,791.11	37,791.11	
S6303866	SINGAPORE EXCHANGE NPV	2,066.00	11,867.74	13,786.68	
S6043214	SINGAPORE TECHNOLOGIES ENGINEERING	3,762.00	9,975.03	9,396.59	
S802PY11	SINGAPORE TELECOMMUNICATIONS NEW COM STK	20,698.00	50,432.82	39,661.39	
S6810429	SINO LAND CO NPV	8,779.00	13,383.87	10,978.04	
SBGLDK10	SIRIUS XM HLDGS INC COM	4,712.00	27,847.92	27,518.08	
S861X7R5	SITC INTERNATIONAL HKD0.10	3,232.00	14,109.94	7,188.71	
SBYQ7X81	SITEONE LANDSCAPE SUPPLY INC COM	296.00	33,223.04	34,726.72	
S843VK88	SIX FLAGS ENTMT CORP NEW COM	506.00	10,676.60	11,764.50	
C994JR3994	SIXTH CINVEN FUND (NO.3) LP	10,664,345.82	10,873,901.12	29,291,907.01	
S6450267	SK HYNIX INC 000660	702.00	52,019.06	41,637.01	
S4813345	SKAND ENSKILDA BKN SER'A'NPV	31,000.00	338,613.28	356,874.13	
S7142091	SKANSKA AB SER'B'NPV	820.00	16,167.17	12,985.27	
S2428042	SKECHERS U S A INC CL A CL A ISIN #US8305661055	890.00	32,663.00	37,335.50	
S81Q3135	SKF AB SER'B'NPV	924.00	15,907.84	14,113.40	
C24736CB52	SKYMILES IP LTD DELTA AIR LINES INC DUE 10-20-2027 BE0-20-2027 BE0	560,000.00	551,892.14	571,200.00	
SBMCF891	SKYWORKS SOLUTIONS INC 1.8% DUE 06-01-2026 BE0	125,000.00	125,002.06	110,025.00	
S2961053	SKYWORKS SOLUTIONS INC COM	2,155.00	283,631.90	196,385.15	
SBPGKM57	SL GREEN RLTY CORP COM PAR\$	416.00	20,080.32	14,027.52	
C998249858	SLC MANAGEMENT US INTERMEDIATE INVESTMENT GRADE PRIVATE CREDIT FUND LP	25,957,051.26	250,990,706.83	232,679,007.52	
S2101967	SLM CORP COM	1,790.00	28,067.20	29,714.00	
SBNHX027	SLM CORP FIXED 3.125% DUE 11-02-2026	1,200,000.00	1,193,124.00	1,026,612.00	
C78442FEQ7	SLM CORP MEDIUM 5.5% DUE 01-25-2023	1,200,000.00	1,198,800.00	1,197,636.00	
C78445JAA5	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG	2,112,340.53	2,103,769.73	2,073,915.07	
C831641FR1	SMALL BUSINESS 1.667% DUE 03-10-2031	2,332,443.47	2,332,443.47	2,084,600.52	
SBZ4C998	SMALL BUSINESS 2.04% DUE 08-01-2036	717,587.52	729,035.20	640,631.08	
C83162CTL7	SMALL BUSINESS ADMIN GTD DEV PARTN SER 2010-20H CL 1 3.52 08-01-2030	573,455.92	616,852.50	541,447.56	
C83162CH89	SMALL BUSINESS ADMIN GTD DEV PARTN 1.21%12-01-2045	1,545,360.12	1,549,827.18	1,212,039.23	
C83162CF73	SMALL BUSINESS ADMIN GTD DEV PARTN CTF 1.5% DUE 05-01-2045 REG	2,411,262.12	2,461,729.44	1,961,014.62	
C83162CSD6	SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2008-20K PARTN CTF 0 DUE 11-01-2028 REG	181,257.73	204,538.04	182,963.45	
C83162CUIY7	SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2012-20 H CL-1 2.37 08-01-2032 REG	390,468.84	401,032.72	356,536.62	
SBYP9601	SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2015-20K PARTN CTF 2.7 11-01-2035	1,508,091.68	1,556,044.28	1,380,429.70	
C83162CD75	SMALL BUSINESS ADMIN GTD DEV PARTN PARTNCTF SER 2019-20K 2.36% 11-01-2039	1,515,725.51	1,602,820.52	1,353,181.58	
C83162CI46	SMALL BUSINESS ADMIN GTD DEV PARTN PARTNCTF SER 2021-20B 1.24% 02-01-2041	2,111,198.21	2,111,198.21	1,785,222.26	
C83162CL92	SMALL BUSINESS ADMIN GTD DEV PARTN PARTNCTF SER 2021-25 1.56% 09-01-2046	1,900,846.51	1,900,846.51	1,534,591.97	
C83162CI53	SMALL BUSINESS ADMIN GTD DEV PARTN PARTNCTF SER 2021-25B 1.34% 02-01-2046	3,216,242.64	3,216,242.64	2,579,322.71	
SBYYSO87	SMALL BUSINESS ADMIN GTD DEV PARTN SER 2016-20E CL 1 2.27% 05-01-2036 REG	2,207,353.54	2,337,035.56	1,982,777.52	
C83162CZC0	SMALL BUSINESS ADMIN GTD DEV PARTN SER 2018-20A CL 1 2.92% 01-01-2038	2,463,078.02	2,654,640.06	2,268,997.57	
C831641FS9	SMALL BUSINESS ADMIN GTD PARTN CTF\$ SER SBC 2021-10B 1.304% 09-10-2031	1,996,545.02	1,996,545.02	1,751,546.72	
SBHNF679	SMALL BUSINESS ADMIN GTD SER 2019-20C CL 1 3.2% 03-01-2039	1,170,091.43	1,271,971.67	1,088,066.97	
C83162CZH9	SMALL BUSINESS ADMIN SER 2018-20C CL 1 3.2% 03-01-2038	2,358,748.68	2,546,711.50	2,192,938.74	
SBHR32Y9	SMALL BUSINESS ADMIN SER 2018-20L CL 1 3.54% 12-01-2038	1,108,389.62	1,221,306.82	1,041,936.55	
C83162CK28	SMALL BUSINESS ADMINISTRATION 1.66% 04-01-2046	3,585,401.04	3,585,401.04	2,916,809.44	
C83162CZZ9	SMALL BUSINESS ADMINISTRATION SER 2018-20K CL 1 3.87% DUE 11-01-2038	1,625,205.77	1,814,135.95	1,554,258.21	
SBVJ34Q4	SMALL BUSINESS FIXED 3.07% DUE 05-01-2044	3,049,928.18	3,297,734.85	2,807,029.15	
SBFZND98	SMARTSHEET INC CL A CL A	3,373.00	141,488.81	132,761.28	
C78449DAB2	SMB PRIVATE ED LN TR 2020-PT-B PVT ED LNBKED EXCHANGE 1.6% 09-15-2054	1,246,513.69	1,248,844.79	1,104,909.61	
C78448YAH4	SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT 144A CL 1.07% 01-15-2053	1,117,702.80	1,108,300.58	954,039.17	
C83208AAD5	SMB PRIVATE ED LN TR 2021-C 5.48443% 01-15-2053	762,427.81	762,427.81	731,084.65	
C78449MAA4	SMB PRIVATE ED LN TR 2021-D NT CL A-1A 144A 1.34% 03-17-2053	854,128.62	854,088.98	760,477.85	
C78450MAA0	SMB PRIVATE ED LN TR 2021-E PVT ED LN BKS NTS CL A-1A 1.68% 02-15-2051	609,518.61	609,493.24	548,383.11	
C78449YAA8	SMB PRIVATE EDUCATION LOAN TRUST PVT ED LN BAKED NT CL A 1.31% 07-17-2051	330,797.05	330,791.66	291,946.12	
C78449CAA6	SMB PVT ED LN TR 4.48% DUE 05-16-2050	372,240.91	372,234.43	354,951.86	
S6763965	SMC CORP NPV	138.00	47,604.47	58,130.58	
S0922320	SMITH & NEPHEW ORD USD0.20	4,661.00	69,364.97	62,206.53	
SB168NK5	SMITH & NEPHEW PLC FIXED 2.032% DUE 10-14-2030	1,290,000.00	1,213,420.66	1,016,765.10	
S2816023	SMITH A O CORP COM	1,455.00	83,496.42	83,284.20	
S0822011	SMITH(DS) ORD GBP0.10	37,570.00	201,037.19	145,295.36	
SB1WV233	SMITHS GROUP ORD GBP0.375	904.00	17,204.61	17,382.44	
S2951452	SMUCKER J M CO COM NEW	701.00	87,197.39	111,080.46	
SB1RR828	SMURFIT KAPPA GROUP PLC ORD EURO.001	596.00	20,862.52	21,982.96	
S7251470	SNAM NPV	5,098.00	22,902.65	24,630.69	
S2818740	SNAP-ON INC COM	351.00	69,336.54	80,199.99	
S2763884	SNC-LAVALIN GROUP COM NPV	11,149.00	305,865.56	196,328.38	
SBNI13487	SNOWFLAKE INC CL A CL A	3,052.00	502,526.01	438,084.08	
C83367TBV0	SOCIETE GENERALE 7.375% DUE 12-31-2049	500,000.00	500,000.00	480,010.00	
S5966516	SOCIETE GENERALE EUR1.25	1,983.00	67,817.23	49,692.06	
C83370RAC2	SOCIETE GENERALE SA UNDATED DEEPLY SUB 9.375% 12-31-2049	340,000.00	340,000.00	348,571.40	
SBRIJZTL8	SOCIETY OF LLOYD'S 4.75% 30/10/2024	300,000.00	416,904.53	353,865.56	
S7062713	SODEXHO EUR4	213.00	23,596.32	20,340.98	
SBMZNCDA4	SOFI PROFESSIONAL LN PROGRAM 2020-C POSTGRADUATE LN AST BKD NT 1.95% 02-15-2046	58,189.35	58,180.05	52,678.07	
C83405YAA0	SOFI PROFESSIONAL LN PROGRAM 2021-A 1.03% 08-17-2043	171,932.90	171,932.90	142,162.72	
SBM8I4C2	SOFI TECHNOLOGIES INC COM	5,284.00	32,397.26	24,359.24	
S4820301	SOFINA SA NPV	37.00	10,126.63	8,118.78	
SBF5MOK5	SOFTBANK CORP NPV	23,921.00	317,621.47	269,767.31	
S6770620	SOFTBANK GROUP CORP	4,606.00	217,475.57	197,023.49	
SBYZDVX8	SOFTCAT PLC ORD GBP0.0005	2,179.00	33,776.21	31,034.05	
S4821100	SOLVAY SA NPV	179.00	19,138.45	18,045.43	
SB62G7K6	SOMPO HOLDINGS INC	854.00	32,103.72	37,928.22	
S6821120	SONIC HEALTHCARE NPV	1,155.00	20,897.84	23,474.40	
S2821395	SONOCO PROD CO COM	4,048.00	243,090.76	245,754.08	
S7156036	SONOVA HOLDING AG COMMON STOCK	669.00	80,235.40	158,572.96	
S6821506	SONY GROUP CORPORA NPV	4,739.00	275,500.49	360,421.88	
SBNKVRZ7	SOTERA HEALTH CO COM	646.00	13,016.90	5,381.18	
S6821807	SOUL PATTINSON(WH) NPV	522.00	8,841.71	9,791.48	
	South African rand	(61,953.02)	(61,953.02)	(61,953.02)	
SBWSWS09	SOUTH32 LTD NPV	53,528.00	171,057.58	145,200.05	
SBKP5496	SOUTHERN CAL EDISON .7% 08-01-2023	1,500,000.00	1,456,170.00	1,460,370.00	
SBVDPXD2	SOUTHERN CAL EDISON 3.6% 02-01-2045	1,645,000.00	1,680,144.62	1,188,808.60	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value	
(CUSIP)					
SBN6M4G4	SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021G 2.5% 06-01-2031	1,775,000.00	1,771,974.37	1,467,019.75	
SBN6M4F3	SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.65% 06-01-2051	1,926,000.00	1,921,665.22	1,422,466.56	
SBLFBF87	SOUTHERN CALIF EDISON CO 1ST & REF MTG SER 2021 1.1% 04-01-2024	968,000.00	968,000.00	920,345.36	
SBMBVXD9	SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022D 4.7% 06-01-2027	200,000.00	199,572.00	196,922.00	
SBK935L5	SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052	2,260,000.00	2,225,155.89	2,177,736.00	
SBN7QLH5	SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051	2,050,000.00	2,036,534.60	1,317,781.00	
SBIVNIQ9	SOUTHERN CALIF EDISON CO 3.65% 02-01-2050	2,514,000.00	2,623,808.44	1,855,382.28	
SBFMZDC0	SOUTHERN CALIF EDISON CO 4.125% 03-01-2048	5,053,000.00	4,971,680.48	4,048,261.48	
SBF6DYS3	SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	5,608,000.00	5,713,478.21	4,872,566.88	
SBJMTK74	SOUTHERN CALIF EDISON CO 4.875% 03-01-2049	305,000.00	268,421.40	270,300.15	
SBP4ZDJ5	SOUTHERN CALIF EDISON CO SR NT 2.75% 02-01-2032	1,380,000.00	1,379,518.72	1,160,083.20	
SBP4ZDL7	SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052	3,195,000.00	3,125,966.35	2,297,045.25	
SBMZQGC0	SOUTHERN CALIF GAS CO 2.95% 04-15-2027	330,000.00	328,555.28	305,246.70	
SBKR3G25	SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG	86,000.00	93,644.81	72,020.70	
SBP2TQ67	SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 2022F 5.85% 11-01-2027	865,000.00	864,758.30	894,513.80	
SBP2TQ89	SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 2022G 5.95% 11-01-2032	2,260,000.00	2,248,257.90	2,399,803.60	
SBKLNINY2	SOUTHERN CO 2.7% 08-01-2027	1,871,000.00	1,849,426.43	1,869,035.45	
SBYT1506	SOUTHERN CO 3.25% DUE 07-01-2026	950,000.00	915,582.21	896,002.00	
SBMCMBVJ0	SOUTHERN CO 3.7% DUE 04-30-2030 REG	975,000.00	974,726.57	882,696.75	
SBYT1517	SOUTHERN CO 4.25% DUE 07-01-2036	1,677,000.00	1,679,117.38	1,471,165.02	
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046	3,194,000.00	3,368,778.74	2,683,502.98	
SBKLNINX1	SOUTHERN CO 4.475% 08-01-2024	1,280,000.00	1,285,811.20	1,264,499.20	
S2829601	SOUTHERN CO COM STK	9,060.00	595,439.82	646,974.60	
SBNBTSH9	SOUTHERN CO FIXED 5.7% DUE 10-15-2032	2,631,000.00	2,614,219.34	2,697,801.09	
SBYSL9J4	SOUTHERN CO FLTG RT 8.399% DUE 03-15-2057	5,525,000.00	5,525,000.00	5,525,000.00	
SBMYRS83	SOUTHERN CO GAS CAP 3.15% 09-30-2051	751,000.00	744,544.91	484,342.43	
SBDSZH24	SOUTHERN CO GAS CAP 3.25% 06-15-2026	1,949,000.00	1,989,581.50	1,823,952.16	
SBDVJVL5	SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047	175,000.00	130,161.75	140,168.00	
SB65T6C4	SOUTHERN PWR CO 5.15% DUE 09-15-2041	1,267,000.00	1,501,346.11	1,149,625.12	
SBN7QLI7	SOUTHERN PWR CO SR NT SER 2021A .9% 01-15-2026	966,000.00	869,326.17	849,993.06	
SBYY5G55	SOUTHN BAPTIST 4.857% DUE 07-15-2045	608,000.00	608,000.00	539,551.36	
C842400G56	SOUTHN CAL EDISON 2.85% DUE 08-01-2029	810,000.00	731,080.94	706,198.50	
SBG0TNX2	SOUTHN CAL EDISON 3.7% DUE 08-01-2025	1,749,000.00	1,764,577.26	1,695,760.44	
SB91R9M7	SOUTHN CAL EDISON 3.9 DUE 03-15-2043	962,000.00	990,543.30	743,866.50	
SB70Y066	SOUTHN CAL EDISON 3.9% DUE 12-01-2041	903,000.00	922,142.63	679,381.08	
SB09BPHE	SOUTHN CAL EDISON 4% DUE 04-01-2047	3,469,000.00	3,521,253.95	2,737,422.59	
SB7RDY97	SOUTHN CAL EDISON 4.05% DUE 03-15-2042	1,126,000.00	1,136,132.75	902,781.76	
SB469D57	SOUTHN CAL EDISON 4.5% DUE 09-01-2040	1,080,000.00	1,073,990.03	924,814.80	
SB08XDD1	SOUTHN CAL EDISON 5.35% DUE 07-15-2035	407,000.00	373,304.30	393,988.21	
SB65ZD50	SOUTHN CAL EDISON 5.5% DUE 03-15-2040	1,700,000.00	2,146,143.00	1,650,700.00	
SB1L0748	SOUTHN CAL EDISON 5.55% DUE 01-15-2037	480,000.00	508,614.62	472,444.80	
SB0XP1G4	SOUTHN CAL EDISON 5.625% DUE 02-01-2036	855,000.00	799,305.40	837,660.60	
SB2N5P57	SOUTHN CAL EDISON 5.95% DUE 02-01-2038	688,000.00	787,550.45	697,597.60	
S2317894	SOUTHN CAL EDISON 6% DUE 01-15-2034	907,000.00	1,082,604.17	945,855.88	
SB65HYN8	SOUTHN CAL EDISON 6.05% DUE 03-15-2039	1,300,000.00	1,711,554.00	1,321,294.00	
SBLGPF3	SOUTHN CAL EDISON FIXED 2.25% DUE 06-01-2030	1,735,000.00	1,679,967.85	1,433,457.00	
SB8DRYG7	SOUTHN CAL GAS 3.75 DUE 09-15-2042	430,000.00	400,067.85	339,368.90	
SBDCSL55	SOUTHN CAL GAS CO 2.6% DUE 06-15-2026	1,002,000.00	1,005,717.89	929,274.84	
SBYNRK05	SOUTHN CAL GAS CO 3.2% DUE 06-15-2025	2,300,000.00	2,203,216.00	2,221,041.00	
SBJQLGX4	SOUTHN CAL GAS CO 3.95% DUE 02-15-2050	154,000.00	185,827.54	120,514.24	
SBF10906	SOUTHN CAL GAS CO 4.125% DUE 06-01-2048	594,000.00	593,041.68	479,328.30	
SBQ3QP82	SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052	1,605,000.00	1,603,203.00	1,776,590.55	
SB030007	SOUTHN CO GAS CAP 3.95% DUE 10-01-2046	1,675,000.00	1,672,321.68	1,267,841.00	
SBMXRP83	SOUTHN CO GAS CAP FIXED 1.75% DUE 01-15-2031	1,314,000.00	1,251,387.90	1,007,824.86	
SBMTW9S1	SOUTHN CO GAS CAP FIXED 5.15% DUE 09-15-2032	980,000.00	979,172.75	965,378.40	
SB806KL4	SOUTHN COPPER 6.75% DUE 04-16-2040	950,000.00	948,539.81	1,065,710.00	
SB8FM8R9	SOUTHN COPPER CORP 5.25% DUE 11-08-2042	2,308,000.00	2,123,390.85	2,219,280.48	
S2823777	SOUTHN COPPER CORP DEL COM	3,847.00	232,644.42	232,320.33	
S2006103	SOUTHN NAT GAS CO 8% DUE 03-01-2032	2,290,000.00	2,448,783.09	2,518,931.30	
SBM8R6K8	SOUTHWEST AIRLS CO 5.25% DUE 05-04-2025	1,100,000.00	1,142,510.63	1,104,411.00	
SBP5H0M2	SOUTHWEST GAS CORP 4.05% DUE 03-15-2032	255,000.00	254,302.59	224,448.45	
SBPCVKK5	SOUTHWEST GAS CORP SR NT 5.8% 12-01-2027	830,000.00	828,896.10	846,284.60	
SBLH3W80	SOUTHWESTERN ELEC PWR CO SR NT SER N 1.65% 03-15-2026	534,000.00	533,961.49	478,896.54	
C845437B78	SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051	1,308,000.00	1,308,944.14	868,276.56	
SBMH4406	SOUTHWESTERN ENERGY CO 4.75% 02-01-2032	330,000.00	330,713.59	281,829.90	
S2828619	SOUTHWESTERN ENERGY CO COM	7,422.00	52,037.13	43,418.70	
CLX2010440	SOUTHWESTERN ENERGY TERM LOAN 05-30-2027 BEO	863,475.00	861,316.32	852,681.56	
SB1FS7F9	SOUTHWESTERN PUB SVC CO SR NT 6% DUE 10-01-2036/10-06-2006	1,090,000.00	1,128,394.71	1,081,258.20	
SB093QB3	SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO	1,717,000.00	1,795,388.25	1,286,702.63	
SBMDHPS4	SOUTHWESTERN PUBLIC SERVICE CO 3.15% DUE05-01-2050	680,000.00	677,448.85	473,592.80	
SBJQZ0B2	SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049	414,000.00	409,237.51	318,866.94	
SB01DD57	SOUTHWESTN ELEC 3.85% DUE 02-01-2048	706,000.00	710,246.07	524,685.08	
SBWGCKS1	SOUTHWESTN ELEC 3.9% DUE 04-01-2045	423,000.00	440,304.08	324,140.67	
SB0GL8V4	SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046	1,203,000.00	1,244,240.50	873,426.12	
SB6790Z4	SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041	150,000.00	155,499.06	131,892.00	
SBGYKMF6	SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048	387,000.00	497,197.05	326,233.26	
CLX1932685	SPA HOLDINGS 3 OY TERM LOAN 03-10-2028	982,630.70	977,717.55	935,955.74	
S6881436	SPARK NEW ZEALAND LTD COM	7,347.00	20,074.71	25,091.70	
SB2NJ7Z1	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	700,000.00	918,298.09	714,315.00	
SBWC4XS2	SPECTRA ENERGY 4.5% DUE 03-15-2045	667,000.00	645,402.46	550,848.62	
SB0ZMP84	SPECTRA ENERGY 4.75 DUE 03-15-2024	385,000.00	426,379.80	382,666.90	
SBDRYF81	SPECTRUM BRANDS HLDGS INC COM USD0.01	263.00	20,892.72	16,021.96	
SBZ03855	SPIN MASTER CORP SUB VTG NPV	8,629.00	206,367.13	212,198.44	
SBWFGQN1	SPIRAX-SARCO ENGINEERING ORD GBP0.269230769	178.00	19,582.04	22,728.44	
SB1HMM57	SPIRIT AEROSYSTEMS HLDGS INC CL A	691.00	19,928.44	20,453.60	
SBQWMMWG5	SPIRIT AEROSYSTEMS INC 9.375% 11-30-2029	600,000.00	600,000.00	631,776.00	
C84859BAB7	SPIRIT AIRLINES 8.0% 09-20-2025	880,000.00	886,075.00	876,884.80	
SBHHZBZ8	SPIRIT REALTY CAPITAL INC COM USD0.01(POST REV SPLIT)	891.00	33,278.85	35,577.63	
SBJQJ2R2	SPIRIT RLTY L P 4% DUE 07-15-2029	700,000.00	735,250.60	610,134.00	
SB424494	SPLUNK INC COMSTK COM USD0.001	1,076.00	100,681.32	92,632.84	
SBFZ1K46	SPOTIFY TECHNOLOGY S A COM EURO.025	936.00	94,910.40	73,897.20	
SBK62TX5	SPRINGLEAF FINANCE CORPORATION 6.625% 01-15-2028	400,000.00	400,000.00	368,808.00	
SB5HYVY9	SPRINT CORP 7.125% DUE 06-15-2024	3,070,000.00	3,108,905.00	3,131,799.10	
SBVZCLQ0	SPRINT CORP FIXED 7.625% DUE 02-15-2025	700,000.00	833,875.00	724,801.00	
SBFZYL64	SPRINT CORP FIXED 7.625% DUE 03-01-2026	400,000.00	400,000.00	420,924.00	
S6309262	SQUARE ENIX HOLDINGS CO LTD NPV	4,507.00	207,747.86	209,389.59	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
*	SBM4P510	SR HSG PPTYs TR 4.75 DUE 05-01-2024	960,000.00	945,722.89	828,595.20
	CLX1950869	SRS DISTRIBUTION INC TERM LOAN B 3.75% FROM 05-17-2021 TO 05-19-2028	2,250.00	2,233.13	2,146.75
	SB58YSC6	SS&C TECHNOLOGIES HLDGS INC COM	1,491.00	84,450.24	77,621.46
	S0790873	SSE PLC ORD GBP0.50	2,704.00	42,539.21	55,685.23
	C991333998	SSGA RUSSELL 2000 INDEX CMS2NON FUND	245,760.18	33,260,017.52	32,170,007.30
	SBGBN7C0	SSP GROUP PLC ORD GBP0.01085	80,578.00	243,886.21	221,963.49
	SBF7MQ72	SSR MNG INC COM NPV	4,693.00	75,146.60	73,539.31
	S0766937	ST JAMES'S PLACE ORD GBP0.15	10,639.00	143,460.32	140,134.32
	SBNVW3L7	ST STR CORPORATION FIXED 4.164% DUE 08-04-2033	2,565,000.00	2,565,000.00	2,374,651.35
	SBP282B0	STABILUS SE COMMON STOCK	1,990.00	95,065.05	133,588.76
	S0408284	STANDARD CHARTERED PLC SHS	21,491.00	198,842.69	160,899.91
	C85350EAB2	STANDARD INDUSTRIES INC. INITIAL TERM LOAN DUE 09-22-2028 BEO	691,271.77	684,339.02	682,630.87
	SBM8B8C6	STANFORD HEALTH CARE TAXABLE BD SER 20213.027% 08-15-2051	4,386,000.00	4,330,881.19	2,935,681.38
	SBZ5ZP21	STANFORD HLTH CARE 3.795% DUE 11-15-2048	477,000.00	479,376.04	379,811.25
	SBMHXG30	STANLEY BLACK & DECKER INC 2.75% 11-15-2050	1,036,000.00	988,824.14	633,317.16
	SBJLV1C3	STANLEY BLACK & DECKER INC 3.4% 03-01-2026	840,000.00	841,682.78	801,066.00
	SB3Q2FJ4	STANLEY BLACK & DECKER INC COM	1,008.00	103,471.20	75,720.96
	SBFXV4P7	STARBUCKS CORP 4.5% DUE 11-15-2048	320,000.00	297,494.40	277,756.80
	S2842255	STARBUCKS CORP COM	10,209.00	812,971.26	1,012,732.80
	C855244A22	STARBUCKS CORP FIXED 2.55% DUE 11-15-2030	386,000.00	385,164.49	325,413.44
	C855244AU3	STARBUCKS CORP FIXED 4.45% 08-15-2049	6,777,000.00	7,321,747.52	5,825,034.81
	C994JY9993	STARWOOD DISTRESSED OPPORTUNITY FUND IX-1 INTERNATIONAL LP	1.00	1.00	3,407,130.00
	C994JZ0991	STARWOOD DISTRESSED OPPORTUNITY FUND IX-1 US LP	5,001,149.00	5,001,149.00	8,247,040.23
	C994JZ1999	STARWOOD GLOBAL OPPORTUNITY FUND VI-A, L.P.	818,271.33	818,271.33	128,677.01
	C994JZ2997	STARWOOD GLOBAL OPPORTUNITY FUND VII-A	22,012,626.81	22,012,626.81	2,370,559.59
	C994JZ3995	STARWOOD INTERNATIONAL OPPORTUNITY FUND VI-F, L.P.	24,073,019.00	24,073,019.00	203,770.88
	C994L80996	STARWOOD INTERNATIONAL OPPORTUNITY FUND VIII-1	1.00	1.00	2,884,474.00
	C994JZ4993	STARWOOD INTERNATIONAL OPPORTUNITY FUND X INVESTOR, LP	1.00	1.00	646,794.00
	C994JZ5990	STARWOOD OPPORTUNITY FUND X U.S., L.P.	1,988,735.00	1,988,735.00	9,577,790.92
	SB3PQ520	STARWOOD PROPERTY TRUST INC COM REIT	1,946.00	40,866.00	35,670.18
	C994JZ6998	STARWOOD US OPPORTUNITY FUND VIII-1, LP	1.00	1.00	4,428,278.00
	C46513YJH8	STATE OF ISRAEL BD 4.125% DUE 01-17-2048REG	650,000.00	644,677.29	571,239.50
	SBKTLBF5	STATE STR CORP 2.4% DUE 01-24-2030	765,000.00	746,490.86	651,627.00
	S2842040	STATE STR CORP COM	2,505.00	160,271.85	194,312.85
	C857477BA0	STATE STR CORP FIXED 5.625% 12-31-2049	500,000.00	500,000.00	463,660.00
	SBKTCZ43	STATE STR CORP FLTGT 3.031% DUE 11-01-2034	400,000.00	400,000.00	337,132.00
	C857477BX0	STATE STR CORP FLTGT 5.751% DUE 11-04-2026	1,250,000.00	1,250,000.00	1,284,925.00
	SBQX57P6	STATE STR CORP FLTGT 5.82% DUE 11-04-2028	1,230,000.00	1,230,000.00	1,272,816.30
	SBNM4W04	STATE STR CORP SR NT FXD/FLTGT 2.203% 02-07-2028	1,786,000.00	1,786,000.00	1,607,828.64
	SBLS5P5D1	STATOIL ASA 3.95 DUE 05-15-2043	2,195,000.00	1,851,147.10	1,844,897.50
	C85325WAA6	STD CHARTERED PLC 2.819% DUE 01-30-2026	1,393,000.00	1,392,988.15	1,296,381.52
	SBL68NB6	STEEL DYNAMICS INC 1.65% DUE 10-15-2027	1,233,000.00	1,064,404.65	1,034,745.93
	SBJ9RW31	STEEL DYNAMICS INC 2.8% DUE 12-15-2024	700,000.00	699,475.00	665,546.00
	SBL68N83	STEEL DYNAMICS INC 3.25% DUE 10-15-2050	1,586,000.00	1,553,531.89	1,036,641.32
	C858119BK5	STEEL DYNAMICS INC 3.45% DUE 04-15-2030 BEO	510,000.00	460,589.20	449,967.90
	S2849472	STEEL DYNAMICS INC COM	1,196.00	84,593.08	116,849.20
	SB126560	STELLA INTL HLDG HKD0.1	30,237.00	46,089.03	28,474.49
	SBMD8KX7	STELLANTIS N.V. COM EURO.01	26,787.00	345,330.55	379,196.92
	SBMD8F98	STELLANTIS N.V. COM EURO.01	5,303.00	61,309.49	75,103.25
	S2860826	STERICYCLE INC COM	609.00	25,035.99	30,383.01
	SBFY8C75	STERIS PLC ORD USD0.001	670.00	130,624.85	123,742.30
	SBNG65D10	STEWART FIXED 3.6% DUE 11-15-2031	234,000.00	233,845.56	179,070.84
	S6148788	STH AFRICA(REP OF) 10.5% BDS 21/12/2026 ZAR1	141,600,000.00	10,317,180.94	8,796,759.57
	S2849234	STIFEL FINL CORP COM	688.00	38,982.08	40,158.56
	SBM8RQ31	STIFEL FINL CORP FIXED 4% DUE 05-15-2030	900,000.00	894,357.49	782,478.00
	S5962332	STMICROELECTRONICS EUR1.04	18,619.00	525,441.99	655,647.93
	S6850856	STOCKLAND NPV (STAPLED)	5,752.00	17,291.56	14,159.61
	SBGKG6M3	STONECO LTD COM CLASS A	7,150.00	58,475.56	67,496.00
	S5072673	STORA ENSO OYJ SER'R'NPV	1,328.00	14,732.78	18,637.60
	SBNDPYX3	STORE CAP CORP 2.75% DUE 11-18-2030	295,000.00	293,696.10	225,801.85
	SBHXCMP0	STORE CAP CORP 4.625% 03-15-2029	213,000.00	205,925.54	190,255.86
	SBF28W33	STORE CAP CORP FIXED 4.5% DUE 03-15-2028	1,445,000.00	1,439,657.44	1,305,716.45
	SBM9HMH6	STORE CAPITAL CORPORATION SR NT 2.7% 12-01-2031	116,000.00	115,857.32	84,791.36
	C994JR4992	STRATEGIC PARTNERS FUND III RE, L.P.	27,182,855.13	27,182,855.13	173,016.15
	C994JR5999	STRATEGIC PARTNERS FUND IV RE, L.P.	1,310,795.14	1,310,795.14	482,861.01
	C994JR6997	STRATEGIC PARTNERS FUND IV, LP	115,815.27	115,815.27	2,466,880.01
	C994JR7995	STRATEGIC PARTNERS FUND V, LP	162,743.85	162,743.85	2,637,580.01
	C994JZ7996	Strategic Partners Fund VI AIF I, L.P.		6,805.29	1,397,600.00
	C994JZ7996	STRATEGIC PARTNERS FUND VI, L.P.	39,809.62	33,004.33	6,778,083.00
	C994JZ8994	STRATEGIC PARTNERS FUND VII, LP	1.00	1.00	22,355,343.00
	C994JR8993	STRATEGIC PARTNERS PARALLEL FUND III-B, L.P.	8,595.62	8,595.62	229,892.00
	SBQZ2V06	STRAUMANN HLDG	281.00	22,892.78	32,072.63
	S2853688	STRYKER CORP	2,405.00	471,253.34	587,998.45
	SBMW7ND6	STRYKER CORP 2.9% DUE 06-15-2050 REG	500,000.00	498,471.84	338,470.00
	SBZ78L86	STRYKER CORP 4.625% DUE 03-15-2046	385,000.00	406,001.96	342,892.55
	SBMWJ138	STRYKER CORP FIXED 1.95% DUE 06-15-2030	835,000.00	819,477.22	681,627.20
	S6356406	SUBARU CORPORATION NPV	8,283.00	161,098.68	127,278.66
	SB0MOC89	SUMCO CORPORATION NPV	27,444.00	391,806.69	365,448.54
	S6858504	SUMITOMO BAKELITE NPV	1,900.00	76,382.53	56,375.76
	S6858560	SUMITOMO CHEMICAL CO. LTD NPV	3,590.00	16,651.21	12,896.74
	S6858946	SUMITOMO CORP NPV	23,814.00	363,802.83	396,343.51
	S6858708	SUMITOMO ELECTRIC NPV	1,722.00	22,533.62	19,635.07
	S6858849	SUMITOMO METAL MINING CO LTD NPV	4,396.00	141,053.69	155,623.29
	SBLE6JD9	SUMITOMO MITSUI 1.474% DUE 07-08-2025	461,000.00	464,605.97	420,372.07
	S6563024	SUMITOMO MITSUI FINANCIAL GROUP NPV	14,946.00	538,006.79	599,901.59
	SBMV1Z77	SUMITOMO MITSUI FINL GROUP INC 1.402% 09-17-2026	1,868,000.00	1,868,000.00	1,622,600.84
	C8562MCF5	SUMITOMO MITSUI FINL GROUP INC 2.296% 01-12-2041	230,000.00	161,147.68	145,373.80
	SBMHLCY7	SUMITOMO MITSUI FINL GROUP INC SR NT 1.902% 09-17-2028	657,000.00	657,000.00	544,061.70
	S6431897	SUMITOMO MITSUI TRUST HOLDINGS INC	9,014.00	304,871.17	313,435.39
	S6858902	SUMITOMO REALTY & DEVELOPMENT NPV	746.00	23,840.01	17,645.73
	SBMDRCH2	SUN CMNTYS OPER LTD PARTNERSHIP 2.7% 07-15-2031	3,800,000.00	3,782,002.56	2,999,834.00
	SBM8JD14	SUN CMNTYS OPER LTD PARTNERSHIP SR NT 2.3% 11-01-2028	167,000.00	166,716.10	139,775.66
	SBNNKK74	SUN CMNTYS OPER LTD PARTNERSHIP SR NT 4.2% 04-15-2032	334,000.00	332,136.28	294,554.60
	S2860257	SUN COMMUNITIES INC COM	802.00	124,029.30	114,686.00
	S6859927	SUN HUNG KAI PROP NPV	3,491.00	52,502.18	47,769.53
	S2566124	SUN LIFE FINL INC COM NPV	11,837.00	479,822.00	549,064.87

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	SBD5W818	SUNCOR ENERGY INC 4% DUE 11-15-2047	456,000.00	443,423.77	346,974.96
	S801YRG5	SUNCOR ENERGY INC 5.95 DUE12-01-2034 BEO	1,590,000.00	1,842,700.30	1,587,424.20
	SBBVJ660	SUNCOR ENERGY INC 6.5% DUE 06-15-2038	1,408,000.00	1,448,246.06	1,454,759.68
	S839RFF2	SUNCOR ENERGY INC 6.85% DUE 06-01-2039	2,134,000.00	2,195,032.27	2,256,363.56
	S83NB1P2	SUNCOR ENERGY INC COM NPV 'NEW'	27,628.00	783,097.48	875,768.55
	S8MC9P14	SUNCOR ENERGY INC NEW SR NT 3.75% 03-04-2051	414,000.00	351,607.05	300,717.18
	S6585084	SUNCORP GROUP LTD NPV	23,331.00	190,891.17	190,495.89
	S6222217	SUNEVISION HLDGS HKD0.10	848.00	88.62	458.50
	SBFNJ956	SUNNY OPTICAL TECH 3.75% SNR 23/01/2023 USD	1,000,000.00	995,200.00	998,920.00
	S883F3M0	SUNOCO LOGISTICS 3.45% DUE 01-15-2023	300,000.00	297,504.00	299,742.00
	S88BHLQ8	SUNOCO LOGISTICS 4.95% DUE 01-15-2043	2,511,000.00	2,471,419.48	2,037,550.95
	S8L9FKB3	SUNOCO LOGISTICS 5.3% DUE 04-01-2044	2,784,000.00	2,779,971.17	2,370,743.04
	SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	1,620,000.00	1,625,362.76	1,383,787.80
	S86QFF83	SUNOCO LOGISTICS 6.1% DUE 02-15-2042	272,000.00	313,410.92	252,405.12
	SBD35XP8	SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027	7,117,000.00	6,835,694.15	6,666,707.41
	SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	1,085,000.00	983,845.87	924,843.15
	S8YXB1Y8	SUNRUN INC COM	3,479.00	77,889.23	83,565.58
	S8BD7Q84	SUNTORY BEVERAGE & NPV	335.00	14,568.08	11,425.22
	S8NG3S87	SUTTER HEALTH 1.321% DUE 08-15-2025	175,000.00	172,886.87	159,183.50
	S8NG3S65	SUTTER HEALTH 3.161% DUE 08-15-2040	709,000.00	709,000.00	534,103.88
	C86944BAJ2	SUTTER HEALTH 3.361% DUE 08-15-2050	2,945,000.00	2,965,725.21	2,049,513.85
	SBFMNXF7	SUTTER HEALTH 4.091% DUE 08-15-2048	230,000.00	186,511.60	185,630.70
	C86964WAB8	SUZANO AUSTRIA 7% DUE 03-16-2047	710,000.00	772,975.63	712,051.90
	S8ND7ML3	SUZANO AUSTRIA GMBH 3.125% 01-15-2032	850,000.00	839,538.04	666,187.50
	S6865504	SUZUKI MOTOR CORP NPV	888.00	37,805.55	28,744.16
	S2808053	SVB FINANCIAL GROUP COMMON STOCK	393.00	158,308.26	90,445.02
	S81VVGZ5	SVENSKA CELLULOSA SER'B'NPV	1,460.00	18,218.09	18,489.08
	S8XDZ9Q1	SVENSKA HANDELSBANKEN SER'A'NPV (P/S)	24,007.00	164,205.23	242,155.16
	S7184736	SWATCH GROUP CHF.45(REGD)	127.00	7,008.11	6,594.34
	S7184725	SWATCH GROUP CHF2.25(BR)	70.00	20,001.88	19,898.40
	S4846523	SWEDBANK AB SER'A'NPV	10,074.00	173,280.82	171,420.91
		Swedish krona	-	-	-
		Swedish krona	49,325.99	49,325.99	49,325.99
	S81CC9H0	SWEDISH ORPHAN BIVOTRUM AB NPV	1,273.00	27,723.30	26,353.10
	S6867748	SWIRE PACIFIC 'A' NPV	37,200.00	266,485.04	327,438.36
	S867C2G0	SWIRE PROPERTIES LTD HKD1	2,819.00	9,485.74	7,165.83
		Swiss franc	-	-	-
		Swiss franc	98,411.80	98,411.80	98,411.80
	S7437805	SWISS LIFE HOLDINGS AG	76.00	30,095.34	39,166.45
	S8083BH4	SWISS PRIME SITE CHF18.80 (REGD)	185.00	14,394.98	16,026.53
	S8545MG5	SWISS RE AG CHF0.10	1,365.00	137,160.51	127,588.84
	S5463471	SWISSAIR GROUP CHF69(REGD)	8.00	-	-
	S5533976	SWISSCOM AG CHF1(REGD)	64.00	30,040.13	35,043.67
	S81B4K8	SYMRISE AG NPV (BR)	333.00	28,333.08	36,125.83
	S8BNXZ50	SYNCHRONY BK GLOBAL SR SHORT TERM BK NT55.4% DUE 08-22-2025 REG	2,255,000.00	2,252,654.80	2,226,587.00
	S8PW62T3	SYNCHRONY CARD 3.37% DUE 04-15-2028	707,000.00	706,935.87	681,004.85
	C87166PAH4	SYNCHRONY CARD 3.86% DUE 07-15-2028	1,435,000.00	1,434,807.28	1,399,938.84
	S8NVW1Y6	SYNCHRONY FINANCIAL 2.875% 10-28-2031	1,380,000.00	1,065,952.18	1,034,337.60
	SBJQ1Y93	SYNCHRONY FINL 5.15% DUE 03-19-2029	800,000.00	798,756.62	757,600.00
	S8P96P56	SYNCHRONY FINL COM	9,091.00	291,048.69	298,730.26
	S8FMZ4V6	SYNEOS HEALTH INC COM	682.00	44,098.12	25,015.76
	C87164KAH7	SYNGENTA FIN N V 4.441% DUE 04-24-2023	500,000.00	500,000.00	497,955.00
	S8KQN7F6	SYNGENTA FINANC.NV MTN 3.375% 16/04/2026	200,000.00	269,887.32	200,265.21
	S2867719	SYNOPLYS INC COM	1,041.00	315,149.07	332,380.89
	S8MH4NJ8	SYNOVUS FINL CORP COM NEW COM NEW	1,332.00	48,706.69	50,016.60
	S8ND2D22	SYNOVUS FINL CORP RT 5.2% DUE 08-11-2025	2,470,000.00	2,467,283.00	2,448,214.60
	S8LM1PK2	SYSCO CORP 2.4% DUE 02-15-2030	2,008,000.00	1,824,615.59	1,671,720.24
	S8Z974R1	SYSCO CORP 4.85% DUE 10-01-2045	530,000.00	547,418.78	465,896.50
	S80LCKQ1	SYSCO CORP 5.375% DUE 09-21-2035	240,000.00	305,866.37	235,728.00
	S8M5M557	SYSCO CORP 6.6% DUE 04-01-2040	650,000.00	932,514.59	690,592.50
	S2868165	SYSCO CORP COM	5,072.00	415,403.60	387,754.40
	S8F28W66	SYSCO CORP FIXED 4.45% DUE 03-15-2048	190,000.00	163,557.65	156,913.40
	S8M5M5Q5	SYSCO CORP FIXED 6.6% DUE 04-01-2050	1,532,000.00	2,263,203.73	1,659,600.28
	S8NZHQV9	SYSCO CORPORATION 3.15% 12-14-2051	2,879,000.00	2,564,933.12	1,919,227.77
	S6883807	SYMEX CORP NPV	404.00	26,580.73	24,488.93
	S2702337	T ROWE PRICE GROUP INC	1,498.00	164,615.22	163,371.88
	S6744294	T&D HOLDINGS INC NPV	1,277.00	14,285.38	18,408.08
	S6660204	TAIHEYO CEMENT NPV	10,100.00	234,711.79	157,457.27
	S6870100	TAISEI CORP NPV	8,535.00	249,766.18	274,915.68
	S6889106	TAIWAN SEMICONDUCTOR MANUFACTURING TWD10 2330	7,000.00	49,736.57	102,145.73
	C874060AT3	TAKEDA FIXED 4.4% DUE 11-26-2023	552,000.00	569,957.76	547,705.44
	C874060AW6	TAKEDA FIXED 5% DUE 11-26-2028	4,387,000.00	4,501,180.51	4,363,178.59
	C874060AX4	TAKEDA PHARMACEUTICAL CO LTD 2.05% DUE 03-31-2030 BEO	3,635,000.00	3,467,717.20	2,973,829.85
	C874060AY2	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040	9,017,000.00	8,906,669.84	6,657,521.61
	C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	4,609,000.00	4,530,801.30	3,165,322.93
	S6870445	TAKEDA PHARMACEUTICAL CO NPV	13,322.00	428,363.38	415,072.51
	S2122117	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01	1,109.00	142,247.10	115,480.17
	SBNQP6F6	TAKE-TWO INTERACTIVE SOFTWARE INC 3.55% 04-14-2025	271,000.00	270,898.15	261,173.54
	SBNQP6G7	TAKE-TWO INTERACTIVE SOFTWARE INC 3.7% 04-14-2027	250,000.00	249,988.29	235,710.00
	SBNRPRZ2	TAKE-TWO INTERACTIVE SOFTWARE INC 4.0% 04-14-2032	154,000.00	153,841.93	136,661.14
	S8NRKS09	TAMPA ELEC CO 3.875% DUE 07-12-2024	1,106,000.00	1,105,594.00	1,084,366.64
	C875127BE1	TAMPA ELEC CO 4.3% DUE 06-15-2048	535,000.00	541,325.26	430,551.95
	C875127BF8	TAMPA ELEC CO 4.45% DUE 06-15-2049	1,159,000.00	1,353,641.07	962,074.31
	S8P9RBG9	TAMPA ELEC CO 5% DUE 07-15-2052	150,000.00	149,814.42	138,858.00
	S8K9NXN8	TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050	236,000.00	233,352.17	171,883.52
	S8LF7716	TAMPA ELEC CO NT 3.45% 03-15-2051	355,000.00	361,228.98	250,058.45
	S8F3W461	TANDEM DIABETES CARE INC COM NEW COM USD0.001(POST REV SPLT)	422.00	24,231.24	18,968.90
	S8F09HX3	TAPESTRY INC COM USD0.01	5,052.00	183,773.76	192,380.16
	S8MYXYW8	TARGA RES CORP 4.2% 02-01-2033	1,980,000.00	1,976,415.18	1,711,868.40
	S8MZM349	TARGA RES CORP 4.95% 04-15-2052	3,688,000.00	3,666,565.15	2,947,265.20
	S855P2Y3	TARGA RES CORP COM	6,200.00	246,764.63	455,700.00
	S8PLH6Q2	TARGA RES FIXED 5.2% DUE 07-01-2027	1,050,000.00	1,048,449.06	1,032,979.50
	S8PLH7L4	TARGA RES FIXED 6.25% DUE 07-01-2052	2,535,000.00	2,529,362.61	2,418,871.65
	S8PLF5V4	TARGA RES PARTNERS LP/TARGA RES FIN 4.0% DUE 01-15-2032 BEO	2,835,000.00	2,570,987.41	2,383,299.45
	S8NNGWW1	TARGA RES PARTNERS LP/TARGA RES FIN 5.5% SNR NTS 03-01-2030 USD	102,000.00	101,745.00	96,350.22
	S8D073D5	TARGET CORP 3.625% DUE 04-15-2046	165,000.00	197,486.18	131,280.60

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party		Description of Investment	Shares/Par	Cost	Current value
(CUSIP)					
SBMD54D6	TARGET CORP 4.5%	DUE 09-15-2032 BEO	240,000.00	232,987.20	234,091.20
SBFZDDV0	TARGET CORP 6.5% DUE 10-15-2037		262,000.00	401,235.62	292,038.30
S2259101	TARGET CORP COM STK		3,795.00	563,348.66	565,606.80
SBKTLBG6	TARGET CORP FIXED 2.35% DUE 02-15-2030		626,000.00	563,296.73	532,763.56
SBYZQN45	TARGET CORP FIXED 3.9% DUE 11-15-2047		256,000.00	325,811.63	211,225.60
SB2NPQ41	TARGET CORP NT 7 DUE	01-15-2038/01-17-2008 REG	195,000.00	308,172.48	229,101.60
SBN95W88	TARGET CORP SR NT 2.95% 01-15-2052		1,340,000.00	1,272,161.95	930,817.60
S0878230	TAYLOR WIMPEY ORD GBP0.01		59,782.00	130,794.74	73,098.32
S6894166	TBS HOLDINGS INC		5,700.00	88,910.47	66,182.12
SBJMY6G0	TC ENERGY CORPORAT COM NPV		20,458.00	946,544.89	815,028.48
SBLB7192	TD SYNEX CORP 2.375% 08-09-2028		600,000.00	600,000.00	487,902.00
SBPQVXD5	TD SYNEX CORP FIXED 1.25% DUE	08-09-2024	2,278,000.00	2,276,935.50	2,112,093.26
S2002554	TD SYNEX CORPORATION COM USD0.001		283.00	26,319.00	26,802.93
SBMG7W13	TD SYNEX FIXED 1.75% DUE 08-09-2026		2,875,000.00	2,845,486.06	2,447,631.25
S6869302	TDK CORP NPV		4,937.00	146,537.13	162,203.15
SBMQ57B2	TEACHERS INS & 3.3% DUE 05-15-2050		625,000.00	654,598.26	438,568.75
SBF19248	TEACHERS INS & 4.27% DUE 05-15-2047		2,596,000.00	2,594,894.22	2,159,482.60
SB50WZ61	TEACHERS INS & 6.85% DUE 12-16-2039		304,000.00	355,834.60	335,515.68
SBQVC9Q5	TEACHERS INS & FLTG RT 4.375% DUE	09-15-2054	3,800,000.00	3,793,008.00	3,640,742.00
SBNC0116	TECHNIP ENERGIES EURO.01		2,037.00	37,440.97	31,892.41
SBSM85Q9	TECHNOPRO HLDGS IN NPV		1,600.00	32,681.69	42,745.08
SB0190C7	TECHTRONIC INDUSTR NPV		10,816.00	145,380.07	120,702.06
SB899393	TECK RES LTD 5.4 DUE 02-01-2043		610,000.00	718,705.80	549,189.10
C878742BG9	TECK RESOURCES LIMITED 3.9% DUE	07-15-2030 REG	1,070,000.00	1,144,553.84	962,764.60
SBG494B3	TECK RESOURCES LTD 6% DUE 08-15-2040		230,000.00	282,272.10	221,927.00
SB7VFK35	TECK RESOURCES LTD 6.25% DUE 07-15-2041		830,000.00	1,047,733.60	816,811.30
S2879327	TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV		9,628.00	220,614.13	363,603.64
SBYQRFY1	TELADOC HEALTH INC		1,068.00	33,652.68	25,258.20
SB97C733	TELE2 AB SER'B'NPV		1,368.00	16,269.07	11,172.97
SB80HVZ5	TELECOM ITALIA CAP 7.2% DUE 07-18-2036		1,575,000.00	1,518,517.33	1,278,427.50
SB39NJC1	TELECOM ITALIA CAP 7.721% DUE 06-04-2038		4,800,000.00	4,919,416.16	4,009,680.00
S7634394	TELECOM ITALIA SPA NPV		24,011.00	16,285.16	5,542.85
S2503477	TELEDYNE TECHNOLOGIES INC COM		310.00	112,905.10	123,972.10
SBKP8KN1	TELEDYNE TECHNOLOGIES INC NT 1.6%	04-01-2026	641,000.00	640,911.85	573,695.00
S2881407	TELEFLEX INC COM		313.00	77,971.43	78,134.19
SB170DG6	TELEFONICA 7.045% DUE 06-20-2036		559,000.00	586,716.25	577,743.27
SB7VGL6L	TELEFONICA DEUTSCH NPV		2,509.00	6,284.03	6,166.82
SBDFOC65	TELEFONICA EMISIONES S A U 4.665%	03-06-2038	1,550,000.00	1,500,909.23	1,234,962.50
SBDFOCD2	TELEFONICA EMISIONES S A U 4.895%	03-06-2048	1,100,000.00	1,036,346.33	851,356.00
SBYWMQF8	TELEFONICA EMISIONES S A U 5.213%	03-08-2047 REG	9,449,000.00	10,334,548.89	7,654,540.41
SBJLKT93	TELEFONICA EMISIONES S A U CORP BOND 5.52%	03-01-2049	2,090,000.00	2,311,489.81	1,757,230.20
SBYWMQD6	TELEFONICA FIXED 4.103% DUE 03-08-2027		397,000.00	440,056.10	376,598.17
S5732524	TELEFONICA SA EUR1		13,005.00	84,211.30	46,982.41
S4732495	TELENOR ASA ORD NOKG		1,686.00	30,823.45	15,677.35
S5999330	TELEPERFORMANCE SOCIETE EUROPEENNE		1,626.00	457,127.39	386,462.15
S5978384	TELIA COMPANY AB NPV		6,406.00	26,801.02	16,390.80
S6087289	TELSTRA GROUP LTD NPV		28,610.00	74,911.72	77,413.47
C87971MBH5	TELUS CORP 4.6% DUE 11-16-2048		911,000.00	900,714.58	789,527.26
S2381093	TELUS CORPORATION COM NPV		-	-	-
SB2R9BG6	TELUS CORPORATION COM NPV(NON CANADIAN)		9,553.00	171,094.66	184,228.12
S7147892	TEMENOS AG CHF5 (REGD)		153.00	23,973.87	8,390.86
SBKP6G05	TEMPLETON EMERGING MKTS INV TRUST ORD GBP0.05		415,874.00	1,052,135.49	735,374.69
S2216991	TEMPUR SEALY INTL INC COM		1,139.00	24,169.58	39,101.87
S7538515	TENARIS S.A. USD1		1,138.00	15,505.29	19,778.63
SBJP5Q04	TENCENT MUSIC ENTMT GROUP 2.0% DUE	09-03-2030/09-03-2020 REG	400,000.00	388,170.00	303,896.00
SB8DMK08	TENET HEALTHCARE CORP COM NEW .		708.00	41,234.77	34,543.32
S2734697	TENN VAL AUTH 5.88 BD DUE 04-01-2036	PUTTABLE	1,000,000.00	1,529,415.00	1,107,000.00
SBMV76V6	TENNESSEE VY AUTH. 75% DUE 05-15-2025	REG	1,395,000.00	1,390,898.70	1,277,708.40
SB247H10	TERADATA CORP DEL COM STK		691.00	25,442.62	23,259.06
S2884183	TERADYNE INC COM		1,069.00	97,685.22	93,377.15
SB01BN57	TERNA SPA ORD EURO.22		3,551.00	19,527.25	26,149.66
S6885074	TERUMO CORP NPV		1,656.00	41,946.82	47,014.86
C88156EAA4	TERWIN MTG TR ASSET-BACKED CTF5 SER	2006-17 HE CL A2A FLT RT 01-25-2038 BEO	1.00	-	1.00
SBLGZ986	TESCO ORD GBP0.0633333		55,183.00	225,489.12	148,823.15
SB60WH54	TESCO PPTY FIN 5 5.6611% 13/10/2041		1,437,540.37	1,763,415.83	1,597,762.40
SB3LSHB3	TESCO PROPERTY FIN 4 PLC 5.8006%	13/10/2040	186,888.54	276,077.47	211,366.96
SB616C79	TESLA INC COM USD0.001		24,846.00	5,004,305.55	3,060,530.28
S2883890	TETRA TECH INC NEW COM		1,854.00	247,048.08	269,182.26
SBD3GP22	TEVA 2.8% DUE 07-21-2023		6,435,000.00	6,391,388.77	6,298,706.70
SB03GT31	TEVA 3.15% DUE 10-01-2026		950,000.00	826,333.70	830,376.00
SBMFDHC8	TEVA 6.15% DUE 02-01-2036		2,915,000.00	3,161,225.90	2,578,900.50
S6882172	TEVA PHARMA IND ILS0.10		640.00	25,385.26	5,983.73
C88167AAN1	TEVA PHARMACEUTICAL FIN NETH III B	CORP 7.125% 01-31-2025	350,000.00	350,000.00	347,945.50
SBD3GSZ6	TEVA PHARMACEUTICAL INDST LTD 4.1% BDS	10-01-2046 USD2000	295,000.00	185,850.00	181,245.05
SBMFIH11	TEXAS ELEC MKT STABILIZATION FDG N LLC	5.167% DUE 02-01-2050 BEO	1,955,000.00	1,954,799.00	1,928,724.80
SBMFI5H3	TEXAS HEALTH RES FIXED 2.328% DUE	11-15-2050	147,000.00	147,000.00	83,919.36
C882508BG8	TEXAS INSTRS INC 2.25% DUE 09-04-2029		1,140,000.00	1,137,401.38	989,212.20
C882508BM5	TEXAS INSTRS INC 2.7% 09-15-2051		625,000.00	620,798.31	435,668.75
SBQM06K9	TEXAS INSTRS INC 3.65% DUE 08-16-2032		800,000.00	797,672.00	744,992.00
C882508BF0	TEXAS INSTRS INC 3.875%	03-15-2039	2,590,000.00	2,584,804.09	2,297,977.50
C882508BD5	TEXAS INSTRS INC 4.15% DUE 05-15-2048		581,000.00	679,560.76	519,111.88
S2885409	TEXAS INSTRUMENTS INC COM		9,408.00	1,427,771.32	1,554,389.76
SBM99VY2	TEXAS PAC LD CORP COM USD0.01		38.00	58,617.28	89,080.74
SBK0ZIS5	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSCORP REV 3.922%	12-31-2049 BEO TAXABLE	350,000.00	350,000.00	261,972.55
SB52BMP4	TEXAS TRANSN COMMVN ST HWY FD REV 5.178%	04-01-2030 BEO TAXABLE	1,555,000.00	1,901,873.85	1,588,085.74
S2885937	TEXTRON INC COM		5,786.00	357,180.30	409,648.80
SBDRXBf4	TFI INTERNATIONAL COM NPV		1,617.00	158,125.26	161,837.25
SB1W8J67	TFS FINL CORP COM STK		629.00	8,761.97	9,063.89
SB15F664	THAI BEVERAGE PLC THB1		96,200.00	44,156.58	49,132.87
S4162791	THALES SA EUR3		2,762.00	238,231.62	351,665.95
SBHJ0775	THE CIGNA GROUP		2,724.00	680,225.92	902,570.16
SBMCF868	THE EUROPEAN SMALLER COMPANIES TRUST PLC	GBP0.015625	1,487,995.00	2,287,422.21	2,649,065.91
C994JR9991	THE FOURTH CINVEN FUND CO-INVESTMENT LP		1.00	1.02	270,219.04
SBNRQW72	THE LOTTERY CORPORD NPV		5,364.00	14,601.32	16,296.43
SB08FDD1	THE TRADE DESK INC COM CL A COM CL A		7,154.00	335,651.27	320,713.82
SBKTRRQ6	THERMO FISHER 2.6% DUE 10-01-2029		1,605,000.00	1,609,796.21	1,418,466.90

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value	
(CUSIP)					
SBF2K6Q0	THERMO FISHER 4.1% DUE 08-15-2047	689,000.00	670,139.99	603,095.48	
S2886907	THERMO FISHER CORP	3,093.00	1,453,274.98	1,703,284.17	
SBPCHCZ2	THERMO FISHER SCIENTIFIC 1.75% 10-15-2028	175,000.00	175,182.34	148,669.50	
SBPBLZT0	THERMO FISHER SCIENTIFIC INC 1.215% 10-18-2024	422,000.00	402,500.92	396,059.66	
SBPCHD15	THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041	1,897,000.00	1,809,607.85	1,405,809.79	
SBP6WW20	THERMO FISHER SCIENTIFIC INC 4.8% DUE 11-21-2027 BEO	705,000.00	704,718.00	709,638.90	
SBH550S6	THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	257,000.00	291,346.84	260,641.69	
C88410XAA4	THIRAX 1 LLC .968% DUE 01-14-2033 BEO	1,725,805.85	1,725,805.85	1,538,124.46	
C88410XAB2	THIRAX 1 LLC 1.462% DUE 03-07-2033 BEO	865,490.36	865,490.36	768,148.66	
C94J51997	Third Civen Fund Trust	1.00	1.02	476,254.62	
SBMDYXZ8	THOMAS JEFFSON UNIV 3.847% DUE 11-01-2057	633,000.00	563,138.00	461,051.88	
SBGLKKC2	THOMSON REUTERS CORP FORMERLY THOMSON 5.65 DUE 11-23-2043	700,000.00	687,801.38	644,077.00	
SBFXPTB0	THOMSON-REUTERS COM NPV	3,423.00	210,775.42	390,211.14	
S2889876	THOR INDS INC COM STK	759.00	59,758.87	57,296.91	
SBMYRGV6	THOUGHTWORKS HLDG INC COM	706.00	10,173.46	7,194.14	
SBN2QTP4	TIBCO SOFTWARE INC SR SEC2 NT 144A 6.5% 03-31-2029	400,000.00	334,244.00	338,796.00	
SB8N2417	TIME WARNER CABLE 4.5% DUE 09-15-2042	2,578,000.00	2,433,637.34	1,903,981.90	
SB441B51	TIME WARNER CABLE 5.5% DUE 09-01-2041	2,744,000.00	2,680,890.15	2,297,496.32	
SB66BW80	TIME WARNER CABLE 5.875% DUE 11-15-2040	5,467,000.00	5,240,881.58	4,761,155.63	
SB8NBG20	TIME WARNER CABLE 6.55% DUE 05-01-2037	4,329,000.00	4,834,956.03	4,109,995.89	
SB62X8Y8	TIME WARNER CABLE 6.75% DUE 06-15-2039	4,039,000.00	4,156,103.29	3,865,767.29	
SB3B14R7	TIME WARNER CABLE 7.3% DUE 07-01-2038	14,501,000.00	17,291,902.28	14,513,035.83	
S2727266	TIME WARNER ENTMT 8.375% DUE 07-15-2033	12,359,000.00	15,792,278.24	13,795,733.75	
S2892807	TIMKEN CO COM	414.00	22,269.06	29,257.38	
S6903556	TINGVI(CAYMAN ISL) USD 0.005	20,657.00	25,834.23	36,470.89	
SB2QC4C0	TIS INC	545.00	11,621.59	14,374.17	
S2989301	TJX COS INC COM NEW	11,251.00	685,777.21	895,579.60	
SBGLGZC5	TJX COS INC NEW 1.15% DUE 05-15-2028	2,461,000.00	2,061,544.78	2,058,085.08	
SBM62Z31	TJX COS INC NEW FIXED 3.875% DUE 04-15-2030	890,000.00	849,362.60	831,384.60	
SBSDRYYS	T-MOBILE US INC 7.875% 09-15-2023	104,000.00	107,306.65	105,552.72	
SB94Q9V0	T-MOBILE US INC COM	4,044.00	533,079.03	566,160.00	
C87264ABX2	T-MOBILE USA INC 2.25% 11-15-2031	560,000.00	559,953.01	442,506.40	
C87264ABR5	T-MOBILE USA INC 2.25% DUE 02-15-2026	1,665,000.00	1,575,730.31	1,516,548.60	
SBMWDS51	T-MOBILE USA INC 2.4% 03-15-2029	485,000.00	484,709.13	409,820.15	
C87264ACB9	T-MOBILE USA INC 2.55% 02-15-2031	3,660,000.00	3,809,665.19	2,991,244.80	
C87264AB53	T-MOBILE USA INC 2.625% DUE 02-15-2029	2,674,000.00	2,366,486.68	2,268,728.56	
SBMWDS40	T-MOBILE USA INC 2.7% 03-15-2032	2,335,000.00	2,328,229.67	1,896,487.00	
C87264ABT1	T-MOBILE USA INC 2.875% DUE 02-15-2031/01-14-2021 REG	639,000.00	637,781.98	528,357.15	
SBNOZL50	T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	11,008,000.00	10,606,976.21	7,822,504.96	
SBKP78R8	T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO	1,184,000.00	1,161,672.56	1,041,896.32	
C87264ACT0	T-MOBILE USA INC 3.4% 10-15-2052	4,056,000.00	3,956,469.22	2,766,151.44	
SBMW1BM3	T-MOBILE USA INC 3.5% 04-15-2025	4,033,000.00	4,123,289.04	3,884,988.90	
SBMW23T7	T-MOBILE USA INC 3.5% DUE 04-15-2031 REG	5,582,000.00	5,371,124.04	4,850,702.18	
C87264ABY0	T-MOBILE USA INC 3.6% 11-15-2060	6,174,000.00	5,976,677.99	4,069,283.40	
C87264ABF1	T-MOBILE USA INC 3.875% 04-15-2030	12,853,000.00	12,662,752.51	11,678,364.33	
C87264AAZ8	T-MOBILE USA INC 4.5% DUE 04-15-2050	4,238,000.00	4,195,100.63	3,483,466.48	
SBN72M14	T-MOBILE USA INC 5.2% DUE 01-15-2033 BEO	1,360,000.00	1,357,837.60	1,352,492.80	
C87264AA3	T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040	4,801,000.00	4,855,047.03	4,141,198.57	
SBN72M69	T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053	2,185,000.00	2,179,209.75	2,133,827.30	
SBN72M47	T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062	3,192,000.00	3,129,706.56	3,124,521.12	
C87264ABN4	T-MOBILE USA INC TMSU 3.3% 02-15-2051	5,588,000.00	5,521,729.78	3,727,698.92	
SB8KH5G7	TMX GROUP LIMITED COM NPV	1,123.00	112,486.23	112,320.72	
S2689667	TN GAS PIPELN CO 7% DUE 03-15-2027	1,750,000.00	1,961,931.38	1,855,227.50	
S2298278	TN GAS PIPELN CO 7% DUE 10-15-2028	2,020,000.00	2,460,533.67	2,159,056.80	
S2978194	TN GAS PIPELN CO 8.375 DUE06-15-2032 BEO	2,765,000.00	3,401,184.03	3,073,601.65	
SBP6D7B7	TOAST INC COM USD0.000001 CLASS A	1,722.00	27,588.85	31,047.66	
S6895169	TOBU RAILWAY CO Y50	455.00	12,237.05	10,621.09	
S6895200	TOHO CO LTD NPV	270.00	10,132.03	10,395.24	
S6513126	TOKIO MARINE HOLDINGS INC NPV	22,625.00	372,881.42	484,839.80	
S6895404	TOKYO ELEC POWER H NPV	3,679.00	16,192.07	13,272.23	
S6895675	TOKYO ELECTRON NPV	360.00	55,822.40	106,080.56	
S6895448	TOKYO GAS CO LTD NPV	15,756.00	288,654.91	308,683.62	
S6896548	TOKYU CORP NPV	1,280.00	20,447.51	16,132.78	
SBMWQ117	TOLEDO EDISON CO 2.65% 05-01-2028	789,000.00	794,352.45	685,893.48	
SB1HKL95	TOLEDO EDISON CO 6.15% DUE 05-15-2037	1,265,000.00	1,518,999.75	1,311,286.35	
SBDFXGP1	TOLL BROS FIN CORP 4.875% DUE 03-15-2027	400,000.00	385,252.37	379,524.00	
S2896092	TOLL BROS INC COM	3,041.00	181,246.07	151,806.72	
SBZOP3W2	TOPBUILD CORP COM	218.00	34,234.72	34,114.82	
S6894241	TOPCON CORPORATION NPV	1,500.00	17,413.19	17,404.98	
S6897024	TOPPAN INC NPV	632.00	10,594.89	9,359.41	
S6897143	TORAY INDS INC NPV	3,342.00	25,389.55	18,657.15	
SBFZYYP4	TORCHMARK CORP 4.55% DUE 09-15-2028	1,075,000.00	1,287,548.75	1,046,329.75	
S2897040	TORO CO COM	696.00	51,385.68	78,787.20	
S2897103	TOROMONT INDUSTRIE COM STK NPV	1,657.00	118,372.45	119,491.84	
C89115AZE1	TORONTO DOMINION BK 4.456% 06-08-2032	2,080,000.00	2,073,184.98	1,983,051.20	
C89114TZG0	TORONTO DOMINION BK SR MEDIUM TERM BK NT 1.25% 09-10-2026	778,000.00	776,703.89	681,170.12	
C89115AJ20	TORONTO DOMINION FIXED 4.285% DUE 09-13-2024	1,715,000.00	1,715,000.00	1,694,951.65	
C89117F8Z5	TORONTO DOMINION FIXED 8.125% DUE 10-31-2082	800,000.00	800,000.00	832,728.00	
C89115AZH4	TORONTO-DOMINION BANK 15/09/2027 4.693% 09-15-2027	375,000.00	375,000.00	371,298.75	
S2897222	TORONTO-DOMINION COM NPV	36,817.00	1,910,422.80	2,382,188.56	
S6897217	TOSHIBA CORP NPV	939.00	31,371.41	32,757.72	
S6900289	TOSOH CORP NPV	627.00	10,457.54	7,460.61	
C89153VAX7	TOTAL CAP INTL 2.986% DUE 06-29-2041 REG	697,000.00	681,555.71	522,575.75	
SBMYCSX3	TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	1,895,000.00	1,852,738.51	1,353,806.95	
C89153VAW9	TOTAL CAP INTL 3.386% DUE 06-29-2060	1,823,000.00	1,846,280.26	1,287,785.43	
SBKANRZ8	TOTAL CAP INTL 3.461% DUE 07-12-2049	660,000.00	622,021.36	497,706.00	
SBGOQ4X0	TOTAL SYS SVCS INC 4.45% 06-01-2028	344,000.00	333,397.92	320,638.96	
SB15C557	TOTALENERGIES SE	23,703.00	1,147,551.87	1,483,670.75	
S6897466	TOTO LTD NPV	341.00	12,994.37	11,629.85	
SB3QJOH8	TOURMALINE OIL CP COM NPV	6,447.00	242,396.88	325,074.02	
S2898184	TOWER AUTOMOTIVE INC COM	790.00	-	-	
S6320605	TOWER SEMICONDUCTO ORD ILS1	263.00	12,950.03	11,433.81	
S6900267	TOYO SEIKAN GROUP HOLDINGS LTD	10,800.00	140,957.80	132,764.41	
S6899967	TOYO SUISAN KAISHA NPV	3,600.00	126,535.37	139,148.89	
SBPBQ6K3	TOYOTA AUTO 3.11% DUE 08-16-2027	463,000.00	462,894.11	440,038.32	
SBN4D8B2	TOYOTA AUTO 3.77% DUE 02-15-2028	458,000.00	457,980.40	442,180.48	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	C89232HAD7	TOYOTA AUTO REC 2020-A OWNER TR ASSET BKD NT CL A-4 1.68% DUE 05-15-2025 REG	249,000.00	248,974.35	242,775.09
	C89190GAD9	TOYOTA AUTO RECEIVABLES 2021-B OWNER TR CL A-4 .9% DUE 10-15-2026 REG	204,000.00	203,989.88	185,572.22
	S8P955B6	TOYOTA AUTO RECV TR 2019-D NT CL A-4 5.43% 04-17-2028	235,000.00	234,926.12	239,844.49
	S6900546	TOYOTA INDUSTRIES NPV	2,153.00	137,341.59	118,138.02
	S6900643	TOYOTA MOTOR CORP NPV	42,255.00	556,595.59	580,447.82
	S8M989T9	TOYOTA MOTOR CREDIT CORP 5.45% 11-10-2027	4,785,000.00	4,793,261.31	4,902,854.55
	S6900580	TOYOTA TSUSHO CORP NPV	1,712.00	62,941.30	63,383.38
	S2900335	TRACTOR SUPPLY CO COM	748.00	146,151.72	168,277.56
	SBJXMKV2	TRADEWEB MKTS INC CL A CL A	1,083.00	72,633.13	70,319.19
	SBK9ZQ96	TRANE TECHNOLOGIES PLC COM USD1	1,562.00	193,922.30	262,556.58
	C89334GAZ7	TRANS UNION LLC TERM LOAN B DUE 12-01-2028 BEO	796,451.61	795,059.85	788,487.09
	SB640X20	TRANSALTA CORP 6.5% DUE 03-15-2040	350,000.00	361,093.43	321,450.50
	SBM9L3W0	TRANSCANADA 4.1% DUE 04-15-2030	310,000.00	314,699.89	285,066.70
	SBLSP672	TRANSCANADA 4.625% DUE 03-01-2034	350,000.00	380,131.45	320,708.50
	SB0366Y1	TRANSCANADA 4.75% DUE 05-15-2038	1,021,000.00	1,044,401.63	914,438.23
	SB0366Z2	TRANSCANADA 4.875% DUE 05-15-2048	208,000.00	183,676.57	182,459.68
	SBFF3376	TRANSCANADA 5% DUE 10-16-2043	550,000.00	541,072.49	489,791.50
	SB00K203	TRANSCANADA 5.6% DUE 03-31-2034	365,000.00	448,643.27	361,503.30
	SB11K5C2	TRANSCANADA 5.85% DUE 03-15-2036	113,000.00	118,874.39	111,967.18
	SB287Y8	TRANSCANADA 6.2% DUE 10-15-2037	1,585,000.00	1,837,091.73	1,623,674.00
	SB3CHMW5	TRANSCANADA 7.25% DUE 08-15-2038	200,000.00	208,712.00	222,546.00
	SB3KV7R9	TRANSCANADA 7.625% DUE 01-15-2039	971,000.00	1,402,421.72	1,113,552.51
	SBMCFPZ6	TRANSCANADA PIPELINES LIMITED 1.0% 10-12-2024	1,643,000.00	1,607,067.57	1,522,338.08
	SBMCFQ20	TRANSCANADA PIPELINES LIMITED 2.5% 10-12-2031	640,000.00	614,456.79	509,952.00
	SB55KD29	TRANSCANADA PIPELINES LTD 06/01/2010 6.106/01/2040	475,000.00	547,445.76	479,108.75
	C89356BAC2	TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2037	5,246,000.00	5,268,617.78	4,429,565.02
	C89356BAB4	TRANSCANADA TR FLTGT RT 5.875% DUE 08-15-2076	453,000.00	453,000.00	430,975.14
	C89356BA6A	TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG	7,600,000.00	7,323,064.15	7,187,852.00
	SBF4YFR4	TRANSCONT GAS PIPE LINE 4.0% 03-15-2028	1,200,000.00	1,193,352.00	1,130,064.00
	SBF4YFP2	TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048	1,401,000.00	1,353,639.65	1,172,468.88
	SB96NB24	TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG	1,279,000.00	1,266,414.82	1,086,817.46
	SB11FIK3	TRANSIGM GROUP INC COM	562.00	314,198.23	353,863.30
	SBYMWL86	TRANSUNION COM	1,286.00	98,121.80	72,980.50
	C89400PAK9	TRANSURBAN FIN CO 2.45% DUE 03-16-2031	325,000.00	324,858.08	256,291.75
	S6200882	TRANSURBAN GROUP STAPLED UNITS NPV	7,655.00	69,759.71	67,382.27
	SBMXYYT16	TRAVEL + LEISURE CO COM USD0.01	5,356.00	245,969.54	194,958.40
	SBD085C3	TRAVELERS COS INC 3.75% DUE 05-15-2046	448,000.00	416,161.02	347,782.40
	SBDS6RM1	TRAVELERS COS INC 4% DUE 05-30-2047	652,000.00	637,811.17	530,193.36
	SBJLV1D4	TRAVELERS COS INC 4.1% 03-04-2049	926,000.00	960,092.93	757,745.80
	SBYXMMWX7	TRAVELERS COS INC 4.3% 08-25-2045	404,000.00	425,595.28	344,337.28
	SB5MHZ97	TRAVELERS COS INC 5.35% DUE 11-01-2040	194,000.00	227,007.12	193,478.14
	SB8YTQ09	TRAVELERS COS INC 6.25% DUE 06-15-2037	608,000.00	815,334.88	663,005.76
	S2769503	TRAVELERS COS INC COM STK	3,485.00	565,047.61	653,402.65
	SBMDWQJ1	TRAVELERS FIXED 2.55% DUE 04-27-2050	223,000.00	221,414.98	139,655.98
	SB2RNY22	TRCNNTNL GAS PIPE 3.25% DUE 05-15-2030	430,000.00	429,240.96	374,246.20
	SBYXR3R3	TRCNNTNL GAS PIPE 7.85% DUE 02-01-2026	1,900,000.00	2,075,471.90	2,030,397.00
	SBDG08X3	TREASURY NOTE 2.25% DUE 12-31-2023 REG	-	-	-
	SB61JC67	TREASURY WINE ESTA NPV	4,672.00	40,527.67	43,120.79
	S6125286	TREND MICRO INC NPV	322.00	13,558.11	14,984.12
	S2483074	TREX CO INC COM	760.00	39,048.80	32,170.80
	S2903958	TRIMBLE INC COM TRIMBLE INC	1,669.00	98,203.96	84,384.64
	C89641UAC5	TRINITY ACQSTN PLC 4.4% DUE 03-15-2026	1,020,000.00	1,055,314.70	989,685.60
	SBCTLTB3	TRINITY ACQSTN PLC 6.125% DUE 08-15-2043	315,000.00	343,737.20	300,654.90
	SBMQ7TS9	TRINITY HEALTH CORP IND 2.632% DUE 12-01-2040 REG	195,000.00	181,948.48	134,339.40
	SB62C3N6	TRIPADVISOR INC COM USD0.001	674.00	12,657.72	12,118.52
	SBLB00K5	TRUIST FINANCIAL CORPORATION 5.9% 10-28-2026	3,565,000.00	3,565,000.00	3,651,166.05
	SBKP7287	TRUIST FINL CORP COM	15,052.00	679,312.10	647,687.56
	SBMYXXZ4	TRUIST FINL CORP FIXED 5.1% DUE 12-31-2049	1,100,000.00	1,241,710.94	1,022,516.00
	SBQ83W39	TRUIST FINL FIXED 6.123% DUE 10-28-2033	267,000.00	267,000.00	282,584.79
	SBKLFW52	TRUSTEES BOSTON COLLEGE 3.129% DUE 07-01-2052	363,000.00	363,000.00	253,330.44
	SBF9MY3	TRUSTEES BSTN UNIV 4.061% DUE 10-01-2048	427,000.00	427,000.00	354,017.16
	SBXDZ972	TRYG A/S DKKS	868.00	16,988.70	20,598.00
	C872898AC5	TSMC ARIZ CORP 2.5% DUE 10-25-2031	940,000.00	899,734.57	775,048.80
	SBN7F105	TSMC ARIZ CORP 3.875% 04-22-2027	559,000.00	558,098.46	536,539.38
	SBN7DNP8	TSMC ARIZ CORP SR NT 3.25% 10-25-2051	1,220,000.00	1,210,654.14	889,575.20
	SBN72LJ5	TSMC ARIZONA CORP 1.75% 10-25-2026	865,000.00	864,792.40	770,360.35
	SBPDWK88	TSMC ARIZONA CORP 4.5% 04-22-2052	1,189,000.00	1,191,829.92	1,077,459.91
	SBN7DNL4	TSMC ARIZONA CORP NEW ISSUE 20YR 3.125% 10-25-2041	2,360,000.00	2,347,485.28	1,816,987.60
	S6906919	TSUMURA & CO NPV	4,500.00	120,551.82	98,836.64
	SBMF3VY8	TUCSON ELEC PWR CO FIXED 1.5% DUE 08-01-2030	418,000.00	349,180.18	321,500.52
	C994IS2995	TUDOR RIVERBEND CROSSING PARTNERS LTD	75,000,000.00	75,000,000.00	77,868,907.50
	S5666292	TUI AG ORD REG SHS NPV Turkish lira	51,660.00	156,715.05	83,803.89
			20.38	20.38	20.38
	SB06P5Q0	TWILIO INC CL A CL A	1,146.00	97,604.82	56,108.16
	C994448827	TWO SIGMA ACTIVE EXTENSION US ALL CAP EQUITY CAYMAN FUND LTD CL A1 SERIES 1 BENC	24,348.98	80,529,312.42	98,336,205.39
	C994JZ9992	TWO SIGMA INTERNATIONAL CORE FUND LP	27,487.06	27,487.06	65,086,324.00
	S2909644	TYLER TECHNOLOGIES INC COM STK	275.00	85,753.25	88,662.75
	SBGKDOK0	TYSON FOODS INC 4.35% DUE 03-01-2029	700,000.00	702,160.79	670,187.00
	SBFOP399	TYSON FOODS INC 4.55% DUE 06-02-2047	89,000.00	108,917.08	76,414.51
	SBFYKL18	TYSON FOODS INC 5.1% 09-28-2048	185,000.00	178,360.35	172,275.70
	S2909730	TYSON FOODS INC CL A COM (DELAWARE)	3,546.00	283,345.82	220,738.50
	SBPGLHP5	U S BANCORP 4.967% DUE 07-22-2033	1,200,000.00	1,200,851.69	1,141,596.00
	SBPNXHW1	U S BANCORP MEDIUM TERM NTS- BOOK TRANCHE # TR 00195 2.215% 01-27-2028	675,000.00	666,234.28	607,932.00
	SBMBTT4	U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 5.727% 10-21-2026	4,630,000.00	4,630,000.00	4,722,507.40
	SBM9WJ58	U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 5.85% DE 10-21-2033	300,000.00	300,000.00	312,333.00
	SB57JY0	U S TREAS SEC STRIPPED INT PMT TINT 05/15/40	6,450,000.00	3,180,817.50	3,112,776.64
	SB451DZ1	U.S. AWMY 2011-1 7.125% DUE 04-22-2025	669,082.51	673,934.83	670,621.40
	SBK6N347	UBER TECHNOLOGIES INC COM USD0.00001	13,144.00	291,016.43	325,051.12
	SBK9Z6V8	UBIQUITY INC COM	39.00	9,738.30	10,667.67
	SB1L3C56	UBISOFT ENTERTAIN NPV	226.00	18,319.12	6,370.05
	C902613AG3	UBS GROUP AG 3.875% 12-29-2049	1,431,000.00	1,431,000.00	1,196,602.20
	C902613AS7	UBS GROUP AG 4.703% DUE 08-05-2027	1,038,000.00	1,031,499.38	1,006,320.24
	SBRLJ176	UBS GROUP AG CHFD.10 (REGD)	21,081.00	313,195.72	392,021.85
	S5596991	UCB NPV	320.00	25,022.58	25,122.21
	C994I00999	UCL ASIA PARTNERS, L.P.	1.00	1.00	600,460.00
	SBF1BCP5	UDR INC 4.4% DUE 01-26-2029	210,000.00	235,604.72	197,710.80

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value
(CUSIP)				
S2727910	UDR INC COM STK	2,221.00	97,471.80	86,019.33
SBKFC2F9	UDR INC MEDIUM TERM NTS CORP 3.0% 08-15-2031	421,000.00	419,857.13	353,096.91
S2910118	UGI CORP NEW COM	4,686.00	190,852.29	173,710.02
SBPOVMC3	U-HAUL HOLDING COMPANY	540.00	25,110.31	29,689.20
S2028174	U-HAUL HOLDING COMPANY	60.00	2,787.89	3,611.40
SBMD02L5	UIPATH INC CL A CL A	2,482.00	54,408.42	31,546.22
SB28TS42	ULTA BEAUTY INC COM STK USD0.01	454.00	184,340.91	212,957.78
SB62Z18	ULTRAGENYX PHARMACEUTICAL INC COM	442.00	24,561.94	20,477.86
C90401CAA7	ULTRAPAR INTL S A 5.25% DUE 10-06-2026	2,110,000.00	2,239,773.55	2,025,600.00
SBF44466	UMICORE NPV	505.00	19,136.38	18,497.15
SBOPZN11	UNDER ARMOR INC CL A	1,233.00	10,936.71	12,527.28
SBDF9YM2	UNDER ARMOUR INC CL C COM	1,429.00	11,546.32	12,746.68
SBDDR365	UNIBAIL-RODAMCO CDI 20:1	245.00	2,599.62	641.33
SBF2PQ09	UNIBAIL-RODAMCO- WESTFIELD	272.00	49,631.90	14,116.90
S6911485	UNICHARM CORP NPV	972.00	27,518.61	37,334.47
C904678AQ2	UNICREDIT SPA 7.296% DUE 04-02-2034	5,288,000.00	5,558,753.76	4,864,008.16
C904678AG4	UNICREDIT SPA 7.83% DUE 12-04-2023	1,200,000.00	1,200,000.00	1,207,152.00
SBYMPX57	UNICREDIT SPA NPV	28,372.00	386,012.89	401,876.42
C904678AW9	UNICREDIT SPA RCPT CL X 144A 1.982% 06-03-2027	1,480,000.00	1,441,439.66	1,260,604.80
SBM8DC53	UNILEVER CAP CORP 2.625% DUE 08-12-2051 BEO	398,000.00	393,025.34	259,965.64
SB2PPTS4	UNILEVER CAP CORP 5.9% DUE 11-15-2032	269,000.00	346,163.33	290,996.13
SB10RZP7	UNILEVER PLC ORD GBP0.031111	20,616.00	979,217.83	1,037,093.73
SBP7L981	UNION ELEC CO 2.15% DUE 03-15-2032	463,000.00	462,548.98	366,714.52
SBMHZR5	UNION ELEC CO 2.625% DUE 03-15-2051	1,761,000.00	1,664,545.03	1,117,900.41
SBKPGX14	UNION ELEC CO 3.25% DUE 10-01-2049	731,000.00	760,897.05	518,052.39
SB759FZ0	UNION ELEC CO 3.9 DUE 09-15-2042	623,000.00	630,384.23	513,102.80
SBFY3B54	UNION ELEC CO 4.0% DUE 04-01-2048	345,000.00	317,533.68	278,694.45
SBLLNX25	UNION ELEC CO FIXED 2.95% DUE 03-15-2030	1,347,000.00	1,345,885.91	1,184,767.32
SBM8TS85	UNION ELECTRIC CO 3.9% DUE 04-01-2052	6,681,000.00	6,249,414.93	5,451,495.57
SBYV3C43	UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045	136,000.00	161,059.30	105,100.80
SBMCFPB2	UNION PAC CORP 2.891% DUE 04-06-2036	1,518,000.00	1,774,953.31	1,208,601.24
SBKNG3R6	UNION PAC CORP 3.2% DUE 05-20-2041	600,000.00	483,634.80	471,570.00
SBKMDLD2	UNION PAC CORP 3.25% DUE 02-05-2050	195,000.00	148,059.60	142,810.20
SBDG2Z52	UNION PAC CORP 3.35% DUE 08-15-2046	86,000.00	76,036.10	62,816.98
SBNYFJ11	UNION PAC CORP 3.5% 02-14-2053	3,731,000.00	3,608,677.97	2,831,455.90
SBNHSH0H4	UNION PAC CORP 3.55% DUE 05-20-2061	506,000.00	553,337.09	371,854.34
SBKPHQ85	UNION PAC CORP 3.55% DUE 08-15-2039	35,000.00	34,913.39	29,020.60
SBDQWS88	UNION PAC CORP 3.799% DUE 10-01-2051	3,065,000.00	2,754,058.78	2,464,597.15
SBLFQCC1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO	2,368,000.00	2,379,773.20	1,847,324.16
SBXVMD51	UNION PAC CORP 3.875% DUE 02-01-2055	680,000.00	652,249.86	541,096.40
SBK91MW9	UNION PAC CORP 3.95% DUE 08-15-2059	974,000.00	1,033,106.21	768,067.18
SBGLQST3	UNION PAC CORP 3.95% DUE 09-10-2028	2,850,000.00	2,845,012.78	2,740,503.00
SBD31BG3	UNION PAC CORP 4.05% DUE 03-01-2046	796,000.00	791,266.14	659,056.16
SBYWJV80	UNION PAC CORP 4.1% DUE 09-15-2067	1,725,000.00	1,823,906.35	1,364,664.75
SBY2GKC2	UNION PAC CORP 4.375% DUE 09-10-2038	168,000.00	201,810.17	149,311.68
SBY2GKF5	UNION PAC CORP 4.5% 09-10-2048	189,000.00	244,557.56	167,433.21
S2914734	UNION PAC CORP COM	5,235.00	1,089,932.16	1,084,011.45
SBMBMCQ8	UNION PAC CORP FIXED 2.973% DUE 09-16-2062	2,492,000.00	2,286,195.64	1,602,630.12
SBKDMLC1	UNION PAC CORP FIXED 3.75% DUE 02-05-2070	1,821,000.00	1,743,369.23	1,333,773.24
SBMCFPF6	UNION PAC CORP FIXED 3.79% DUE 04-06-2071	1,980,000.00	1,903,670.58	1,469,377.80
SBYSSD48	UNION PAC CORP FIXED 4% DUE 04-15-2047	272,000.00	297,685.54	224,060.00
SBMDQFY7	UNION PAC CORP FIXED 5.15% DUE 01-20-2063	130,000.00	130,899.60	126,574.50
SBMBQGF7	UNION PACIFIC CORP 2.375% DUE 05-20-2031BEO	184,000.00	155,836.96	154,780.80
SBNYF3T1	UNION PACIFIC CORP 2.8% 02-14-2032	249,000.00	247,986.57	214,702.74
SBNYF3F7	UNION PACIFIC CORP 3.375% 02-14-2042	4,893,000.00	4,602,227.52	3,917,874.03
SBYWJV98	UNION PACIFIC CORP 3.6% DUE 09-15-2037	211,000.00	209,345.46	179,784.66
SBKBM446	UNITED AIRLINES 2019-1A 2.7% 11-01-2033	448,453.87	448,453.87	361,803.62
SB4Q0Z25	UNITED AIRLINES HOLDINGS INC COM USD0.01	2,179.00	79,533.50	82,148.30
C90932RAI3	UNITED AIRLINES INC CLASS B TERM LOAN DUE 04-21-2028 BEO	2,017,729.34	2,030,101.24	1,992,507.73
SBLBMJL5	UNITED AIRLS 2020-1B PASS THRU TRS PASSTHRU CTF CL B 4.875% DUE 07-15-2027	1,162,050.00	1,166,576.71	1,094,221.14
C90932EAA1	UNITED AIRLS PASS THRU TR 2016-2AA 2.875% DUE 04-07-2030	913,727.26	910,770.19	777,865.15
S4354134	UNITED INTERNET AG NPV(REGD)	234.00	9,080.74	4,717.52
C91087BAS9	UNITED MEXICAN STATES 12/02/2052 4.4% 02-12-2052	1,956,000.00	1,517,787.35	1,445,034.12
C91087BAQ3	UNITED MEXICAN STATES 4.28% 08-14-2041	2,375,000.00	2,109,375.80	1,848,913.75
C91087BAF7	UNITED MEXICAN STATES 4.5% DUE 04-22-2029 REG	414,000.00	429,899.89	396,090.36
C91087BAR1	UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG	455,000.00	390,868.78	366,174.90
C91087BAN0	UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061	287,000.00	202,048.00	182,741.51
C91087BAD2	UNITED MEXICAN STS GLOBAL NT 4.6% DUE 02-10-2048 REG	200,000.00	187,500.00	155,272.00
S2517382	UNITED PARCEL SVC INC CL B	8,299.00	1,527,135.34	1,442,698.16
S2134781	UNITED RENTALS INC COM	1,358.00	401,562.80	482,660.36
SBG2C6D0	UNITED STATES 2.5% TREAS NTS 01-31-2024	4,300,000.00	4,342,807.04	4,198,042.96
	United States dollar	8,055,666.42	8,055,666.42	8,055,666.42
	United States dollar	-	-	-
	United States dollar	-	-	-
	United States dollar	-	-	-
SB4W2C27	UNITED STATES GOV NATL TREAS BD STRIPPEDPRIN PMT 4.375 05-15-2040	156,520,000.00	89,866,236.80	79,506,522.15
SBQ7Y9N2	UNITED STATES OF AMER 3.0% TNOTE DUE 07-31-2029	9,920,000.00	9,527,194.87	9,157,400.01
SBG2C6F2	UNITED STATES OF AMER TBOND 2.625% 01-31-2026	3,500,000.00	3,476,227.13	3,347,968.75
SBF0TY98	UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027	12,100,000.00	11,938,536.18	11,293,648.50
SBMXW6H5	UNITED STATES OF AMER TREAS BILLS 0% T-BILL 04-20-2023	3,050,000.00	3,006,023.83	3,010,235.17
SBGRW840	UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028	11,800,000.00	11,943,690.73	11,273,609.43
SBLLCYX2	UNITED STATES OF AMER TREAS BONDS 0% T-BOND 02-15-2050	1,200,000.00	984,410.97	937,786.27
SBMWVP21	UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051	11,693,000.00	11,631,965.72	7,722,861.10
SBQHMAF3	UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052	67,521,000.00	58,630,529.57	56,306,183.92
SBILVKG0	UNITED STATES OF AMER TREAS BONDS 3.375%08-15-2042 REG	35,465,000.00	31,987,020.18	31,935,124.23
SBVVT723	UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG	26,400,000.00	20,133,787.92	20,022,750.00
SBY2ZT59	UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG	11,140,000.00	12,120,963.42	8,374,146.88
SBMCRW95	UNITED STATES OF AMER TREAS NOTES 15/04/2024 3.75% DUE 04-15-2024 BEO	9,400,000.00	9,067,472.16	8,894,382.84
SBQ2GYM6	UNITED STATES OF AMER TREAS NOTES 30/04/2027 2.75% DUE 04-30-2027 BEO	10,300,000.00	10,019,056.70	9,772,125.00
SBK93979	UNITED STATES OF AMER TREAS NOTES 31/05/2027 2.625% DUE 05-31-2027 BEO	6,100,000.00	6,029,302.86	5,757,828.13
SBLLHM481	UNITED STATES OF AMER TREAS NOTES 3.75% DUE 09-15-2024 REG	12,000,000.00	11,485,781.09	11,184,375.00
SBMD9B3	UNITED STATES OF AMER TREAS NOTES 6.25% 07-31-2026	9,900,000.00	9,316,451.86	8,756,085.99
SBMDNWC5	UNITED STATES OF AMER TREAS NOTES 6.25% DUE 08-15-2030	20,000,000.00	17,250,482.40	15,793,750.00
SBNA4FY8	UNITED STATES OF AMER TREAS NOTES 75% 08-31-2026	11,100,000.00	10,444,492.86	9,839,976.62
SBMCM833	UNITED STATES OF AMER TREAS NOTES 8.75% 09-30-2026	9,700,000.00	9,218,895.13	8,621,632.86
SBN95VQ9	UNITED STATES OF AMER TREAS NOTES 8.75% DUE 01-31-2024 BEO	10,200,000.00	9,953,178.42	9,785,625.00

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	SBM9WFL6	UNITED STATES OF AMER TREAS NOTES 0% NTS 02-15-2024 REG	11,900,000.00	11,553,247.53	11,305,464.81
	SBHL34N9	UNITED STATES OF AMER TREAS NOTES 0.375% 11-30-2025	12,882,000.00	12,051,711.80	11,533,415.63
	SBM2ZKX5	UNITED STATES OF AMER TREAS NOTES 0.375%31/01/2026 .375% DUE 01-31-2026 BEO	13,609,000.00	12,690,750.13	12,118,389.22
	SBMD9ZD5	UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028	11,100,000.00	10,123,348.05	9,451,476.62
	SBP82NF8	UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2025	11,370,000.00	11,022,738.39	10,642,497.72
	SBN7DP63	UNITED STATES OF AMER TREAS NOTES 1.125%DUE 10-31-2026	11,950,000.00	11,205,125.16	10,698,984.38
	SBN4FTZ9	UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028 USD	11,900,000.00	11,006,403.92	10,185,656.25
	SBKMH699	UNITED STATES OF AMER TREAS NOTES 1.5% DUE 01-31-2027 REG	15,000,000.00	14,290,569.21	13,557,421.95
	SBZ56W12	UNITED STATES OF AMER TREAS NOTES 2.125%DUE 05-15-2025 REG	6,500,000.00	6,588,575.56	6,180,078.13
	SBJTOTY0	UNITED STATES OF AMER TREAS NOTES 2.75% DUE 02-15-2024 REG	6,100,000.00	6,212,086.97	5,967,039.09
	SBPSLLX9	UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-15-2025 REG	6,300,000.00	6,292,103.24	6,077,039.09
	SBK939H9	UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-31-2029 REG	5,630,000.00	5,554,844.21	5,239,858.62
	SBPSLLY0	UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 REG	438,225,000.00	439,874,783.29	405,632,015.63
	SBQC7W04	UNITED STATES OF AMER TREAS NOTES 3.0% 06-30-2024	10,347,000.00	10,251,569.19	10,098,833.72
	SBQC7W26	UNITED STATES OF AMER TREAS NOTES 3.25% DUE 06-30-2029	14,258,000.00	14,223,463.39	13,670,971.48
	SBNH5X56	UNITED STATES OF AMER TREAS NOTES 3.5% 09-15-2025	5,000,000.00	4,894,743.31	4,905,078.15
	SBMCMV10	UNITED STATES OF AMER TREAS NOTES 3.875% 12-31-2027	21,842,800.00	21,739,825.82	21,758,378.45
	SBLE6JN5	UNITED STATES OF AMER TREAS NOTES 4.0% 12-15-2025	42,735,000.00	42,709,066.57	42,511,309.20
	SBNGM141	UNITED STATES OF AMER TREAS NOTES 4.125% 09-30-2027	21,170,000.00	21,343,389.05	21,284,119.64
	SBNGM130	UNITED STATES OF AMER TREAS NOTES 4.25% 09-30-2024	11,830,000.00	11,816,288.91	11,773,160.52
	SBPTH5G7	UNITED STATES OF AMER TREAS NOTES 4.25% 10-15-2025	16,020,000.00	15,952,087.17	16,023,754.77
	SBMCMV09	UNITED STATES OF AMER TREAS NOTES 4.25% 12-31-2024	8,529,000.00	8,506,230.53	8,504,767.58
	SBNTVWX1	UNITED STATES OF AMER TREAS NOTES 4.375% 10-31-2024	8,784,000.00	8,765,140.13	8,762,383.10
	SBQVW426	UNITED STATES OF AMER TREAS NOTES 4.5% 11-15-2025	9,675,000.00	9,776,359.81	9,745,294.97
	SBP4XYZ2	UNITED STATES OF AMER TREAS NOTES 4.5% 11-30-2024	23,332,000.00	23,428,586.80	23,347,493.85
	SBP94LV5	UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875% 02-28-2027	10,600,000.00	10,150,988.94	9,718,875.00
	SBMDNPN7	UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75% 03-31-2026	9,000,000.00	8,471,773.16	8,076,093.75
	SBPRT3V6	UNITED STATES OF AMER TREAS NOTES DTD 03/31/2022 2.5% 03-31-2027	10,600,000.00	10,205,262.94	9,959,859.43
	SBM9BQ18	UNITED STATES OF AMER TREAS NOTES DTD 05/31/2021 .75% 05-31-2026	11,382,000.00	10,764,150.87	10,161,102.71
	SBMT65I7	UNITED STATES OF AMER TREAS NOTES DTD 09/30/2020 .25% 09-30-2025	12,000,000.00	11,200,333.01	10,781,250.00
	SBMYVTV6	UNITED STATES OF AMER TREAS NOTES DTD 10/31/2020 .25% 10-31-2025	11,400,000.00	10,552,815.39	10,203,000.00
	SBNTVWV9	UNITED STATES OF AMER TREAS NOTES DTD 10/31/2022 4.125% 10-31-2027	11,263,000.00	11,251,481.82	11,324,594.53
	SBQX5B2	UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	60,862,000.00	63,087,395.44	62,326,491.89
	SBP39M24	UNITED STATES OF AMER TREAS NOTES WIT 1 1/8 11/30/26 1.25% DUE 11-30-2026 BEO	11,600,000.00	11,038,499.92	10,418,250.00
	SBMVK7G6	UNITED STATES OF AMER TREAS STRIP 0% DUE 11-15-2051 REG	3,600,000.00	1,383,928.69	1,175,959.48
	SBKVKB83	UNITED STATES OF AMERICA TBOND 1.75% 11-15-2029	3,900,000.00	3,849,065.72	3,409,453.13
	SBK1LRJ9	UNITED STATES OF TREAS NTS 2.375% 04-30-2026 REG	1,100,000.00	1,099,443.27	1,040,101.57
	SBGN70G5	UNITED STATES T NOTE 3.0% 10-31-2025	1,700,000.00	1,695,750.02	1,643,156.25
	SBYPG9T2	UNITED STATES TREAS 2.25% DUE 02-15-2027 REG	5,600,000.00	5,681,982.88	5,215,000.00
	SBFZK3B4	DUE 10-31-2024	2,600,000.00	2,649,355.78	2,497,421.89
	SBNVF3R9	UNITED STATES TREAS 2.375% DUE 02-15-2042 REG	24,808,600.00	22,529,649.28	19,090,992.97
	SBG0D0D3	UNITED STATES TREAS 2.75% 02-15-2028	17,961,000.00	17,871,158.41	16,912,807.36
	SBZMK0K8	UNITED STATES TREAS 2.75% 02-28-2025	3,500,000.00	3,482,564.96	3,382,968.75
	C912803GB3	UNITED STATES TREAS BD STRIPPED PRIN PMT 0% STRIP 08-15-2041 (UNDDATE) REG	39,290,000.00	19,174,821.42	18,202,076.71
	SBZ1NLZ4	UNITED STATES TREAS BD STRIPPED PRIN PMT 05-15-2045	8,285,000.00	4,508,214.60	3,293,229.34
	SBYQAPY8	UNITED STATES TREAS BD STRIPPED PRIN PMT 08-15-2044	8,600,000.00	3,629,024.05	3,517,331.54
	S2239987	UNITED STATES TREAS BD STRIPPED PRIN PMT00056 02-15-2031 (UNDDATE) REG	33,355,000.00	29,580,009.77	24,438,647.47
	SB2QFC73	UNITED STATES TREAS BD STRIPPED PRIN PMT00071 05-15-2037 (UNDDATE) REG	124,910,000.00	81,944,142.29	73,004,668.77
	SB4P9ZC6	UNITED STATES TREAS BD STRIPPED PRIN PMT00076 02-15-2039 (UNDDATE) REG	134,690,000.00	76,495,544.40	72,262,880.75
	SB4T5N59	UNITED STATES TREAS BD STRIPPED PRIN PMT00079 11-15-2039 (UNDDATE) REG	92,580,000.00	56,565,870.64	48,327,760.79
	SB52MJ59	UNITED STATES TREAS BD STRIPPED PRIN PMT00080 02-15-2040 (UNDDATE) REG	84,240,000.00	42,710,551.00	43,585,337.11
	SB89DD84	UNITED STATES TREAS BD STRIPPED PRIN PMT00088 08-15-2041 (UNDDATE) REG	52,890,000.00	26,916,610.17	24,980,992.11
	SBYT06H7	UNITED STATES TREAS BD STRIPPED PRIN PMT00102 05-15-2044 (UNDDATE) REG	63,765,000.00	29,130,054.94	26,380,427.94
	SBDO3YJ6	UNITED STATES TREAS BD STRIPPED PRIN PMT00104 ZCPN DUE 11-15-2044 REG	13,790,000.00	6,584,367.08	5,586,081.61
	SBYQ76J3	UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG	10,300,000.00	4,101,257.24	3,939,527.73
	SBFCBRB5	UNITED STATES TREAS BD STRIPPED PRIN PMT00123 08-15-2048 (UNDDATE) REG	2,700,000.00	1,453,298.93	970,836.57
	S2119034	UNITED STATES TREAS BD STRIPPED PRIN PMT029 08-15-2025 (UNDDATE) REG	93,300,000.00	86,859,415.56	83,493,603.67
	S2377285	UNITED STATES TREAS BD STRIPPED PRIN PMT030 02-15-2026 (UNDDATE) REG	204,545,000.00	190,322,815.78	179,816,726.54
	S2143044	UNITED STATES TREAS BD STRIPPED PRIN PMT033 02-15-2027 (UNDDATE) REG	259,930,000.00	235,106,557.32	219,854,366.90
	SB155KY0	UNITED STATES TREAS BD STRIPPED PRIN PMT037 08-15-2028 (UNDDATE) REG	295,295,000.00	267,569,981.98	235,865,245.32
	S2877622	UNITED STATES TREAS BD STRIPPED PRIN PMT043 11-15-2028 (UNDDATE) REG	60,275,000.00	54,542,389.01	47,655,701.83
	S2535652	UNITED STATES TREAS BD STRIPPED PRIN PMT044 02-15-2029 (UNDDATE) REG	53,320,000.00	48,178,510.56	41,735,574.16
	S2124470	UNITED STATES TREAS BD STRIPPED PRIN PMT08-15-2026 (UNDDATE) REG	250,650,000.00	230,189,874.88	216,345,454.48
	SBPH3RK5	UNITED STATES TREAS BD STRIPPED PRIN PMT11-15-2041 REG	8,010,000.00	4,173,307.20	3,712,607.13
	SBMX79G0	UNITED STATES TREAS BD STRIPPED PRIN PMT15/02/2052 02-15-2052 (UNDDATE) BEO	2,100,000.00	841,322.22	681,634.91
	S2943415	UNITED STATES TREAS BD STRIPPED PRIN PMT6.250% 08-15-2023 (UNDDATE) REG	110,150,000.00	108,724,290.06	107,026,035.85
	SBMQX5D4	UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	104,550,000.00	47,854,458.90	45,613,634.39
	SBZ56W78	UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG	23,048,000.00	21,846,467.63	21,029,499.49
	SBNG0BM3	UNITED STATES TREAS BDS 1.375% 11-15-2040	23,206,000.00	19,455,160.28	15,199,930.00
	SBF53YJ5	UNITED STATES TREAS BDS 2.25% DUE 08-15-2027	4,800,000.00	4,905,370.75	4,445,625.02
	SBZ56WJ0	UNITED STATES TREAS BDS 2.25% DUE 08-15-2046	735,000.00	735,649.62	524,376.56
	SBMFKWB3	UNITED STATES TREAS BDS 1.125% 05-15-2040 REG	11,146,000.00	10,912,201.52	7,028,946.25
	SBMHCRG7	UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	6,618,000.00	4,162,618.19	3,596,469.38
	SBM9WFN8	UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG	6,010,000.00	4,956,782.39	3,853,912.50
	SBMCMFZ0	UNITED STATES TREAS BDS 1.875% 11-15-2051	11,277,000.00	8,300,780.23	7,210,231.88
	SBMT9GQ9	UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG	14,061,000.00	11,322,284.16	10,009,674.38
	SBMDPZG6	UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG	12,441,500.00	12,009,946.01	10,995,175.63
	SBPBMDF5	UNITED STATES TREAS BDS 2% 11-15-2041	11,026,000.00	11,055,583.43	7,930,105.94
	SBM96PW9	UNITED STATES TREAS BDS 2.0% 02-15-2052	16,795,000.00	14,062,770.34	11,808,984.38
	SBMCMXZ9	UNITED STATES TREAS BDS 2.25% 05-15-2041 REG	1,900,000.00	1,611,190.48	1,436,875.00
	SBMHV4V8	UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	6,276,000.00	5,582,801.42	4,546,177.50
	SBPSLLZ1	UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG	19,585,000.00	17,671,189.16	15,857,729.71
	SBFOT9Z9	UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	1,496,000.00	1,448,852.99	1,231,628.75
	SBXC4FZ0	UNITED STATES TREAS BDS 3% DUE 05-1 5-2045	965,000.00	796,527.34	799,894.53
	SBPYD753	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	1,400,000.00	1,198,968.75	1,188,906.25
	SBYQLTW9	UNITED STATES TREAS BDS 3.375 05-15-2044REG	3,500,000.00	3,081,900.16	3,103,515.63
	SBYQLV01	UNITED STATES TREAS BDS 4.25% DUE 11-15-2040 REG	622,000.00	836,689.60	639,007.81
	SBZ56W67	UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	20,115,000.00	20,703,005.41	19,203,539.06
	S2307271	UNITED STATES TREAS BDS BD 5.25% DUE 11-15-2028 REG	1,165,000.00	1,223,014.32	1,235,901.18
	SBYQP1M5	UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG	681,000.00	765,301.61	563,633.91
	SBKVKF47	UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040	13,804,000.00	11,840,468.88	8,642,598.13
	S2545907	UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-2030 REG	900,000.00	1,293,647.64	1,027,968.75
	S2724610	UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031	1,300,000.00	1,720,916.37	1,427,562.50
	SBSTJW18	UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG	680,000.00	920,306.05	728,237.50
	S2891387	UNITED STATES TREAS BDS DTD 08/15/1994 7.5 15 NOV 2024	500,000.00	575,376.27	526,406.25
	SBMDNWD6	UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	1,473,000.00	1,340,125.35	826,951.41

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b) Identity of issues, borrower, lessor or similar party	(c) Description of Investment	(d) Shares/Par	(e) Cost	(f) Current value
	(CUSIP)				
	S2941572	UNITED STATES TREAS BDS DTD 11/15/1996 6.5 15 NOV 2026	1,100,000.00	1,349,112.49	1,190,062.50
	S2124555	UNITED STATES TREAS BDS DTD 11/15/1997 6.125% DUE 11-15-2027 REG	1,900,000.00	2,184,427.26	2,072,929.70
	SBZ56WH8	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG	1,680,000.00	1,394,259.38	1,357,387.50
	SBN7JWV5	UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050	1,339,000.00	1,169,854.03	804,864.53
	SBQX57C3	UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	18,229,000.00	19,224,189.32	18,428,379.71
	SBLS6GP6	UNITED STATES TREAS BDS DTD 11/15/2022 4.25% 11-15-2042	54,975,000.00	55,429,431.12	54,219,093.75
	SBF92KY6	UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	2,140,000.00	2,343,526.37	1,682,575.00
	SBKVBK94	UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG	3,450,000.00	3,626,252.33	2,517,960.94
	SBLD8L80	UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	16,153,000.00	14,154,645.43	11,145,570.00
	SBK81JT6	UNITED STATES TREAS BILLS 0% TBILL 01-31-2023	1,820,000.00	1,798,305.90	1,814,430.62
	SBNM6TC1	UNITED STATES TREAS BILLS 0.00% DUE 04-06-2023	1,195,000.00	1,176,264.18	1,181,936.81
	SBP8JTH3	UNITED STATES TREAS BILLS TBILL 11-30-2023	6,140,000.00	5,883,124.06	5,887,915.73
	SBVDLVC4	UNITED STATES TREAS BONDS 1.0% 02-15-2049	1,600,000.00	1,644,222.25	1,583,425.49
	SBVV73Q9	UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 REG	11,100,000.00	10,848,358.73	10,567,546.88
	C912820P84	UNITED STATES TREAS NT STRIPPED PRIN PMTZERO CPN 08-15-2024	25,100,000.00	24,286,144.39	23,314,661.10
	SBPP1JT4	UNITED STATES TREAS NTS 1.25% DUE 12-31-2026	11,600,000.00	10,937,765.46	10,400,125.00
	SBPP1JW7	UNITED STATES TREAS NTS 1.375% DUE 12-31-2028	10,800,000.00	9,980,355.56	9,332,718.80
	SBFZLQP9	UNITED STATES TREAS NTS 2.875% 08-15-2028	17,975,000.00	17,505,452.30	16,959,693.45
	SBK1LRG6	UNITED STATES TREAS NTS 2.25% T-NOTE 04-30-2024	3,500,000.00	3,580,357.41	3,389,257.83
	SBFNQWY7	UNITED STATES TREAS NTS 2.875% TNOTE 07-31-2025	2,800,000.00	2,928,511.83	2,706,593.76
	SBNKDS99	UNITED STATES TREAS NTS .125% DUE 12-15-2023 REG	-	-	-
	SBLB65L0	UNITED STATES TREAS NTS .25% DUE 05-31-2025 REG	10,300,000.00	9,637,716.59	9,352,882.86
	SBMWWWQ2	UNITED STATES TREAS NTS .375% DUE 04-30-2025 REG	5,000,000.00	4,810,243.34	4,565,625.00
	SBP5F6P1	UNITED STATES TREAS NTS .5% 10-15-2024	12,810,000.00	12,277,451.61	11,965,340.63
	SBMWWXQ2	UNITED STATES TREAS NTS .5% DUE 04-30-2027 REG	3,700,000.00	3,591,473.20	3,190,671.88
	SBLB65P4	UNITED STATES TREAS NTS .5% DUE 05-31-2027 REG	3,100,000.00	3,004,921.23	2,660,914.08
	SBMCMF53	UNITED STATES TREAS NTS .625% 11-15-2024	6,800,000.00	6,664,937.24	6,348,968.78
	SBMHCRF6	UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG	12,900,000.00	11,542,829.10	10,235,343.75
	SBP6NM34	UNITED STATES TREAS NTS .875% 12-15-2024	10,800,000.00	10,410,659.70	10,110,234.35
	SBLL1Y73	UNITED STATES TREAS NTS 1.125% DUE 02-28-2027	1,300,000.00	1,306,502.55	1,157,101.57
	SBKVBK3	UNITED STATES TREAS NTS 1.25% DUE 08-31-2024 REG	8,600,000.00	8,297,031.86	8,143,796.92
	SBMCMFW7	UNITED STATES TREAS NTS 1.375% 11-15-2031	19,400,000.00	17,730,996.59	15,850,406.25
	SBKMHG81	UNITED STATES TREAS NTS 1.375% DUE 01-31-2025	2,800,000.00	2,822,169.02	2,631,562.50
	SBM96PT6	UNITED STATES TREAS NTS 1.5% DUE 02-15-2025 REG	10,600,000.00	10,242,304.26	9,982,218.75
	SBNTDP74	UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG	15,406,000.00	14,295,322.77	13,329,800.86
	SBP39M35	UNITED STATES TREAS NTS 1.5% DUE 11-30-2028 REG	11,291,000.00	10,726,514.06	9,824,934.22
	SBJXXZ51	UNITED STATES TREAS NTS 1.625% DUE 06-30-2024 REG	3,300,000.00	3,366,066.42	3,162,843.75
	SBYZZXV0	UNITED STATES TREAS NTS 1.625% DUE 05-15-2026	14,508,000.00	13,885,406.59	13,372,295.63
	SBZ7PDR0	UNITED STATES TREAS NTS 1.875% 08-31-2024	2,100,000.00	2,120,065.53	2,008,535.15
	SBM96PV8	UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	36,120,000.00	31,670,020.83	30,752,793.76
	SBVJN8R3	UNITED STATES TREAS NTS 1.875% NTS 07/31/2026	2,600,000.00	2,534,231.76	2,407,437.50
	SBDTMYH2	UNITED STATES TREAS NTS 2.0% 04-30-2024	7,000,000.00	6,893,391.07	6,754,179.67
	SBF05HB8	UNITED STATES TREAS NTS 2.125 02-29-2024	2,000,000.00	1,996,073.15	1,941,796.88
	SBDONPC6	UNITED STATES TREAS NTS 2.125% 03-31-2024	4,300,000.00	4,402,857.13	4,165,121.08
	SBYQFT32	UNITED STATES TREAS NTS 2.25% 01-31-2024	1,900,000.00	1,927,317.68	1,849,902.34
	SBPRT3W7	UNITED STATES TREAS NTS 2.25% DUE 03-31-2024 BEO	11,100,000.00	10,891,241.70	10,768,734.38
	SBPRT3T4	UNITED STATES TREAS NTS 2.375% 03-31-2029	12,580,000.00	12,269,224.56	11,472,370.38
	SBFMVD21	UNITED STATES TREAS NTS 2.375% 12-31-2024	2,000,000.00	2,070,602.14	1,916,953.12
	SBQ2GVK4	UNITED STATES TREAS NTS 2.5% 04-30-2024	10,200,000.00	10,066,494.96	9,909,937.50
	SBK93968	UNITED STATES TREAS NTS 2.5% 05-31-2024	6,600,000.00	6,583,881.76	6,401,742.20
	SBNGDFD1	UNITED STATES TREAS NTS 2.625% 04-15-2025	9,800,000.00	9,613,889.37	9,434,796.92
	SBJ7G9F1	UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG	11,600,000.00	11,327,698.89	10,747,218.81
	SBFXNT57	UNITED STATES TREAS NTS 2.75% 04-30-2025	6,667,000.00	6,745,764.84	6,457,093.71
	SBQHM4D1	UNITED STATES TREAS NTS 2.75% 08-15-2032	408,943,500.00	375,435,324.12	373,736,020.54
	SBGOMNF3	UNITED STATES TREAS NTS 2.75% DUE 08-31-2025 REG	2,400,000.00	2,532,872.69	2,308,312.51
	SBDS9D36	UNITED STATES TREAS NTS 2.875% DUE 05-15-2028	18,035,000.00	18,614,619.14	17,048,710.94
	SBQQLV12	UNITED STATES TREAS NTS 3.125% DUE 08-31-2029 REG	4,932,000.00	4,882,229.16	4,695,418.13
	SBMCMV21	UNITED STATES TREAS NTS 3.625% 12-31-2029	5,900,000.00	5,881,816.57	5,882,432.93
	SBN6ML52	UNITED STATES TREAS NTS 3.875% 09-30-2029	5,054,000.00	5,025,011.07	5,027,940.31
	SBLPKDT1	UNITED STATES TREAS NTS 30/04/2028 1.25%DUE 04-30-2028 BEO	12,100,000.00	11,306,253.77	10,519,437.50
	SBN95VM5	UNITED STATES TREAS NTS DTD 01/31/2022 1.75% 01-31-2029	10,200,000.00	9,664,674.47	8,981,578.18
	SBP94LY8	UNITED STATES TREAS NTS DTD 02/28/2022 1.5% 02-29-2024	10,600,000.00	10,385,908.13	10,219,062.50
	SBMDB870	UNITED STATES TREAS NTS DTD 03/15/2021 .25% 03-15-2024	11,000,000.00	10,691,042.95	10,429,804.66
	SBKPSY51	UNITED STATES TREAS NTS DTD 03/31/2020 .5% DUE 03-31-2025 REG	6,300,000.00	6,039,999.48	5,788,617.22
	SBQ2GVL5	UNITED STATES TREAS NTS DTD 04/30/2022 2.875% 04-30-2029	5,000,000.00	4,972,775.06	4,692,187.50
	SBDZZJ30	UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024	9,500,000.00	9,369,848.84	9,153,027.32
	SBP0WLL8	UNITED STATES TREAS NTS DTD 06/15/2021 .25% 06-15-2024	7,000,000.00	6,823,069.89	6,570,156.25
	SBQB7JY8	UNITED STATES TREAS NTS DTD 06/15/2022 2.875% DUE 06-15-2025	6,053,000.00	5,968,277.48	5,852,967.30
	SBMBYXD8	UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028	9,300,000.00	8,733,536.75	8,054,671.88
	SBQC7W15	UNITED STATES TREAS NTS DTD 06/30/2022 3.25% DUE 06-30-2027	9,601,000.00	9,548,794.22	9,296,468.28
	SBMQ53Q9	UNITED STATES TREAS NTS DTD 07/15/2022 3.0% DUE 07-15-2025	9,300,000.00	9,176,398.35	9,015,187.50
	SBYS2RD7	UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2025 REG	12,900,000.00	12,609,029.04	12,188,484.38
	SBK9DLB7	UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG	5,000,000.00	4,874,865.86	4,346,093.75
	SBFM0V00	UNITED STATES TREAS NTS DTD 09/30/2018 3.0% DUE 09-30-2025	2,600,000.00	2,597,139.76	2,514,687.50
	SBMCM844	UNITED STATES TREAS NTS DTD 09/30/2021 1.25% 09-30-2028	19,275,000.00	18,155,128.64	16,585,535.16
	SBNTVW56	UNITED STATES TREAS NTS DTD 10/31/2022 4% 10-31-2029	8,078,000.00	8,025,988.86	8,103,243.75
	SBYYRSN3	UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 REG	14,966,000.00	14,404,598.64	13,847,057.73
	SBP4XZ15	UNITED STATES TREAS NTS DTD 11/30/2022 3.875% 11-30-2027	27,859,500.00	27,973,320.77	27,759,379.93
	SBHN7675	UNITED STATES TREAS NTS DTD 12/31/2018 2.625% DUE 12-31-2023 REG	-	-	-
	SBP4XZ04	UNITED STATES TREAS NTS DTD 3.875% 11-30-2029	14,855,000.00	14,956,861.18	14,796,972.65
	SBDC2C0G	UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 REG	12,385,000.00	11,857,309.02	11,462,898.11
	SBJXXZ72	UNITED STATES TREAS NTS FIXED 1.875%06-30-2026 REG	2,100,000.00	2,112,300.23	1,949,882.82
	SBHN7686	UNITED STATES TREAS NTS FIXED 2.625% 12-31-2025	1,300,000.00	1,301,908.19	1,244,343.75
	SBQHMAC0	UNITED STATES TREAS NTS FIXED 3.125% DUE08-15-2025	16,045,000.00	15,899,702.44	15,591,227.34
	SBQOLTZ2	UNITED STATES TREAS NTS FIXED 3.25% DUE 08-31-2024	7,050,000.00	7,023,165.24	6,905,970.69
	SBK0Y6D6	UNITED STATES TREAS NTS T-NOTE 2.125% 05-31-2026	5,900,000.00	5,704,259.55	5,524,335.97
	SBJS55T5	UNITED STATES TREAS NTS T-NOTE 2.25% 03-31-2026	2,100,000.00	2,206,663.45	1,980,562.50
	SBJKRNY8	UNITED STATES TREAS NTS T-NOTE 2.5% 02-28-2026	2,000,000.00	1,998,113.06	1,900,625.00
	SBPP1J53	UNITED STATES TREAS NTS UNITED STATES TREAS NTS .75% DUE 12-31-2023 REG	-	-	-
	SBMWVWN20	UNITED STATES TREAS NTS WIT 0 1/4 08/15/24 .375% DUE 08-15-2024 BEO	11,400,000.00	10,896,261.00	10,652,765.68
	SBLPKF06	UNITED STATES TREAS NTS WIT 0 3/4 04/30/26 .75% DUE 04-30-2026 BEO	11,100,000.00	10,370,963.32	9,933,632.87
	SBMHV455	UNITED STATES TREAS NTS WIT 1 1/2 05/15/31 1.625% DUE 05-15-2031 BEO	18,000,000.00	16,848,737.98	15,198,750.00
	SB4P9XY4	UNITED STATES TREAS SEC STRIPPED 08-15-2038	25,745,000.00	16,099,373.34	13,456,077.36
	SB4P68R3	UNITED STATES TREAS SEC STRIPPED INT PMT00005 05-15-2038 (UNDDATE) REG	14,915,000.00	10,773,485.35	7,877,699.25
	SB4XVY94	UNITED STATES TREAS SEC STRIPPED INT PMT00019 02-15-2039 (UNDDATE) REG	22,290,000.00	15,955,471.67	11,383,763.35
	SB4RKCF9	UNITED STATES TREAS SEC STRIPPED INT PMT00091 11-15-2038 (UNDDATE) REG	27,895,000.00	19,646,992.28	14,426,004.14

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value	
(CUSIP)					
S2946061	UNITED STATES TREAS SEC STRIPPED INT PMT00338 11-15-2027 (UNDDATE) BEO	75,945,000.00	71,854,425.06	62,430,493.08	
S84P9X11	UNITED STATES TREAS SEC STRIPPED INT PMT00495 05-15-2028 (UNDDATE) REG	77,680,000.00	69,789,473.60	62,524,289.43	
S8068267	UNITED STATES TREAS SEC STRIPPED INT PMT00517 02-15-2029 (UNDDATE) REG	145,820,000.00	135,253,453.24	113,783,560.36	
S84TVDX5	UNITED STATES TREAS SEC STRIPPED INT PMT00521 05-15-2029 (UNDDATE) REG	91,180,000.00	83,341,031.83	70,467,226.60	
S84R6KZ3	UNITED STATES TREAS SEC STRIPPED INT PMT00522 11-15-2029 (UNDDATE) REG	180,855,000.00	146,282,536.31	137,016,370.14	
S8063GF9	UNITED STATES TREAS SEC STRIPPED INT PMT00523 05-15-2030 (UNDDATE) REG	128,285,000.00	116,520,726.75	95,305,689.76	
S80638P3	UNITED STATES TREAS SEC STRIPPED INT PMT00528 02-15-2031 (UNDDATE) REG	131,150,000.00	105,486,993.82	94,943,352.61	
S82RG5H6	UNITED STATES TREAS SEC STRIPPED INT PMT00751 05-15-2035 (UNDDATE) REG	149,900,000.00	97,976,952.68	90,358,307.94	
S82RG6H3	UNITED STATES TREAS SEC STRIPPED INT PMT00752 11-15-2035 (UNDDATE) REG	10,955,000.00	7,756,265.14	6,453,488.18	
S82RG758	UNITED STATES TREAS SEC STRIPPED INT PMT00753 05-15-2036 (UNDDATE) REG	32,160,000.00	24,327,670.04	18,530,354.02	
S82RG7W5	UNITED STATES TREAS SEC STRIPPED INT PMT00754 11-15-2036 (UNDDATE) REG	27,620,000.00	19,162,100.35	15,574,739.57	
S82RG877	UNITED STATES TREAS SEC STRIPPED INT PMT00755 05-15-2037 (UNDDATE) REG	16,550,000.00	13,879,889.74	9,124,900.76	
S84R4615	UNITED STATES TREAS SEC STRIPPED INT PMT00764 08-15-2037 (UNDDATE) REG	45,100,000.00	25,940,618.00	24,614,511.11	
S84PM774	UNITED STATES TREAS SEC STRIPPED INT PMT00765 02-15-2038 (UNDDATE) REG	25,120,000.00	17,777,002.23	13,401,027.40	
S84RNM51	UNITED STATES TREAS SEC STRIPPED INT PMT00833 08-15-2031 (UNDDATE) REG	123,635,000.00	93,322,880.43	87,724,636.87	
S84YDHV2	UNITED STATES TREAS SEC STRIPPED INT PMT00834 02-15-2032 (UNDDATE) BEO	156,165,000.00	116,600,213.58	108,582,940.92	
S84S8S21	UNITED STATES TREAS SEC STRIPPED INT PMT00835 08-15-2032 (UNDDATE) BEO	74,055,000.00	53,927,269.54	50,346,747.19	
S84X15F7	UNITED STATES TREAS SEC STRIPPED INT PMT00837 08-15-2033 (UNDDATE) REG	98,700,000.00	67,211,887.79	64,255,061.07	
S84PYQ73	UNITED STATES TREAS SEC STRIPPED INT PMT00838 02-15-2034 (UNDDATE) REG	110,060,000.00	81,124,628.73	70,094,469.10	
S84PLXN9	UNITED STATES TREAS SEC STRIPPED INT PMT00839 08-15-2034 (UNDDATE) REG	85,360,000.00	58,314,772.40	53,096,029.25	
S84R92V2	UNITED STATES TREAS SEC STRIPPED INT PMT00840 02-15-2035 (UNDDATE) REG	55,745,000.00	46,719,122.69	33,900,869.10	
S84Q1GCB	UNITED STATES TREAS SEC STRIPPED INT PMT00841 08-15-2035 (UNDDATE) REG	117,850,000.00	82,469,186.88	70,170,261.14	
S8156388	UNITED STATES TREAS SEC STRIPPED INT PMT00842 02-15-2036 (UNDDATE) REG	61,685,000.00	37,194,859.35	35,953,782.64	
S81XFKP3	UNITED STATES TREAS SEC STRIPPED INT PMT00873 08-15-2036	19,405,000.00	15,891,455.42	11,052,018.20	
S81XKZ20	UNITED STATES TREAS SEC STRIPPED INT PMT00874 02-15-2037 (UNDDATE) REG	11,030,000.00	8,502,226.71	6,161,225.97	
S82RG8B9	UNITED STATES TREAS SEC STRIPPED INT PMT00881 11-15-2030 (UNDDATE) REG	148,455,000.00	125,935,083.82	108,337,827.20	
S82RGCG4	UNITED STATES TREAS SEC STRIPPED INT PMT00882 05-15-2031	139,650,000.00	110,976,394.73	100,055,349.71	
S82RGDQ1	UNITED STATES TREAS SEC STRIPPED INT PMT00883 11-15-2031 (UNDDATE) REG	140,760,000.00	113,994,934.60	98,843,390.68	
S82RGF65	UNITED STATES TREAS SEC STRIPPED INT PMT00884 05-15-2032 (UNDDATE) REG	108,730,000.00	78,760,827.63	74,768,636.82	
S82RGHN6	UNITED STATES TREAS SEC STRIPPED INT PMT00885 11-15-2032 (UNDDATE) REG	102,350,000.00	82,101,225.31	68,755,126.26	
S82RGJF2	UNITED STATES TREAS SEC STRIPPED INT PMT00886 05-15-2033 (UNDDATE) REG	161,190,000.00	123,008,290.24	106,087,767.50	
S82RGL56	UNITED STATES TREAS SEC STRIPPED INT PMT00887 11-15-2033 (UNDDATE) REG	125,295,000.00	90,945,301.55	80,592,509.26	
S82RGLY5	UNITED STATES TREAS SEC STRIPPED INT PMT00888 05-15-2034 (UNDDATE) REG	101,900,000.00	74,536,151.84	64,090,972.03	
S82RGMJ7	UNITED STATES TREAS SEC STRIPPED INT PMT00889 11-15-2034 (UNDDATE) REG	141,830,000.00	104,636,076.58	87,332,833.75	
S2478616	UNITED STATES TREAS SEC STRIPPED INT PMT255 02-15-2024 (UNDDATE) REG	91,835,000.00	87,106,415.85	87,196,438.03	
S2014098	UNITED STATES TREAS SEC STRIPPED INT PMT313 08-15-2026 (UNDDATE) BEO	54,860,000.00	49,841,153.49	47,239,447.87	
S85WN573	UNITED STATES TREAS SEC STRIPPED INT PMT315 02-15-2027 (UNDDATE) REG	72,975,000.00	64,950,426.01	61,698,925.62	
S2428246	UNITED STATES TREAS SEC STRIPPED INT PMT316 05-15-2027 (UNDDATE) REG	19,530,000.00	17,342,529.11	16,347,646.85	
S8PCX7H7	UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 08-15-2041 (UNDDATE) REG	66,015,000.00	35,253,655.14	29,937,669.81	
S83TF8B3	UNITED STATES TREAS SEC STRIPPED INT PMTINT 194 08-15-2040 (UNDDATE) REG	15,635,000.00	8,570,918.59	7,468,619.83	
S84LR7M8	UNITED STATES TREAS SEC STRIPPED INT PMTSTRIP 02-15-2033 (UNDDATE) REG	68,050,000.00	50,610,853.59	45,273,406.41	
S8F1TTF8	UNITED STATES TREAS TNOTE 2.0% 06-30-2024	3,930,000.00	4,057,677.04	3,778,633.62	
S89Y2XK5	UNITED STATES TREASURY 2.25% 11-15-2027	7,098,000.00	7,029,763.88	6,549,568.63	
S8Q7Y9Q5	UNITED STATES TREASURY NTS USD "BE-2024" 3.0% DUE 07-31-2024	16,065,000.00	15,854,904.70	15,669,650.47	
S2824720	UNITED STS STL CORP NEW COM	4,629.00	85,353.83	115,956.45	
S8NNXC00	UNITED STS TREAS 0.375% 12-31-2025	12,400,000.00	11,548,366.95	11,089,281.31	
S8NNXC11	UNITED STS TREAS 0.625% 12-31-2027	10,800,000.00	9,758,931.21	9,163,125.00	
S8LKH0Y1	UNITED STS TREAS 1.125% 02-29-2028	12,100,000.00	11,198,924.56	10,489,187.50	
S8M9BQW1	UNITED STS TREAS 1.25% 05-31-2028	12,000,000.00	11,171,601.32	10,406,250.00	
S8MYVTX8	UNITED STS TREAS NTS .5% 10-31-2027	9,900,000.00	9,007,439.29	8,386,382.86	
S8LH34Q2	UNITED STS TREAS NTS .625% 11-30-2027	9,800,000.00	8,937,876.28	8,334,593.75	
S8MY9TY6	UNITED STS TREAS NTS 0.5% 08-31-2027	3,900,000.00	3,767,279.45	3,325,054.71	
S8MHV4R4	UNITED STS TREAS NTS .25% DUE 05-15-2024REG	11,100,000.00	10,687,516.10	10,448,742.24	
S8KX7FT1	UNITED STS TREAS NTS .25% DUE 07-15-2024REG	9,300,000.00	8,974,010.65	8,712,574.24	
S8MY9TX5	UNITED STS TREAS NTS .25% DUE 08-31-2025 REG	12,405,000.00	11,594,415.81	11,162,561.72	
S8MT65K8	UNITED STS TREAS NTS .375% DUE 09-30-2027 REG	5,200,000.00	4,882,167.15	4,389,937.50	
S8LKH0X0	UNITED STS TREAS NTS .5% DUE 02-28-2026 REG	12,100,000.00	11,332,441.26	10,788,851.62	
S8M2ZXM7	UNITED STS TREAS NTS .75% DUE 01-31-2028REG	11,600,000.00	10,614,096.89	9,880,843.81	
S8MBYKX7	UNITED STS TREAS NTS .875% 06-30-2026	10,600,000.00	9,952,544.51	9,487,828.18	
S8M9WFM7	UNITED STS TREAS NTS 1.125% DUE 02-15-2031 REG	41,145,000.00	36,781,627.39	33,636,037.50	
S8MDNPR1	UNITED STS TREAS NTS 1.25% 03-31-2028	10,900,000.00	10,102,515.63	9,488,109.38	
S8NK9P24	UNITED STS TREAS NTS DTD .125% 01-15-2024	4,100,000.00	3,967,856.88	3,909,093.75	
S8N7JW73	UNITED STS TREAS NTS DTD .875% 11-15-2030	20,200,000.00	18,017,889.59	16,194,718.75	
S8MXXZ93	UNITED STS TREAS NTS UNITED STS TREAS NTS .25% DUE 07-31-2025 REG	5,900,000.00	5,652,689.54	5,327,054.72	
S8MMXZ82	UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-31-2027 REG	7,500,000.00	6,785,809.55	6,370,898.48	
S8VYN9F3	UNITED TECHNOLOGIES CORP 4.125% 11-16-2028	6,651,000.00	6,889,718.92	6,383,962.35	
S8W7Z6W3	UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	3,160,000.00	3,241,372.15	2,653,736.40	
S8VYN9N1	UNITED TECHNOLOGIES CORP 4.45% 11-16-2038	2,290,000.00	2,297,048.41	2,094,090.50	
S2430412	UNITED THERAPEUTICS CORP DEL COM STK	1,308.00	291,901.86	363,741.72	
S839J2M4	UNITED UTILITIES GROUP ORD GBP0.05	1,643.00	17,358.81	19,593.68	
S8HKDKX0	UNITEDHEALTH GROUP 2.875% DUE 08-15-2029	300,000.00	299,991.04	267,795.00	
S8M95BH3	UNITEDHEALTH GROUP 3.125% DUE 05-15-2060	1,300,000.00	1,267,398.30	885,027.00	
S8HKDKY1	UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	10,278,000.00	10,510,079.17	8,467,119.18	
S8HKDL04	UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	1,328,000.00	1,300,318.90	1,052,825.12	
S8YZLN95	UNITEDHEALTH GROUP 3.75% 10-15-2047	2,111,000.00	2,053,536.47	1,690,235.48	
S8YZGKH7	UNITEDHEALTH GROUP 3.85% DUE 06-15-2028	1,435,000.00	1,455,216.36	1,377,183.85	
S8HKDL15	UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	3,566,000.00	3,668,913.19	2,812,076.28	
S8BNBG64	UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	1,001,000.00	964,728.38	851,600.75	
S8ZX05W0	UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	145,000.00	161,391.32	124,656.50	
S897GZH5	UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	840,000.00	835,396.97	748,574.40	
S8D9GGT0	UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	565,000.00	570,106.36	488,657.20	
S8YTRVR3	UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	1,161,000.00	1,190,523.33	1,133,356.59	
S876MDD2	UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	1,874,000.00	1,883,176.35	1,730,788.92	
S8YTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	3,290,000.00	3,635,311.97	3,106,615.40	
S8LBRZF6	UNITEDHEALTH GROUP 5.25% DUE 02-15-2028	920,000.00	919,613.60	943,414.00	
S8LBRZK1	UNITEDHEALTH GROUP 5.35% DUE 02-15-2033	3,993,000.00	3,978,345.69	4,148,247.84	
S855H840	UNITEDHEALTH GROUP 5.7% DUE 10-15-2040	129,000.00	156,150.20	134,289.00	
S8G49576	UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	2,355,000.00	2,685,906.11	2,493,050.10	
S8LBRZR8	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	14,050,000.00	14,169,227.17	15,316,888.50	
S845YNS3	UNITEDHEALTH GROUP 5.95% DUE 02-15-2041	2,912,000.00	2,347,022.84	2,035,802.00	
S8LBRZS9	UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	4,200,000.00	4,188,204.82	4,626,804.00	
S8G49587	UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	1,828,000.00	2,190,871.46	2,049,261.12	
S82PPW63	UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	5,612,000.00	7,290,076.85	6,383,369.40	
S8G49598	UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	645,000.00	647,519.23	758,965.05	
S8HSSPY3	UNITEDHEALTH GROUP FIXED 3.7% DUE 12-15-2025	255,000.00	262,486.65	249,303.30	
S8G08PD3	UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	1,475,000.00	1,240,474.99	1,291,642.75	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of investment	Shares/Par	Cost	Current value	
(CUSIP)					
SBLBRZH8	UNITEDHEALTH GROUP FIXED 5.3% DUE 02-15-2030	4,348,000.00	4,341,608.44	4,500,658.28	
SBMFKV6	UNITEDHEALTH GROUP INC 2.0% 05-15-2030	680,000.00	675,538.33	564,060.00	
SBM95B8	UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	1,637,000.00	1,617,267.69	1,200,133.81	
SBM95B9	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	470,000.00	318,099.21	320,239.20	
SBLPK6R0	UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	7,886,000.00	6,578,881.05	5,963,629.78	
SBLPK6S1	UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	1,921,000.00	1,710,131.21	1,391,495.56	
SBNKBTY0	UNITEDHEALTH GROUP INC 4.0% 05-15-2029	267,000.00	266,036.13	255,460.26	
SBNKB7Z1	UNITEDHEALTH GROUP INC 4.2% 05-15-2032	2,900,000.00	2,907,254.92	2,765,324.00	
SB7CL656	UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	2,827,000.00	2,748,538.51	2,550,886.91	
SBHSSQ40	UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG	520,000.00	518,058.28	465,306.40	
SBNKBV00	UNITEDHEALTH GROUP INC 4.75% 05-15-2052	3,732,000.00	3,674,873.05	3,472,663.32	
SBNKBV11	UNITEDHEALTH GROUP INC 4.95% 05-15-2062	385,000.00	381,246.63	363,517.00	
S2917766	UNITEDHEALTH GROUP INC COM	9,272.00	3,652,014.38	4,915,828.96	
SBPCTM36	UNITEDHEALTH GROUP INC NT 3.7% 05-15-2027	895,000.00	894,536.84	867,156.55	
SBLFDXH8	UNITY SOFTWARE INC COM	3,989.00	142,539.07	114,045.51	
SBLKVVW25	UNIV CALIF REGTS MED CTR POOLED REV 3.006% 05-15-2050 BEO TAXABLE	1,710,000.00	1,710,000.00	1,131,383.88	
SBL1DF87	UNIV CALIF REGTS MED CTR POOLED REV 3.256% 05-15-2060 BEO TAXABLE	710,000.00	710,000.00	459,777.54	
SBL1DF98	UNIV CALIF REGTS MED CTR POOLED REV 3.706% 05-15-2120 BEO TAXABLE	210,000.00	210,000.00	132,167.91	
SBMGMMN7	UNIV CALIF REGTS MED CTR POOLED REV 4.132% DUE 05-15-2032 REG	3,525,000.00	3,525,000.00	3,263,600.10	
SBMGMMN8	UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG	410,000.00	410,000.00	356,297.79	
SBMW12L9	UNIV PA TRUSTEES 2.396% DUE 10-01-2050	197,000.00	197,000.00	125,000.44	
SBLBL785	UNIV SOUTHN CAL 3.226% DUE 10-01-2120	1,761,000.00	1,752,184.96	1,044,466.71	
SBYYHTX0	UNIV SOUTHN CAL 3.841% DUE 10-01-2047	803,000.00	747,256.40	667,148.46	
SB40HSK4	UNIV SOUTHN CAL 5.25% DUE 10-01-2111	215,000.00	261,955.18	209,842.15	
SBZ07PN3	UNIVAR SOLUTIONS INC	1,112.00	29,367.92	35,361.60	
C994J01997	Universa Black Swan Protection Protocol Offshore XXXVII LP	3,500,000.00	3,500,000.00	1,577,760.45	
S2277880	UNIVERSAL DISPLAY CORP COM	289.00	31,318.93	31,223.56	
SBL9X2Y4	UNIVERSITY CALIF REVS 1.316% 05-15-2027 BEO TAXABLE	1,255,000.00	1,158,130.30	1,084,877.22	
SBKS7BH6	UNIVERSITY CHICAGO 2.547% DUE 04-01-2050	577,000.00	577,001.13	387,438.19	
SBMGW9Z1	UNIVERSITY MIAMI FLA 4.063% 04-01-2052	2,287,000.00	2,186,835.07	1,887,461.10	
SBPDYD60	UNIVERSITY MICH UNIV REVS 3.504% DUE 04-01-2052 REG	320,000.00	320,000.00	250,024.64	
SBPHJST1	UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122	1,947,000.00	1,947,000.00	1,584,801.54	
SBPSLTJ1	UNIVERSITY MINN 4.048% 04-01-2052 REG TAXABLE	230,000.00	230,000.00	198,447.45	
SBNW0332	UNIVERSITY VA UNIV REVS REF-TAXABLE-GEN-SER B 2.584% 11-01-2051	590,000.00	590,000.00	376,713.23	
SBJN9P56	UNIVERSITY VA UNIV REVS 4.179% 09-01-2117 BEO TAXABLE	1,560,000.00	1,560,000.00	1,152,936.72	
S7AXX34U	UNTRADE CECEP COSTIN	237,000.00	18,229.72	18,219.21	
SOAY844U	UNTRADE LUMENA NEWMAT	54,400.00	445,573.74	175,084.79	
S2894364	UNUM CORP MEDIUM 7.19% DUE 02-01-2028	500,000.00	617,240.00	527,925.00	
SB03FFC8	UNUM CORP NT 6.75 DUE 12-15-2028 BEO	377,000.00	365,704.74	391,680.38	
S2433842	UNUM GROUP	7,485.00	284,035.71	307,109.55	
SBIDSJ56	UNUM GROUP 4.5% DUE 12-15-2049	1,720,000.00	1,730,663.23	1,233,308.80	
SBN6MDV2	UNUM GROUP SR NT 4.125% 06-15-2051	390,000.00	386,314.09	268,288.80	
S2923785	UNVL HEALTH SERVICES INC CL B COM	432.00	44,478.72	60,864.48	
SBNZGVV1	UNVL MUSIC GROUP EUR10.00	1,816.00	32,710.22	43,627.22	
S6916844	UOL GROUP LIMITED SGD1	1,119.00	5,426.51	5,606.68	
SS051252	UPM-KYMMENE CORP NPV	1,311.00	37,527.56	48,872.83	
SBL53QN5	UPSTART HLDGS INC COM	751.00	28,710.73	9,928.22	
SB9581H5	US AIRWAYS GROUP FIXED 4.625% DUE 12-03-2026	3,252,420.99	3,246,253.10	2,959,150.19	
SB94MBG7	US AWYS 2013-1 3.95 DUE 05-15-2027	670,184.84	596,253.68	603,662.29	
S2736035	US BANCORP	13,145.00	598,468.85	573,253.45	
SBPQV530	US BANCORP 4.548% 07-22-2028	2,430,000.00	2,430,000.00	2,371,412.70	
SBMX6N65	US BANCORP DEL DEPOS SHS REPSTG 1/25TH PFD 3.7% 12-31-2049	1,450,000.00	1,450,000.00	1,191,102.50	
C902973AZ9	US BANCORP DEL FLTGT RT 5.3% DUE 12-31-2049	2,551,000.00	2,560,808.96	2,223,247.52	
SBYVFC94	US FOODS HLDG CORP COM	1,483.00	42,250.67	50,451.66	
SB83VP55	US TREAS BD STRIPPED PRIN 08-15-2042 REG	22,175,000.00	10,362,579.64	9,853,402.93	
S2936664	US TREAS BD STRIPPED PRIN PMT 02-15-2023REG	52,115,000.00	51,194,178.34	51,852,409.71	
S2415817	US TREAS BD STRIPPED PRIN PMT 11-15-2027REG	61,595,000.00	53,831,947.31	50,844,596.75	
SBPCXK7G6	US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG	6,050,000.00	2,943,234.66	2,656,758.76	
SBZ56WC3	US TREAS BDS 4.375 DUE 05-15-2040 REG	820,000.00	848,285.23	857,284.38	
S2388704	US TREAS BDS USD1000 5.25DUE 02-15-2029 REG	1,811,000.00	2,074,102.21	1,925,036.41	
SBP8YH07	US TREAS SEC 0 DUE 11-15-2041	31,350,000.00	19,305,853.36	14,055,323.57	
S2064554	US TREAS SEC STRIPPED INT PMT 0 STRIP 15/11/2028 USD1000 11-15-2028 REG	87,240,000.00	73,435,145.89	68,785,221.61	
SB5012P6	US TREAS SEC STRIPPED INT PMT 00116 11-15-2039	23,330,000.00	14,553,014.64	11,560,611.31	
S2535920	US TREAS SEC STRIPPED INT PMT GENERIC TINT PMT 02-15-2028 REG	168,255,000.00	142,774,843.98	136,757,934.89	
S2119960	US TREAS SEC STRIPPED INT PMT GENERIC TINT PMT 05-15-2024 REG	96,805,000.00	92,225,086.71	91,027,028.04	
S2841478	US TREAS SEC STRIPPED INT PMT GENERIC TINT PMT 08-15-2028 REG	96,040,000.00	79,230,242.90	76,462,675.30	
SBP96166	US TREASURY 1.75% DUE 03-15-2025 REG	9,800,000.00	9,417,375.26	9,262,531.25	
SB5JWZK0	US TREASURY N/B 2.25% 11-15-2024	12,600,000.00	12,541,811.57	12,105,843.75	
SBMWVVP09	US TREASURY N/B 1.25% DUE 08-15-2031 REG	22,100,000.00	19,803,792.96	17,997,687.50	
SBK8Z212	US TREASURY N/B 1.5% DUE 02-15-2030 REG	11,500,000.00	10,776,338.25	9,821,718.75	
SBK1WFV0	US TREASURY N/B 2.375% 05-15-2029	10,200,000.00	10,004,660.78	9,292,359.43	
SBQQLV01	US TREASURY N/B 3.125% DUE 08-31-2027 REG	11,860,000.00	11,656,965.20	11,428,221.88	
SBFMTY85	US TREASURY N/B DTD 01/31/2018 2.5% DUE 01-31-2025 REG	2,800,000.00	2,779,533.64	2,693,468.76	
S6171494	USS CO LTD NPV	4,728.00	84,441.56	75,070.37	
SBL2FPD7	UTD AIRLS 2014-1 4% DUE 10-11-2027	613,950.87	616,508.95	561,034.44	
SBPNXG80	UTD AIRLS 2014-2 FIXED 3.75% DUE 03-03-2028	1,459,042.79	1,421,350.86	1,328,837.81	
SBPNXGM4	UTD AIRLS 2014-2 PASS THRU 4.625 09-03-2022	0.01	0.01	0.01	
SBMFV4N2	UTD AIRLS 2020-1A 5.875% DUE 04-15-2029	1,561,007.08	1,561,007.08	1,537,435.87	
SBDFWYC1	UTD AIRLS INC 3.5% DUE 09-01-2031	259,725.46	259,725.46	221,473.10	
SBVCYHH0	UTD AIRLS PASS THRU TR 2013-1A-O 4.3 DUE 02-15-2027	173,694.98	175,407.72	160,106.82	
S6916781	UTD O/S BANK NPV	13,092.00	239,410.68	299,675.21	
SBL5BXQ1	UTD STATES TREAS .25% DUE 06-30-2025	10,100,000.00	9,472,186.55	9,153,914.11	
SBKPSY95	UTD STATES TREAS .625% DUE 03-31-2027	1,700,000.00	1,673,391.29	1,477,406.25	
SBL1LYC8	UTD STATES TREAS 1.125% DUE 02-28-2025	3,300,000.00	3,333,520.07	3,081,632.83	
SBKV9KD4	UTD STATES TREAS 1.375% DUE 08-31-2026	3,500,000.00	3,364,166.24	3,175,976.58	
SBYJQB88	UTD STATES TREAS 1.5% DUE 09-30-2024	3,700,000.00	3,746,439.37	3,514,132.83	
SBKRM495	UTD STATES TREAS 1.75% DUE 12-31-2024	4,100,000.00	4,094,179.54	3,892,917.98	
SBKRM487	UTD STATES TREAS 1.75% DUE 12-31-2026	2,600,000.00	2,676,295.47	2,383,265.64	
SBF2W116	UTD STATES TREAS 2.125% 11-30-2024	3,300,000.00	3,264,930.90	3,159,105.48	
SBD36HF9	UTD STATES TREAS 2.125% DUE 07-31-2024	6,300,000.00	6,152,762.91	6,060,304.72	
SBYNN906	UTD STATES TREAS 2.125% DUE 09-30-2024	2,800,000.00	2,818,933.43	2,686,906.26	
SBQ7Y9P4	UTD STATES TREAS 2.75% DUE 07-31-2027	27,590,000.00	27,338,044.81	26,139,369.66	
SBNV0F71	UTD STATES TREAS BD STRIPPED PRIN 0% 05-15-2042	18,585,000.00	8,454,316.50	8,417,907.18	
SBMGVSW0	UTD STATES TREAS BD STRIPPED PRIN 0% 05-15-2052	41,000,000.00	13,179,025.56	13,299,512.36	
C912803GD9	UTD STATES TREAS BD STRIPPED PRIN 0% 11-15-2041	37,620,000.00	17,811,189.00	17,298,713.18	
SBL5BXR2	UTD STATES TREAS FIXED .5% DUE 06-30-2027	4,300,000.00	4,065,007.84	3,682,882.83	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party (CUSIP)	Description of Investment	Shares/Par	Cost	Current value	
C912820R58	UTD STATES TREAS NT STRIPPED PRIN DTD 11/17/2014 0% 11-15-2024	47,185,000.00	44,788,904.35	43,446,701.84	
S2885584	UTD STATES TREAS ZERO CPN .00001% DUE 08-15-2023	95,435,000.00	92,136,280.30	92,709,930.88	
C912820L47	UTD STATES TREAS ZERO CPN 0% DUE 02-15-2024	30,100,000.00	29,415,985.71	28,578,409.48	
C912820A44	UTD STATES TREAS ZERO CPN 0% DUE 02-15-2026	238,170,000.00	222,395,684.19	209,242,471.99	
SB5V42H6	UTD STATES TREAS ZERO CPN 0% DUE 02-15-2030	100,205,000.00	85,346,152.49	75,187,275.59	
SB87G437	UTD STATES TREAS ZERO CPN 0% DUE 02-15-2043	64,970,000.00	33,738,509.54	27,466,004.48	
C912820ZR7	UTD STATES TREAS ZERO CPN 0% DUE 05-15-2026	101,405,000.00	94,994,930.33	88,362,368.00	
SB4Z68D0	UTD STATES TREAS ZERO CPN 0% DUE 05-15-2039	19,750,000.00	13,400,452.31	9,973,292.00	
SBZORR37	UTD STATES TREAS ZERO CPN 0% DUE 05-15-2043	11,665,000.00	7,815,774.20	4,875,456.51	
SBLF97G3	UTD STATES TREAS ZERO CPN 0% DUE 05-15-2051	9,500,000.00	3,410,414.61	3,147,277.23	
SB4NYP59	UTD STATES TREAS ZERO CPN 0% DUE 08-15-2030	102,595,000.00	82,642,321.57	75,549,756.61	
SB4L98T8	UTD STATES TREAS ZERO CPN 0% DUE 08-15-2039	17,120,000.00	11,991,666.39	8,558,824.71	
SBN7ZZC5	UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042	13,365,000.00	8,692,557.35	5,776,686.32	
SBP9F475	UTD STATES TREAS ZERO CPN 0% DUE 08-15-2043	1,200,000.00	792,056.08	496,858.99	
SBJTH941	UTD STATES TREAS ZERO CPN 0% DUE 08-15-2049	20,900,000.00	7,217,357.06	7,340,531.02	
SBQ1K378	UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043	1,480,000.00	893,046.62	607,696.42	
SBKRQWR1	UTD STATES TREAS ZERO CPN 0% DUE 11-15-2049	1,700,000.00	975,587.28	594,255.71	
SBM9CSQ2	UTD STATES TREAS ZERO CPN 0% DUE 11-15-2050	2,500,000.00	1,218,160.23	838,539.28	
C912820W78	UTD STATES TREAS ZERO CPN 2% DUE 08-15-2025	136,690,000.00	129,374,428.22	122,285,453.34	
SBZ1JMC6	UTD TECHNOLOGIES 3.75% DUE 11-01-2046	2,726,000.00	2,620,810.69	2,125,925.62	
SB8DZ3T7	UTD TECHNOLOGIES 4.05% DUE 05-04-2047	2,154,000.00	2,271,171.78	1,783,210.44	
SB81G0Z0	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	11,298,000.00	12,866,266.80	10,235,649.06	
SBYVN9P3	UTD TECHNOLOGIES 4.625% DUE 11-16-2048	890,000.00	1,031,948.06	810,834.50	
SBZRSJL0	UTD TECHNOLOGIES 6.125% DUE 07-15-2038	820,000.00	881,857.98	878,900.60	
SBMDJ3B9	UWM HLDGS CORP COM USD0.0001 CL A	1,131.00	3,675.75	3,743.61	
S2928683	V F CORP COM	2,337.00	108,643.19	64,524.57	
SBJSVPB3	VA ELEC & PWR CO 4.45 02-15-2044	494,000.00	526,952.32	425,131.46	
SBLKH1C6	VA ELEC & PWR CO 2.45% DUE 12-15-2050	295,000.00	290,563.87	176,342.15	
SBZ0WZD8	VA ELEC & PWR CO 3.8% DUE 09-15-2047	240,000.00	239,033.80	185,176.80	
SBZ12593	VA ELEC & PWR CO 4% DUE 11-15-2046	915,000.00	979,996.03	726,793.65	
SB0WGM57	VA ELEC & PWR CO 6% DUE 01-15-2036	449,000.00	514,866.06	464,378.25	
SB1YYQ62	VA ELEC & PWR CO 6% DUE 05-15-2037	4,699,000.00	4,692,682.57	4,882,167.02	
SB3FD1W3	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	2,596,000.00	3,940,662.51	3,420,645.36	
S2954194	VAIL RESORTS INC COM	828.00	185,995.74	197,353.80	
SB5854D9	VALE OVERSEAS LTD 6.875% DUE 11-10-2039	982,000.00	1,020,669.36	1,039,643.40	
SB1HMKF0	VALE OVERSEAS LTD 6.875% DUE 11-21-2036	3,350,000.00	3,889,635.17	3,562,021.50	
SBMVPRC8	VALE OVERSEAS LTD FIXED 3.75% DUE 07-08-2030	608,000.00	604,026.61	535,106.88	
SB4M6ZK1	VALE S A 5.625% DUE 09-11-2042	808,000.00	862,493.66	771,074.40	
SBDC55T8	VALEO EUR1	497.00	20,593.97	8,858.07	
SB1YLTG4	VALERO ENERGY CORP 6.625% DUE 06-15-2037	532,000.00	589,448.35	571,777.64	
S2369408	VALERO ENERGY CORP 7.5% DUE 04-15-2032	500,000.00	601,580.16	564,165.00	
S2041364	VALERO ENERGY CORP COM STK NEW	2,888.00	331,746.65	366,371.68	
SBGLTT55	VALERO ENERGY CORP NEW 3.65% 12-01-2051	414,000.00	409,630.59	294,300.18	
SBMXWZG7	VALERO ENERGY CORP NEW ISSUE 30YR	2,251,000.00	1,996,561.13	1,697,839.26	
SB3PFNL2	VALIDUS HLDGS LTD 8.875% DUE 01-26-2040	3,455,000.00	4,718,605.72	4,258,736.65	
S2926825	VALMONT INDS INC COM	140.00	31,246.60	46,293.80	
SB8G22J3	VALVOLINE INC COM	1,192.00	34,174.64	38,918.80	
C994J02995	VANBARTON VTC FUND I LLC	311,011,600.94	311,011,600.94	369,588,769.91	
SB1Z45T8	VANQUIS BANKING GROUP PLC	16,565.00	106,575.01	38,098.59	
SBYZWMR9	VAT GROUP AG CHFD.10 (REGD)	65.00	31,104.94	17,760.48	
SBFH3N85	VEEVA SYS INC CL A COM CL A COM	932.00	172,820.76	150,406.16	
S2927925	VENTAS INC REIT	7,120.00	359,112.21	320,756.00	
SBMFDHJ5	VENTAS REALTY LIMITED PARTNERSHIP 2.65% DUE 01-15-2025	601,000.00	599,400.24	569,465.53	
S6927374	VENTURE CORP LTD NPV	668.00	8,664.96	8,496.93	
S4031879	VEOLIA ENVIRONNEME EURS	1,637.00	37,056.27	41,930.12	
S4661607	VERBUND AG CLASS'A NPV	164.00	7,316.75	13,766.03	
S2142922	VERISIGN INC COM	1,461.00	268,961.06	300,147.84	
C92343EAM4	VERISIGN INC FIXED 2.7% 06-15-2031	2,157,000.00	2,151,521.66	1,769,041.98	
SBMW8481	VERISK ANALYTICS FIXED 3.625% DUE 05-15-2050	400,000.00	396,186.26	277,940.00	
SB4P9W92	VERISK ANALYTICS INC COM USD0.001	1,040.00	171,735.20	183,476.80	
SBMW8BJ0	VERIZON 1.75% DUE 01-20-2031	2,456,000.00	2,192,778.22	1,907,550.64	
SBY7RR33	VERIZON 2.625% DUE 08-15-2026	2,030,000.00	1,890,076.04	1,877,242.50	
SBMW8BK1	VERIZON 2.65% DUE 11-20-2040	6,807,000.00	6,428,962.44	4,619,706.69	
SB8HCRP8	VERIZON 3.85% DUE 11-01-2042	3,502,000.00	3,422,980.42	2,783,494.66	
SBLNLP354	VERIZON 4% DUE 03-22-2050	2,755,000.00	2,756,930.07	2,170,719.60	
SBY7RR99	VERIZON 4.125% DUE 08-15-2046	2,204,000.00	2,501,049.96	1,777,041.12	
SBYRLRK2	VERIZON 4.272% DUE 01-15-2036	16,978,000.00	17,001,191.82	15,227,907.76	
SBF22PM5	VERIZON 4.5% DUE 08-10-2033	507,000.00	507,940.55	476,716.89	
SB8NBGK8	VERIZON 4.75% DUE 11-01-2041	1,547,000.00	1,922,992.90	1,419,279.68	
SBDFLNJ4	VERIZON 4.812% DUE 03-15-2039	2,501,000.00	2,980,057.79	2,308,823.16	
SBXVMD62	VERIZON 4.862% DUE 08-21-2046	12,390,000.00	14,154,066.96	11,252,598.00	
SBKY5H21	VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	9,101,000.00	8,753,074.21	6,889,548.01	
SBKY5H09	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	7,254,000.00	7,056,541.80	5,230,641.78	
SBKY5GZ7	VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	7,131,000.00	7,071,114.23	5,004,321.87	
SBSBN5N1	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	2,283,000.00	2,598,354.39	2,106,546.93	
SBF320B8	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO	580,000.00	763,571.74	636,445.60	
SBY2KXZ8	VERIZON COMMUNICATIONS BND5 5.25% DUE 03-16-2037 REG	3,271,000.00	3,642,305.87	3,238,388.13	
S2090571	VERIZON COMMUNICATIONS COM	39,725.00	2,045,362.03	1,565,165.00	
SBNNLLS5	VERIZON COMMUNICATIONS FLTG RATE 03-20-2026	3,200,000.00	3,200,854.29	3,124,704.00	
SBNZF551	VERIZON COMMUNICATIONS INC 1.68% 10-30-2030 USD	1,258,000.00	1,229,201.74	981,101.62	
SBMG8DB3	VERIZON COMMUNICATIONS INC 2.85% 09-03-2041	2,591,000.00	2,341,751.41	1,799,656.78	
SBMW8BL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	5,677,000.00	5,363,126.22	3,581,051.60	
SBMXT869	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	11,661,000.00	10,590,808.08	7,183,642.44	
SBMW8BM3	VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	225,000.00	211,032.15	135,299.25	
SBLN2Z29	VERIZON COMMUNICATIONS INC 3.15% DUE 03-22-2030	3,860,000.00	3,319,207.25	3,409,885.40	
SBPP3C79	VERIZON COMMUNICATIONS INC 3.875% 03-01-2052	586,000.00	579,934.33	447,440.30	
SBMV8VC5	VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032	2,290,000.00	1,967,774.00	1,823,664.40	
SBMCOGL2	VERIZON COMMUNICATIONS INC SR 21-1 CL A .5% 05-20-2027	375,000.00	374,972.48	351,940.02	
SBK93J80	VERIZON FIXED 1.5% DUE 09-18-2030	640,000.00	639,422.58	499,040.00	
SBKY5H54	VERIZON FIXED 2.1% DUE 03-22-2028	3,068,000.00	3,066,883.61	2,664,496.64	
SBKY5H43	VERIZON FIXED 2.55% DUE 03-21-2031	1,477,000.00	1,346,066.25	1,218,377.30	
SBJ84802	VERIZON FIXED 4.016% DUE 12-03-2029	1,476,000.00	1,505,943.96	1,385,417.88	
SBG49695	VERIZON GLOBAL FDG CORP NT 7.75 DUE 12-01-2030 BEO	4,295,000.00	5,536,758.90	4,950,760.60	
C92348KAZ6	VERIZON MASTER TR 3.67% DUE 01-22-2029	1,015,000.00	1,014,947.33	983,177.41	
SBPLD477	VERIZON MASTER TR SER 2022-2 CL A 1.53% 07-20-2028	374,000.00	373,912.07	348,458.55	
C92348KAV5	VERIZON MASTER TR SER 22-5 CL A1A STEP UP DUE 07-20-2027 REG	128,000.00	127,994.37	125,775.51	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value	
(CUSIP)					
C92348KAS2	VERIZON MASTER TR SR 2022-4 CL A STP UP 11-20-2028	810,000.00	809,959.10	782,819.45	
SBKZ7NC8	VERIZON OWNER TR FIXED 2.06% DUE 04-22-2024	154,000.00	152,935.24	153,390.77	
S2931034	VERTEX PHARMACEUTICALS INC COM	2,679.00	628,943.20	773,641.62	
SBL3LWS8	VERTIV HOLDINGS LLC COM USD0.0001	2,012.00	18,490.28	27,483.92	
C92537QAA9	VERUS .815% DUE 01-25-2066	212,133.42	212,129.61	176,402.00	
C92538BAA1	VERUS .82% DUE 10-25-2063	184,921.52	184,919.42	168,128.52	
SBPCRLQ6	VERUS 1.031% DUE 02-25-2066	397,637.47	397,631.03	330,437.40	
C92538CAA9	VERUS 1.218% DUE 05-25-2065	63,603.56	63,603.14	56,118.08	
C92538GAA0	VERUS 1.824% DUE 11-25-2066	401,854.87	401,851.70	329,425.05	
SBMBP911	VERUS FLTG RT 1.02% DUE 04-25-2064	185,930.54	185,929.98	160,314.04	
C92538QAA8	VERUS FLTG RT 1.829% DUE 10-25-2066	562,975.46	562,967.79	475,734.95	
C92538KAA1	VERUS SECURITIZATION TR 2021-5 1.013% 09-25-2066	1,336,802.88	1,336,801.94	1,072,144.20	
SBNDRY95	VESON HOLDINGS LTD HKD0.1	260,000.00	34,664.67	8,494.61	
C994J03993	VESTAR CAPITAL PARTNERS IV	1.00	1.00	1.00	
C994J04991	VESTAR CAPITAL PARTNERS V	1.00	1.00	141,176.00	
SBN4MYF5	VESTAS WIND SYSTEM DKK0.20	21,392.00	134,907.54	620,467.32	
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	6,697,000.00	5,936,707.43	4,648,454.67	
C92553PAW2	VIACOM INC NEW 5.25% DUE 04-01-2044	312,000.00	325,089.17	241,740.72	
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043	2,310,000.00	2,377,272.42	1,929,450.60	
SBMF6F90	VIACOMCBS INC 4.2% DUE 05-19-2032 REG	3,100,000.00	2,773,015.07	2,543,457.00	
SBL66P92	VIACOMCBS INC FIXED 4.95% DUE 01-15-2031	670,000.00	596,755.60	599,442.30	
SBMF3ZK1	VIACOMCBS INC FIXED 4.95% DUE 05-19-2050	910,000.00	790,922.66	665,382.90	
SBHWV258	VIAPLAY GROUP AB SER'B'NPV	2,857.00	79,660.76	54,304.80	
S2946243	VIASAT INC COM	467.00	14,514.36	14,780.55	
SBMWS3X9	VIATRIS INC	8,294.00	87,991.50	92,312.22	
SBL5BGY0	VIATRIS INC 4.0% 06-22-2050	1,732,000.00	1,806,792.41	1,076,992.24	
SBL5BHM5	VIATRIS INC SR NT 2.3% 06-22-2027	330,000.00	348,843.00	282,394.20	
SBL5BZB0	VIATRIS INC SR NT 3.85% 06-22-2040	833,000.00	842,343.48	561,158.78	
S5763Z01	VICAT SA EUR4	609.00	52,671.12	15,241.45	
SBYVWH073	VICI PPTYS INC COM	6,539.00	196,640.48	211,863.60	
SBP5JTK9	VICI PPTYS LP 4.95% DUE 02-15-2030 BEO	340,000.00	339,249.46	320,429.60	
SBP5JTP4	VICI PPTYS LP SR NT 5.625% 05-15-2052	1,377,000.00	1,373,375.53	1,215,849.69	
SBP5JTL0	VICI PROPERTIES INC 5.125% 05-15-2032	1,200,000.00	1,197,547.64	1,113,432.00	
SBY7QX57	VICINITY CENTRES NPV	9,324.00	17,781.13	12,646.14	
SBNNITGH3	VICTORIAS SECRET & CO COM	546.00	17,684.94	19,535.88	
SBDS9X204	VIETNAM ENTERPRISE ORD USD0.01(DI)	35,795.00	323,905.39	251,027.04	
SBYXVT88	VINACAPITAL VIETNA ORD USD0.01	30,566.00	157,770.93	164,168.43	
SB1XH0Z6	VINCI EUR2.50	1,490.00	136,630.35	148,350.01	
SBMVFI77	VIRGINIA ELEC & PWR CO 2.4% 03-30-2032	1,325,000.00	1,138,741.46	1,075,303.75	
SBMHHYK0	VIRGINIA ELEC & PWR CO 2.95% 11-15-2051	1,549,000.00	1,520,450.25	1,031,060.87	
SB7597N9	VIRGINIA ELEC & PWR CO 4 DUE 01-15-2043	2,395,000.00	2,155,665.06	1,953,385.95	
SBP5HSX8	VIRGINIA ELEC & PWR CO 4.625% 05-15-2052	500,000.00	492,470.01	441,660.00	
SBD1NQR7	VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043	610,000.00	605,892.96	538,550.70	
SBWTVVD4	VIRTU FINL INC CL A CL A	656.00	15,429.12	13,388.96	
SBM6KKH4	VISA INC 2.05% DUE 04-15-2030	350,000.00	349,610.55	297,430.00	
SBM6JP54	VISA INC 2.7% DUE 04-15-2040	720,000.00	715,318.31	548,236.80	
SBDS5WHT9	VISA INC 3.65% 09-15-2047	1,445,000.00	1,467,247.40	1,198,772.00	
SBYPHG16	VISA INC 4.15% DUE 12-14-2035	180,000.00	179,796.37	170,501.40	
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045	5,807,000.00	6,768,061.97	5,339,246.15	
SB2PZNO4	VISA INC COM CL A STK	14,474.00	2,762,550.46	3,007,118.24	
S5638280	VISCOFAN SA EURO.30	2,003.00	44,750.61	128,689.66	
C92837MAA5	VISIO 2020-1R TR 1.312% 11-25-2055	140,999.71	140,999.36	126,761.37	
SBZ8VJQ8	VISTRA CORP COM USD0.01	4,936.00	112,798.81	114,515.20	
C92852LAD1	VITERRA FIN B V GTD NT 144A 5.25% 04-21-2032	498,000.00	494,867.58	437,961.12	
S4834777	VIVENDI SE EUR5.50	1,736.00	12,688.84	16,515.38	
SBM8BNK9	VMWARE INC .6% 08-15-2023	846,000.00	845,111.70	822,202.02	
SBP6KPH0	VMWARE INC 1.4% 08-15-2026	562,000.00	561,044.60	490,328.14	
SBDT5HN8	VMWARE INC 3.9% 08-21-2027	2,887,000.00	2,986,409.07	2,698,478.90	
SBKQNBLO	VMWARE INC 4.65% DUE 05-15-2027	5,975,000.00	5,973,030.89	5,779,976.00	
SBKQNBM1	VMWARE INC 4.7% DUE 05-15-2030 BEO	3,673,000.00	3,620,105.78	3,422,501.40	
SB235N61	VMWARE INC CL A COM CL A COM	1,458.00	171,137.37	178,984.08	
SBM8BNLO	VMWARE INC FIXED 1% DUE 08-15-2024	1,366,000.00	1,366,350.65	1,271,076.66	
SBM8BNR6	VMWARE INC FIXED 2.2% 08-15-2031	9,051,000.00	8,663,743.17	6,889,983.24	
SBH4HK53	VODAFONE GROUP ORD USD0.2095238	65,792.00	134,838.39	66,668.55	
C92857WBU3	VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG	5,446,000.00	5,578,104.53	4,224,462.20	
SBBOBG21	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	1,668,000.00	1,598,868.99	1,338,886.92	
SBFMFLP11	VODAFONE GROUP PLC 5% DUE 05-30-2038	726,000.00	769,541.35	670,598.94	
SBJQZJY9	VODAFONE GROUP PLC 5.125% DUE 06-19-2059	700,000.00	690,364.24	601,580.00	
SBFMFLP22	VODAFONE GROUP PLC 5.25% DUE 05-30-2048	5,863,000.00	5,941,667.78	5,222,877.66	
SBJWZHR1	VODAFONE GROUP PLC 7% DUE 04-04-2079	2,675,000.00	2,675,000.00	2,694,902.00	
SBJQZJX8	VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG	530,000.00	646,201.34	447,828.80	
SB158FY9	VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO	1,330,000.00	1,520,717.52	1,352,197.70	
C92857WBX7	VODAFONE GROUP PLC VAR RT 5.125% DUE 06-04-2081	375,000.00	375,000.00	269,846.25	
S5560349	VODAFONE-PANAFON EURO.36(CR)	34,900.00	-	204,858.66	
S4943402	VOESTALPINE AG NPV	280.00	9,537.46	7,405.01	
S5497168	VOLKSWAGEN AG NON VTG PRF NPV	1,990.00	384,433.36	247,256.02	
S5497102	VOLKSWAGEN AG ORD NPV	86.00	14,687.31	13,551.84	
SBMDLVF5	VOLKSWAGEN AUTO LEASE TR 2015-A SR 22-A CL A3 3.68% 07-21-2025	121,000.00	120,990.37	118,370.11	
SBMDLVH7	VOLKSWAGEN AUTO LEASE TR SR 22-A CL A4 3.65% 01-20-2027 REG	231,000.00	230,956.99	225,134.87	
C92868JAD8	VOLKSWAGEN AUTO LN FIXED 1.98% DUE 11-20-2024	231,415.30	231,399.49	227,675.99	
C92873FAA5	VOLT 2021-NPL5 2.1157% 03-27-2051	244,447.66	244,447.66	222,140.44	
C92873AAA6	VOLT XCIV LLC VOLT 2021-NPL3 AST BACKED 2.2395% 02-27-2051	423,018.13	423,018.13	383,565.77	
SB1QH7Y4	VOLVO AB SER'A'NPV	7,990.00	153,583.79	151,909.30	
SB1QH830	VOLVO AB SER'B'NPV	3,697.00	52,089.48	66,875.62	
SBMXCOX9	VOLVO CAR AB SER'B'NPV	1,436.00	11,825.13	6,529.84	
SBBJPFY1	VONOVIA SE NPV	1,761.00	77,293.00	41,384.99	
SBNGFYG3	VONTIER CORP 1.8% 04-01-2026	830,000.00	829,131.27	702,014.00	
SBPVWBX3	VONTIER CORP 2.4% 04-01-2028	1,660,000.00	1,656,053.55	1,310,321.00	
SBH4GV32	VONTIER CORP COM USD0.0001 WI	1,066.00	25,093.64	20,605.78	
S2933632	VORNADO RLTY TR COM	1,173.00	33,160.71	24,410.13	
SBKWQZN2	VOYA FINL INC COM	1,526.00	93,330.84	93,833.74	
SBH3Q4W3	VULCAN MATERIALS CO 4.7% DUE 03-01-2048 BEO	2,675,000.00	2,659,475.19	2,307,642.25	
S2931205	VULCAN MATERIALS CO COM	886.00	128,177.62	155,147.46	
C91842KNS1	VW CR INC DISC COML PAPER 4/2 YRS 2&4 01-26-2023	1,700,000.00	1,692,066.67	1,694,024.08	
SBVL8SC7	W P CAREY INC 4% DUE 02-01-2025	900,000.00	894,348.00	877,212.00	
SB826YTB	W P CAREY INC COM	1,424.00	118,878.88	111,285.60	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value	
(CUSIP)					
SBDHDCP9	WA GAS LT CO 3.796% DUE 09-15-2046	140,000.00	138,138.62	105,243.60	
C997399894	WA OPPORTUNISTIC VALUE PORTFOLIO LLC	41,462.72	1,837,824.72	20,027,542.18	
S2955733	WABTEC CORP COM	1,210.00	102,390.20	120,770.10	
SB7XGYR8	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038	4,735,000.00	6,788,641.00	5,154,094.85	
SB1PB082	WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO	850,000.00	1,010,779.79	855,635.50	
SBG496M8	WACHOVIA CORP NEW 5.5% DUE 08-01-2035	1,828,000.00	1,791,019.23	1,782,884.96	
SBLF9934	WALGREENS BOOTS ALLIANCE INC 4.1% DUE 04-15-2050 REG	839,000.00	894,068.69	621,581.54	
SBTN1Y44	WALGREENS BOOTS ALLIANCE INC COM	4,852.00	194,379.05	181,270.72	
SBMDP7X7	WALMART INC 1.05% DUE 09-17-2026 BEO	2,150,000.00	1,915,467.80	1,904,728.00	
SBMDP7Y8	WALMART INC 1.5% DUE 09-22-2028 BEO	1,108,000.00	1,021,372.26	950,752.64	
SBMDP7Z9	WALMART INC 1.8% DUE 09-22-2031 BEO	740,000.00	737,607.32	604,779.80	
SBKS6GQ7	WALMART INC 2.375% DUE 09-24-2029	2,280,000.00	2,089,470.43	2,003,595.60	
SBMDP801	WALMART INC 2.5% DUE 09-22-2041 BEO	1,102,000.00	1,102,000.00	809,154.52	
SBPMQ8D9	WALMART INC 4.5% DUE 09-09-2052 BEO	1,768,000.00	1,754,360.41	1,696,378.32	
S29369Z1	WALMART INC COM	13,563.00	1,628,132.73	1,923,097.77	
SBMDP812	WALMART INC NT 2.65% 09-22-2051	1,622,000.00	1,616,177.48	1,116,747.00	
S22707Z6	WALT DISNEY CO	16,140.00	1,633,448.69	1,402,243.20	
SBKKK9P7	WALT DISNEY CO 2.75% GTD SNR 01/09/49 USD	505,000.00	485,474.69	336,128.00	
C994J09990	Warburg Pincus (Callisto) Private Equity XII (Cayman), L.P.		5,876,910.78	27,123,684.00	
C994J07994	Warburg Pincus (Callisto-II) Private Equity X, L.P.		0.04	60,358.00	
C994J08992	Warburg Pincus (Europa) Private Equity XI (Cayman), L.P.		0.23	3,874,468.00	
C994J05998	WARBURG PINCUS EQUITY PARTNERS LIQUIDATING TRUST	1.00	1.00	353,336.00	
C994J08992	Warburg Pincus Private Equity (E&P) XI - A, L.P.		0.22	3,589,700.00	
C994J09990	Warburg Pincus Private Equity (E&P) XII (A), L.P.		967,428.70	4,464,970.00	
C994J09990	Warburg Pincus Private Equity (E&P) XII Main-1, L.P.		125,591.72	579,643.00	
C994J06996	WARBURG PINCUS PRIVATE EQUITY IX	1.00	1.00	1.00	
C994J07994	WARBURG PINCUS PRIVATE EQUITY X	1.00	0.96	1,352,862.00	
C994J08992	Warburg Pincus Private Equity XI (International), L.P.		0.00	25,172.00	
C994J08992	WARBURG PINCUS PRIVATE EQUITY XI, LP	1.00	0.55	9,124,407.00	
C994J09990	Warburg Pincus Private Equity XII (FT-1), L.P.		8,224.61	37,959.00	
C994J09990	Warburg Pincus Private Equity XII (International), L.P.		6,665.88	30,765.00	
C994J09990	WARBURG PINCUS PRIVATE EQUITY XII LP	10,300,350.00	3,315,528.31	15,302,145.21	
SBK8VQD9	WAREHOUSES DE PAUW NPV	408.00	14,513.48	11,626.20	
SBM8JYX3	WARNER BROS DISCOVERY INC	15,990.00	224,486.08	151,585.20	
S4525189	WARTSILA EUR3.50	7,907.00	111,142.79	66,396.06	
SBP4CPX4	WASHINGTON UNIV 3.524% DUE 04-15-2054	1,189,000.00	1,124,975.00	948,810.11	
SBMFTGB8	WASHINGTON UNIV 4.349% DUE 04-15-2122	450,000.00	450,000.00	356,022.00	
SBK9RVX1	WASTE CONNECTIONS 3.05% DUE 04-01-2050	176,000.00	177,836.38	120,630.40	
SBMWPCF0	WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052	472,000.00	465,632.39	315,942.64	
C941068AF8	WASTE CONNECTIONS INC 4.2% DUE 01-15-2033 BEO	2,500,000.00	2,492,903.75	2,331,400.00	
SBMWPSH9	WASTE MANAGEMENT INC 2.95% DUE 06-01-2041 BEO	265,000.00	260,524.01	196,683.00	
SBMW9BB6	WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG	432,000.00	427,921.59	272,890.08	
SBF4LO69	WASTE MGMT INC DEL 3.15% DUE 11-15-2027	500,000.00	562,955.00	467,130.00	
S2937667	WASTE MGMT INC DEL COM STK	5,708.00	861,710.38	895,471.04	
S2937689	WATERS CORP COM	956.00	316,940.95	327,506.48	
S2943039	WATSCO INC COM	220.00	50,732.00	54,868.00	
SBQXZP64	WAYFAIR INC CL A CL A	511.00	22,979.67	16,806.79	
C92890HAC6	WEA FIN LLC / 3.75% DUE 09-17-2024	1,440,000.00	1,380,872.52	1,360,771.20	
SBK9RHB1	WEA FIN LLC 2.875% DUE 01-15-2027	843,000.00	840,320.58	724,280.31	
SBFX7FL8	WEA FIN LLC 4.125% 144A 09-20-2028	20,000.00	19,955.53	17,210.60	
SBL3HR70	WEATHERFORD INTL LTD WARRANT 11-26-2033	71.00	31.60	15.62	
S2945143	WEBSTER FNCL CORP WATERBURY CONN COM	1,190.00	52,348.10	56,334.60	
SBQKMWC3	WEC ENERGY GROUP 5.15% DUE 10-01-2027	651,000.00	649,658.94	659,625.75	
SBQKMW4D	WEC ENERGY GROUP INC 5.0% DUE 09-27-2025BEO	700,000.00	699,496.00	701,204.00	
SBYY8XK8	WEC ENERGY GROUP INC COM	2,163.00	199,478.49	202,802.88	
S6743956	WEICHAI POWER CO H CNY1	28,000.00	63,704.83	37,596.65	
SB3CF1G6	WELCIA HOLDINGS CO LTD	300.00	6,750.55	6,991.55	
C94973VBLO	WELLPOINT INC 4.85% DUE 08-15-2054	279,000.00	298,935.99	236,137.23	
SBSCSCZ9	WELLPOINT INC 5.1% DUE 01-15-2044	1,472,000.00	1,594,032.38	1,404,597.12	
SB08X3G7	WELLPOINT INC 5.95% DUE 12-15-2034	322,000.00	376,587.87	336,792.68	
SBG49654	WELLPOINT INC 6.375% DUE 06-15-2037	165,000.00	173,139.45	177,231.45	
SBMDPPW2	WELLS FARGO & CO 2.393% 06-02-2028	1,811,000.00	1,815,027.02	1,599,946.06	
SBKRKN36	WELLS FARGO & CO 2.879% DUE 10-30-2030	2,684,000.00	2,566,573.46	2,288,754.16	
SBYQ74R7	WELLS FARGO & CO 3% DUE 10-23-2026	320,000.00	319,749.67	296,313.60	
SBJ84B25	WELLS FARGO & CO 3.196% 06-17-2027	8,250,000.00	8,196,981.55	7,666,642.50	
SBX2HOV0	WELLS FARGO & CO 3.9% DUE 05-01-2045	332,000.00	345,463.63	257,651.92	
SBQLF191	WELLS FARGO & CO 4.1% DUE 06-03-2026	1,295,000.00	1,432,684.36	1,251,941.25	
SBJ60RD8	WELLS FARGO & CO 4.15% DUE 01-24-2029	2,150,000.00	2,147,263.78	2,025,644.00	
SB039X50	WELLS FARGO & CO 4.4% DUE 06-14-2046	3,455,000.00	3,551,253.42	2,775,159.65	
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046	4,723,000.00	4,875,145.25	3,970,862.25	
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045	9,960,000.00	10,263,581.32	8,656,634.40	
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043	8,236,000.00	8,625,390.11	7,693,329.96	
SBJTGHH7	WELLS FARGO & CO 5.606% DUE 01-15-2044	2,751,000.00	2,855,713.65	2,678,346.09	
S2423605	WELLS FARGO & CO 6.55 DUE 10-15-2035	850,000.00	1,048,060.80	875,568.00	
SBK8ZYZ9	WELLS FARGO & CO FIXED 2.572% 02-11-2031	1,090,000.00	1,117,075.84	904,231.30	
SBLRVT50	WELLS FARGO & CO FIXED 5.9% DUE 12-31-2049	3,900,000.00	3,905,282.25	3,525,054.00	
C95000U2M4	WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	3,842,000.00	4,401,264.77	3,433,057.52	
SBL6QF18	WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	12,010,000.00	12,001,296.46	8,618,015.70	
C95000U2V4	WELLS FARGO & CO MEDIUM TERM SR NTS BOOK3 5.26% 03-24-2028	5,497,000.00	5,445,608.18	5,104,349.29	
C95000U3A9	WELLS FARGO & CO MEDIUM TERM SR NTS BOOK4 8.08% 07-25-2028	1,364,000.00	1,364,000.00	1,332,205.16	
SBLD7GV7	WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033	7,453,000.00	7,156,162.22	6,289,139.52	
C95000U3B7	WELLS FARGO & CO MEDIUM TERM SR NTS VAR RT 07-25-2032	4,270,000.00	4,170,350.20	4,060,343.00	
SBL96P55	WELLS FARGO & CO NEW 5.95% DUE 12-15-2036 BEO	2,965,000.00	3,584,949.19	2,825,733.95	
SBL96P44	WELLS FARGO & CO NEW 7.95% DUE 11-15-2029 REG	2,765,000.00	3,431,165.29	3,015,287.80	
S2649100	WELLS FARGO & CO NEW COM STK	35,539.00	1,336,159.11	1,467,405.31	
SBQ597L0	WELLS FARGO & CO NEW JR SUB DEFERRABLE INT DEB FLTG RT 01-15-2027	1,120,000.00	985,223.63	1,024,396.80	
SB59FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	7,337,000.00	7,562,159.51	6,232,121.17	
SBZ02851	WELLS FARGO & CO NEW MEDIUM TERM SR NTS 3.55% DUE 09-29-2025	200,000.00	199,650.00	192,526.00	
SBYQXN34	WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	7,958,000.00	8,141,478.65	7,675,172.68	
C95000U2R3	WELLS FARGO & CO VAR RT 1.654% DUE 06-02-2024	882,000.00	862,833.61	868,011.48	
SBPBPKJ7	WELLS FARGO & CO VAR RT 3.908% DUE 04-25-2026	1,205,000.00	1,205,000.00	1,170,055.00	
SBP6PK05	WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053	12,799,000.00	12,666,609.25	10,945,576.81	
SBF3R2P1	WELLS FARGO & COMPANY 3.584 % 05-22-2028	3,022,000.00	3,026,876.63	2,804,416.00	
SBNBVC33	WELLS FARGO & COMPANY 4.54% DUE 08-15-2026	1,238,000.00	1,238,000.00	1,214,923.68	
SB1CL665	WELLS FARGO BK 5.95% DUE 08-26-2036	1,755,000.00	2,096,561.57	1,772,409.60	
C949746TD3	WELLS FARGO CO 3.9% 12-31-2049	2,395,000.00	2,396,435.42	2,099,576.75	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value	
(CUSIP)					
SBMXNVV0	WELLS FARGO COML 2.118% DUE 08-15-2053	254,000.00	261,607.56	205,446.06	
C95000MBP5	WELLS FARGO COML 3.065% DUE 11-15-2059	756,000.00	822,150.00	693,004.93	
SBYZXC72	WELLS FARGO COML 3.695% DUE 11-15-2048	600,000.00	626,531.67	570,172.67	
SBYPHMJ6	WELLS FARGO COML 3.809% DUE 12-15-2048	367,000.00	371,759.53	349,134.97	
SBMHYK20	WELLTOWER INC 2.75% 01-15-2032	480,000.00	387,489.60	376,560.00	
SBK5R492	WELLTOWER INC 3.1% DUE 01-15-2030	1,974,000.00	1,733,425.98	1,671,563.46	
SBJBC320	WELLTOWER INC 3.625% DUE 03-15-2024	536,000.00	537,010.80	524,658.24	
SBPGBNT1	WELLTOWER INC 3.85% DUE 06-15-2032	576,000.00	575,710.52	492,929.28	
SBD0MNG0	WELLTOWER INC 4.95% DUE 09-01-2048	449,000.00	447,280.11	371,511.58	
SBVYVHH4	WELLTOWER INC COM REIT	3,193.00	250,496.66	209,301.15	
C994J10998	WELSH CARSON ANDERSON & STOWE XI	1.00	1.00	4,638,788.00	
C994J11996	WELSH, CARSON, ANDERSON & STOWE XII, LP	1.00	1.00	30,511,536.00	
S7390113	WENDEL EUR4	64.00	8,016.88	5,956.11	
SB3NXMJ9	WENDYS CO COM	1,144.00	20,523.36	25,888.72	
S2416973	WESCO INTL INC COM	297.00	33,733.62	37,184.40	
S6948836	WESFARMERS LTD NPV	5,923.00	148,269.18	184,405.89	
S2951098	WEST FRASER TIMBER COM NPV	1,200.00	89,773.31	86,589.17	
S6957995	WEST JAPAN RAILWAY NPV	529.00	38,123.65	22,968.97	
S2950482	WEST PHARMACEUTICAL SVCS INC COM	495.00	142,822.35	116,498.25	
SB95XFC3	WESTAR ENERGY INC 4.1% DUE 04-01-2043	806,000.00	903,038.29	667,972.50	
SBKFBV37	WESTAR ENERGY INC FIXED 3.25% 09-01-2049	161,000.00	158,389.85	112,357.07	
C994J12994	Westbrook Real Estate Fund IX LP	63,121.00	63,121.00	10,373,640.00	
C994J13992	WESTBROOK REAL ESTATE FUND V LIQUIDATINGTRUST	1.00	1.00	1,116.00	
C994J14990	WESTBROOK REAL ESTATE FUND VI LIQUIDATING TRUST	2,303,085.00	2,303,085.00	123,238.08	
C994J15997	Westbrook Real Estate Fund VII LP	21,982.00	21,982.00	8,001,936.00	
C994J16995	Westbrook Real Estate Fund VIII LP	22,411.00	22,411.00	7,295,528.00	
SBM9CH87	WESTERN & SOUTHN LIFE INS CO SURPLUS NT 144A 3.75% 04-28-2061	142,000.00	141,349.80	95,047.70	
SB0CCGJ4	WESTERN ALLIANCE BANCORPORATION COM	705.00	49,328.85	41,989.80	
SB4K34Y8	WESTERN ASSET GL CORP DEF OP	101,205.00	1,384,884.30	1,292,387.85	
C958102AM7	WESTERN DIG CORP 4.75% DUE 02-15-2026	125,000.00	119,062.50	117,607.50	
SBKMRMD0	WESTERN MIDSTREAM OPER LP 3.1% DUE 02-01-2025	1,140,000.00	1,079,780.00	1,078,679.40	
SBKV8F52	WESTERN MIDSTREAM OPER LP FRN 01-13-2023REG	260,000.00	256,317.59	259,955.80	
SB1F76F9	WESTERN UNION CO	2,561.00	41,104.05	35,264.97	
SBMYFD16	WESTINGHOUSE AIR BRAKE TECHNOLOGIES 3.2%06-15-2025	465,000.00	481,739.28	437,309.25	
SBGKCBF9	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP 4.7% 09-15-2028	400,000.00	399,556.00	384,280.00	
C96042VAB5	WESTLAKE AUTOMOBILE RECEIVABLES TR AUTOMOBILE RECEIVABLES 3.36% 08-15-2025	133,421.62	133,417.85	131,916.73	
SBKP4ZQ7	WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061	541,000.00	524,759.19	319,877.07	
SB01ZP20	WESTLAKE CORPORATION COM USD0.01	219.00	21,656.91	22,456.26	
S2954699	WESTN DIGITAL CORP COM	2,094.00	97,371.00	66,065.70	
SBD2NXC0	WESTN GAS PARTNERS 4.65% DUE 07-01-2026	970,000.00	974,635.52	922,460.30	
C958254AJ3	WESTN GAS PARTNERS 5.3% 03-01-2048	410,000.00	359,777.18	339,549.70	
SBKRV265	WESTN GAS PARTNERS 5.45% DUE 04-01-2044	870,000.00	824,402.06	725,310.30	
SBFX84M5	WESTN GAS PARTNERS 5.5% DUE 08-15-2048	120,000.00	110,787.02	99,662.40	
SBKMRB88	WESTN MIDSTREAM STEP CPN 5.75% DUE 02-01-2050	1,778,000.00	1,777,803.45	1,469,997.06	
C961214EQ2	WESTPAC BKG 2.963% DUE 11-16-2040	1,076,000.00	1,085,893.45	716,045.72	
C961214FK4	WESTPAC BKG CORP 5.457% DUE 11-18-2027	5,092,000.00	5,092,000.00	5,210,338.08	
C96122UAA2	WESTPAC BKG CORP FIXED 5% DUE 12-31-2040	1,288,000.00	1,288,000.00	1,130,142.72	
C961214FG3	WESTPAC BKG CORP FIXED 5.405% DUE 08-10-2033	883,000.00	883,000.00	826,408.53	
S6076146	WESTPAC BKG CORP NPV	12,336.00	232,115.09	195,338.12	
C961214EX7	WESTPAC BKG CORP NT 3.02% 11-18-2036	2,349,000.00	2,160,883.44	1,741,407.66	
C961214EP4	WESTPAC BKG FIXED 2.668% DUE 11-15-2035	3,770,000.00	3,595,700.16	2,806,501.10	
C961214EY5	WESTPAC BKG FIXED 3.133% DUE 11-18-2041	2,004,000.00	1,937,547.25	1,333,902.48	
SBYR0914	WESTROCK CO COM	3,062.00	115,553.15	107,659.92	
SBHLNNP2	WESTROCK CO CORP BOND 3.75% 03-15-2025	700,000.00	698,068.00	677,551.00	
SBJJDZ63	WESTROCK CO FIXED 3% DUE 09-15-2024	500,000.00	498,605.00	477,865.00	
SBMGMHC4	WEWORK INC CL A CL A	2,100.00	13,001.52	3,003.00	
SB8383P2	WEX INC COM	299.00	47,131.37	48,931.35	
SBMFDHK6	WEYERHAEUSER CO 4% DUE 11-15-2029	850,000.00	841,352.23	779,484.00	
S2958936	WEYERHAEUSER CO COM	5,082.00	169,784.78	157,542.00	
SB80RG32	WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO	785,000.00	1,028,703.44	871,891.65	
SBMCQ5MG2	WEYERHAEUSER CO FIXED 4% DUE 04-15-2030	700,000.00	691,792.50	640,556.00	
SBLD7GY0	WEYERHAEUSER CO SR NT 4% 03-09-2052	1,619,000.00	1,591,380.77	1,231,945.67	
SBMVX012	WFRBS COML MTG SER 2014-C25 CL A-S 3.631% 11-15-2047	561,000.00	571,963.38	538,805.66	
C92890PAE4	WFRBS COML MTG TR 3.337% DUE 06-15-2046	36,085.00	36,950.47	35,690.12	
SBLLHKZ1	WH GROUP LIMITED COMSTK	20,096.00	18,844.62	11,689.48	
SB2PDGW1	WH SMITH PLC ORD GBPO.220895	7,796.00	103,582.91	139,213.58	
SBFOGW54	WHARF REAL ESTATE HKD0.1	4,024.00	20,708.47	23,458.45	
SBF13KN5	WHEATON PRECIOUS M COM NPV	9,127.00	244,581.63	356,336.61	
S2960384	WHIRLPOOL CORP COM	367.00	56,158.34	51,915.82	
SBLS6MC5	WHIRLPOOL CORP FIXED 4.6% DUE 05-15-2050	881,000.00	928,266.58	714,332.42	
SB1KJ40	WHITBREAD ORD GBPO.76797385	487.00	17,048.56	15,055.38	
S2339252	WHITE MOUNTAINS INSURANCE GROUP COM STOCK	19.00	23,140.48	26,872.27	
C994J17993	WHITEHALL PARALLEL GLOBAL RE 2001	1.00	1.00	796,962.00	
SBMCILQ7	WI ELEC PWR CO 4.75% DUE 09-30-2032	259,000.00	258,526.31	254,990.68	
SBM5WSZ4	WI PWR & LT CO FIXED 3.65% 04-01-2050	1,130,000.00	1,128,676.74	835,488.10	
SBP94LT3	WI TREASURY N/B 28/02/2029 1.875% 02-28-2029	6,100,000.00	5,931,254.95	5,413,750.00	
SBJR45M4	WI TREASURY SEC. 1.625% DUE 11-30-2026 REG	1,900,000.00	1,933,689.32	1,734,492.20	
SBJKRNW6	WI UNITED STATES OF AMER TREAS T NOTE 2.375% DUE 02-29-2024	2,400,000.00	2,394,348.28	2,337,562.51	
SBJVN8Q2	WI UNITED STATES TREAS NTS FIXED 1.75% 07-31-2024	3,100,000.00	3,105,377.13	2,965,343.75	
S5699373	WIENERBERGER AG NPV	5,501.00	87,264.54	132,448.47	
S2967181	WILLIAMS CO INC COM	17,996.00	568,219.61	592,068.40	
SBMTVQ21	WILLIAMS COMPANIES INC 3.5% 10-15-2051	1,812,000.00	1,531,809.49	1,245,605.04	
SBNIJZS9	WILLIAMS COMPANIES INC 4.55 DUE 06-24-2024	800,000.00	891,784.95	791,728.00	
SBMF6PH8	WILLIAMS COS INC 3.5% DUE 11-15-2030	1,400,000.00	1,394,423.56	1,229,060.00	
SBMCS6T6	WILLIAMS COS INC 4.65% DUE 08-15-2032	3,000,000.00	2,989,050.00	2,807,700.00	
SBMBR285	WILLIAMS COS INC 5.3% DUE 08-15-2052	5,824,000.00	5,608,169.30	5,267,982.72	
SBNIJZV2	WILLIAMS COS INC 5.75% DUE 06-24-2044	782,000.00	866,903.32	747,373.04	
S2744146	WILLIAMS COS INC 8.75% DUE 03-15-2032	1,276,000.00	1,524,123.29	1,518,899.36	
SBF6Q7G1	WILLIAMS PARTNERS 3.75% DUE 06-15-2027	4,466,000.00	4,111,437.57	4,216,171.96	
SBNQ4V92	WILLIAMS PARTNERS 3.9% DUE 01-15-2025	3,170,000.00	3,420,650.79	3,091,225.50	
SBW9H6P2	WILLIAMS PARTNERS 4% DUE 09-15-2025	1,043,000.00	1,124,839.20	1,014,546.96	
SBNKVH91	WILLIAMS PARTNERS 4.9% DUE 01-15-2045	1,883,000.00	1,832,917.83	1,609,531.91	
SBW3SWW0	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	140,000.00	124,441.80	123,270.00	
SBKGRXP0	WILLIAMS PARTNERS 5.4% DUE 03-04-2044	903,000.00	905,880.77	825,847.68	
SBGOSQL8	WILLIAMS PARTNERS 5.8 DUE 11-15-2043	4,000,000.00	4,183,849.25	3,821,400.00	
SB3RZKK8	WILLIAMS PARTNERS 6.3% DUE 04-15-2040	573,000.00	612,736.46	588,763.23	

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party		Description of Investment	Shares/Par	Cost	Current value
(CUSIP)					
SBGLQ5Z9	WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048		450,000.00	461,567.44	384,273.00
S2967589	WILLIAMS SONOMA INC COM		2,384.00	305,511.21	273,969.28
SBKLM5W2	WILLIS N AMER INC 3.875% DUE 09-15-2049		463,000.00	479,700.59	330,512.55
C970648AL5	WILLIS N AMER INC FIXED 4.65% DUE 06-15-2027		1,450,000.00	1,448,939.45	1,404,064.00
SBKLM5H7	WILLIS NORTH AMERICA INC 2.95% DUE 09-15-2029		800,000.00	798,552.00	674,120.00
SBGLRQG9	WILLIS NORTH AMERICA INC 5.05% 09-15-2048		480,000.00	544,426.88	404,644.80
SBDB6Q21	WILLIS TOWERS WATSON PLC COM USD0.000115		742.00	145,580.40	181,478.36
SBHNG1G6	WILLIS-KNIGHTON 4.813% DUE 09-01-2048		885,000.00	885,000.00	786,198.60
SBKSD1D0	WILLIS-KNIGHTON MED CTR 3.065% DUE 03-01-2051/02-10-2021 REG		525,000.00	524,832.54	332,697.75
SBMHL0Z4	WILLSCOT MOBILE MINI HLDGS CORP COM USD0.01		1,446.00	49,888.74	65,315.82
SB17KC69	WILMAR INTERNATIONAL LTD NPV		4,629.00	11,950.48	14,392.28
C994J18991	WINDJAMMER MEZZANINE & EQUITY FUND II, L.P.		1.00	1.00	1.00
C994J19999	WINDJAMMER SENIOR EQUITY FUND IV, LP		1.00	1.00	25,935,274.00
S2425258	WINTRUST FINL CORP COM		1,778.00	155,962.61	150,276.56
SBNRLZ12	WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051		2,206,000.00	2,202,050.93	1,425,186.30
SBPHZ173	WISCONSIN PWR & LT CO 3.95% 09-01-2032		260,000.00	256,937.20	239,350.80
SBZ8GX83	WISETECH GLOBAL LT NPV		11,493.00	370,576.61	395,544.38
SBJTRSD3	WITAN INV TRUST		99,068.00	294,179.27	263,959.14
SBFZCHN7	WIX.COM LTD COM ILS0.01		494.00	37,409.70	37,954.02
SBMBVND9	WOLFSPEED INC COM USD0.00125		852.00	54,492.20	58,822.08
S5671519	WOLTERS KLUWER EURO.12		2,636.00	236,448.67	275,025.40
SBMGT167	WOODSIDE ENERGY NPV		18,794.00	375,184.80	451,688.16
SBW9H1X5	WOODSIDE FIN LTD 3.65% DUE 03-05-2025		900,000.00	899,478.00	864,945.00
S2948089	WOODWARD INC COM		392.00	35,734.72	37,871.12
S6981239	WOOLWORTHS GRP LTD NPV		18,700.00	437,242.66	425,587.95
SB8K6ZD1	WORKDAY INC CL A COM USD0.001		1,344.00	186,944.10	224,891.52
SBPP2F22	WORKDAY INC SR NT 3.5% 04-01-2027		325,000.00	322,837.93	304,385.25
SBPP2DY0	WORKDAY INC SR NT 3.8% 04-01-2032		1,830,000.00	1,827,227.68	1,621,691.10
SBPW62W6	WORLD OMNI 3.21% DUE 02-18-2025		437,000.00	436,939.48	426,712.83
SBPW62V5	WORLD OMNI 3.34% DUE 06-15-2027		257,000.00	256,985.20	250,137.33
C98162RAD0	WORLD OMNI AUTO RECEIVABLES TR SER 19-C CL A3 1.96% 12-16-2024 REG		57,114.01	57,109.71	56,746.82
C98163DAD0	WORLD OMNI SELECT .55% DUE 07-15-2025		95,628.38	95,623.08	94,844.46
SBNZJFM9	WORLD OMNI SELECT AUTO 2018-1 SR 21-A CLA2 .29% DUE 02-18-2025 BEO		3,046.40	3,046.21	3,038.70
S2503529	WORLD WRESTLING ENTMTNT		285.00	17,390.70	19,528.20
SBNFWR44	WORLDLINE EURO.68		606.00	36,972.05	23,625.91
SBMHF5H3	WP CAREY INC 2.45% 02-01-2032		275,000.00	272,590.28	214,821.75
SB8KF9B4	WPP PLC ORD GBP0.10		18,357.00	212,249.93	181,113.59
SBM93598	WRKCO INC 3% DUE 06-15-2033		989,000.00	945,499.67	792,337.35
SBJOZ7P2	WRKCO INC 3.9% DUE 06-01-2028		450,000.00	515,347.50	415,093.50
SBHR3R21	WSP GLOBAL INC COM NPV		2,497.00	183,729.16	289,496.83
C994352359	WTC CTF EMERGING MARKETS SYSTEMATIC EQUITY PORTFOLIO		3,938,709.16	43,626,214.10	39,584,027.09
SBG491R8	WYETH 6% DUE 02-15-2036		2,480,000.00	2,631,202.37	2,665,107.20
SBDCPC98	WYETH 6.5% DUE 02-01-2034		235,000.00	295,837.06	267,023.45
SB91Z1T2	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO		6,050,000.00	6,764,820.72	6,562,072.00
SBF108P4	WYNDHAM HOTELS & RESORTS INC COM		3,313.00	223,364.03	236,250.03
C98313RAC0	WYNN MACAU LTD 4.875% 10-01-2024		700,000.00	697,375.00	662,046.00
CG98149AD2	WYNN MACAU LTD 5.5% 10-01-2027		700,000.00	645,467.43	606,648.00
C98313RAG1	WYNN MACAU LTD SR NT 144A 5.5% 01-15-2026		200,000.00	183,238.52	182,722.00
S2963811	WYNN RESORTS LTD COM		708.00	38,444.40	58,388.76
SB0773T9	X5 RETAIL GROUP NV GDR REP 0.25 SHS EUR1REGS		3,503.00	110,453.25	1,860.09
C98389BAX8	XCEL ENERGY INC 3.5% DUE 12-01-2049		150,000.00	149,548.98	110,124.00
SBMYP1W3	XCEL ENERGY INC 4.6% 06-01-2032		1,130,000.00	1,135,841.33	1,086,675.80
S2614807	XCEL ENERGY INC COM		4,592.00	298,510.53	321,945.12
C98389BAY6	XCEL ENERGY INC FIXED 3.4% DUE 06-01-2030		800,000.00	688,584.00	715,304.00
SB8P4LP4	XERO LIMITED NPV		2,608.00	138,594.13	124,280.59
SBMFH5K4	XILINX INC 2.375% 06-01-2030		1,294,000.00	1,166,828.21	1,090,764.36
SB05NXN7	XINYI GLASS HLDGS HKD0.1		4,371.00	10,529.72	8,142.82
SB6Z1355	XPO INC COM		681.00	19,612.18	22,670.49
SB23C8G8	XTO ENERGY INC 6.75% DUE 08-01-2037		150,000.00	218,223.91	166,777.50
SBYQ3L18	XYLEM INC 4.375% DUE 11-01-2046		891,000.00	893,468.55	736,162.02
SB3P2CN8	XYLEM INC COM		1,198.00	89,622.38	132,462.86
S6985112	YAKULT HONSHA CO NPV		1,909.00	103,117.58	123,847.35
SBLLN8L26	YALE NEW HAVEN 2.496% DUE 07-01-2050		95,000.00	57,315.40	56,379.65
SBMB1CC1	YALE UNIV 2.402% DUE 04-15-2050		401,000.00	401,000.00	257,710.67
S6642387	YAMAHA CORP NPV		339.00	14,859.92	12,640.72
S6985264	YAMAHA MOTOR CO NPV		717.00	14,067.31	16,356.59
C98462YAF7	YAMANA GOLD INC 2.63% 08-15-2031		180,000.00	180,000.00	135,241.20
C98462YAD2	YAMANA GOLD INC FIXED 4.625% 12-15-2027		3,380,000.00	3,409,064.52	3,170,575.20
S6985565	YAMATO HOLDINGS NPV		702.00	14,871.23	11,103.67
S7751259	YARA INTERNATIONAL NOK1.7		399.00	16,494.62	17,440.81
S6986041	YASKAWA ELEC CORP NPV		578.00	16,152.62	18,508.09
SBGR7KH2	YETI HLDGS INC COM		577.00	24,845.62	23,835.87
S6986427	YOKOGAWA ELECTRIC NPV		550.00	9,597.28	8,774.49
SBCT7H8F8	YUM BRANDS INC 6.875% DUE 11-15-2037		159,000.00	158,421.95	161,264.16
S2098876	YUM BRANDS INC COM		2,377.00	272,867.02	304,446.16
SBYW4289	YUM CHINA HLDGS INC COM		1,427.00	68,160.84	77,985.55
S6084848	Z HOLDINGS CORP NPV		52,007.00	144,028.46	130,860.01
SBQV05V7	ZALANDO SE NPV		3,329.00	125,941.94	117,635.71
C98922AAC0	ZEBRA BUYER LLC TL 11-01-2028 BEO		1,054,035.00	1,037,666.67	1,036,906.93
S2989356	ZEBRA TECHNOLOGIES CORP CL A		350.00	103,547.50	89,743.50
S633D97	ZHONGSHENG GROUP H HKD0.0001		9,500.00	75,417.90	48,869.63
SBVYIBR3	ZILLOW GROUP INC COM USD0.0001		383.00	11,578.09	11,953.43
SBYXIF62	ZILLOW GROUP INC COM USD0.0001 CLASS C		1,091.00	32,773.64	35,141.11
SBLC90J0	ZIM INTEGRATED SHIPPING SERVICES LTD COM NPV		203.00	12,925.52	3,489.57
S2783815	ZIMMER BIOMET HLDGS INC COM		1,404.00	143,530.92	179,010.00
SBMV9VG2	ZIMMER BIOMET HLDGS INC NT 2.6% 11-24-2031		195,000.00	194,952.89	158,012.40
SBN33FV2	ZIMMER BIOMET HOLDINGS INC 1.45% 11-22-2024		1,540,000.00	1,433,924.80	1,432,862.20
S2989828	ZIONS BANCORPORATION N A		2,073.00	109,692.68	101,908.68
SBG0R585	ZOETIS INC 4.7 02-01-2043		2,659,000.00	2,789,338.69	2,425,965.24
SBF58H80	ZOETIS INC 3.0% DUE 09-12-2027		1,739,000.00	1,711,840.74	1,610,748.75
SBF58HB3	ZOETIS INC 3.95% 09-12-2047		553,000.00	509,709.08	450,678.41
SBYQ29J9	ZOETIS INC 4.5% DUE 11-13-2025		1,441,000.00	1,470,718.14	1,431,085.92
SB95WG16	ZOETIS INC COM USD0.01 CL 'A'		4,812.00	768,586.09	705,198.60
SBF8QNX8	ZOETIS INC FIXED 3.9% DUE 08-20-2028		3,400,000.00	3,612,900.33	3,237,208.00
SBDTYMK7	ZOETIS INC FIXED 4.45% DUE 08-20-2048		953,000.00	1,034,316.61	832,216.78
SBGSP7M9	ZOOM VIDEO COMMUNICATIONS INC CL A CL A		1,689.00	194,118.43	114,412.86

SCHEDULE H, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2022

(a)	(b)	(c)	(d)	(e)	(f)
Identity of issues, borrower, lessor or similar party	Description of Investment	Shares/Par	Cost	Current value	
(CUSIP)					
SBMWF095	ZOOMINFO TECHNOLOGIES INC COM USD0.01	6,755.00	296,425.56	203,393.05	
S8292RC1	ZOZO INC	4,400.00	96,061.52	108,711.97	
S8200V34	ZSCALER INC COM	836.00	130,907.79	93,548.40	
S5983816	ZURICH INSURANCE GROUP AG CHF0.10	1,503.00	632,105.84	718,522.37	
C3140QLZ82	FNMA POOL #CB1666 2.5% 09-01-2051	-	5,982,768.96	5,982,768.96	
C77799DEC4	BUY TO OPEN TRIPARTY REPO W/HSBC SECS 4.27% FROM 12-30-2022 TO 01-03-2023	-	28,000,000.00	28,000,000.00	
C313384B57	FEDERAL HOME LN BK CONS DISC NTS 02-10-2023	-	14,928,773.10	14,928,773.10	
C3130AT6M4	FEDERAL HOME LN BKS FLTG DUE 03-02-2023 REG	-	25,000,615.00	25,000,615.00	
C3130ATA64	FEDERAL HOME LN BKS FLTG RT 03-02-2023 REG	-	20,000,492.00	20,000,492.00	
C3130ASW39	FEDERAL HOME LOAN BANKS FLTG RT DUE 02-13-2023 REG	-	15,000,374.55	15,000,374.55	
C3130AT5Q6	FEDERAL HOME LOAN BANKS FLTG RT DUE 01-26-2023 REG	-	25,000,000.50	25,000,000.50	
C313384B21	FHLB DISC NT 02-17-2023	-	203,870,288.05	203,870,288.05	
C912796Y86	UNITED STATES OF AMER TREAS BILLS T-BILL 0.0% DUE 03-07-2023 REG	-	14,889,358.80	14,889,358.80	
C912796XT1	UNITED STATES TREAS BILLS 0% 02-02-2023 REG	-	17,444,476.35	17,444,476.35	
C912796ZL6	UNITED STATES TREAS BILLS 0% TBILL 01-24-2023	-	74,831,967.00	74,831,967.00	
C912796S34	UNITED STATES TREAS BILLS 01-26-2023 UNITED STATES TREAS BILLS	-	79,801,663.20	79,801,663.20	
C125993139	NON-INTEREST BEARING DEPOSIT	-	(901,023.26)	(901,023.26)	
	INTEREST BEARING CASH	-	4,493,096.70	4,493,096.70	
	MISC. OTHER	-	898,999.46	898,999.46	
	UNITED STATES DOLLAR	-	(31,326.43)	(31,326.43)	
	FOREIGN EXCHANGE CONTRACT	-	36,940,335.58	36,940,335.58	
	FOREIGN EXCHANGE CONTRACT	-	31,769,225.17	31,769,225.17	
	FOREIGN EXCHANGE CONTRACT	-	91,521,925.83	91,521,925.83	
	FOREIGN EXCHANGE CONTRACT	-	26,728,222.01	26,728,222.01	
	FOREIGN EXCHANGE CONTRACT	-	2,947,132.43	2,947,132.43	
	FOREIGN EXCHANGE CONTRACT	-	2,960,707.13	2,960,707.13	
	FOREIGN EXCHANGE CONTRACT	-	146,679,907.67	146,679,907.67	
	FOREIGN EXCHANGE CONTRACT	-	45,843,010.09	45,843,010.09	
	FOREIGN EXCHANGE CONTRACT	-	48,242,247.80	48,242,247.80	
	FOREIGN EXCHANGE CONTRACT	-	51,907,356.42	51,907,356.42	
	FOREIGN EXCHANGE CONTRACT	-	55,679,981.96	55,679,981.96	
	FOREIGN EXCHANGE CONTRACT	-	9,003,326.19	9,003,326.19	
	FOREIGN EXCHANGE CONTRACT	-	28,972,895.95	28,972,895.95	
	FOREIGN EXCHANGE CONTRACT	-	40,893,859.93	40,893,859.93	
	FOREIGN EXCHANGE CONTRACT	-	4,264,338.43	4,264,338.43	
	FOREIGN EXCHANGE CONTRACT	-	14,908,051.54	14,908,051.54	
	FOREIGN EXCHANGE CONTRACT	-	1,853,879.57	1,853,879.57	
	FOREIGN EXCHANGE CONTRACT	-	73,992,839.55	73,992,839.55	
	FOREIGN EXCHANGE CONTRACT	-	42,126,017.07	42,126,017.07	
	FOREIGN EXCHANGE CONTRACT	-	888,618,449.23	888,618,449.23	
	FOREIGN EXCHANGE CONTRACT	-	(80,155,903.13)	(80,155,903.13)	
	FOREIGN EXCHANGE CONTRACT	-	(109,381,713.49)	(109,381,713.49)	
	FOREIGN EXCHANGE CONTRACT	-	(75,019,170.37)	(75,019,170.37)	
	FOREIGN EXCHANGE CONTRACT	-	(1,473,562.51)	(1,473,562.51)	
	FOREIGN EXCHANGE CONTRACT	-	(1,480,615.82)	(1,480,615.82)	
	FOREIGN EXCHANGE CONTRACT	-	(134,793,552.87)	(134,793,552.87)	
	FOREIGN EXCHANGE CONTRACT	-	(32,938,240.54)	(32,938,240.54)	
	FOREIGN EXCHANGE CONTRACT	-	(10,073,560.79)	(10,073,560.79)	
	FOREIGN EXCHANGE CONTRACT	-	(2,525,173.16)	(2,525,173.16)	
	FOREIGN EXCHANGE CONTRACT	-	(1,989,120.29)	(1,989,120.29)	
	FOREIGN EXCHANGE CONTRACT	-	(63,526,154.79)	(63,526,154.79)	
	FOREIGN EXCHANGE CONTRACT	-	(12,488,618.64)	(12,488,618.64)	
	FOREIGN EXCHANGE CONTRACT	-	(9,631,511.12)	(9,631,511.12)	
	FOREIGN EXCHANGE CONTRACT	-	(50,379,022.55)	(50,379,022.55)	
	FOREIGN EXCHANGE CONTRACT	-	(98,178,811.95)	(98,178,811.95)	
	FOREIGN EXCHANGE CONTRACT	-	(42,384,875.49)	(42,384,875.49)	
	FOREIGN EXCHANGE CONTRACT	-	(9,251,093.01)	(9,251,093.01)	
	FOREIGN EXCHANGE CONTRACT	-	(47,073,243.44)	(47,073,243.44)	
	FOREIGN EXCHANGE CONTRACT	-	(9,159,427.25)	(9,159,427.25)	
	FOREIGN EXCHANGE CONTRACT	-	(11,633,788.09)	(11,633,788.09)	
	FOREIGN EXCHANGE CONTRACT	-	(96,222,502.79)	(96,222,502.79)	
	FOREIGN EXCHANGE CONTRACT	-	(749,958,328.34)	(749,958,328.34)	

* Denotes Parties in Interest